

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

AMERICAN INTERNATIONAL GROUP INC  
Form 13F-HR  
August 14, 2003

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
Washington, D.C. 20549

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 2003

Check here if Amendment ; Amendment Number:

This Amendment (Check only one.):  is a restatement.  
 adds new holdings entries

Institutional Investment Manager Filing this Report:

Name: AMERICAN INTERNATIONAL GROUP, INC.

Address: 70 Pine Street

New York, New York 10270

Form 13F File Number: 28-219

The Institutional Investment Manager filing this report and the person by whom it is signed represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

Name: Win J. Neuger

Title: Executive Vice President and Chief Investment Officer

Phone: (212) 770-7000

Signature, Place, and Date of Signing:

/s/ Win J. Neuger ----- (Signature)	New York, New York ----- (City, State)	August 14, 2003 ----- (Date)
---	--	------------------------------------

Report Type (Check only one.):

13F HOLDINGS REPORT. (Check if all holdings of this reporting manager are

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

reported in this report.)

- [ ] 13F NOTICE. (Check if no holdings reported are in this report, and all holdings are reported in this report and a portion are reported by other reporting manager(s).)
- [ ] 13F COMBINATION REPORT. (Check if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 3,623

Form 13F Information Table Value Total: \$17,582,012 (thousands)

List of Other Included Managers:

Provide a numbered list of the name(s) and Form 13F file number(s) of all institutional investment managers with respect to which this report is filed, other than the manager filing this report.

No.	Form 13F File Number	Name
1	28-4637	AIG GLOBAL INVESTMENT CORP.
2	28-2725	AIG SUNAMERICA ASSET MANAGEMENT CORP.
3	28-3463	JOHN MCSTAY INVESTMENT COUNSEL, L.P.
4	28-5794	HSB GROUP, INC.

File Number 28-219 (Consolidated)  
as of 6/30/03

NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	VALUE (X1000)	SHARES/ PRINCIPAL	SH/ PUT/ PN	INVESTMENT CALL DISCRETION
----------------	----------------	--------------	---------------	-------------------	-------------	----------------------------

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

1-800 CONTACTS INC	EQUITY	681977104	50	2,029	SH	SOLE
1-800-FLOWERS.COM INC	EQUITY	68243Q106	60	7,142	SH	SOLE
1ST SOURCE CORP.	EQUITY	336901103	89	4,816	SH	SOLE
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	764,272	53,445,620	SH	SOLE
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	125	8,771	SH	SOLE
3COM CORP.	EQUITY	885535104	2274	486,977	SH	SOLE
3M	EQUITY	88579Y101	2128	16,500	SH	DEFINED
3M CO	EQUITY	88579Y101	54624	423,510	SH	SOLE
3M CO	EQUITY	88579Y101	1545	11,975	SH	DEFINED
3M CO COM	EQUITY	88579Y101	3511	27000	SH	Sole
4KIDS ENTERTAINMENT INC	EQUITY	350865101	86	4,610	SH	SOLE
7-ELEVEN INC.	EQUITY	817826209	92	8,743	SH	SOLE
99 CENTS ONLY STORES	EQUITY	65440K106	3243	94,505	SH	SOLE
99 CENTS ONLY STORES	EQUITY	65440K106	4441	129,400	SH	DEFINED
99 CENTS ONLY STORES COM	EQUITY	65440K106	11373	445996	SH	Sole
A C MOORE ARTS & CRAFT	EQUITY	00086T103	96	4,788	SH	SOLE
A.G. EDWARDS, INC.	EQUITY	281760108	3683	107,677	SH	SOLE
A.S.V. INC	EQUITY	001963107	37	2,512	SH	SOLE
AAIPHARMA INC	EQUITY	00252W104	105	5,301	SH	SOLE
AAON INC	EQUITY	000360206	64	3,455	SH	SOLE
AAR CORP.	EQUITY	000361105	85	12,110	SH	SOLE
AARON RENTS, INC.	EQUITY	002535201	156	6,037	SH	SOLE
ABBEY NATIONAL PLC	EQUITY	002920809	9141	335,900	SH	SOLE
ABBOTT LABORATORIES	EQUITY	002824100	33658	769,155	SH	SOLE
ABBOTT LABS	EQUITY	002824100	9433	215,565	SH	DEFINED
Abbott Labs	EQUITY	002824100	2844	65,000	SH	DEFINED
ABC BANCORP	EQUITY	000400101	52	3,702	SH	SOLE
ABERCROMBIE & FITCH CO CL A	EQUITY	002896207	15690	522468	SH	Sole
ABERCROMBIE AND FITCH CO	EQUITY	002896207	1639	57,700	SH	DEFINED
ABERCROMBIE AND FITCH CO.	EQUITY	002896207	3737	131,554	SH	SOLE
ABGENIX, INC.	EQUITY	00339B107	349	33,429	SH	SOLE
ABLE LABORATORIES INC	EQUITY	00371N407	99	5,011	SH	SOLE
ABLE LABORATORIES INC COM NEW	EQUITY	00371N407	1752	123800	SH	Sole
ABM INDUSTRIES, INC.	EQUITY	000957100	220	14,310	SH	SOLE
ACADIA REALTY TRUST	EQUITY	004239109	49	5,404	SH	SOLE
ACCREDITED HOME LENDERS	EQUITY	00437P107	71	3,672	SH	SOLE
ACCREDO HEALTH INC COM	EQUITY	00437V104	14083	578609	SH	Sole
ACCREDO HEALTH INC.	EQUITY	00437V104	393	18,164	SH	SOLE
ACE LTD	EQUITY	G0070K103	6465	188,540	SH	SOLE
ACETO CORP	EQUITY	004446100	63	3,378	SH	SOLE
ACLARA BIOSCIENCES INC.	EQUITY	00461P106	39	9,223	SH	SOLE
ACME COMMUNICATION INC	EQUITY	004631107	24	3,188	SH	SOLE
ACTEL CORP.	EQUITY	004934105	172	8,351	SH	SOLE
ACTION PERFORMANCE CO., INC.	EQUITY	004933107	111	5,844	SH	SOLE
ACTIVCARD CORP	EQUITY	00506J107	126	13,334	SH	SOLE
ACTIVISION, INC.	EQUITY	004930202	2185	169,738	SH	SOLE
ACTUANT CORP	EQUITY	00508X203	190	4,018	SH	SOLE
ACUITY BRANDS INC	EQUITY	00508Y102	287	15,786	SH	SOLE
ACXIOM CORP.	EQUITY	005125109	1757	115,181	SH	SOLE
ADAPTEC, INC.	EQUITY	00651F108	324	40,769	SH	SOLE
ADC TELECOMMUNICATIONS, INC	EQUITY	000886101	953	414,502	SH	SOLE
ADMINISTAFF, INC.	EQUITY	007094105	77	7,456	SH	SOLE
ADOBE SYS INC	EQUITY	00724F101	3399	106,000	SH	DEFINED
ADOBE SYSTEMS INC.	EQUITY	00724F101	10095	314,775	SH	SOLE
ADOLOR CORPORATION	EQUITY	00724X102	147	12,003	SH	SOLE
ADTRAN INC COM	EQUITY	00738A106	15854	441488	SH	Sole

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

ADTRAN, INC.	EQUITY	00738A106	2613	50,612	SH	SOLE
ADVANCE AUTO PARTS	EQUITY	00751Y106	23	384	SH	SOLE
ADVANCE AUTO PARTS COM	EQUITY	00751Y106	47922	1036142	SH	Sole
ADVANCED DIGITAL INFO CORP.	EQUITY	007525108	234	23,549	SH	SOLE
ADVANCED ENERGY INDUSTRIES	EQUITY	007973100	91	6,374	SH	SOLE
ADVANCED FIBRE COMMUNCT COM	EQUITY	00754A105	10264	677970	SH	Sole
ADVANCED FIBRE COMMUNICATI	EQUITY	00754A105	1891	116,200	SH	DEFINED
ADVANCED FIBRE COMMUNICATIONS	EQUITY	00754A105	1873	114,341	SH	SOLE
ADVANCED MARKETING SERV. INC.	EQUITY	00753T105	72	5,557	SH	SOLE
ADVANCED MEDICAL OPTICS	EQUITY	00763M108	188	11,028	SH	SOLE
ADVANCED MICRO DEVICES, INC.	EQUITY	007903107	1195	186,487	SH	SOLE
ADVANCED NEUROMOD SYS COM	EQUITY	00757t101	8160	190200	SH	Sole
ADVANCEPCS	EQUITY	00790K109	24409	638,147	SH	SOLE
ADVANCEPCS COM	EQUITY	00790K109	54671	1929108	SH	Sole
ADVANCES NEUROMODULATIONS SYS	EQUITY	00757T101	237	4,600	SH	SOLE
ADVANTA CORP [B]	EQUITY	007942204	77	7,682	SH	SOLE
ADVENT SOFTWARE, INC.	EQUITY	007974108	936	54,658	SH	SOLE
ADVISORY BRD CO	EQUITY	00762W107	149	3,692	SH	SOLE
ADVO, INC.	EQUITY	007585102	336	7,576	SH	SOLE
AEROFLEX, INC	EQUITY	007768104	153	19,862	SH	SOLE
AEROPOSTALE INC	EQUITY	007865108	156	7,247	SH	SOLE
AES DRAX ENERGY LTD	EQUITY	00130H105	1718	270,597	SH	SOLE
AETHER SYSTEMS INC.	EQUITY	00808V105	66	13,837	SH	SOLE
AETNA INC-NEW	EQUITY	00817Y108	4080	67,774	SH	SOLE
AFC ENTERPRISES	EQUITY	00104Q107	82	4,990	SH	SOLE
AFFILIATED COMPUTER CL A	EQUITY	008190100	41294	932986	SH	Sole
AFFILIATED COMPUTER SERVICES CLASS A	EQUITY	008190100	8160	178,435	SH	SOLE
AFFILIATED COMPUTER SVCS I	EQUITY	008190100	7065	154,500	SH	DEFINED
AFFILIATED MANAGERS GROUP	EQUITY	008252108	487	7,995	SH	SOLE
AFFYMETRIX INC	EQUITY	00826T108	173	8,762	SH	SOLE
AFFYMETRIX INC COM	EQUITY	00826T108	20380	783848	SH	Sole
AFLAC, INC.	EQUITY	001055102	6833	222,220	SH	SOLE
AFTERMARKET TECHNOLOGY	EQUITY	008318107	57	5,340	SH	SOLE
AGCO CORP.	EQUITY	001084102	1726	101,075	SH	SOLE
AGERE SYSTEMS INC-CL B W/I	EQUITY	00845V209	60	25,982	SH	SOLE
AGILE SOFTWARE CORP.	EQUITY	00846X105	158	16,438	SH	SOLE
AGILENT TECHNOLOGIES INC.	EQUITY	00846U101	5308	271,534	SH	SOLE
AGL RESOURCES, INC.	EQUITY	001204106	2903	114,120	SH	SOLE
AIR PRODUCTS AND CHEMICALS INC	EQUITY	009158106	4085	98,190	SH	SOLE
AIRBORNE INC.	EQUITY	009269101	2467	118,032	SH	SOLE
AIRGAS, INC.	EQUITY	009363102	1618	96,621	SH	SOLE
AIRGATE PCS, INC.	EQUITY	009367103	420	350,000	SH	SOLE
AIRTRAN HOLDINGS, INC.	EQUITY	00949P108	263	25,093	SH	SOLE
AK STEEL CORP.	EQUITY	001547108	656	181,136	SH	SOLE
AKAMAI TECHNOLOGIES INC.	EQUITY	00971T101	187	39,077	SH	SOLE
AKSYS LTD	EQUITY	010196103	135	10,465	SH	SOLE
ALABAMA NATIONAL BANCORP	EQUITY	010317105	177	3,698	SH	SOLE
ALAMO GROUP INC	EQUITY	011311107	25	2,051	SH	SOLE
ALARIS MEDICAL SYSTEMS INC	EQUITY	011637105	74	5,727	SH	SOLE
ALASKA AIR GROUP, INC.	EQUITY	011659109	951	44,344	SH	SOLE
ALBANY INTERNATIONAL CORP. CLASS A	EQUITY	012348108	277	10,099	SH	SOLE
ALBANY MOLECULAR	EQUITY	012423109	150	9,981	SH	SOLE
ALBEMARLE CORP.	EQUITY	012653101	1872	66,925	SH	SOLE
ALBERTSONS INC	EQUITY	013104104	6837	356,080	SH	DEFINED
ALBERTSON'S, INC.	EQUITY	013104104	3133	163,195	SH	SOLE
ALCOA INC	EQUITY	013817101	16677	654,000	SH	DEFINED

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

ALCOA, INC.	EQUITY	013817101	10538	413,240	SH	SOLE
ALDERWOODS GROUP INC	EQUITY	014383103	76	14,113	SH	SOLE
ALEXANDER & BALDWIN, INC.	EQUITY	014482103	1849	70,838	SH	SOLE
ALEXANDER'S, INC.	EQUITY	014752109	62	748	SH	SOLE
ALEXANDRIA REAL EST EQ COM	EQUITY	015271109	6968	165700	SH	Sole
ALEXANDRIA REAL ESTATE EQUITIE	EQUITY	015271109	325	7,226	SH	SOLE
ALEXION PHARMACEUTICALS, INC.	EQUITY	015351109	106	6,225	SH	SOLE
ALFA CORP.	EQUITY	015385107	161	12,841	SH	SOLE
ALICO INC	EQUITY	016230104	33	1,320	SH	SOLE
ALIGN TECHNOLOGY INC	EQUITY	016255101	212	16,806	SH	SOLE
ALKERMES INC	EQUITY	01642T108	189	17,763	SH	SOLE
ALLEGHANY CORP	EQUITY	017175100	9	46	SH	SOLE
ALLEGHENY ENERGY, INC.	EQUITY	017361106	866	102,518	SH	SOLE
ALLEGHENY TECHNOLOGIES, INC.	EQUITY	01741R102	820	124,194	SH	SOLE
ALLEGIANTE BANCORP INC	EQUITY	017476102	99	4,881	SH	SOLE
ALLEN TELECOM, INC.	EQUITY	018091108	481	29,086	SH	SOLE
ALLERGAN INC	EQUITY	018490102	3786	49,100	SH	DEFINED
ALLERGAN, INC.	EQUITY	018490102	27071	351,114	SH	SOLE
ALLETE INC.	EQUITY	018522102	3074	115,783	SH	SOLE
ALLIANCE DATA SYS CORP COM	EQUITY	018581108	29109	1712265	SH	Sole
ALLIANCE DATA SYSTEMS	EQUITY	018581108	6	240	SH	SOLE
ALLIANCE GAMING CORP	EQUITY	01859P609	355	18,765	SH	SOLE
ALLIANCE GAMING CORP COM NEW	EQUITY	01859P609	27315	1820970	SH	Sole
ALLIANCE IMAGING INC	EQUITY	018606202	20	4,531	SH	SOLE
ALLIANCE SEMICONDUCTOR CORP.	EQUITY	01877H100	40	8,275	SH	SOLE
ALLIANT ENERGY CORP.	EQUITY	018802108	2373	124,674	SH	SOLE
ALLIANT TECHSYSTEMS INC	EQUITY	018804104	31	590	SH	SOLE
ALLIED CAPITAL CORP	EQUITY	01903Q108	2748	118,953	SH	SOLE
ALLIED WASTE INDUSTRIES, INC.	EQUITY	019589308	1564	155,592	SH	SOLE
ALLMERICA FINANCIAL CORP	EQUITY	019754100	1636	90,920	SH	SOLE
ALLOS THERAPEUTICS INC	EQUITY	019777101	25	8,294	SH	SOLE
ALLOY ONLINE, INC	EQUITY	019855105	84	12,993	SH	SOLE
ALLSCRIPTS HEALTHCARE SOLUTION	EQUITY	01988P108	34	9,179	SH	SOLE
ALLSTATE CORP.	EQUITY	020002101	10847	304,270	SH	SOLE
ALLTEL CORP	EQUITY	020039103	11599	240,550	SH	DEFINED
ALLTEL CORP.	EQUITY	020039103	6640	137,700	SH	SOLE
ALPHARMA INC. CLASS A	EQUITY	020813101	318	14,713	SH	SOLE
ALTEON INC	EQUITY	02144G107	62	12,806	SH	SOLE
ALTERA CORP COM	EQUITY	021441100	3543	261700	SH	Sole
ALTERA CORP.	EQUITY	021441100	3309	201,400	SH	SOLE
ALTIRIS INC	EQUITY	02148M100	65	3,239	SH	SOLE
ALTRIA GROUP INC	EQUITY	02209S103	71244	1,567,860	SH	SOLE
ALTRIA GROUP INC	EQUITY	02209S103	22524	495,685	SH	DEFINED
AMAZON COM INC	EQUITY	023135106	16342	447,840	SH	DEFINED
AMAZON.COM, INC.	EQUITY	023135106	528	14,540	SH	SOLE
AMB PROPERTY CORP	EQUITY	00163T109	3063	108,735	SH	SOLE
AMBAC FINANCIAL GROUP INC.	EQUITY	023139108	3120	47,091	SH	SOLE
AMBASSADORS GROUP INC	EQUITY	023177108	27	1,968	SH	SOLE
AMBASSADORS INTERNATIONAL	EQUITY	023178106	27	2,273	SH	SOLE
AMC ENTERTAINMENT, INC.	EQUITY	001669100	135	11,803	SH	SOLE
AMCOL INTERNATIONAL CORP.	EQUITY	02341W103	58	7,259	SH	SOLE
AMCORE FINANCIAL, INC.	EQUITY	023912108	219	9,448	SH	SOLE
AMDOCS LIMITED	EQUITY	G02602103	1425	59,369	SH	SOLE

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

AMDOCS LTD	EQUITY	G02602103	2789	116,200	SH	DEFINED
AMERADA HESS CORP	EQUITY	023551104	2012	40,914	SH	SOLE
Ameren	EQUITY	023608102	1103	25,000	SH	DEFINED
AMEREN CORP.	EQUITY	023608102	3172	71,934	SH	SOLE
AMERICA MOVIL-SERIES L ADR	EQUITY	02364W105	5178	276,140	SH	SOLE
AMERICAN AXLE & MFG HOLDINGS	EQUITY	024061103	9	372	SH	SOLE
AMERICAN CAP. STRATEGIES, INC.	EQUITY	024937104	1247	49,854	SH	SOLE
AMERICAN EAGLE OUTFITTERS	EQUITY	02553E106	2104	114,357	SH	SOLE
AMERICAN ELECTRIC POWER, INC.	EQUITY	025537101	5135	172,130	SH	SOLE
AMERICAN EXPRESS CO	EQUITY	025816109	19079	456,310	SH	DEFINED
AMERICAN EXPRESS CO.	EQUITY	025816109	60583	1,449,000	SH	SOLE
AMERICAN FINANCIAL GROUP, INC.	EQUITY	025932104	2122	93,065	SH	SOLE
AMERICAN FIRST MORTGAGE INVES	EQUITY	55272X102	177	17,626	SH	SOLE
AMERICAN GREETINGS CORP. CLASS A	EQUITY	026375105	1019	51,903	SH	SOLE
AMERICAN HEALTHWAYS INC	EQUITY	02649V104	179	4,978	SH	SOLE
AMERICAN HOME MTG HLDG	EQUITY	02660M108	84	4,331	SH	SOLE
AMERICAN INTL GROUP INC	EQUITY	026874107	1669	30,250	SH	DEFINED
AMERICAN INTL GRP INC COM	EQUITY	026874107	130782	2,370,101	SH	SOLE
AMERICAN ITALIAN PASTA CO. CLASS A	EQUITY	027070101	236	5,670	SH	SOLE
AMERICAN LAND LEASE INC	EQUITY	027118108	33	1,948	SH	SOLE
AMERICAN MANAGEMENT SYSTEMS	EQUITY	027352103	230	16,050	SH	SOLE
AMERICAN MED SEC GROUP	EQUITY	02744P101	83	4,351	SH	SOLE
AMERICAN MEDICAL SYSTEMS HOLDI	EQUITY	02744M108	389	23,038	SH	SOLE
AMERICAN MORTGAGE ACCEPTANCE	EQUITY	027568104	53	3,066	SH	SOLE
AMERICAN NATIONAL IN	EQUITY	028591105	13	149	SH	SOLE
AMERICAN NATL BANKSHAR	EQUITY	027745108	45	1,731	SH	SOLE
AMERICAN PHARMACEU PTN COM	EQUITY	02886P109	17557	916800	SH	Sole
AMERICAN PHARMACEUTICA	EQUITY	02886P109	7	194	SH	SOLE
AMERICAN PHYSICIANS CAPITAL IN	EQUITY	028884104	81	3,310	SH	SOLE
AMERICAN POWER CONVERSION	EQUITY	029066107	1534	98,294	SH	SOLE
AMERICAN REALTY INVESTORS IN	EQUITY	029174109	10	812	SH	SOLE
AMERICAN STANDARD COMPANIES	EQUITY	029712106	2362	31,951	SH	SOLE
AMERICAN STATES WATER CO.	EQUITY	029899101	158	5,778	SH	SOLE
AMERICAN TOWER	EQUITY	029912201	11928	2160900	SH	Sole
AMERICAN TOWER CORP	EQUITY	029912201	25	2,823	SH	SOLE
AMERICAN WEST HOLDINGS CORP. CLASS B	EQUITY	023657208	77	11,320	SH	SOLE
AMERICAN WOODMARK CORP.	EQUITY	030506109	98	2,083	SH	SOLE
AMERICANWEST BANCORPORATION	EQUITY	03058P109	57	3,491	SH	SOLE
AMERICA'S CAR-MART INC	EQUITY	03062T105	28	1,544	SH	SOLE
AMERICREDIT CORP.	EQUITY	03060R101	1795	209,995	SH	SOLE
AMERIGROUP CORP	EQUITY	03073T102	292	7,854	SH	SOLE
AMERISOURCEBERGEN CO	EQUITY	03073E105	26978	389,008	SH	SOLE
AMERISTAR CASINOS	EQUITY	03070Q101	87	4,071	SH	SOLE
AMERITRADE HLDG CORP COM	EQUITY	03074K100	7534	1519000	SH	Sole
AMERITRADE HOLDING CORP - CL A	EQUITY	03074K100	27	3,664	SH	SOLE
AMERON, INC.	EQUITY	030710107	88	2,527	SH	SOLE
AMERUS GROUP CO.	EQUITY	03072M108	1885	66,858	SH	SOLE
AMETEK, INC.	EQUITY	031100100	1621	44,230	SH	SOLE
AMGEN INC	EQUITY	031162100	38901	585,300	SH	DEFINED
AMGEN INC COM	EQUITY	031162100	2446	42500	SH	Sole
AMGEN, INC.	EQUITY	031162100	82149	1,245,811	SH	SOLE
AMKOR TECHNOLOGY, INC	EQUITY	031652100	19	1,451	SH	SOLE
AMLI RESIDENTIAL PROPERTIES	EQUITY	001735109	126	5,357	SH	SOLE

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

AMN HEALTHCARE SERVICE	EQUITY	001744101	87	6,878	SH	SOLE
AMPCO-PITTSBURGH CORP	EQUITY	032037103	24	1,780	SH	SOLE
AMPHENOL CORP. CLASS A	EQUITY	032095101	255	5,457	SH	SOLE
AMR CORP.	EQUITY	001765106	654	59,468	SH	SOLE
AMSOUTH BANCORPORATION	EQUITY	032165102	3419	156,543	SH	SOLE
AMSURG CORP CL A	EQUITY	03232P405	205	6,701	SH	SOLE
AMSURG CORP CL A	EQUITY	03232P405	9702	385000	SH	Sole
AMYLIN PHARMACEUTICALS, INC.	EQUITY	032346108	32	1,471	SH	SOLE
ANADARKO PETROLEUM CORP.	EQUITY	032511107	18428	414,382	SH	SOLE
ANALOG DEVICES INC	EQUITY	032654105	10561	303,300	SH	DEFINED
ANALOG DEVICES INC SUB NTS	EQUITY	032654AD7	509	5,000	SH	SOLE
ANALOG DEVICES, INC.	EQUITY	032654105	10633	305,370	SH	SOLE
ANALOGIC CORP.	EQUITY	032657207	146	2,999	SH	SOLE
ANAREN INC	EQUITY	032744104	81	8,456	SH	SOLE
ANCHOR BANCORP WISCONSIN, INC.	EQUITY	032839102	189	7,894	SH	SOLE
ANDREW CORP.	EQUITY	034425108	1075	49,474	SH	SOLE
ANDRX GROUP	EQUITY	034553107	22	1,104	SH	SOLE
ANGELICA CORP	EQUITY	034663104	57	3,347	SH	SOLE
ANGLO AMERICAN PLC - UNSP ADR	EQUITY	03485P102	779	50,700	SH	SOLE
Anheuser Busch	EQUITY	035229103	2042	40,000	SH	DEFINED
ANHEUSER-BUSCH COMPANIES, INC.	EQUITY	035229103	18579	363,930	SH	SOLE
ANIXTER INTERNATIONALL, INC.	EQUITY	035290105	277	11,830	SH	SOLE
ANN TAYLOR STORES CORP.	EQUITY	036115103	491	16,958	SH	SOLE
ANNALY MTG MGMT INC	EQUITY	035710409	13193	662,621	SH	SOLE
ANSOFT CORP	EQUITY	036384105	26	2,468	SH	SOLE
ANSYS INC	EQUITY	03662Q105	177	5,632	SH	SOLE
ANTEON INTERNATIONAL CORP	EQUITY	03674E108	198	7,080	SH	SOLE
ANTHEM INC	EQUITY	03674B104	6878	89,150	SH	SOLE
ANTHEM INC	EQUITY	03674B104	16530	214,265	SH	DEFINED
ANTHEM INC COM	EQUITY	03674B104	10616	160234	SH	Sole
ANTHRACITE CAPITAL INC.	EQUITY	037023108	2631	218,180	SH	SOLE
ANTIGENICS INC.	EQUITY	037032109	86	7,487	SH	SOLE
ANWORTH MORTGAGE ASSET	EQUITY	037347101	1442	93,494	SH	SOLE
AO Tafneft ADR	EQUITY	03737P306	413	21,740	SH	SOLE
AOL TIME WARNER INC	EQUITY	00184A105	21352	1,327,047	SH	DEFINED
AOL TIME WARNER INC.	EQUITY	00184A105	35246	2,190,530	SH	SOLE
AON CORP.	EQUITY	037389103	3334	138,469	SH	SOLE
APAC TELESERVICES, INC.	EQUITY	00185E106	29	11,411	SH	SOLE
APACHE CORP	EQUITY	037411105	3940	60,561	SH	DEFINED
APACHE CORP COM	EQUITY	037411105	1854	30030	SH	Sole
APACHE CORP.	EQUITY	037411105	4544	69,840	SH	SOLE
APARTMENT INVT & MGMT CL A	EQUITY	03748R101	19958	547100	SH	Sole
APARTMENT INVT & MGMT CO - A	EQUITY	03748R101	1447	41,809	SH	SOLE
APEX MORTGAGE CAPITAL INC	EQUITY	037564101	62	11,353	SH	SOLE
APHTON CORP.	EQUITY	03759P101	67	8,172	SH	SOLE
APOGEE ENTERPRISES, INC.	EQUITY	037598109	75	8,477	SH	SOLE
APOGENT TECHNOLOGIES	EQUITY	03760A101	2665	133,264	SH	SOLE
APOLLO GROUP INC	EQUITY	037604105	6862	111,100	SH	DEFINED
APOLLO GROUP INC CL A	EQUITY	037604105	22347	447826	SH	Sole
APOLLO GROUP, INC. CLASS A	EQUITY	037604105	5416	87,640	SH	SOLE
APPLE COMPUTER, INC.	EQUITY	037833100	3974	208,502	SH	SOLE
APPLEBEES INTERNATIONAL, INC.	EQUITY	037899101	2347	74,679	SH	SOLE
APPLEBEES INTL INC	EQUITY	037899101	14474	460,500	SH	DEFINED
APPLEBEES INTL INC COM	EQUITY	037899101	21221	756800	SH	Sole
APPLERA CORP APPLIED BIOSYSTEM	EQUITY	038020103	2728	143,345	SH	SOLE
APPLICA INC.	EQUITY	03815A106	62	7,273	SH	SOLE

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

APPLIED FILMS CORP	EQUITY	038197109	109	4,231	SH	SOLE
APPLIED INDUSTRIAL TECH., INC.	EQUITY	03820C105	136	6,467	SH	SOLE
APPLIED MATERIALS INC	EQUITY	038222105	21089	1,329,700	SH	DEFINED
APPLIED MATERIALS, INC.	EQUITY	038222105	18590	1,173,630	SH	SOLE
APPLIED MICRO CIRCUITS CORP.	EQUITY	03822W109	937	155,188	SH	SOLE
APPLIED SIGNAL TECHNOLOGY	EQUITY	038237103	57	3,330	SH	SOLE
APRIA HEALTHCARE GROUP, INC.	EQUITY	037933108	1843	74,073	SH	SOLE
APTARGROUP, INC.	EQUITY	038336103	17	465	SH	SOLE
AQUANTIVE INC	EQUITY	03839G105	157	14,918	SH	SOLE
AQUILA INC	EQUITY	03840P102	848	328,520	SH	SOLE
ARACRUZ CELULOSE SA-SPON ADR	EQUITY	038496204	550	26,100	SH	SOLE
ARAID PHARMACEUTICLAS, INC.	EQUITY	04033A100	58	13,262	SH	SOLE
ARAMARK CORP	EQUITY	038521100	25	1,118	SH	SOLE
ARBITRON, INC.	EQUITY	03875Q108	404	11,318	SH	SOLE
ARCH CHEMICALS, INC.	EQUITY	03937R102	143	7,506	SH	SOLE
ARCH COAL INC COM	EQUITY	039380100	10355	544696	SH	Sole
ARCH COAL, INC.	EQUITY	039380100	2007	87,326	SH	SOLE
ARCHER DANIELS MIDLAND CO.	EQUITY	039483102	3677	285,706	SH	SOLE
ARCHSTONE COMMUNITIES TRUST	EQUITY	039583109	60	2,496	SH	SOLE
ARCHSTONE SMITH TR COM	EQUITY	039583109	7948	361953	SH	Sole
ARCTIC CAT, INC.	EQUITY	039670104	107	5,639	SH	SOLE
ARDEN GROUP INC	EQUITY	039762109	31	528	SH	SOLE
ARDEN REALTY INC.	EQUITY	039793104	20	780	SH	SOLE
ARENA PHARMACEUTICALS INC	EQUITY	040047102	47	7,051	SH	SOLE
ARGONAUT GROUP, INC.	EQUITY	040157109	94	7,679	SH	SOLE
ARGOSY GAMING CO.	EQUITY	040228108	181	8,662	SH	SOLE
ARIBA, INC.	EQUITY	04033V104	379	126,238	SH	SOLE
ARKANSAS BEST CORP.	EQUITY	040790107	195	8,256	SH	SOLE
ARMOR HOLDINGS, INC.	EQUITY	042260109	104	7,743	SH	SOLE
ARRIS GROUP INC	EQUITY	04269Q100	100	20,207	SH	SOLE
ARROW ELECTRONICS INC	EQUITY	042735100	2064	135,457	SH	SOLE
ARROW FINANCIAL CORP	EQUITY	042744102	84	2,540	SH	SOLE
ARROW INTERNATIONAL, INC.	EQUITY	042764100	196	4,389	SH	SOLE
ARTESYN TECHNOLOGIES, INC.	EQUITY	043127109	67	12,010	SH	SOLE
ARTHROCARE CORP.	EQUITY	043136100	110	6,743	SH	SOLE
Arthur J Gallagher	EQUITY	363576109	957	35,200	SH	DEFINED
ARTISAN COMPONENTS INC.	EQUITY	042923102	142	6,322	SH	SOLE
ARVINMERITOR, INC	EQUITY	043353101	1856	91,957	SH	SOLE
ASBURY AUTOMOTIVE GROUP	EQUITY	043436104	62	4,608	SH	SOLE
ASHLAND OIL, INC.	EQUITY	044204105	3752	122,307	SH	SOLE
ASIAINFO HOLDINGS INC.	EQUITY	04518A104	92	11,306	SH	SOLE
ASK JEEVES INC	EQUITY	045174109	180	13,152	SH	SOLE
ASPECT COMMUNICATIONS INC.	EQUITY	04523Q102	41	11,672	SH	SOLE
ASPECT MEDICAL SYSTEMS, INC.	EQUITY	045235108	26	3,525	SH	SOLE
ASPEN TECHNOLOGY, INC.	EQUITY	045327103	63	13,363	SH	SOLE
ASSOCIATED BANC-CORP.	EQUITY	045487105	3637	99,345	SH	SOLE
ASSOCIATED ESTATES REALTY	EQUITY	045604105	41	6,225	SH	SOLE
ASTEC INDS INC COM	EQUITY	046224101	49	5,641	SH	SOLE
ASTORIA FINANCIAL CORP.	EQUITY	046265104	3088	110,563	SH	SOLE
ASYST TECHNOLOGIES, INC.	EQUITY	04648X107	98	14,663	SH	SOLE
AT & T CORP	EQUITY	001957505	7190	373,502	SH	SOLE
AT + T WIRELESS SVCS INC	EQUITY	00209A106	10870	1,323,948	SH	DEFINED
AT RD INC	EQUITY	04648K105	108	9,886	SH	SOLE
AT&T CANADA-CL A	EQUITY	04650D106		2	SH	SOLE
AT&T Corp USD1	EQUITY	001957505	33	1,700	SH	SOLE
AT&T WIRELESS (USD)	EQUITY	00209A106	10588	1,289,700	SH	SOLE



Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

AT+T CORP	EQUITY	001957505	5898	306,377 SH	DEFINED
ATARI INC	EQUITY	04651M105	12	2,659 SH	SOLE
ATHEROGENICS INC	EQUITY	047439104	207	13,853 SH	SOLE
ATLANTIC COAST AIRLINES HLDG.	EQUITY	048396105	210	15,807 SH	SOLE
ATMEL CORP.	EQUITY	049513104	1599	629,628 SH	SOLE
ATMI INC	EQUITY	00207R101	5124	205,200 SH	DEFINED
ATMI, INC.	EQUITY	00207R101	254	10,188 SH	SOLE
ATMOS ENERGY CORP.	EQUITY	049560105	431	17,369 SH	SOLE
ATRIX LABS INC	EQUITY	04962L101	174	7,920 SH	SOLE
ATWOOD OCEANICS, INC.	EQUITY	050095108	82	3,006 SH	SOLE
AURORA FOODS, INC.	EQUITY	05164B106	6	17,710 SH	SOLE
AUTO ZONE INC	EQUITY	053332102	13763	200300 SH	Sole
AUTOBYTEL.COM INC	EQUITY	05275N106	66	10,618 SH	SOLE
AUTODESK, INC.	EQUITY	052769106	1107	68,468 SH	SOLE
AUTOLIV, INC.	EQUITY	052800109	38	1,391 SH	SOLE
AUTOMATIC DATA PROCESSING INC.	EQUITY	053015103	8880	262,270 SH	SOLE
AUTONATION INC	EQUITY	05329W102	1950	124,022 SH	SOLE
AUTOZONE, INC.	EQUITY	053332102	3016	39,695 SH	SOLE
AVALONBAY COMMUNITIE	EQUITY	053484101	36	845 SH	SOLE
AVANEX CORP	EQUITY	05348W109	87	21,962 SH	SOLE
AVANT IMMUNOTHERAPEUTICS INC	EQUITY	053491106	66	22,992 SH	SOLE
AVATAR HOLDINGS, INC.	EQUITY	053494100	59	1,977 SH	SOLE
AVAYA INC	EQUITY	053499109	3	442 SH	DEFINED
AVAYA INC.	EQUITY	053499109	1097	169,808 SH	SOLE
AVERY DENNISON CORP	EQUITY	053611109	6599	131,457 SH	DEFINED
AVERY DENNISON CORP.	EQUITY	053611109	2613	52,060 SH	SOLE
AVI BIOPHARMA INC	EQUITY	002346104	48	7,873 SH	SOLE
AVIALL, INC.	EQUITY	05366B102	85	7,509 SH	SOLE
AVID TECHNOLOGY, INC.	EQUITY	05367P100	380	10,761 SH	SOLE
AVISTA CORP	EQUITY	05379B107	259	18,330 SH	SOLE
AVNET, INC.	EQUITY	053807103	2584	203,781 SH	SOLE
AVOCENT CORPORATION	EQUITY	053893103	1843	61,648 SH	SOLE
AVON PRODUCTS, INC.	EQUITY	054303102	6423	103,270 SH	SOLE
AVX CORP	EQUITY	002444107	25	2,244 SH	SOLE
AXCELIS TECHNOLOGIES INC	EQUITY	054540109	229	37,414 SH	SOLE
AZTAR CORP.	EQUITY	054802103	173	10,725 SH	SOLE
BAKER HUGHES INC	EQUITY	057224107	15560	463,500 SH	DEFINED
BAKER HUGHES, INC.	EQUITY	057224107	5023	149,630 SH	SOLE
BALDOR ELECTRIC CO.	EQUITY	057741100	229	11,127 SH	SOLE
BALDWIN & LYONS, INC., CLASS B	EQUITY	057755209	68	2,878 SH	SOLE
BALL CORP.	EQUITY	058498106	1160	25,495 SH	SOLE
BALLY TOTAL FITNESS HLDG COR COM	EQUITY	05873K108	102	11,337 SH	SOLE
BANCFIRST CORP.	EQUITY	05945F103	71	1,367 SH	SOLE
BANCORPSOUTH, INC.	EQUITY	059692103	22	1,064 SH	SOLE
BANCTRUST FINANCIAL GROUP IN	EQUITY	05978R107	41	2,545 SH	SOLE
BANDAG, INC.	EQUITY	059815100	1116	29,941 SH	SOLE
BANK AMER CORP	EQUITY	060505104	38458	486,625 SH	DEFINED
BANK MUTUAL CORP	EQUITY	063748107	126	3,889 SH	SOLE
BANK OF AMERICA CORP	EQUITY	060505104	70854	918,370 SH	SOLE
BANK OF GRANITE CORP.	EQUITY	062401104	86	5,023 SH	SOLE

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

BANK OF HAWAII CORP	EQUITY	062540109	2689	81,129	SH	SOLE
BANK OF NEW YORK CO., INC.	EQUITY	064057102	9592	333,630	SH	SOLE
BANK OF THE OZARKS INC	EQUITY	063904106	71	1,843	SH	SOLE
BANK UNITED CORP-CPR WI	EQUITY	065416117	41	506,802	SH	SOLE
BANKNORTH GROUP INC.	EQUITY	06646R107	5577	218,534	SH	SOLE
BANKONE CORP.	EQUITY	06423A103	18519	498,100	SH	SOLE
BANKRATE INC	EQUITY	06646V108	26	2,140	SH	SOLE
BANKUNITED FINANCIAL CORP CLASS A	EQUITY	06652B103	218	10,839	SH	SOLE
BANNER CORPORATION	EQUITY	06652V109	78	3,781	SH	SOLE
BANTA CORP.	EQUITY	066821109	1377	42,551	SH	SOLE
BARNES & NOBLE, INC.	EQUITY	067774109	2006	87,013	SH	SOLE
BARNES GROUP, INC.	EQUITY	067806109	101	4,663	SH	SOLE
BARR LABORATORIES, INC	EQUITY	068306109	5825	88,931	SH	SOLE
BARR LABS INC	EQUITY	068306109	4801	73,300	SH	DEFINED
BARR LABS INC COM	EQUITY	068306109	24496	429756	SH	Sole
BARRA, INC.	EQUITY	068313105	202	5,656	SH	SOLE
BASSETT FURNITURE INDUSTRIES	EQUITY	070203104	50	3,824	SH	SOLE
BAUSCH & LOMB, INC.	EQUITY	071707103	891	23,761	SH	SOLE
BAXTER INTERNATIONAL, INC.	EQUITY	071813109	7708	296,450	SH	SOLE
BAY VIEW CAPITAL CORP.	EQUITY	07262L101	140	24,200	SH	SOLE
BBT CORP.	EQUITY	054937107	6988	203,730	SH	SOLE
BEA SYS INC	EQUITY	073325102	16074	1,480,100	SH	DEFINED
BEA SYSTEMS, INC.	EQUITY	073325102	6039	554,591	SH	SOLE
BEAR STEARNS COS	EQUITY	073902108	3202	44,211	SH	SOLE
BEARINGPOINT INC	EQUITY	074002106	21	2,189	SH	SOLE
BEASLEY BROADCAST GROUP, INC.	EQUITY	074014101	21	1,551	SH	SOLE
BEAZER HOMES USA, INC.	EQUITY	07556Q105	415	4,975	SH	SOLE
BEBE STORES, INC.	EQUITY	075571109	34	1,785	SH	SOLE
BECKMAN COULTER, INC.	EQUITY	075811109	3335	82,067	SH	SOLE
BECTON, DICKINSON AND CO.	EQUITY	075887109	7356	189,350	SH	SOLE
BED BATH & BEYOND INC COM	EQUITY	075896100	8072	233700	SH	Sole
BED BATH & BEYOND, INC.	EQUITY	075896100	5844	150,530	SH	SOLE
BEDFORD PRPTY INVESTORS, INC.	EQUITY	076446301	142	5,015	SH	SOLE
BEI TECHNOLOGIES INC	EQUITY	05538P104	50	4,175	SH	SOLE
BEL FUSE INC. CLASS B	EQUITY	077347300	84	3,720	SH	SOLE
BELDEN, INC.	EQUITY	077459105	136	8,534	SH	SOLE
Bellsouth Corp	EQUITY	079860102	1864	70,000	SH	DEFINED
BELLSOUTH CORP.	EQUITY	079860102	23211	871,600	SH	SOLE
BELO CORP.	EQUITY	080555105	3393	151,730	SH	SOLE
BEMIS CO., INC.	EQUITY	081437105	1174	25,075	SH	SOLE
BEMIS INC	EQUITY	081437105	7537	161,051	SH	DEFINED
BENCHMARK ELECTRONICS, INC.	EQUITY	08160H101	288	9,367	SH	SOLE
BENTLEY PHARMACEUTICAL	EQUITY	082657107	64	4,880	SH	SOLE
BERKSHIRE HATHAWAY INC DEL	EQUITY	084670207	29481	12,132	SH	DEFINED
BERKSHIRE HILLS BANCOR	EQUITY	084680107	58	2,046	SH	SOLE
BERRY PETROLEUM CO. CLASS A	EQUITY	085789105	108	6,005	SH	SOLE
BEST BUY CO., INC.	EQUITY	086516101	6107	139,040	SH	SOLE
BEVERLY ENTERPRISES, INC.	EQUITY	087851309	121	34,679	SH	SOLE
BHA GROUP HOLDINGS INC	EQUITY	055446108	30	1,486	SH	SOLE
BIG 5 SPORTING GOODS CORP	EQUITY	08915P101	61	4,852	SH	SOLE
BIG LOTS INC.	EQUITY	089302103	784	52,156	SH	SOLE
BIOGEN, INC.	EQUITY	090597105	2910	76,633	SH	SOLE
BIOLASE TECHNOLOGY INC	EQUITY	090911108	77	7,163	SH	SOLE
BIOMARIN PHARMACEUTICAL IN	EQUITY	09061G101	2468	252,900	SH	DEFINED
BIOMARIN PHARMACEUTICAL INC.	EQUITY	09061G101	235	24,103	SH	SOLE
BIOMET INC COM	EQUITY	090613100	14761	481600	SH	Sole

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

BIOMET, INC.	EQUITY	090613100	3871	134,870	SH	SOLE
BIOPURE CORP.	EQUITY	09065H105	55	9,110	SH	SOLE
BIO-RAD LABORATORIES, INC., CLASS A	EQUITY	090572207	15	273	SH	SOLE
BIORELIANCE CORP	EQUITY	090951104	41	1,927	SH	SOLE
BIOSITE INC COM	EQUITY	090945106	22124	576000	SH	SOLE
BIOSITE INC.	EQUITY	090945106	191	3,967	SH	SOLE
BIOTECH HOLDRS TR	EQUITY	09067D201	14889	120,800	SH	DEFINED
BIOVAIL CORP	EQUITY	09067J109	941	20,000	SH	DEFINED
BIOVAIL CORP (F)	EQUITY	09067J109	10843	271958	SH	Sole
BISYS GROUP INC	EQUITY	055472104	577	31,400	SH	DEFINED
BISYS GROUP, INC.	EQUITY	055472104	2961	161,171	SH	SOLE
BJ SERVICES CO.	EQUITY	055482103	2637	70,580	SH	SOLE
BJ SVCS CO	EQUITY	055482103	20612	551,700	SH	DEFINED
BJ'S WHOLESALE CLUB INC.	EQUITY	05548J106	1785	118,548	SH	SOLE
BLACK & DECKER CORP.	EQUITY	091797100	1552	35,730	SH	SOLE
BLACK BOX CORP.	EQUITY	091826107	234	6,467	SH	SOLE
BLACK HILLS CORP.	EQUITY	092113109	1685	54,891	SH	SOLE
BLACKROCK INC	EQUITY	09247X101	13	296	SH	SOLE
BLAIR CORP	EQUITY	092828102	56	2,515	SH	SOLE
BLOCK FINANCIAL CORP	EQUITY	093671105	3466	80,129	SH	SOLE
BLOCKBUSTER INC -CLA	EQUITY	093679108	9	505	SH	SOLE
BLOUNT INTERNATIONAL INC	EQUITY	095180105	9	1,569	SH	SOLE
Blue Rhino Corp	EQUITY	095811105	50	4,168	SH	SOLE
BLYTH INC.	EQUITY	09643P108	1679	61,745	SH	SOLE
BMC SOFTWARE INC COM	EQUITY	055921100	5977	396100	SH	Sole
BMC SOFTWARE, INC.	EQUITY	055921100	1706	104,493	SH	SOLE
BOB EVANS FARMS, INC.	EQUITY	096761101	1677	59,925	SH	SOLE
BOCA RESORTS INC -CL A	EQUITY	09688T106	123	9,469	SH	SOLE
BOEING CO	EQUITY	097023105	9773	284,760	SH	DEFINED
Boeing Co	EQUITY	097023105	858	25,000	SH	DEFINED
BOEING CO.	EQUITY	097023105	12654	368,710	SH	SOLE
BOISE CASCADE CORP.	EQUITY	097383103	614	25,692	SH	SOLE
BOK FINANCIAL CORP.	EQUITY	05561Q201	9	231	SH	SOLE
BOMBAY CO INC	EQUITY	097924104	136	12,786	SH	SOLE
BONE CARE INTERNATIONAL, INC.	EQUITY	098072101	49	3,557	SH	SOLE
BORDERS GROUP, INC.	EQUITY	099709107	1832	104,012	SH	SOLE
BORG WARNER INC	EQUITY	099724106	2927	45,444	SH	SOLE
BORLAND SOFTWARE CORP.	EQUITY	099849101	263	26,906	SH	SOLE
BOSTON BEER, INC. CLASS A	EQUITY	100557107	40	2,806	SH	SOLE
BOSTON COMMUNICATIONS GROUP	EQUITY	100582105	103	6,078	SH	SOLE
BOSTON PRIVATE FINANCIAL HOLDI	EQUITY	101119105	161	7,632	SH	SOLE
BOSTON PROPERTIES INC	EQUITY	101121101	42	953	SH	SOLE
BOSTON PROPERTIES INC COM	EQUITY	101121101	14432	380800	SH	Sole
BOSTON SCIENTIFIC CORP	EQUITY	101137107	16234	265,700	SH	DEFINED
BOSTON SCIENTIFIC CORP.	EQUITY	101137107	10933	178,930	SH	SOLE
BOWATER, INC.	EQUITY	102183100	2787	74,408	SH	SOLE
BOWNE & CO., INC.	EQUITY	103043105	167	12,783	SH	SOLE
BOYD GAMING CORP.	EQUITY	103304101	210	12,175	SH	SOLE
BOYDS COLLECTION, LTD.	EQUITY	103354106	34	7,193	SH	SOLE
BOYKIN LODGING CO.	EQUITY	103430104	51	6,593	SH	SOLE
BP AMOCO PLC SPON ADR	EQUITY	055622104	279	6,684	SH	DEFINED
BP P.L.C.	EQUITY	055622104	1891	45,000	SH	DEFINED
BRADLEY PHARMACEUTICAL	EQUITY	104576103	51	3,082	SH	SOLE
BRADY CORP.	EQUITY	104674106	225	6,749	SH	SOLE
BRANDYWINE REALTY TRUST	EQUITY	105368203	231	9,365	SH	SOLE
BRASIL DISTR PAO ACU-SP ADR	EQUITY	20440T201	325	21,200	SH	SOLE

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

BRAZIL TELECOM PART SA -ADR	EQUITY	105530109	528	14,100	SH	SOLE
BRE PROPERTIES, INC., CLASS A	EQUITY	05564E106	21	632	SH	SOLE
BRIGGS & STRATTON CORP.	EQUITY	109043109	415	8,223	SH	SOLE
BRIGHAM EXPLORATION COM	EQUITY	109178103	1892	400000	SH	Sole
BRIGHT HORIZON FAMILY COM	EQUITY	109195107	24210	864013	SH	Sole
BRIGHT HORIZONS FAM. SOLUTIONS	EQUITY	109195107	151	4,501	SH	SOLE
BRIGHTPOINT INC	EQUITY	109473405		0	SH	SOLE
BRINKER INTERNATIONAL, INC.	EQUITY	109641100	4709	130,739	SH	SOLE
BRINKER INTL INC	EQUITY	109641100	21931	719050	SH	Sole
BRINK'S CO/THE	EQUITY	109696104	1353	92,829	SH	SOLE
BRISTOL MYERS SQUIBB CO	EQUITY	110122108	28687	1,056,619	SH	DEFINED
BRISTOL MYERS SQUIBB CO.	EQUITY	110122108	39676	1,461,380	SH	SOLE
BROADCOM CORP.	EQUITY	111320107	3359	134,835	SH	SOLE
BROADVISION INC	EQUITY	111412607	54	9,755	SH	SOLE
BROCADE COMMUNICATION	EQUITY	111621108	109	18,390	SH	SOLE
BROOKFIELD HOMES CORP	EQUITY	112723101	92	5,979	SH	SOLE
BROOKLINE BANCORP INC	EQUITY	11373M107	307	21,906	SH	SOLE
BROOKS AUTOMATION INC	EQUITY	114340102	159	14,020	SH	SOLE
BROOKSTONE INC	EQUITY	114537103	61	3,051	SH	SOLE
BROWN & BROWN INC	EQUITY	115236101	2970	91,388	SH	SOLE
BROWN FORMAN CORP	EQUITY	115637209	9584	121,897	SH	DEFINED
BROWN SHOE COMANY, INC.	EQUITY	115736100	201	6,754	SH	SOLE
BROWN, TOM INC.	EQUITY	115660201	334	12,005	SH	SOLE
BROWN-FORMAN CORP CLASS B	EQUITY	115637209	2083	26,497	SH	SOLE
BRT REALTY TRUST	EQUITY	055645303	21	1,324	SH	SOLE
BRUCKER DALTRONICS INC	EQUITY	116795105	22	4,161	SH	SOLE
BRUKER AXS INC	EQUITY	11679P101	21	6,568	SH	SOLE
BRUNSWICK CORP.	EQUITY	117043109	1006	40,202	SH	SOLE
BRUSH ENGINEERED MATERIALS	EQUITY	117421107	42	5,076	SH	SOLE
BRYN MAWR BK CORP	EQUITY	117665109	50	1,337	SH	SOLE
BSB BANCORP, INC.	EQUITY	055652101	76	3,071	SH	SOLE
BUCKEYE PARTNERS - LP	EQUITY	118230101	1794	45,700	SH	SOLE
BUCKEYE TECHNOLOGIES INC	EQUITY	118255108	69	10,150	SH	SOLE
BUCKLE, INC.	EQUITY	118440106	55	2,850	SH	SOLE
BUILDING MATERIAL HOLDING CORP	EQUITY	120113105	69	4,661	SH	SOLE
BURLINGTON COAT FACTORY WHSE	EQUITY	121579106	124	6,945	SH	SOLE
BURLINGTON NORTHERN SANTA FE	EQUITY	12189T104	6041	212,410	SH	SOLE
BURLINGTON RES INC	EQUITY	122014103	2379	44,000	SH	DEFINED
BURLINGTON RESOURCES, INC.	EQUITY	122014103	4693	86,790	SH	SOLE
BUSINESS OBJECTS S A	EQUITY	12328X107	10341	471,100	SH	DEFINED
C & D TECHNOLOGIES, INC.	EQUITY	124661109	112	7,766	SH	SOLE
C & F FINANCIAL CORP	EQUITY	12466Q104	50	1,274	SH	SOLE
C H ROBINSON WORLDWIDE INC	EQUITY	12541W100	21298	651324	SH	Sole
C. H. ROBINSON WORLDWIDE, INC.	EQUITY	12541W100	4181	117,973	SH	SOLE
C. R. BARD, INC.	EQUITY	067383109	1659	23,263	SH	SOLE
CABLE DESIGN TECHNOLOGIES CORP	EQUITY	126924109	116	16,160	SH	SOLE
CABOT CORP.	EQUITY	127055101	2381	82,955	SH	SOLE
CABOT MICROELECTRONICS CORP	EQUITY	12709P103	1987	39,397	SH	SOLE
CABOT OIL & GAS CORP., CLASS A	EQUITY	127097103	263	9,535	SH	SOLE
CACI INTERNATIONAL	EQUITY	127190304	375	10,922	SH	SOLE
CADENCE DESIGN SYSTEMS, INC.	EQUITY	127387108	4331	359,113	SH	SOLE

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

CAL DIVE INTERNATIONAL, INC.	EQUITY	127914109	290	13,335	SH	SOLE
CALGON CARBON CORP.	EQUITY	129603106	75	12,960	SH	SOLE
CALIFORNIA PIZZA KITCHEN INC	EQUITY	13054D109	136	6,310	SH	SOLE
CALIFORNIA PIZZA KTCHN COM	EQUITY	13054D109	6456	280700	SH	Sole
CALIFORNIA WATER SERVICE GROUP	EQUITY	130788102	150	5,351	SH	SOLE
CALLAWAY GOLF CO.	EQUITY	131193104	1659	125,515	SH	SOLE
CALPINE CORP.	EQUITY	131347106	1119	169,621	SH	SOLE
CAMBREX CORP.	EQUITY	132011107	169	7,343	SH	SOLE
CAMCO FINANCIAL CORP	EQUITY	132618109	44	2,862	SH	SOLE
CAMDEN NATL CORP	EQUITY	133034108	84	3,039	SH	SOLE
CAMDEN POPERTY TRUST	EQUITY	133131102	16	462	SH	SOLE
CAMDEN PPTY TR SH BEN INT	EQUITY	133131102	16284	502600	SH	Sole
CAMPBELL SOUP CO.	EQUITY	134429109	4589	187,310	SH	SOLE
CANDELA CORP	EQUITY	136907102	34	2,931	SH	SOLE
CANTEL MEDICAL CORP	EQUITY	138098108	34	2,569	SH	SOLE
CAPITAL AUTOMOTIVE REIT	EQUITY	139733109	263	9,379	SH	SOLE
CAPITAL CITY BANK GROUP, INC.	EQUITY	139674105	120	3,333	SH	SOLE
CAPITAL CORP OF THE WEST	EQUITY	140065103	47	1,880	SH	SOLE
CAPITAL ONE FINANCIAL CORP.	EQUITY	14040H105	22283	453,095	SH	SOLE
CAPITOL BANCORP LTD	EQUITY	14056D105	90	3,324	SH	SOLE
CAPITOL FEDERAL FINANCIAL	EQUITY	14057C106	8	288	SH	SOLE
CAPSTEAD MORTGAGE CORP.	EQUITY	14067E506	42	3,771	SH	SOLE
CARAUSTAR INDUSTRIES, INC.	EQUITY	140909102	80	9,965	SH	SOLE
CARBO CERAMICS INC	EQUITY	140781105	145	3,906	SH	SOLE
CARDIAC SCIENCE INC.	EQUITY	141410209	53	19,563	SH	SOLE
CARDINAL HEALTH INC	EQUITY	14149Y108	14938	232,325	SH	SOLE
Cardinal Health Inc	EQUITY	14149Y108	1286	20,000	SH	DEFINED
CARDIODYNAMICS INTERNATIONAL	EQUITY	141597104	43	12,626	SH	SOLE
CAREER ED CORP	EQUITY	141665109	1581	23,100	SH	DEFINED
CAREER EDUCATION CORP	EQUITY	141665109	4285	62,738	SH	SOLE
CAREER EDUCATION CORP COM	EQUITY	141665109	42264	863932	SH	Sole
CAREMARK RX INC	EQUITY	141705103	107	4,149	SH	SOLE
CAREMARK RX INC	EQUITY	141705103	1664	64,800	SH	DEFINED
CAREMARK RX INC COM	EQUITY	141705103	10327	569000	SH	Sole
CARLISLE COS INC.	EQUITY	142339100	1738	41,221	SH	SOLE
CARMAX INC	EQUITY	143130102	4192	139,037	SH	SOLE
CARMIKE CINEMAS INC	EQUITY	143436400	12	515	SH	SOLE
CARNIVAL CORP	EQUITY	143658300	8832	271,660	SH	SOLE
CARNIVAL CORP	EQUITY	143658300	19311	594,000	SH	DEFINED
CARPENTER TECHNOLOGY CORP.	EQUITY	144285103	582	37,290	SH	SOLE
CARRAMERICA REALTY C	EQUITY	144418100	20	713	SH	SOLE
CARRAMERICA REALTY CORPORATION	EQUITY	144418100	15542	613100	SH	Sole
CASCADE BANCORP	EQUITY	147154108	82	4,781	SH	SOLE
CASCADE CORP	EQUITY	147195101	68	3,896	SH	SOLE
CASCADE NAT GAS CORP COM	EQUITY	147339105	80	4,212	SH	SOLE
CASELLA WASTE SYSTEMS, INC.	EQUITY	147448104	43	4,824	SH	SOLE
CASEYS GENERAL STORES, INC.	EQUITY	147528103	238	16,840	SH	SOLE
CASH AMERICA INTERNATIONAL	EQUITY	14754D100	122	9,215	SH	SOLE
CASUAL MALE RETAIL GROUP INC	EQUITY	148711104	60	11,485	SH	SOLE
CATALINA MARKETING CORP.	EQUITY	148867104	1512	85,685	SH	SOLE
CATAPULT COMM CORP	EQUITY	149016107	22	2,129	SH	SOLE
CATELLUS DEVELOPMENT	EQUITY	149111106	26	1,200	SH	SOLE
CATELLUS DEVELOPMENT CORP	EQUITY	149111106	7102	338200	SH	Sole
Caterpillar	EQUITY	149123101	1670	30,000	SH	DEFINED
CATERPILLAR INC	EQUITY	149123101	9770	175,525	SH	DEFINED

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

CATERPILLAR, INC.	EQUITY	149123101	8562	153,820	SH	SOLE
CATHAY BANCORP INC.	EQUITY	149150104	263	5,892	SH	SOLE
CATO CORP. CLASS A	EQUITY	149205106	134	6,343	SH	SOLE
CAVALRY BANCORP INC	EQUITY	149547101	33	1,947	SH	SOLE
CB BANCSHARES INC HAWA	EQUITY	124785106	102	1,639	SH	SOLE
CBL & ASSOC PPTYS INC COM	EQUITY	124830100	11605	285900	SH	Sole
CBL & ASSOCIATES PROPERTIES	EQUITY	124830100	12	287	SH	SOLE
CBRL GROUP, INC.	EQUITY	12489V106	2581	66,424	SH	SOLE
CCBT FINANCIAL COMPANIES INC	EQUITY	12500Q102	77	3,207	SH	SOLE
CCC INFO SVCS GROUP COM	EQUITY	12487q109	4526	279700	SH	Sole
CCC INFORMATION SERVICES	EQUITY	12487Q109	66	4,706	SH	SOLE
C-COR ELECTRONICS, INC.	EQUITY	125010108	59	11,989	SH	SOLE
CDI CORP.	EQUITY	125071100	120	4,635	SH	SOLE
CEC ENTERTAINMENT, INC.	EQUITY	125137109	328	8,890	SH	SOLE
CELERA GENOMICS GROU	EQUITY	038020202	283	27,387	SH	SOLE
CELGENE CORP	EQUITY	151020104	39	1,280	SH	SOLE
CELGENE CORP	EQUITY	151020104	1520	50,000	SH	DEFINED
CELGENE CORP COM	EQUITY	151020104	49521	1898824	SH	Sole
CELL GENESYS, INC.	EQUITY	150921104	115	13,060	SH	SOLE
CELL THERAPEUTICS, INC.	EQUITY	150934107	116	11,851	SH	SOLE
CEMEX SA -SPONS ADR PART CER	EQUITY	151290889	1189	53,335	SH	SOLE
Cemig-Energetica De Minas Gerais-ADR	EQUITY	204409601	268	14,500	SH	SOLE
CENDANT CORP.	EQUITY	151313103	9347	510,190	SH	SOLE
CENTENE CORP DEL	EQUITY	15135B101	143	3,711	SH	SOLE
CENTENE CORP DEL	EQUITY	15135B101	1680	43,200	SH	DEFINED
CENTENNIAL CELLULAR CORP.	EQUITY	15133V208	16	4,076	SH	SOLE
CENTER BANCORP INC	EQUITY	151408101	43	2,860	SH	SOLE
CENTER FINANCIAL CORP	EQUITY	15146E102	26	1,757	SH	SOLE
CENTERPOINT ENERGY INC	EQUITY	15189T107	1147	140,696	SH	SOLE
CENTERPOINT PPTYS TRUST	EQUITY	151895109	9716	168100	SH	Sole
CENTERPOINT PROPERTIES CORP.	EQUITY	151895109	20	323	SH	SOLE
CENTEX CONSTRUCTION PRODUCTION	EQUITY	15231R109	100	2,482	SH	SOLE
CENTEX CORP.	EQUITY	152312104	2160	27,764	SH	SOLE
CENTILLIUM COMMUNICATIONS	EQUITY	152319109	109	11,138	SH	SOLE
CENTRAL COAST BANCORP	EQUITY	153145107	52	3,097	SH	SOLE
CENTRAL EURO DISTRIBUTION CP	EQUITY	153435102	53	2,645	SH	SOLE
CENTRAL GARDEN & PET C	EQUITY	153527106	144	6,005	SH	SOLE
CENTRAL PACIFIC FINANCIAL CO	EQUITY	154760102	151	5,456	SH	SOLE
CENTRAL PARKING CORP.	EQUITY	154785109	85	6,877	SH	SOLE
CENTRAL VT PUB SVC CORP COM	EQUITY	155771108	88	4,501	SH	SOLE
CENTURY ALUMINUM CO.	EQUITY	156431108	33	4,687	SH	SOLE
CENTURY BANCORP INC	EQUITY	156432106	36	1,213	SH	SOLE
CENTURY BUSINESS SERVICES	EQUITY	156490104	99	30,839	SH	SOLE
CENTURYTEL, INC.	EQUITY	156700106	2298	65,926	SH	SOLE
CEPHALON INC	EQUITY	156708109	149	3,641	SH	SOLE
CEPHALON INC	EQUITY	156708109	3606	87,600	SH	DEFINED
CEPHEID	EQUITY	15670R107	53	10,725	SH	SOLE
CERADYNE INC	EQUITY	156710105	50	2,681	SH	SOLE
CERIDIAN CORP	EQUITY	156779100	3499	206,206	SH	SOLE
CERNER CORP	EQUITY	156782104	245	10,757	SH	SOLE
CERTEGY INC	EQUITY	156880106	2458	88,568	SH	SOLE
CERUS CORP.	EQUITY	157085101	42	5,572	SH	SOLE
CFS BANCORP, INC.	EQUITY	12525D102	55	3,653	SH	SOLE
CH ENERGY GROUP INC.	EQUITY	12541M102	246	5,467	SH	SOLE
CHAMPION ENTERPRISES, INC.	EQUITY	158496109	103	19,904	SH	SOLE
CHARLES RIVER ASSOCIAT	EQUITY	159852102	77	2,733	SH	SOLE

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

CHARLES RIVER LABORATORIES	EQUITY	159864107	1964	61,018	SH	SOLE
CHARLES SCHWAB CORP.	EQUITY	808513105	6401	634,370	SH	SOLE
CHARLOTTE RUSSE HOLDING INC	EQUITY	161048103	45	4,313	SH	SOLE
CHARMING SHOPPES, INC.	EQUITY	161133103	188	38,749	SH	SOLE
CHARTER COMMUNICATIONS INC CLASS A	EQUITY	16117M107	368	98,568	SH	SOLE
CHARTER FINL CORP WEST	EQUITY	16122M100	42	1,499	SH	SOLE
CHARTER MUNICIPAL MORTGAGE ACC	EQUITY	160908109	2037	107,164	SH	SOLE
CHARTER ONE FINANCIAL INC.	EQUITY	160903100	3128	100,321	SH	SOLE
CHATEAU COMMUNITIES INC.	EQUITY	161726104	2157	72,904	SH	SOLE
CHATTEM INC	EQUITY	162456107	101	5,384	SH	SOLE
CHECK POINT SOFTWARE	EQUITY	M22465104	1840	94,100	SH	DEFINED
CHECK POINT SOFTWARE TECH	EQUITY	M22465104	265	13,580	SH	SOLE
CHECKFREE CORP COM	EQUITY	162813109	15307	680908	SH	Sole
CHECKFREE HOLDINGS CORP.	EQUITY	162813109	2978	106,356	SH	SOLE
CHECKPOINT SYSTEMS, INC.	EQUITY	162825103	176	12,442	SH	SOLE
CHEESECAKE FACTORY	EQUITY	163072101	2471	68,937	SH	SOLE
CHELSEA PPTY GROUP INC COM	EQUITY	163421100	10206	274000	SH	Sole
CHELSEA PROPERTY GROUP INC.	EQUITY	163421100	21	512	SH	SOLE
CHEMICAL FINANCIAL CORP.	EQUITY	163731102	266	9,007	SH	SOLE
CHEROKEE INC DEL NEW	EQUITY	16444H102	47	2,344	SH	SOLE
CHESAPEAKE CORP.	EQUITY	165159104	119	5,436	SH	SOLE
CHESAPEAKE ENERGY CORP.	EQUITY	165167107	29	2,876	SH	SOLE
CHESAPEAKE UTILITIES CORP	EQUITY	165303108	48	2,121	SH	SOLE
CHEVRONTEXACO CORP	EQUITY	166764100	33970	470,500	SH	SOLE
CHEVRONTEXACO CORPORATION	EQUITY	166764100	108	1,485	SH	DEFINED
CHICAGO MERCANTILE EXCHANGE	EQUITY	167760107	5	75	SH	SOLE
CHICAGO PIZZA & BREWER	EQUITY	167889104	41	4,094	SH	SOLE
CHICOS'S FAS INC.	EQUITY	168615102	2430	115,459	SH	SOLE
CHILDREN'S PLACE, INC.	EQUITY	168905107	96	4,765	SH	SOLE
CHINA MOBILE HK LTD - SPON ADR	EQUITY	16941M109	1339	113,770	SH	SOLE
CHINA PETROLEUM & CHEM-ADR	EQUITY	16941R108	840	34,800	SH	SOLE
CHIPPAC INC	EQUITY	169657103	138	18,147	SH	SOLE
CHIQUITA BRANDS INTL	EQUITY	170032809	190	13,081	SH	SOLE
CHIRON CORP.	EQUITY	170040109	4284	97,678	SH	SOLE
CHITTENDEN CORP.	EQUITY	170228100	348	12,732	SH	SOLE
CHOICE HOTELS INTL INC.	EQUITY	169905106	204	7,453	SH	SOLE
CHOICEPOINT INC COM	EQUITY	170388102	79995	2359736	SH	Sole
CHOICEPOINT INC.	EQUITY	170388102	4032	116,806	SH	SOLE
CHOLESTECH CORP	EQUITY	170393102	52	5,176	SH	SOLE
CHRISTOPHER & BANKS CORPORATIO	EQUITY	171046105	330	8,913	SH	SOLE
CHRONIMED INC	EQUITY	171164106	46	4,756	SH	SOLE
CHUBB CORP.	EQUITY	171232101	8293	138,210	SH	SOLE
CHURCH & DWIGHT CO., INC.	EQUITY	171340102	1762	53,847	SH	SOLE
CHURCH & DWIGHT INC COM	EQUITY	171340102	18741	617300	SH	Sole
CHURCHILL DOWNS, INC.	EQUITY	171484108	87	2,270	SH	SOLE
CIA ANONIMA TELEF DE VEN-ADR (CANTV)	EQUITY	204421101	127	10,200	SH	SOLE
CIA SIDERURGICA NAACL -SP ADR	EQUITY	20440W105	10	400	SH	SOLE
CIA TELECOM CHILE-SPONS ADR	EQUITY	204449300	511	43,300	SH	SOLE
CIBER, INC.	EQUITY	17163B102	135	19,219	SH	SOLE
CIENA CORP.	EQUITY	171779101	1235	238,957	SH	SOLE
CIGNA CORP.	EQUITY	125509109	2978	63,436	SH	SOLE
CIMA LABS	EQUITY	171796105	146	5,443	SH	SOLE
CIMAREX ENERGY CO	EQUITY	171798101	375	15,785	SH	SOLE
CINCINNATI BELL INC	EQUITY	171871106	2390	356,654	SH	SOLE
CINCINNATI FINANCIAL CORP.	EQUITY	172062101	2644	71,372	SH	SOLE
CINERGY CORP.	EQUITY	172474108	2890	78,559	SH	SOLE

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

CINTAS CORP.	EQUITY	172908105	3241	91,490 SH	SOLE
CIPHERGEN BIOSYSTEMS INC	EQUITY	17252Y104	84	8,164 SH	SOLE
CIRCOR INTERNATIONAL, INC.	EQUITY	17273K109	84	4,691 SH	SOLE
CIRCUIT CITY STORES, INC.	EQUITY	172737108	810	92,097 SH	SOLE
CIRRUS LOGIC, INC.	EQUITY	172755100	105	26,322 SH	SOLE
CISCO SYS INC	EQUITY	17275R102	29159	1,747,155 SH	DEFINED
CISCO SYSTEMS, INC.	EQUITY	17275R102	86254	5,137,230 SH	SOLE
CIT GROUP INC	EQUITY	125581108	27149	1,101,360 SH	SOLE
CITIGROUP INC	EQUITY	172967101	202282	4,726,219 SH	SOLE
CITIGROUP INC	EQUITY	172967101	45883	1,071,677 SH	DEFINED
CITIZENS BANKING CORP.	EQUITY	174420109	444	16,451 SH	SOLE
CITIZENS COMMUNICATIONS INC	EQUITY	17453B101	1629	126,393 SH	SOLE
CITIZENS FIRST BANCORP	EQUITY	17461R106	69	3,253 SH	SOLE
CITIZENS INC	EQUITY	174740100	74	10,165 SH	SOLE
CITIZENS SOUTH BANKING CORP	EQUITY	176682102	45	3,392 SH	SOLE
CITRIX SYS INC	EQUITY	177376100	4483	220,200 SH	DEFINED
CITRIX SYS INC COM	EQUITY	177376100	7655	581660 SH	Sole
CITRIX SYSTEMS, INC.	EQUITY	177376100	1729	84,931 SH	SOLE
CITY HOLDING CO.	EQUITY	177835105	185	6,321 SH	SOLE
CITY NATIONAL CORP.	EQUITY	178566105	2899	65,057 SH	SOLE
CITYBANK	EQUITY	17770A109	83	3,053 SH	SOLE
CK WITCO CORP	EQUITY	227116100	1379	195,585 SH	SOLE
CKE RESTAURANTS INC	EQUITY	12561E105	100	17,889 SH	SOLE
CLAIRE'S STORES, INC.	EQUITY	179584107	1664	65,626 SH	SOLE
CLARCOR INC COM	EQUITY	179895107	4663	128800 SH	Sole
CLARCOR, INC.	EQUITY	179895107	365	9,478 SH	SOLE
CLARK INC	EQUITY	181457102	71	5,935 SH	SOLE
CLAYTON HOMES, INC.	EQUITY	184190106	2289	182,377 SH	SOLE
CLAYTON WILLIAMS ENERGY, INC.	EQUITY	969490101	24	1,308 SH	SOLE
CLEAN HARBORS INC	EQUITY	184496107	28	2,972 SH	SOLE
CLEAR CHANNEL COMMUNICATIO	EQUITY	184502102	33658	794,000 SH	DEFINED
CLEAR CHANNEL COMMUNICATIONS	EQUITY	184502102	78533	1,852,632 SH	SOLE
CLECO CORP	EQUITY	12561W105	291	16,801 SH	SOLE
CLEVELAND-CLIFFS, INC.	EQUITY	185896107	62	3,458 SH	SOLE
CLOROX CO	EQUITY	189054109	8279	194,107 SH	DEFINED
CLOROX CO.	EQUITY	189054109	5897	138,260 SH	SOLE
CLOSURE MEDICAL CORP.	EQUITY	189093107	47	2,541 SH	SOLE
CMGI INC.	EQUITY	125750109	212	140,336 SH	SOLE
CMS ENERGY CORP.	EQUITY	125896100	922	113,817 SH	SOLE
CNA FINANCIAL CORP	EQUITY	126117100	8	307 SH	SOLE
CNA SURETY CORP.	EQUITY	12612L108	58	5,897 SH	SOLE
CNB FINANCIAL CORP/PA	EQUITY	126128107	62	1,387 SH	SOLE
CNET NETWORKS INC.	EQUITY	12613R104	229	38,412 SH	SOLE
CNF INC.	EQUITY	12612W104	1692	66,674 SH	SOLE
COACH INC	EQUITY	189754104	25088	504,384 SH	SOLE
COACH INC	EQUITY	189754104	22423	450,800 SH	DEFINED
COACH INC COM	EQUITY	189754104	42061	1097332 SH	Sole
COACHMEN INDUSTRIES, INC.	EQUITY	189873102	63	5,270 SH	SOLE
COASTAL BANCORP INC	EQUITY	19041P105	44	1,545 SH	SOLE
COASTAL FINL CORP DEL	EQUITY	19046E105	46	3,582 SH	SOLE



Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

COBALT CORP	EQUITY	19074W100	132	6,416	SH	SOLE
COBIZ INC	EQUITY	190897108	43	3,133	SH	SOLE
COCA COLA CO	EQUITY	191216100	31986	689,200	SH	DEFINED
COCA COLA ENTERPRISES, INC.	EQUITY	191219104	3970	218,732	SH	SOLE
COCA-COLA BOTTLING CO.	EQUITY	191098102	75	1,373	SH	SOLE
COCA-COLA CO.	EQUITY	191216100	58108	1,252,060	SH	SOLE
COCA-COLA FEMSA S.A.-SP ADR	EQUITY	191241108	2300	106,998	SH	SOLE
COEUR D'ALENE MINES CORP	EQUITY	192108108	78	56,372	SH	SOLE
COGNEX CORP.	EQUITY	192422103	288	12,885	SH	SOLE
COGNIZANT TECH SOLUTION	EQUITY	192446102	24	976	SH	SOLE
COGNOS INC	EQUITY	19244C109	4193	155,300	SH	DEFINED
COHERENT, INC.	EQUITY	192479103	271	11,147	SH	SOLE
COHU, INC.	EQUITY	192576106	124	7,964	SH	SOLE
COINSTAR, INC	EQUITY	19259P300	156	8,247	SH	SOLE
COLDWATER CREEK, INC.	EQUITY	193068103	37	2,989	SH	SOLE
COLE NATIONAL CORP. CLASS A	EQUITY	193290103	57	4,551	SH	SOLE
COLE, K. PRODUCTIONS, INC. CLASS A	EQUITY	193294105	42	2,150	SH	SOLE
Colgate	EQUITY	194162103	2898	50,000	SH	DEFINED
COLGATE-PALMOLIVE CO.	EQUITY	194162103	44901	774,830	SH	SOLE
COLLAGENEX	EQUITY	19419B100	39	2,916	SH	SOLE
COLLINS & AIKMAN CORP	EQUITY	194830204	35	11,923	SH	SOLE
COLONIAL BANCGROUP, INC.	EQUITY	195493309	2309	166,509	SH	SOLE
COLONIAL PROPERTIES TRUST	EQUITY	195872106	213	6,051	SH	SOLE
COLUMBIA BANCORP	EQUITY	197227101	50	2,080	SH	SOLE
COLUMBIA BANCORP/OR	EQUITY	197231103	38	2,869	SH	SOLE
COLUMBIA BANKING SYSTEM, INC	EQUITY	197236102	91	5,080	SH	SOLE
COLUMBIA LABORATORIES, INC.	EQUITY	197779101	129	11,460	SH	SOLE
COLUMBIA SPORTSWEAR	EQUITY	198516106	11	216	SH	SOLE
COMCAST CORP NEW	EQUITY	20030N101	10522	348,636	SH	DEFINED
COMCAST CORP NEW	EQUITY	20030N200	6962	241,500	SH	DEFINED
COMCAST CORP-CL A	EQUITY	20030N101	32578	1,079,450	SH	SOLE
COMERICA, INC.	EQUITY	200340107	10571	227,326	SH	SOLE
COMMERCE BANCORP INC	EQUITY	200519106	3444	92,841	SH	SOLE
COMMERCE BANCSHARES	EQUITY	200525103	32	811	SH	SOLE
COMMERCE GROUP, INC.	EQUITY	200641108	319	8,799	SH	SOLE
COMMERCIAL BANKSHARES INC/FL	EQUITY	201607108	38	1,286	SH	SOLE
COMMERCIAL CAPITAL BANCORP	EQUITY	20162L105	29	1,901	SH	SOLE
COMMERCIAL FEDERAL CORP.	EQUITY	201647104	357	16,817	SH	SOLE
COMMERCIAL METALS CO.	EQUITY	201723103	170	9,550	SH	SOLE
COMMERCIAL NET LEASE REALTY	EQUITY	202218103	237	13,748	SH	SOLE
COMMONWEALTH EDISON	EQUITY	30161N101	8687	145,240	SH	SOLE
COMMONWEALTH TELEPHONE ENT.	EQUITY	203349105	362	8,233	SH	SOLE
COMMSCOPE INC.	EQUITY	203372107	935	98,413	SH	SOLE
COMMUNITY BANK OF NORTH VIRG	EQUITY	203566104	18	1,565	SH	SOLE
COMMUNITY BANK SYSTEM, INC.	EQUITY	203607106	164	4,326	SH	SOLE
COMMUNITY BANKS INC	EQUITY	203628102	91	3,077	SH	SOLE
COMMUNITY FIRST BANKSHARES	EQUITY	203902101	377	13,844	SH	SOLE
COMMUNITY HEALTH SYS	EQUITY	203668108	2535	131,436	SH	SOLE
COMMUNITY TRUST BANCORP	EQUITY	204149108	122	4,665	SH	SOLE
COMPANHIA DE BEBIDAS-PR ADR	EQUITY	20441W203	2217	108,930	SH	SOLE
Compania Telecomunicaciones Chile ADR	EQUITY	204449300	255	13,500	SH	SOLE
COMPASS BANCSHARES, INC.	EQUITY	20449H109	5923	170,543	SH	SOLE
COMPUCOM SYS INC	EQUITY	204780100	41	9,035	SH	SOLE
COMPUCREDIT CORPORATION	EQUITY	20478N100	61	5,065	SH	SOLE
COMPUTER ASSOC INTL INC	EQUITY	204912109	8979	403,000	SH	DEFINED
COMPUTER ASSOCIATES INT'L.	EQUITY	204912109	5568	249,900	SH	SOLE

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

COMPUTER HORIZONS CORP	EQUITY	205908106	52	11,524	SH	SOLE
COMPUTER NETWORK TECHNOLOGY	EQUITY	204925101	81	10,261	SH	SOLE
COMPUTER PROGRAMS & SY	EQUITY	205306103	47	2,361	SH	SOLE
COMPUTER SCIENCES CORP.	EQUITY	205363104	3746	98,273	SH	SOLE
COMPUWARE CORP.	EQUITY	205638109	1039	181,723	SH	SOLE
COMSTOCK RESOURCES, INC.	EQUITY	205768203	148	10,830	SH	SOLE
COMTECH TELECOMMUNICATIONS	EQUITY	205826209	81	2,876	SH	SOLE
COMVERSE TECHNOLOGY COM PAR \$0	EQUITY	205862402	10542	932100	SH	Sole
COMVERSE TECHNOLOGY, INC.	EQUITY	205862402	1419	94,569	SH	SOLE
CONAGRA INC	EQUITY	205887102	7485	317,158	SH	DEFINED
CONAGRA, INC.	EQUITY	205887102	5478	232,110	SH	SOLE
CONCEPTUS INC	EQUITY	206016107	92	6,582	SH	SOLE
CONCORD CAMERA CORP.	EQUITY	206156101	64	9,232	SH	SOLE
CONCORD COMMUNICATIONS	EQUITY	206186108	85	6,195	SH	SOLE
CONCORD COMMUNICATIONS COM	EQUITY	206186108	3366	390000	SH	Sole
CONCORD EFS INC	EQUITY	206197105	10237	695,463	SH	SOLE
CONCUR TECHNOLOGIES INC	EQUITY	206708109	88	8,710	SH	SOLE
CONCURRENT COMPUTER	EQUITY	206710204	68	23,606	SH	SOLE
CONEXANT SYSTEMS INC.	EQUITY	207142100	427	101,831	SH	SOLE
CONMED CORP.	EQUITY	207410101	202	11,004	SH	SOLE
CONNECTICUT BANCSHARES INC	EQUITY	207540105	163	4,171	SH	SOLE
CONNECTICUT WATER SVC INC	EQUITY	207797101	77	3,022	SH	SOLE
CONNETICS CORP	EQUITY	208192104	159	10,627	SH	SOLE
CONOCOPHILLIPS PETROLEUM CO	EQUITY	20825C104	26454	482,732	SH	SOLE
CONS TOMOKA LAND CO-FLORIDA	EQUITY	210226106	54	2,136	SH	SOLE
CONSOL ENERGY INC	EQUITY	20854P109	7	328	SH	SOLE
CONSOL ENERGY INC COM	EQUITY	20854P109	9389	568000	SH	Sole
CONSOLIDATED EDISON, INC.	EQUITY	209115104	20791	480,387	SH	SOLE
CONSOLIDATED GRAPHICS, INC.	EQUITY	209341106	97	4,227	SH	SOLE
CONSTELLATION BRANDS	EQUITY	21036P108	3976	126,639	SH	SOLE
CONSTELLATION ENERGY GRUOP INC	EQUITY	210371100	2528	73,711	SH	SOLE
CONTINENTAL AIRLS INC COM CL B	EQUITY	210795308	383	25,563	SH	SOLE
CONVERA CORP.	EQUITY	211919105	17	4,218	SH	SOLE
CONVERGYS CORP	EQUITY	212485106	1586	99,152	SH	SOLE
COOPER CAMERON CORP.	EQUITY	216640102	4366	86,652	SH	SOLE
COOPER COMPANIES, INC.	EQUITY	216648402	409	11,754	SH	SOLE
COOPER INDUSTRIES INC CL A	EQUITY	G24182100	1664	40,300	SH	SOLE
COOPER TIRE & RUBBER CO	EQUITY	216831107	996	56,646	SH	SOLE
COORS ADOLPH CLASS B	EQUITY	217016104	979	19,984	SH	SOLE
COPART, INC.	EQUITY	217204106	1394	147,539	SH	SOLE
CORINTHIAN COLLEGES COM	EQUITY	218868107	20908	529316	SH	Sole
CORINTHIAN COLLEGES INC	EQUITY	218868107	2850	58,994	SH	SOLE
CORINTHIAN COLLEGES INC	EQUITY	218868107	1282	26,400	SH	DEFINED
CORIXA CORP.	EQUITY	21887F100	122	15,777	SH	SOLE
CORN PRODUCTS INTERNATIONAL	EQUITY	219023108	411	13,692	SH	SOLE
CORNELL COMPANIES INC	EQUITY	219141108	71	4,684	SH	SOLE
CORNERSTONE REALITY INCOME	EQUITY	21922V102	152	20,768	SH	SOLE
CORNING, INC.	EQUITY	219350105	4182	565,892	SH	SOLE
CORP EXEC BOARD CO.	EQUITY	21988R102	24	599	SH	SOLE
CORPORATE EXEC BRD CO COM	EQUITY	21988R102	35920	1008421	SH	Sole
CORPORATE OFFICE PROPERTIES TR	EQUITY	22002T108	187	11,046	SH	SOLE
CORRECTIONAL PROPERTIES TRUST	EQUITY	22025E104	77	2,747	SH	SOLE
CORRECTIONS CORP. OF AMERICA	EQUITY	22025Y407	337	13,310	SH	SOLE
CORUS BANKSHARES, INC.	EQUITY	220873103	141	2,938	SH	SOLE
CORVEL CORP.	EQUITY	221006109	89	2,467	SH	SOLE
CORVIS CORP	EQUITY	221009103	169	116,277	SH	SOLE

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

COST PLUS, INC.	EQUITY	221485105	290	8,132 SH	SOLE
COSTAR GROUP, INC.	EQUITY	22160N109	150	5,051 SH	SOLE
COSTCO WHOLESALE CORPORATION	EQUITY	22160K105	7706	210,560 SH	SOLE
COUNTRYWIDE FINANCIAL	EQUITY	222372104	4049	58,199 SH	SOLE
COURIER CORP	EQUITY	222660102	74	1,430 SH	SOLE
COURTYARD BY MARRIOTT II	EQUITY	44107P104	731	79,926 SH	SOLE
COUSINS PROPERTIES, INC.	EQUITY	222795106	14	503 SH	SOLE
COVANCE INC.	EQUITY	222816100	1904	105,167 SH	SOLE
COVENANT TRANSPORT INC CLASS A	EQUITY	22284P105	48	2,782 SH	SOLE
COVENTRY HEALTH CARE, INC.	EQUITY	222862104	3657	79,228 SH	SOLE
COX COMMUNICATIONS, INC. CLASS A	EQUITY	224044107	13657	428,130 SH	SOLE
COX RADIO INC-CL A	EQUITY	224051102	12	513 SH	SOLE
CPI CORP.	EQUITY	125902106	54	3,080 SH	SOLE
CRANE CO.	EQUITY	224399105	1316	58,148 SH	SOLE
CRAWFORD & CO. CLASS B	EQUITY	224633107	20	4,086 SH	SOLE
CRAY INC	EQUITY	225223106	196	24,847 SH	SOLE
CRAY INC COM	EQUITY	225223106	850	128600 SH	Sole
CREDENCE SYSTEMS CORP.	EQUITY	225302108	927	107,891 SH	SOLE
CREDIT ACCEPTANCE CORP.	EQUITY	225310101	49	4,901 SH	SOLE
CREE INC	EQUITY	225447101	1603	98,662 SH	SOLE
CREE INC COM	EQUITY	225447101	23754	1282600 SH	Sole
CRESCENT REAL ESTATE EQUITIES, INC.	EQUITY	225756105	18	1,075 SH	SOLE
CRIIMI MAE INC	EQUITY	226603504	51	4,700 SH	SOLE
CROSS COUNTRY HEALTHCARE INC	EQUITY	227483104	96	7,327 SH	SOLE
CROSS MEDIA MARKETING	EQUITY	22754R201	1	3,042 SH	SOLE
CROWN AMERICAN REALTY TRUST	EQUITY	228186102	107	9,941 SH	SOLE
CROWN CASTLE INTERNATIONAL	EQUITY	228227104	10	1,232 SH	SOLE
CROWN HOLDINGS INC	EQUITY	228368106	448	62,698 SH	SOLE
CROWN MEDIA HOLDINGS-CLASS A	EQUITY	228411104	19	4,767 SH	SOLE
CRYOLIFE INC.	EQUITY	228903100	64	6,205 SH	SOLE
CSG SYSTEMS INTERNATIONAL, INC	EQUITY	126349109	1270	89,478 SH	SOLE
CSK AUTO CORP	EQUITY	125965103	183	12,635 SH	SOLE
CSS INDUSTRIES, INC.	EQUITY	125906107	46	1,184 SH	SOLE
CSX CORP.	EQUITY	126408103	4199	139,546 SH	SOLE
CT COMMUNICATION	EQUITY	126426402	71	6,676 SH	SOLE
CTI MOLECULAR IMAGING INC	EQUITY	22943D105	171	9,195 SH	SOLE
CTS CORP.	EQUITY	126501105	136	12,985 SH	SOLE
CUBIC CORP.	EQUITY	229669106	131	5,883 SH	SOLE
CUBIST PHARMA INC	EQUITY	229678107	121	11,234 SH	SOLE
CUBIST PHARMACEUTICALS INC	EQUITY	229678107	1066	100,000 SH	DEFINED
CULLEN/FROST BANKERS	EQUITY	229899109	23	706 SH	SOLE
CUMMINS INC.	EQUITY	231021106	660	18,395 SH	SOLE
CUMULUS MEDIA INC CL A	EQUITY	231082108	28436	1953000 SH	Sole
CUMULUS MEDIA, INC.	EQUITY	231082108	389	20,723 SH	SOLE
CUNO, INC.	EQUITY	126583103	204	5,623 SH	SOLE
CURAGEN CORP	EQUITY	23126R101	86	16,287 SH	SOLE
CURATIVE HEALTH SVCS I	EQUITY	231264102	68	4,036 SH	SOLE
CURTISS-WRIGHT CORP.	EQUITY	231561101	198	3,138 SH	SOLE
CV THERAPEUTICS, INC.	EQUITY	126667104	320	10,753 SH	SOLE
CVB FINANCIAL CORP	EQUITY	126600105	243	12,535 SH	SOLE

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

CVS CORP	EQUITY	126650100	561	20,000	SH	DEFINED
CVS CORP.	EQUITY	126650100	6435	229,580	SH	SOLE
CYBERGUARD CORP	EQUITY	231910100	28	3,877	SH	SOLE
CYBERONICS	EQUITY	23251P102	163	7,566	SH	SOLE
CYMER, INC.	EQUITY	232572107	421	13,127	SH	SOLE
CYPRESS SEMICONDUCTOR CORP	EQUITY	232806109	2830	235,800	SH	DEFINED
CYPRESS SEMICONDUCTOR CORP.	EQUITY	232806109	2034	169,485	SH	SOLE
CYTEC INDUSTRIES, INC.	EQUITY	232820100	1748	51,729	SH	SOLE
CYTYC CORP	EQUITY	232946103	3578	340,100	SH	DEFINED
CYTYC CORPORATION	EQUITY	232946103	2024	191,831	SH	SOLE
D & E COMMUNICATIONSINC	EQUITY	232860106	56	4,891	SH	SOLE
D & K HEALTHCARE RES I	EQUITY	232861104	77	4,781	SH	SOLE
D.R. HORTON INC	EQUITY	23331A109	5534	196,946	SH	SOLE
DADE BEHRING HOLDINGS INC	EQUITY	23342J206	344	15,230	SH	SOLE
DAKTRONICS INC	EQUITY	234264109	88	5,390	SH	SOLE
DANA CORP	EQUITY	235811106	836	72,291	SH	SOLE
DANAHER CORP DEL COM	EQUITY	235851102	31351	476750	SH	Sole
DANAHER CORP.	EQUITY	235851102	45496	668,560	SH	SOLE
DARDEN RESTAURANTS, INC.	EQUITY	237194105	1430	75,323	SH	SOLE
DARLING INTERNATIONAL INC	EQUITY	237266101	51	21,244	SH	SOLE
DATASCOPE CORP.	EQUITY	238113104	116	3,992	SH	SOLE
DATASTREAM SYSTEMS	EQUITY	238124101	69	6,570	SH	SOLE
DAVE & BUSTERS INC	EQUITY	23833N104	46	4,212	SH	SOLE
DAVITA INC	EQUITY	23918K108	23	870	SH	SOLE
DEAN FOODS CO	EQUITY	242370104	5713	181,354	SH	SOLE
DEB SHOPS, INC	EQUITY	242728103	31	1,650	SH	SOLE
DECODE GENETICS, INC	EQUITY	243586104	55	17,334	SH	SOLE
DEERE & CO	EQUITY	244199105	114	2,550	SH	DEFINED
DEERE & CO.	EQUITY	244199105	4731	103,520	SH	SOLE
DEL LABS INC	EQUITY	245091103	41	1,729	SH	SOLE
DEL MONTE	EQUITY	24522P103	24	2,715	SH	SOLE
DELL COMPUTER CORP	EQUITY	247025109	22379	700,225	SH	DEFINED
DELL COMPUTER CORP.	EQUITY	247025109	76930	2,416,150	SH	SOLE
DELPHI CORP	EQUITY	247126105	2147	248,772	SH	SOLE
DELPHI FINANCIAL GROUP, INC., CLASS A	EQUITY	247131105	291	6,219	SH	SOLE
DELTA & PINE LAND CO.	EQUITY	247357106	313	14,241	SH	SOLE
DELTA AIR LINES, INC.	EQUITY	247361108	1038	70,713	SH	SOLE
DELTIC TIMBER CORP.	EQUITY	247850100	104	3,655	SH	SOLE
DELUXE CORP.	EQUITY	248019101	1192	26,609	SH	SOLE
DENDREON CORP	EQUITY	24823Q107	15	2,579	SH	SOLE
DENDRITE INTERNATIONAL, INC.	EQUITY	248239105	144	11,293	SH	SOLE
DENTSPLY INTERNATIONAL INC.	EQUITY	249030107	4508	110,067	SH	SOLE
DENTSPLY INTL INC NEW COM	EQUITY	249030107	9213	264814	SH	Sole
DEPARTMENT 56 INC	EQUITY	249509100	72	4,700	SH	SOLE
DEVELOPERS DIVERS RLTY COM	EQUITY	251591103	15458	640100	SH	Sole
DEVELOPERS DIVERSIFIED REALTY	EQUITY	251591103	29	1,034	SH	SOLE
DEVON ENERGY CORP.	EQUITY	25179M103	5328	99,780	SH	SOLE
DEVRY INC DEL COM	EQUITY	251893103	7436	398300	SH	Sole
DEVRY, INC.	EQUITY	251893103	2190	94,012	SH	SOLE
DHB INDS INC	EQUITY	23321E103	31	7,684	SH	SOLE
DIAGNOSTIC PRODUCTS CORP.	EQUITY	252450101	318	7,745	SH	SOLE
DIAL CORP.	EQUITY	25247D101	2498	128,432	SH	SOLE
DIAMOND OFFSHORE DRILLING	EQUITY	25271C102	445	21,221	SH	SOLE
DICK'S SPORTING GOODS INC	EQUITY	253393102	176	4,799	SH	SOLE
DIEBOLD, INC.	EQUITY	253651103	4199	97,092	SH	SOLE
DIGENE CORP	EQUITY	253752109	129	4,721	SH	SOLE

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

DIGIMARC CORP	EQUITY	253807101	56	3,543	SH	SOLE
DIGITAL GENERATION SYSTEMS	EQUITY	253921100	21	10,927	SH	SOLE
DIGITAL INSIGHT	EQUITY	25385P106	209	11,051	SH	SOLE
DIGITAL RIV INC	EQUITY	25388B104	184	9,621	SH	SOLE
DIGITAL RIV INC COM	EQUITY	25388B104	2561	187100	SH	SOLE
DIGITAL THINK INC	EQUITY	25388M100	45	13,374	SH	SOLE
DIGITAS INC	EQUITY	25388K104	30	5,907	SH	SOLE
DILLARDS, INC. CLASS A	EQUITY	254067101	835	61,988	SH	SOLE
DIME COMMUNITY BANCSHARES	EQUITY	253922108	196	7,729	SH	SOLE
DIMON, INC.	EQUITY	254394109	113	15,768	SH	SOLE
DIODES INC	EQUITY	254543101	30	1,573	SH	SOLE
DIONEX CORP.	EQUITY	254546104	251	6,326	SH	SOLE
DISCOVERY LABORATORIES INC	EQUITY	254668106	69	10,732	SH	SOLE
DITECH COMMUNICATIONS CORP	EQUITY	25500M103	48	9,844	SH	SOLE
DIVERSA CORP	EQUITY	255064107	71	7,381	SH	SOLE
DJ ORTHOPEDICS INC	EQUITY	23325G104	27	2,478	SH	SOLE
DOBSON COMMUNICATIONS	EQUITY	256069105	38	7,303	SH	SOLE
DOCTOR REDDY'S LAB- ADR	EQUITY	256135203	4561	195,680	SH	SOLE
DOCUMENTUM INC	EQUITY	256159104	1141	58,000	SH	DEFINED
DOCUMENTUM, INC.	EQUITY	256159104	328	16,730	SH	SOLE
DOLLAR GENERAL CORP.	EQUITY	256669102	3079	168,646	SH	SOLE
DOLLAR THRIFTY AUTOMOTIVE	EQUITY	256743105	162	8,714	SH	SOLE
DOLLAR TREE STORES INC.	EQUITY	256747106	5478	172,432	SH	SOLE
DOMINION HOMES INC	EQUITY	257386102	34	1,417	SH	SOLE
DOMINION RESOURCES, INC.	EQUITY	25746U109	23230	361,450	SH	SOLE
DONALDSON CO., INC.	EQUITY	257651109	2596	58,395	SH	SOLE
DONEGAL GROUP INC-CL A	EQUITY	257701201	18	1,241	SH	SOLE
DORAL FINANCIAL CORP.	EQUITY	25811P100	41	913	SH	SOLE
DORCHESTER MINERALS LP	EQUITY	25820R105	74	4,200	SH	SOLE
DOT HILL SYSTEMS CORP	EQUITY	25848T109	133	10,134	SH	SOLE
DOUBLECLICK INC	EQUITY	258609304	15	1,627	SH	SOLE
DOV PHARMACEUTICAL INC	EQUITY	259858108	45	3,956	SH	SOLE
DOVER CORP.	EQUITY	260003108	4568	152,463	SH	SOLE
DOVER DOWNS GAMING & ENTERTA	EQUITY	260095104	29	3,188	SH	SOLE
DOVER MOTORSPORTS INC	EQUITY	260174107	23	5,514	SH	SOLE
Dow Chemical	EQUITY	260543103	1238	40,000	SH	DEFINED
DOW CHEMICAL CO.	EQUITY	260543103	12234	395,150	SH	SOLE
DOW JONES & CO., INC.	EQUITY	260561105	2518	58,517	SH	SOLE
DOWNEY FINANCIAL CORP.	EQUITY	261018105	12	299	SH	SOLE
DPL, INC.	EQUITY	233293109	2710	170,038	SH	SOLE
DQE INC	EQUITY	23329J104	2102	139,488	SH	SOLE
DRESS BARN, INC.	EQUITY	261570105	90	7,222	SH	SOLE
DREW INDUSTRIES INC	EQUITY	26168L205	43	2,353	SH	SOLE
DREXLER TECHNOLOGY COR	EQUITY	261876106	52	3,388	SH	SOLE
DRILL QUIP	EQUITY	262037104	43	2,361	SH	SOLE
DRS TECHNOLOGIES INC	EQUITY	23330X100	238	8,525	SH	SOLE
DRUGSTORE.COM	EQUITY	262241102	70	12,039	SH	SOLE
DSP GROUP, INC. COM	EQUITY	23332B106	458	21,034	SH	SOLE
DST SYS INC DEL	EQUITY	233326107	1383	36,400	SH	DEFINED
DST SYSTEMS INC	EQUITY	233326107	6051	159,238	SH	SOLE
DTE ENERGY CO.	EQUITY	233331107	10055	260,217	SH	SOLE
DTE Energy Company	EQUITY	233331107	3864	100,000	SH	DEFINED
Du Pont (E.I) De Nemours USD.3	EQUITY	263534109	140	3,352	SH	SOLE
DU PONT E I DE NEMOURS + C	EQUITY	263534109	19780	475,017	SH	DEFINED
DUANE READE, INC.	EQUITY	263578106	195	13,217	SH	SOLE
DUCOMMUN INC DEL	EQUITY	264147109	36	2,535	SH	SOLE

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

DUKE ENERGY CORP.	EQUITY	264399106	9050	453,620	SH	SOLE
DUKE REALTY	EQUITY	264411505	51	1,859	SH	SOLE
DUKE REALTY CORP COM NEW	EQUITY	264411505	21770	806904	SH	Sole
DUN & BRADSTREET CORP NEW WI	EQUITY	26483E100	4117	100,180	SH	SOLE
DUPONT PHOTOMASKS	EQUITY	26613X101	85	4,533	SH	SOLE
DURA AUTOMOTIVE SYSTEM	EQUITY	265903104	58	5,796	SH	SOLE
DURATEK INC	EQUITY	26658Q102	23	2,900	SH	SOLE
DURECT CORPORATION	EQUITY	266605104	27	11,145	SH	SOLE
DVI, INC.	EQUITY	233343102	23	4,947	SH	SOLE
DYCOM INDUSTRIES, INC.	EQUITY	267475101	1335	81,902	SH	SOLE
DYNACQ INTERNATIONAL INC	EQUITY	267919306	37	2,157	SH	SOLE
DYNEGY INC.	EQUITY	26816Q101	692	164,863	SH	SOLE
E M C CORP MASS	EQUITY	268648102	70	6,640	SH	DEFINED
E TRADE GROUP INC	EQUITY	269246104	9278	1,091,500	SH	DEFINED
E*TRADE GROUP, INC.	EQUITY	269246104	4087	480,868	SH	SOLE
E.I. DU PONT DE NEMOURS AND CO	EQUITY	263534109	19276	462,920	SH	SOLE
E.PIHPANY, INC.	EQUITY	26881V100	108	21,154	SH	SOLE
EARTHLINK INC	EQUITY	270321102	714	89,464	SH	SOLE
EAST WEST BANCORP	EQUITY	27579R104	311	8,594	SH	SOLE
EASTERN VIRGINIA BANKSHARES	EQUITY	277196101	42	1,843	SH	SOLE
EASTGROUP PROPERTIES, INC.	EQUITY	277276101	157	5,819	SH	SOLE
EASTMAN CHEMICAL CO.	EQUITY	277432100	1565	49,403	SH	SOLE
EASTMAN KODAK CO	EQUITY	277461109	6172	225,685	SH	DEFINED
EASTMAN KODAK CO.	EQUITY	277461109	7115	260,135	SH	SOLE
EATON CORP.	EQUITY	278058102	2611	33,213	SH	SOLE
EATON VANCE CORP.	EQUITY	278265103	2948	93,296	SH	SOLE
EBAY INC COM	EQUITY	278642103	1877	22000	SH	Sole
EBAY, INC.	EQUITY	278642103	19754	189,940	SH	SOLE
ECHELON	EQUITY	27874N105	150	10,747	SH	SOLE
ECHOSTAR COMMUNICATIONS CO	EQUITY	278762109	13410	387,350	SH	DEFINED
ECHOSTAR COMMUNICATIONS CORP. CLASS A	EQUITY	278762109	487	14,060	SH	SOLE
ECLIPSYS CORP.	EQUITY	278856109	139	13,215	SH	SOLE
ECOLAB, INC.	EQUITY	278865100	2979	116,379	SH	SOLE
ECOLLEGE.COM INC	EQUITY	27887E100	50	4,424	SH	SOLE
EDISON INTERNATIONAL INC	EQUITY	281020107	2378	144,737	SH	SOLE
EDO CORP	EQUITY	281347104	104	5,884	SH	SOLE
EDUCATION MANAGEMENT CORP.	EQUITY	28139T101	3465	65,320	SH	SOLE
EDWARDS J D + CO	EQUITY	281667105	7693	536,820	SH	DEFINED
EDWARDS LIFESCIENCES CP	EQUITY	28176E108	2638	82,066	SH	SOLE
EFUNDS CORP	EQUITY	28224R101	205	17,776	SH	SOLE
EGL INC.	EQUITY	268484102	1135	74,675	SH	SOLE
EL PASO CORP	EQUITY	28336L109	2518	311,579	SH	SOLE
EL PASO ELECTRIC CO.	EQUITY	283677854	230	18,671	SH	SOLE
ELBIT SYSTEMS LTD	EQUITY	M3760D101	615	31,700	SH	SOLE
ELECTRO RENT CORP.	EQUITY	285218103	68	6,351	SH	SOLE
ELECTRO SCIENTIFIC INDUSTRIES,	EQUITY	285229100	160	10,583	SH	SOLE
ELECTRONIC ARTS	EQUITY	285512109	5539	74,951	SH	SOLE
ELECTRONIC ARTS INC COM	EQUITY	285512109	11927	203400	SH	Sole
ELECTRONIC DATA SYS CORP N	EQUITY	285661104	9314	434,240	SH	DEFINED
ELECTRONIC DATA SYSTEMS CORP.	EQUITY	285661104	5026	234,316	SH	SOLE
ELECTRONICS BOUTIQUE HLDGS. CO	EQUITY	286045109	116	5,060	SH	SOLE
ELECTRONICS FOR IMAGING, INC.	EQUITY	286082102	357	17,651	SH	SOLE
ELI LILLY AND CO.	EQUITY	532457108	33865	491,010	SH	SOLE
ELI LILLY AND COMPANY	EQUITY	532457108	86	1,250	SH	DEFINED
ELIZABETH ARDEN INC	EQUITY	28660G106	59	4,502	SH	SOLE

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

ELKCORP	EQUITY	287456107	167	7,425	SH	SOLE
E-LOAN INC	EQUITY	26861P107	94	17,000	SH	SOLE
EMBARCADERO TECHNOLOGIES INC	EQUITY	290787100	37	5,257	SH	SOLE
EMBRAER AIRCRAFT CORP ADR	EQUITY	29081M102	917	48,000	SH	SOLE
EMC CORP.	EQUITY	268648102	9963	951,580	SH	SOLE
EMC INS GROUP INC	EQUITY	268664109	17	874	SH	SOLE
EMCOR GROUP INC	EQUITY	29084Q100	20147	417564	SH	Sole
EMCOR GROUP, INC.	EQUITY	29084Q100	246	4,975	SH	SOLE
Emerson Elec Co	EQUITY	291011104	2555	50,000	SH	DEFINED
EMERSON ELEC CO	EQUITY	291011104	8123	158,962	SH	DEFINED
EMERSON ELECTRIC CO.	EQUITY	291011104	9285	181,710	SH	SOLE
EMERSON RADIO CORP	EQUITY	291087203	42	6,271	SH	SOLE
EMMIS COMMUNICATIONS CORP. CLASS A	EQUITY	291525103	2058	88,968	SH	SOLE
EMPIRE DISTRICT ELECTRIC CO.	EQUITY	291641108	188	8,634	SH	SOLE
EMPRESA NACIONAL DE ELEC ADR	EQUITY	29244T101	600	66,610	SH	SOLE
EMS TECHNOLOGIES INC	EQUITY	26873N108	55	4,052	SH	SOLE
EMULEX CORP	EQUITY	292475209	29	1,256	SH	SOLE
ENCORE ACQUISITION CO	EQUITY	29255W100	64	3,322	SH	SOLE
ENCORE ACQUISITION CO	EQUITY	29255W100	10938	592860	SH	Sole
ENCORE WIRE CORP	EQUITY	292562105	37	3,944	SH	SOLE
ENCYSIVE PHARMACEUTICALS INC	EQUITY	29256X107	80	16,836	SH	SOLE
ENDO PHARMACEUTICALS	EQUITY	29264F205	9	518	SH	SOLE
ENERGEN CORP.	EQUITY	29265N108	442	13,284	SH	SOLE
ENERGIZER HOLDINGS INC	EQUITY	29266R108	3540	112,725	SH	SOLE
ENERGY CONVERSION DEVICES, INC	EQUITY	292659109	60	6,413	SH	SOLE
ENERGY EAST CORP	EQUITY	29266M109	4061	195,599	SH	SOLE
ENERGY PARTNERS LTD	EQUITY	29270U105	92	8,003	SH	SOLE
ENERGYSOUTH INC	EQUITY	292970100	54	1,670	SH	SOLE
Enersis S.A.-ADR	EQUITY	29274F104	332	13,500	SH	SOLE
ENGELHARD CORP.	EQUITY	292845104	1388	56,054	SH	SOLE
ENGINEERED SUPPORT SYS COM	EQUITY	292866100	13603	347450	SH	Sole
ENGINEERED SUPPORT SYSTEMS	EQUITY	292866100	183	4,388	SH	SOLE
ENNIS BUSINESS FORMS I	EQUITY	293389102	90	6,210	SH	SOLE
ENPRO INDUSTRIES INC	EQUITY	29355X107	83	7,768	SH	SOLE
ENSCO INTERNATIONAL, INC.	EQUITY	26874Q100	5406	200,968	SH	SOLE
ENSCO INTL INC	EQUITY	26874Q100	1435	53,350	SH	DEFINED
ENSCO INTL INC COM	EQUITY	26874Q100	19394	760232	SH	Sole
ENSTAR GROUP INC	EQUITY	29358R107	46	1,151	SH	SOLE
ENTEGRIS INC	EQUITY	29362U104	271	20,068	SH	SOLE
ENTERASYS NETWORKS INC	EQUITY	293637104	234	77,236	SH	SOLE
ENTERCOM COMM CORP CL A	EQUITY	293639100	37909	863338	SH	Sole
ENTERCOM COMMUNICATIONS CORP.	EQUITY	293639100	3372	68,800	SH	SOLE
ENERGY ARKANSAS INC	EQUITY	29364G103	5149	97,560	SH	SOLE
ENTERTAINMENT PROPERTIES TRUST	EQUITY	29380T105	189	6,557	SH	SOLE
ENTRAVISION COMMUNIC	EQUITY	29382R107	8	664	SH	SOLE
ENTRUST TECHNOLOGIES INC.	EQUITY	293848107	52	18,419	SH	SOLE
ENZO BIOCHEM, INC.	EQUITY	294100102	184	8,562	SH	SOLE
ENZON PHARMACEUTICALS INC	EQUITY	293904108	207	16,524	SH	SOLE
EOG RESOURCES INC	EQUITY	26875P101	2151	51,406	SH	SOLE
EON LABS INC	EQUITY	29412E100	6	182	SH	SOLE
EON LABS INC	EQUITY	29412E100	2109	60,000	SH	DEFINED

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

EON LABS INC COM	EQUITY	29412E100	6363	238300	SH	Sole
EPICOR SOFTWARE CORPORATION	EQUITY	29426L108	86	14,381	SH	SOLE
EPIQ SYSTEMS INC	EQUITY	26882D109	83	4,841	SH	SOLE
EPIX MEDICAL INC	EQUITY	26881Q101	68	4,858	SH	SOLE
EQUIFAX, INC.	EQUITY	294429105	1640	63,078	SH	SOLE
EQUITABLE RESOURCES, INC.	EQUITY	294549100	3420	83,958	SH	SOLE
EQUITY INNS, INC.	EQUITY	294703103	106	15,417	SH	SOLE
EQUITY OFFICE PPTYS TR COM	EQUITY	294741103	27131	1066048	SH	Sole
EQUITY OFFICE PROPERTIES TRUST	EQUITY	294741103	18376	680,350	SH	SOLE
EQUITY ONE INC	EQUITY	294752100	171	10,452	SH	SOLE
EQUITY RESIDENT PPTYS SH BEN I	EQUITY	29476L107	18948	787200	SH	Sole
EQUITY RESIDENTIAL	EQUITY	29476L107	3155	121,564	SH	SOLE
ERESEARCHTECHNOLOGY IN	EQUITY	29481V108	152	6,801	SH	SOLE
ERICSSON 9LM0 TEL-SP ADR	EQUITY	294821608	70	6,630	SH	SOLE
ERIE INDEMNITY COMPA	EQUITY	29530P102	15	363	SH	SOLE
ESB FINANCIAL CORP	EQUITY	26884F102	37	2,718	SH	SOLE
ESCO ELECTRONICS CORP	EQUITY	296315104	201	4,557	SH	SOLE
ESPEED INC	EQUITY	296643109	177	8,947	SH	SOLE
ESPERION THERAPEUTICS INC (USD)	EQUITY	29664R106	218	11,200	SH	SOLE
ESS TECHNOLOGY, INC.	EQUITY	269151106	113	11,607	SH	SOLE
ESSEX PPTY TR INC COM	EQUITY	297178105	5518	105600	SH	Sole
ESSEX PROPERTY TRUST, INC.	EQUITY	297178105	361	6,313	SH	SOLE
ESTEE LAUDER COMPANIES-CL A	EQUITY	518439104	54	1,604	SH	SOLE
ESTERLINE TECHNOLOGIES CORP.	EQUITY	297425100	138	7,919	SH	SOLE
ETHAN ALLEN INTERIOR	EQUITY	297602104	16	448	SH	SOLE
ETHYL CORP	EQUITY	297659609	55	5,552	SH	SOLE
EUNIVERSE INC	EQUITY	298412107	16	4,538	SH	SOLE
EURONET WORLDWIDE INC	EQUITY	298736109	65	6,062	SH	SOLE
EVEREST RE GROUP, LTD	EQUITY	G3223R108	5638	73,700	SH	SOLE
EVERGREEN RES INC COM NO PAR	EQUITY	299900308	37775	833708	SH	Sole
EVERGREEN RESOURCES, INC.	EQUITY	299900308	399	7,354	SH	SOLE
EVERTRUST FINANCIAL GROUP IN	EQUITY	300412103	37	1,599	SH	SOLE
EVOLVE SOFTWARE INC	EQUITY	30049P708		30,989	SH	SOLE
EXACT SCIENCES CORP (USD)	EQUITY	30063P105	61	5,559	SH	SOLE
EXACTECH INC	EQUITY	30064E109	33	2,255	SH	SOLE
EXAR CORP.	EQUITY	300645108	237	15,208	SH	SOLE
EXCEL TECHNOLOGY	EQUITY	30067T103	80	3,474	SH	SOLE
EXCHANGE NATL BANCSHARES INC	EQUITY	301309100	59	1,057	SH	SOLE
EXCO RESOURCES INC	EQUITY	269279204	35	1,942	SH	SOLE
EXELIXIS, INC.	EQUITY	30161Q104	110	16,005	SH	SOLE
EXPEDIA INC -CL A	EQUITY	302125109	3820	50,176	SH	SOLE
EXPEDIA INC COM	EQUITY	302125109	2800	54200	SH	Sole
EXPEDITORS INTERNATIONAL OF WA	EQUITY	302130109	5041	146,275	SH	SOLE
EXPRESS SCRIPTS INC	EQUITY	302182100	12426	223100	SH	Sole
EXPRESS SCRIPTS, INC.	EQUITY	302182100	8762	128,080	SH	SOLE
EXPRESSJET HOLDINGS IN	EQUITY	30218U108	173	11,436	SH	SOLE
EXTENDED STAY AMERICA INC	EQUITY	30224P101	2053	152,201	SH	SOLE
EXTREME NETWORK INC	EQUITY	30226D106	193	36,692	SH	SOLE
EXULT INC	EQUITY	302284104	109	12,682	SH	SOLE
EXXON MOBIL CORP	EQUITY	30231G102	22184	617,778	SH	DEFINED
EXXON MOBIL CORP.	EQUITY	30231G102	151793	4,227,028	SH	SOLE
F N B CORP VA	EQUITY	302930102	60	2,208	SH	SOLE
F&M BANCORP/FREDERICK	EQUITY	302367107	202	4,094	SH	SOLE
F5 NETWORKS INC	EQUITY	315616102	140	8,452	SH	SOLE
FACTSET RESEARCH SYSTEMS, INC.	EQUITY	303075105	13	306	SH	SOLE
FAIR ISSAC CORP	EQUITY	303250104	3262	63,393	SH	SOLE



## Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

FAIRCHILD CORP. CLASS A	EQUITY	303698104	17	4,261	SH	SOLE
FAIRCHILD SEMICONDUCTOR CORP.	EQUITY	303726103	2013	157,366	SH	SOLE
FAIRMONT HOTELS RESORT (F)	EQUITY	305204109	5098	226600	SH	Sole
FALCONSTOR SOFTWARE INC	EQUITY	306137100	86	12,921	SH	SOLE
FAMILY DOLLAR STORES, INC.	EQUITY	307000109	2922	76,591	SH	SOLE
FAO INC	EQUITY	30240S600		0	SH	SOLE
FARGO ELECTRONICS	EQUITY	30744P102	42	4,372	SH	SOLE
FARGO ELECTRONICS INC COM	EQUITY	30744P102	2002	196100	SH	Sole
FARMER BROS. CO.	EQUITY	307675108	96	283	SH	SOLE
FARMERS CAPITAL BANK CORP	EQUITY	309562106	73	2,280	SH	SOLE
FASTENAL CO.	EQUITY	311900104	3609	105,908	SH	SOLE
FBL FINANCIAL GROUP, INC., CLASS A	EQUITY	30239F106	90	4,442	SH	SOLE
FEDERAL AGRIC MTG CORP	EQUITY	313148306	66	2,965	SH	SOLE
Federal Home Loan Mortgage Corp USD.8	EQUITY	313400301	452	8,910	SH	SOLE
FEDERAL NATIONAL MORTGAGE ASSO	EQUITY	313586109	31446	466,274	SH	SOLE
FEDERAL NATL MTG ASSN	EQUITY	313586109	8680	128,700	SH	DEFINED
FEDERAL REALTY INVESTMENT TR.	EQUITY	313747206	19	600	SH	SOLE
FEDERAL SIGNAL CORP.	EQUITY	313855108	1441	82,043	SH	SOLE
FEDERATED DEPT STORES, INC.	EQUITY	31410H101	3077	83,513	SH	SOLE
FEDERATED INVESTORS	EQUITY	314211103	1323	48,239	SH	SOLE
FEDEX CORP	EQUITY	31428X106	16233	261,700	SH	DEFINED
FEDEX CORPORATION	EQUITY	31428X106	8076	130,200	SH	SOLE
FEI COMPANY	EQUITY	30241L109	174	9,289	SH	SOLE
FELCOR LODGING TRUST, INC.	EQUITY	31430F101	146	18,589	SH	SOLE
FERRO CORP.	EQUITY	315405100	1525	67,697	SH	SOLE
FFLC BANCORP INC	EQUITY	30242W104	40	1,556	SH	SOLE
FIDELITY BANKSHARES INC	EQUITY	31604Q107	112	5,033	SH	SOLE
FIDELITY NATIONAL FINANCIAL	EQUITY	316326107	5574	181,217	SH	SOLE
FIDELITY NATL INFO SOLUTIONS	EQUITY	31620P109	126	4,822	SH	SOLE
FIFTH THIRD BANCORP	EQUITY	316773100	14230	247,830	SH	SOLE
FILENET CORP.	EQUITY	316869106	233	12,928	SH	SOLE
FINANCIAL FEDERAL CORP.	EQUITY	317492106	135	5,528	SH	SOLE
FINANCIAL INDS CORP	EQUITY	317574101	45	3,004	SH	SOLE
FINCANCIAL INSTITUTIONS INC	EQUITY	317585404	75	3,173	SH	SOLE
FINDWHAT.COM	EQUITY	317794105	81	4,224	SH	SOLE
FINISAR CORPORATION	EQUITY	31787A101	80	52,396	SH	SOLE
FINISH LINE, INC.	EQUITY	317923100	148	6,681	SH	SOLE
FINLAY ENTERPRISES INC.	EQUITY	317884203	39	2,361	SH	SOLE
FIRST ALBANY COMPANIES INC	EQUITY	318465101	32	2,659	SH	SOLE
FIRST AMERICAN CAP TRUST CLASS A	EQUITY	318522307	2696	102,321	SH	SOLE
FIRST BANCORP NORTH CAROLINA	EQUITY	318910106	73	2,828	SH	SOLE
FIRST BANCORP/PUERTO RICO	EQUITY	318672102	14	512	SH	SOLE
FIRST BELL BANCORP INC	EQUITY	319301107	31	1,184	SH	SOLE
FIRST BUSEY CORP	EQUITY	319383105	81	3,349	SH	SOLE
FIRST CHARTER CORP.	EQUITY	319439105	199	11,314	SH	SOLE
FIRST CITIZENS BANC CORP	EQUITY	319459202	41	1,589	SH	SOLE
FIRST CITIZENS BANCSHARES, INC CLASS	EQUITY	31946M103	234	2,321	SH	SOLE
FIRST CMNTY BANCORP CA	EQUITY	31983B101	145	4,698	SH	SOLE
FIRST COMMONWEALTH FINANCIAL	EQUITY	319829107	291	22,435	SH	SOLE
FIRST COMMUNITY BANCSHARES INC	EQUITY	31983A103	116	3,309	SH	SOLE
FIRST CONSULTING GROUP, INC.	EQUITY	31986R103	33	7,243	SH	SOLE
FIRST DATA CORP	EQUITY	319963104	9544	230,300	SH	DEFINED
FIRST DATA CORP.	EQUITY	319963104	18472	239,950	SH	SOLE
FIRST DEFIANCE FINL CO	EQUITY	32006W106	37	1,871	SH	SOLE
FIRST ESSEX BANCORP INC	EQUITY	320103104	120	2,541	SH	SOLE
FIRST FED FINL OF KENTUCKY	EQUITY	319961108	39	1,204	SH	SOLE

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

FIRST FEDERAL CAPITAL CORP.	EQUITY	319960100	128	6,482	SH	SOLE
FIRST FINANCIAL BANCORP	EQUITY	320209109	195	12,315	SH	SOLE
FIRST FINANCIAL BANKSHARES	EQUITY	32020R109	216	6,469	SH	SOLE
FIRST FINANCIAL CORP.	EQUITY	320218100	136	2,579	SH	SOLE
FIRST FINANCIAL HOLDINGS, INC.	EQUITY	320239106	132	4,812	SH	SOLE
FIRST HEALTH GROUP CORP	EQUITY	320960107	2766	100,200	SH	DEFINED
FIRST HEALTH GROUP CORP.	EQUITY	320960107	3697	133,861	SH	SOLE
FIRST HORIZON PHARMACEUTICAL	EQUITY	32051K106	29	7,703	SH	SOLE
FIRST INDIANA CORP.	EQUITY	32054R108	76	4,410	SH	SOLE
FIRST INDUSTRIAL REALITY TRUST	EQUITY	32054K103	1286	40,702	SH	SOLE
FIRST INDUSTRIAL RLTY COM	EQUITY	32054K103	4877	172200	SH	Sole
FIRST M & F CORP	EQUITY	320744105	42	1,299	SH	SOLE
FIRST MERCHANTS CORP.	EQUITY	320817109	161	6,660	SH	SOLE
FIRST MIDWEST BANCORP, INC.	EQUITY	320867104	18	640	SH	SOLE
FIRST NATL CORP ORANGE	EQUITY	320942105	72	2,910	SH	SOLE
FIRST NIAGARA FINANCIAL GRP	EQUITY	33582V108	374	26,901	SH	SOLE
FIRST OAK BROOK BANCSH	EQUITY	335847208	53	1,621	SH	SOLE
FIRST OF LONG ISLAND CORP	EQUITY	320734106	51	1,278	SH	SOLE
FIRST PLACE FINANCIAL CORP	EQUITY	33610T109	76	4,515	SH	SOLE
FIRST REPUBLIC BANK	EQUITY	336158100	105	3,962	SH	SOLE
FIRST SENTINEL BANCORP INC	EQUITY	33640T103	134	8,411	SH	SOLE
FIRST SOUTH BANCORP IN	EQUITY	33646W100	39	1,173	SH	SOLE
FIRST ST BANCORPORATIO	EQUITY	336453105	77	2,821	SH	SOLE
FIRST TENNESSEE NATIONAL CORP.	EQUITY	337162101	2474	56,340	SH	SOLE
FIRST UNITED CORP	EQUITY	33741H107	49	2,315	SH	SOLE
FIRST VIRGINIA BANKS, INC.	EQUITY	337477103	3976	92,218	SH	SOLE
FIRSTBANK CORP/ALMA MICH	EQUITY	33761G104	62	2,054	SH	SOLE
FIRSTENERGY CORP.	EQUITY	337932107	4948	128,680	SH	SOLE
FIRSTFED AMER BANCORP	EQUITY	337929103	96	2,789	SH	SOLE
FIRSTFED FINANCIAL CORP.	EQUITY	337907109	228	6,455	SH	SOLE
FIRSTMERIT CORP.	EQUITY	337915102	2587	113,459	SH	SOLE
FISERV INC COM	EQUITY	337738108	13439	426910	SH	Sole
FISERV, INC.	EQUITY	337738108	4939	138,494	SH	SOLE
FISHER COMMUNICATIONS INC	EQUITY	337756209	92	1,872	SH	SOLE
FISHER SCIENTIFIC INT'L., INC.	EQUITY	338032204	23	648	SH	SOLE
FLAG FINANCIAL CORP	EQUITY	33832H107	34	2,498	SH	SOLE
FLAGSTAR BANCORP, INC.	EQUITY	337930101	272	11,112	SH	SOLE
Fleet Boston Financial Corp	EQUITY	339030108	1486	50,000	SH	DEFINED
FLEETBOSTON FINANCIAL CORP.	EQUITY	339030108	66583	2,241,090	SH	SOLE
FLEETBOSTON FINL CORP	EQUITY	339030108	5389	181,400	SH	DEFINED
FLEETWOOD ENTERPRISES, INC.	EQUITY	339099103	101	13,664	SH	SOLE
FLIR SYS INC	EQUITY	302445101	14716	310400	SH	SOLE
FLIR SYSTEMS INC (USD)	EQUITY	302445101	377	12,536	SH	SOLE
FLORIDA EAST COAST INDUSTRIES	EQUITY	340632108	142	5,559	SH	SOLE
FLOWERS FOODS INC	EQUITY	343498101	236	11,946	SH	SOLE
FLOWERVE CORP.	EQUITY	34354P105	1797	91,371	SH	SOLE
FLUOR CORP	EQUITY	343412102	1256	37,341	SH	SOLE
FLUSHING FINANCIAL CORP	EQUITY	343873105	80	3,604	SH	SOLE
FMC CORP.	EQUITY	302491303	1362	60,182	SH	SOLE
FMC TECHNOLOGIES INC	EQUITY	30249U101	1866	88,627	SH	SOLE

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

FMC TECHNOLOGIES INC COM	EQUITY	30249U101	33614	1750738 SH	SOLE
FMS FINANCIAL CORP	EQUITY	302509104	24	1,436 SH	SOLE
FNB CORP.	EQUITY	302520101	19	634 SH	SOLE
FNB CORP/NORTH CAROLINA	EQUITY	302519103	46	1,878 SH	SOLE
FOOT LOCKER INC	EQUITY	344849104	26	1,948 SH	SOLE
FOOTHILL INDEPENDENT BANCORP	EQUITY	344905104	33	1,745 SH	SOLE
FOOTSTAR, INC.	EQUITY	344912100	95	7,280 SH	SOLE
FORD MOTOR CO.	EQUITY	345370860	8715	792,960 SH	SOLE
FORD MTR CO DEL	EQUITY	345370860	10858	988,000 SH	DEFINED
FOREST CITY ENTERPRISES, INC. CLASS A	EQUITY	345550107	16	398 SH	SOLE
FOREST LABORATORIES, INC.	EQUITY	345838106	8636	157,740 SH	SOLE
FOREST LABS INC	EQUITY	345838106	3548	64,800 SH	DEFINED
FOREST OIL CORP	EQUITY	346091705	1995	79,432 SH	SOLE
FORRESTER RESEARCH, INC.	EQUITY	346563109	85	5,268 SH	SOLE
FORTUNE BRANDS, INC.	EQUITY	349631101	3382	64,796 SH	SOLE
FORWARD AIR CORP	EQUITY	349853101	105	4,142 SH	SOLE
FOSSIL, INC.	EQUITY	349882100	217	9,175 SH	SOLE
FOUNDRY NETWORKS INC	EQUITY	35063R100	23	1,612 SH	SOLE
FOUNDRY NETWORKS INC	EQUITY	35063R100	3613	250,900 SH	DEFINED
FOX ENTMT GROUP INC	EQUITY	35138T107	2564	89,100 SH	DEFINED
FOX ENTMT GROUP INC CL A	EQUITY	35138T107	1600	60000 SH	SOLE
FPL GROUP, INC.	EQUITY	302571104	5296	79,220 SH	SOLE
FRANKLIN ELECTRIC CO., INC.	EQUITY	353514102	140	2,532 SH	SOLE
FRANKLIN FINL CORP TEN	EQUITY	353523202	38	1,252 SH	SOLE
FRANKLIN RESOURCES, INC.	EQUITY	354613101	4370	111,846 SH	SOLE
FREDDIE MAC	EQUITY	313400301	21888	431,120 SH	SOLE
FRED'S INC.	EQUITY	356108100	366	9,789 SH	SOLE
FREEMARKETS INC	EQUITY	356602102	98	14,076 SH	SOLE
FREEPORT-MCMORAN COPPER & GOLD CLASS	EQUITY	35671D857	1580	64,486 SH	SOLE
FREMONT GENERAL CORP.	EQUITY	357288109	317	23,152 SH	SOLE
FRIEDMAN BILLINGS RAMSEY-A	EQUITY	358434108	13	968 SH	SOLE
FRIEDMAN'S, INC., CLASS A	EQUITY	358438109	73	6,425 SH	SOLE
FRONTIER AIRLINES, INC.	EQUITY	359065109	102	11,276 SH	SOLE
FRONTIER FINANCIAL CORP.	EQUITY	35907K105	164	5,841 SH	SOLE
FRONTIER OIL CORP.	EQUITY	35914P105	151	9,936 SH	SOLE
FRONTLINE LTD (F)	EQUITY	G3682E127	2150	200000 SH	SOLE
FTD INC-CL A	EQUITY	30265Q109	24	1,167 SH	SOLE
FTI CONSULTING INC	EQUITY	302941109	391	15,664 SH	SOLE
FUELCELL ENERGY INC	EQUITY	35952H106	106	12,921 SH	SOLE
FULTON FIN CORP	EQUITY	360271100	29	1,450 SH	SOLE
FURNITURE BRANDS INTERNATIONAL	EQUITY	360921100	1948	74,635 SH	SOLE
FURNITURE BRANDS INTL COM	EQUITY	360921100	8255	422050 SH	SOLE
FURNITURE BRANDS INTL INC	EQUITY	360921100	6917	265,000 SH	DEFINED
G & K SERVICES, INC. CLASS A	EQUITY	361268105	190	6,465 SH	SOLE
GA FINANCIAL INC	EQUITY	361437106	40	1,592 SH	SOLE
GABELLI ASSET MANAGEMENT, INC.	EQUITY	36239Y102	89	2,477 SH	SOLE
GABLES RESIDENTIAL TR SH BEN I	EQUITY	362418105	2455	91755 SH	SOLE
GABLES RESIDENTIAL TRUST	EQUITY	362418105	282	9,345 SH	SOLE
GALLAGHER, ARTHUR J & CO	EQUITY	363576109	19394	712,999 SH	SOLE
GALYANS TRADING INC	EQUITY	36458R101	36	2,535 SH	SOLE
GAMESTOP CORP	EQUITY	36466R101	104	8,011 SH	SOLE
GANNETT CO., INC.	EQUITY	364730101	8918	116,100 SH	SOLE
GAP INC	EQUITY	364760108	16359	872,000 SH	DEFINED
GAP, INC.	EQUITY	364760108	7211	384,400 SH	SOLE
GARDNER DENVER, INC.	EQUITY	365558105	125	6,101 SH	SOLE
GARMIN LTD	EQUITY	G37260109	6957	174,500 SH	DEFINED

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

GART SPORTS CO	EQUITY	366630101	527	-12,535	SH	SOLE
GARTNER INC.	EQUITY	366651206	796	106,100	SH	SOLE
GARTNER INC. CLASS A	EQUITY	366651107	225	29,692	SH	SOLE
GATEWAY, INC.	EQUITY	367626108	812	222,517	SH	SOLE
GATX CORP.	EQUITY	361448103	1327	81,160	SH	SOLE
GAYLORD ENTERTAINMENT CO.	EQUITY	367905106	92	4,690	SH	SOLE
GB&T BANCSHARES INC	EQUITY	361462104	42	1,692	SH	SOLE
GBC BANCORP	EQUITY	361475106	112	2,934	SH	SOLE
GCI, INC.	EQUITY	369385109	147	16,773	SH	SOLE
GEMSTAR-TV GUIDE INTERNATIONAL	EQUITY	36866W106	14	2,837	SH	SOLE
GENCORP, INC.	EQUITY	368682100	106	11,925	SH	SOLE
GENE LOGIC, INC.	EQUITY	368689105	70	11,809	SH	SOLE
GENENCOR INTERNATIONAL INC	EQUITY	368709101	53	3,253	SH	SOLE
GENENTECH INC	EQUITY	368710406	59	820	SH	DEFINED
GENENTECH INC COM NEW	EQUITY	368710406	980	28000	SH	Sole
GENENTECH, INC.	EQUITY	368710406	2147	29,765	SH	SOLE
GENERAL BINDING CORP	EQUITY	369154109	28	2,305	SH	SOLE
GENERAL CABLE CORP.	EQUITY	369300108	68	12,616	SH	SOLE
GENERAL COMMUNICATION CL A	EQUITY	369385109	2333	390100	SH	Sole
General Dynamics	EQUITY	369550108	1813	25,000	SH	DEFINED
GENERAL DYNAMICS CORP.	EQUITY	369550108	9343	128,870	SH	SOLE
General Elec Co	EQUITY	369604103	1577	55,000	SH	DEFINED
GENERAL ELEC CO	EQUITY	369604103	53720	1,873,102	SH	DEFINED
GENERAL ELECTRIC CO.	EQUITY	369604103	203422	7,092,820	SH	SOLE
GENERAL GROWTH PPTYS	EQUITY	370021107	1672	31000	SH	Sole
GENERAL GROWTH PPTYS COM	EQUITY	370021107	19551	362400	SH	Sole
GENERAL GROWTH PROPE	EQUITY	370021107	54	863	SH	SOLE
GENERAL MILLS, INC.	EQUITY	370334104	10162	214,350	SH	SOLE
GENERAL MOTORS CORP.	EQUITY	370442105	31089	863,580	SH	SOLE
GENERAL MTRS CORP	EQUITY	370442105	7828	217,459	SH	DEFINED
GENERAL MTRS CORP	EQUITY	370442BS3	1937	1,950,000	SH	DEFINED
GENESCO, INC.	EQUITY	371532102	146	8,268	SH	SOLE
GENESEE & WYO INC	EQUITY	371559105	95	4,631	SH	SOLE
GENESIS HEALTH VENTURES INC	EQUITY	37183F107	1403	79,652	SH	SOLE
GENESIS MICROCHIP INC	EQUITY	37184C103	454	33,559	SH	SOLE
GEN-PROBE INC	EQUITY	36866T103	371	9,051	SH	SOLE
GENTA INC	EQUITY	37245M207	237	17,851	SH	SOLE
GENTA INC	EQUITY	37245M207	1332	100,000	SH	DEFINED
GENTEX CORP.	EQUITY	371901109	3271	106,735	SH	SOLE
GENTIVA HEALTH SERVICES	EQUITY	37247A102	86	9,504	SH	SOLE
GENUINE PARTS CO	EQUITY	372460105	8341	260,566	SH	DEFINED
GENUINE PARTS CO.	EQUITY	372460105	2483	77,568	SH	SOLE
GENZYME CORP	EQUITY	372917104	17660	421,884	SH	SOLE
GENZYME CORP GENL DIVISION	EQUITY	372917104	836	20,000	SH	DEFINED
GEORGIA GULF CORP.	EQUITY	373200203	210	10,592	SH	SOLE
GEORGIA-PACIFIC CORP.	EQUITY	373298108	2177	114,878	SH	SOLE
GERBER SCIENTIFIC, INC.	EQUITY	373730100	53	7,935	SH	SOLE
GERMAN AMERICAN BANCORP	EQUITY	373865104	59	3,364	SH	SOLE
GERON CORP	EQUITY	374163103	82	11,254	SH	SOLE
GETTY IMAGES, INC.	EQUITY	374276103	21	508	SH	SOLE
GETTY REALTY CORP.	EQUITY	374297109	132	5,929	SH	SOLE
GEVITY HR INC	EQUITY	374393106	61	5,213	SH	SOLE
GIBRALTAR STEEL CORP.	EQUITY	37476F103	74	3,596	SH	SOLE
GILEAD SCIENCES INC	EQUITY	375558103	556	10,000	SH	DEFINED
GILEAD SCIENCES INC COM	EQUITY	375558103	3901	92900	SH	Sole
GILEAD SCIENCES, INC.	EQUITY	375558103	15394	277,120	SH	SOLE

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

GILLETTE CO.	EQUITY	375766102	18594	583,630	SH	SOLE
GLACIER BANCORP, INC.	EQUITY	37637Q105	167	6,785	SH	SOLE
GLADSTONE CAPITAL CORP	EQUITY	376535100	68	3,329	SH	SOLE
GLATFELTER, P.H. CO.	EQUITY	377316104	1017	68,919	SH	SOLE
GLAXO PLC	EQUITY	37733W105	115	2,860	SH	DEFINED
GLENBOROUGH REALITY TRUST, INC	EQUITY	37803P105	126	6,584	SH	SOLE
GLIMCHER REALITY TRUST	EQUITY	379302102	262	11,702	SH	SOLE
GLIMCHER RLTY TR SH BEN INT	EQUITY	379302102	6697	348800	SH	Sole
GLOBAL INDUSTRIES LT	EQUITY	379336100	130	27,054	SH	SOLE
GLOBAL PAYMENTS INC.	EQUITY	37940X102	15	429	SH	SOLE
GLOBAL POWER EQUIPME	EQUITY	37941P108	43	9,333	SH	SOLE
GLOBALSANTAFE CORPORATION	EQUITY	G3930E101	1707	73,165	SH	DEFINED
GLOBESPAN VIRATA INC	EQUITY	37957V106	335	40,128	SH	SOLE
GOLD BANK CORP., INC.	EQUITY	379907108	140	13,395	SH	SOLE
GOLDEN TELECOM INC	EQUITY	38122G107	141	6,403	SH	SOLE
GOLDEN WEST FINANCIAL CORP.	EQUITY	381317106	5280	65,990	SH	SOLE
GOLDMAN SACHS GROUP INC	EQUITY	38141G104	78844	941,425	SH	SOLE
GOLDMAN SACHS GROUP INC	EQUITY	38141G104	4414	52,700	SH	DEFINED
GOODRICH CORP.	EQUITY	382388106	1102	52,465	SH	SOLE
GOODYEAR TIRE & RUBBER CO.	EQUITY	382550101	699	133,126	SH	SOLE
GOODYS FAMILY CLOTHING	EQUITY	382588101	60	6,995	SH	SOLE
GORMAN RUPP CO COM	EQUITY	383082104	67	2,784	SH	SOLE
GRACE, W.R. & CO.	EQUITY	38388F108	222	50,431	SH	SOLE
GRACO INC COM	EQUITY	384109104	27570	981150	SH	Sole
GRACO, INC.	EQUITY	384109104	23	724	SH	SOLE
GRAFTECH INTERNATIONAL LTD	EQUITY	384313102	111	20,415	SH	SOLE
GRANITE CONSTRUCTION, INC.	EQUITY	387328107	1298	67,746	SH	SOLE
GRANT PRIDECO INC	EQUITY	38821G101	1916	163,053	SH	SOLE
GRANT PRIDECO INC	EQUITY	38821G101	890	75,415	SH	DEFINED
GRANT PRIDECO INC COM	EQUITY	38821G101	29562	2451228	SH	Sole
GRAPHIC PACKAGING INTL	EQUITY	388690109	38	8,484	SH	SOLE
GRAY TELEVISION INC	EQUITY	389375106	188	15,167	SH	SOLE
GRAY TELEVISION INC	EQUITY	389375106	1247	100,600	SH	DEFINED
GREAT AMERICAN FINANCIAL RES	EQUITY	389915109	33	2,546	SH	SOLE
GREAT ATLANTIC & PACIFIC TEA	EQUITY	390064103	49	5,623	SH	SOLE
GREAT LAKES CHEM CORP.	EQUITY	390568103	725	35,519	SH	SOLE
GREAT LAKES REIT, INC.	EQUITY	390752103	86	5,398	SH	SOLE
GREAT PLAINS ENERGY INC	EQUITY	391164100	2684	92,950	SH	SOLE
GREAT SOUTHERN BANCORP, INC.	EQUITY	390905107	83	2,151	SH	SOLE
GREATER BAY BANCORP	EQUITY	391648102	1780	88,843	SH	SOLE
GREATER COMMUNITY BANCORP	EQUITY	39167M108	29	1,917	SH	SOLE
GREEN MOUNTAIN COFFEE ROASTE	EQUITY	393122106	26	1,347	SH	SOLE
GREENBRIER COMPANIES INC	EQUITY	393657101	22	2,040	SH	SOLE
GREENE COUNTY BANCSHARES INC	EQUITY	394361208	47	2,226	SH	SOLE
GREENPOINT FINANCIAL CORP.	EQUITY	395384100	6372	125,087	SH	SOLE
GREIF INC CL A	EQUITY	397624107	113	4,900	SH	SOLE
GREY GLOBAL GROUP INC	EQUITY	39787M108	254	329	SH	SOLE
GREY WOLF, INC.	EQUITY	397888108	259	64,012	SH	SOLE
GRIFFON CORP.	EQUITY	398433102	165	10,302	SH	SOLE
GROUP 1 AUTOMOTIVE, INC.	EQUITY	398905109	201	6,215	SH	SOLE
GROUP 1 SOFTWARE INC	EQUITY	39943Y103	64	3,422	SH	SOLE
GRUPO TELEVISIA SA - SPONS ADR	EQUITY	40049J206	3015	87,400	SH	SOLE
GSI COMMERCE INC	EQUITY	36238G102	39	5,865	SH	SOLE

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

GTC BIOTHERAPEUTICS INC	EQUITY	36238T104	29	8,790	SH	SOLE
GTECH HOLDINGS CORP.	EQUITY	400518106	2870	76,226	SH	SOLE
GUESS? INC	EQUITY	401617105	17	2,862	SH	SOLE
GUIDANT CORP.	EQUITY	401698105	11731	264,280	SH	SOLE
GUILFORD PHARMACEUTICALS INC	EQUITY	401829106	38	8,614	SH	SOLE
GUITAR CENTER INC	EQUITY	402040109	8117	398466	SH	Sole
GUITAR CENTER, INC.	EQUITY	402040109	149	5,129	SH	SOLE
GULF ISLAND FABRICATION, INC.	EQUITY	402307102	45	2,675	SH	SOLE
GULFMARK OFFSHORE, INC.	EQUITY	402629109	87	5,163	SH	SOLE
Gulfterra Energy Partners	EQUITY	40274U108	2440	65,000	SH	DEFINED
GUNDLE/SLT ENVIRONMENTAL INC	EQUITY	402809107	28	2,048	SH	SOLE
GYMBOREE CORP	EQUITY	403777105	4180	249,100	SH	DEFINED
GYMBOREE CORP.	EQUITY	403777105	187	11,178	SH	SOLE
H J HEINZ CO.	EQUITY	423074103	5003	151,690	SH	SOLE
H.B. FULLER CO.	EQUITY	359694106	238	10,793	SH	SOLE
HAEMONETICS CORP.	EQUITY	405024100	114	6,073	SH	SOLE
HAIN CELESTIAL GROUP INC	EQUITY	405217100	135	8,469	SH	SOLE
HALLIBURTON CO.	EQUITY	406216101	4402	191,390	SH	SOLE
HALLIBURTON COMPANY	EQUITY	406216101	89	3,935	SH	DEFINED
HAMPSHIRE GROUP LTD	EQUITY	408859106	23	758	SH	SOLE
HANCOCK FABRICS, INC.	EQUITY	409900107	89	5,512	SH	SOLE
HANCOCK HOLDING CO.	EQUITY	410120109	238	5,090	SH	SOLE
HANDLEMAN CO.	EQUITY	410252100	145	9,066	SH	SOLE
HANDSPRING INC	EQUITY	410293104	25	21,710	SH	SOLE
HANGER ORTHOPEDIC GROUP	EQUITY	41043F208	90	7,866	SH	SOLE
HANMI FINL CORP	EQUITY	410495105	61	3,522	SH	SOLE
HANOVER COMPRESSOR COMPANY	EQUITY	410768105	1225	108,405	SH	SOLE
HARBOR FLORIDA BANCSHARES	EQUITY	411901101	191	7,967	SH	SOLE
HARLAND, JOHN H. CO.	EQUITY	412693103	276	10,567	SH	SOLE
HARLEY DAVIDSON INC	EQUITY	412822108	9674	242,700	SH	DEFINED
HARLEY-DAVIDSON FUNDING	EQUITY	412822108	5254	131,800	SH	SOLE
HARLEYSVILLE GROUP, INC.	EQUITY	412824104	264	11,465	SH	SOLE
HARLEYSVILLE NATIONAL CORP.	EQUITY	412850109	195	7,233	SH	SOLE
HARMAN INT'L INDUSTRIES, INC.	EQUITY	413086109	32	407	SH	SOLE
HARMONIC INC.	EQUITY	413160102	94	22,990	SH	SOLE
HARMONY GOLD MNG-SPON ADR	EQUITY	413216300	2400	178,180	SH	SOLE
HARRAH'S ENTERTAINMENT, INC.	EQUITY	413619107	1975	49,081	SH	SOLE
HARRAHS ENTMT INC	EQUITY	413619107	5634	140,000	SH	DEFINED
HARRIS CORP.	EQUITY	413875105	2685	89,357	SH	SOLE
HARRIS INTERACTIVE INC	EQUITY	414549105	104	16,147	SH	SOLE
HARRIS INTERACTIVE INC COM	EQUITY	414549105	1693	309000	SH	Sole
HARSCO CORP.	EQUITY	415864107	1967	54,557	SH	SOLE
HARTE-HANKS COMMUNICATIONS	EQUITY	416196103	2246	118,192	SH	SOLE
HARTFORD FINANCIAL SVCS GROUP	EQUITY	416515104	60332	1,198,005	SH	SOLE
HARVEST NATURAL RESOUR	EQUITY	41754V103	85	13,390	SH	SOLE
HASBRO, INC.	EQUITY	418056107	1342	76,755	SH	SOLE
HAVERTY FURNITURE COMPANIES	EQUITY	419596101	105	6,011	SH	SOLE
HAWAIIAN ELECTRIC INDUSTRIES,	EQUITY	419870100	2913	63,543	SH	SOLE
HAWTHORNE FINL CORP	EQUITY	420542102	101	2,921	SH	SOLE
HCA INC.	EQUITY	404119109	8893	277,550	SH	SOLE
HCC INSURANCE HOLDINGS, INC.	EQUITY	404132102	2496	84,416	SH	SOLE
HEADWATERS INC	EQUITY	42210P102	144	9,895	SH	SOLE
HEALTH CARE PTY INVS COM	EQUITY	421915109	9635	288900	SH	Sole

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

HEALTH CARE PPTYS INVEST INC	EQUITY	421915109	35	837	SH	SOLE
Health Care Prop Investors	EQUITY	421915109	1906	45,000	SH	DEFINED
HEALTH CARE REIT INC COM	EQUITY	42217K106	13839	528200	SH	SOLE
HEALTH CARE REIT, INC.	EQUITY	42217K106	468	15,341	SH	SOLE
HEALTH MANAGEMENT ASSOC.	EQUITY	421933102	2308	125,084	SH	SOLE
HEALTH NET INC. CLASS A	EQUITY	42222G108	5128	155,643	SH	SOLE
Healthcare Realty Trust	EQUITY	421946104	1895	65,000	SH	DEFINED
HEALTHCARE REALTY TRUST, INC.	EQUITY	421946104	17	577	SH	SOLE
HEALTHCARE RLTY TR COM	EQUITY	421946104	5409	221500	SH	Sole
HEALTHCARE SVCS GRP IN	EQUITY	421906108	49	3,560	SH	SOLE
HEALTHEXTRAS INC	EQUITY	422211102	187	23,914	SH	SOLE
HEARST ARGYLE TELEVISION I	EQUITY	422317107	2606	100,600	SH	DEFINED
HEARST-ARGYLE TELEVI	EQUITY	422317107	11	417	SH	SOLE
HEARTLAND EXPRESS INC	EQUITY	422347104	3952	177,603	SH	DEFINED
HEARTLAND EXPRESS, INC.	EQUITY	422347104	260	11,503	SH	SOLE
HECLA MNG CO	EQUITY	422704106	176	41,594	SH	SOLE
HEICO CORP.	EQUITY	422806109	61	4,989	SH	SOLE
HEIDRICK & STRUGGLES INT'L	EQUITY	422819102	78	6,192	SH	SOLE
HELIX TECHNOLOGY CORP.	EQUITY	423319102	130	9,924	SH	SOLE
HELMERICH & PAYNE, INC.	EQUITY	423452101	3421	117,157	SH	SOLE
HENRY JACK & ASSOCIATES	EQUITY	426281101	2111	117,959	SH	SOLE
HENRY SCHEIN INC	EQUITY	806407102	3240	61,704	SH	SOLE
HERCULES, INC.	EQUITY	427056106	853	86,146	SH	SOLE
HERITAGE COMMERCE CORP	EQUITY	426927109	51	4,271	SH	SOLE
HERITAGE FINANCIAL CORP	EQUITY	42722X106	45	2,050	SH	SOLE
HERITAGE PPTY INVT TR COM	EQUITY	42725M107	15133	604100	SH	SOLE
HERITAGE PROPERTY INVESTMENT	EQUITY	42725M107	191	7,038	SH	SOLE
HERLEY INDS INC DEL	EQUITY	427398102	69	4,133	SH	SOLE
HERMAN MILLER, INC.	EQUITY	600544100	21898	1,091,633	SH	SOLE
HERSHEY FOODS CORP.	EQUITY	427866108	4369	62,720	SH	SOLE
HEWITT ASSOCIATES INC-CL A	EQUITY	42822Q100	7	276	SH	SOLE
HEWLETT PACKARD CO	EQUITY	428236103	24795	1,164,104	SH	DEFINED
HEWLETT PACKARD CO.	EQUITY	428236103	40550	1,903,761	SH	SOLE
HEXCEL CORP.	EQUITY	428291108	27	8,444	SH	SOLE
HIBBETT SPORTING GOODS, INC.	EQUITY	428565105	91	2,769	SH	SOLE
HIBERNIA CORP	EQUITY	428656102	5145	283,300	SH	DEFINED
HIBERNIA CORP. CLASS A	EQUITY	428656102	3831	210,956	SH	SOLE
HICKORY TECH CORP	EQUITY	429060106	55	4,917	SH	SOLE
HIGHWOODS PPTYS INC COM	EQUITY	431284108	4977	243500	SH	Sole
HIGHWOODS PROPERTIES, INC.	EQUITY	431284108	454	20,337	SH	SOLE
HILB, ROGAL & HAMILTON CO.	EQUITY	431294107	389	11,420	SH	SOLE
HILLENBRAND INDUSTRIES, INC.	EQUITY	431573104	4184	82,932	SH	SOLE
HILTON HOTELS CORP	EQUITY	432848109	2147	167,896	SH	SOLE
HISPANIC BROADCASTING CORP. CLASS A	EQUITY	43357B104	7555	296,840	SH	SOLE
HI-TECH PHARMACAL CO INC	EQUITY	42840B101	68	1,668	SH	SOLE
HOLLINGER INTERNATIONAL, INC.	EQUITY	435569108	172	15,950	SH	SOLE
HOLLIS-EDEN PHARMACEUTICALS	EQUITY	435902101	32	2,562	SH	SOLE
HOLLY CORP.	EQUITY	435758305	104	3,753	SH	SOLE
HOLLYWOOD ENTERTAINMENT CORP.	EQUITY	436141105	351	20,206	SH	SOLE
HOLLYWOOD PARK, INC.	EQUITY	723456109	56	8,174	SH	SOLE
HOLOGIC INC	EQUITY	436440101	98	7,487	SH	SOLE
HOME DEPOT	EQUITY	437076102	127	3,897	SH	DEFINED
HOME DEPOT, INC.	EQUITY	437076102	33280	1,004,830	SH	SOLE
HOME PPTYS N Y INC COM	EQUITY	437306103	16939	510200	SH	Sole
HOME PROPERTIES OF NY, INC.	EQUITY	437306103	373	10,590	SH	SOLE
HOMESTORE.COM	EQUITY	437852106	57	33,055	SH	SOLE

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

HON INDUSTRIES INC.	EQUITY	438092108	2387	78,251	SH	SOLE
HONEYWELL INTERNATIONAL INC.	EQUITY	438516106	10037	373,810	SH	SOLE
HONEYWELL INTL INC	EQUITY	438516106	19654	732,001	SH	DEFINED
HOOKEER FURNITURE CORP	EQUITY	439038100	29	1,156	SH	SOLE
HOOPER HOLMES, INC.	EQUITY	439104100	139	21,574	SH	SOLE
HORACE MANN EDUCATORS CORP.	EQUITY	440327104	1156	71,673	SH	SOLE
HORIZON FINANCIAL CORP	EQUITY	44041F105	64	4,050	SH	SOLE
HORIZON OFFSHORE, INC.	EQUITY	44043J105	50	10,045	SH	SOLE
HORIZON ORGANIC HOLDIN	EQUITY	44043T103	1255	52,863	SH	SOLE
HORMEL FOODS CORP.	EQUITY	440452100	4387	185,121	SH	SOLE
HOSPITALITY PPTYS TR COM SH BE	EQUITY	44106M102	4830	158100	SH	Sole
HOST MARRIOTT CORP COM	EQUITY	44107p104	10259	1482500	SH	Sole
HOT TOPIC INC	EQUITY	441339108	322	11,947	SH	SOLE
HOUSTON EXPLORATION COMPAN	EQUITY	442120101	180	5,181	SH	SOLE
HOVNANIAN ENTER, INC. COM PAR \$0.01	EQUITY	442487203	14	234	SH	SOLE
HOVNANIAN ENTERPRISES CL A	EQUITY	442487203	4105	118800	SH	Sole
HRPT PROPERTIES TRUST	EQUITY	40426W101	16	1,771	SH	SOLE
HS RESOURCES, INC.	EQUITY	492386107	2191	48,905	SH	SOLE
HSBC HOLDINGS PLC-SPONS ADR	EQUITY	404280406	1099	18,595	SH	SOLE
HUBBELL INC. CLASS B	EQUITY	443510201	2634	79,586	SH	SOLE
HUDSON CITY BANCORP	EQUITY	443683107	26	1,011	SH	SOLE
HUDSON HIGHLAND GROUP INC	EQUITY	443792106	53	2,816	SH	SOLE
HUDSON RIVER BANKCORP.	EQUITY	444128102	161	5,769	SH	SOLE
HUGHES SUPPLY, INC.	EQUITY	444482103	309	8,909	SH	SOLE
HUMAN GENOME SCIENCES, INC.	EQUITY	444903108	115	9,088	SH	SOLE
Humana Inc.	EQUITY	444859102	1208	80,000	SH	DEFINED
HUMANA, INC.	EQUITY	444859102	1161	76,869	SH	SOLE
HUMBOLDT BANCORP	EQUITY	445069107	70	4,700	SH	SOLE
HUNGARIAN TELEPHONE & CABLE	EQUITY	445542103	12	1,275	SH	SOLE
HUNT J B TRANS SVCS INC	EQUITY	445658107	4802	127,200	SH	DEFINED
HUNTINGTON BANCSHARES, INC.	EQUITY	446150104	1989	101,970	SH	SOLE
HUSDON UNITED BANCORP	EQUITY	444165104	21	621	SH	SOLE
HUTCHINSON TECHNOLOGY, INC.	EQUITY	448407106	288	8,692	SH	SOLE
HYDRIL COMPANY	EQUITY	448774109	143	5,242	SH	SOLE
HYPERCOM CORP	EQUITY	44913M105	41	9,872	SH	SOLE
HYPERION SOLUTIONS CORP	EQUITY	44914M104	468	13,862	SH	SOLE
HYPERION SOLUTIONS CP COM	EQUITY	44914M104	19102	787700	SH	Sole
I SHARES MSCI EMU	EQUITY	464286608	51	1,040	SH	SOLE
I SHARES MSCI JAPAN INDEX FUND	EQUITY	464286848	225	30,900	SH	SOLE
IBERIABANK CORP	EQUITY	450828108	125	2,550	SH	SOLE
IBT BANCORP INC/IRWIN PA	EQUITY	44923F108	49	989	SH	SOLE
ICICI BANK LTD-SPON ADR	EQUITY	45104G104	827	113,820	SH	SOLE
ICN PHARMACEUTICALS, INC.	EQUITY	448924100	1888	112,621	SH	SOLE
Icon Plc - Sponsored ADR	EQUITY	45103T107	2246	70,600	SH	SOLE
ICOS CORPORATION	EQUITY	449295104	153	4,147	SH	SOLE
ICT GROUP INC	EQUITY	44929Y101	21	2,088	SH	SOLE
ICU MEDICAL, INC.	EQUITY	44930G107	125	4,011	SH	SOLE
IDACORP, INC.	EQUITY	451107106	1715	65,324	SH	SOLE
IDEC PHARMACEUTICALS CORP	EQUITY	449370105	5908	173,750	SH	DEFINED
IDEC PHARMACEUTICALS CORP.	EQUITY	449370105	7426	218,667	SH	SOLE
IDENTIX INC	EQUITY	451906101	206	32,504	SH	SOLE
IDEX CORP.	EQUITY	45167R104	380	10,490	SH	SOLE
IDEXX LABORATORIES, INC.	EQUITY	45168D104	17	498	SH	SOLE
IDINE REWARDS NETWORK	EQUITY	45168A100	117	8,521	SH	SOLE
IDT CORP.	EQUITY	448947101	14	810	SH	SOLE
IDX SYSTEMS CORP.	EQUITY	449491109	102	6,558	SH	SOLE



Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

IGATE CORP	EQUITY	45169U105	27	7,707	SH	SOLE
IGEN INTERNATIONAL, INC.	EQUITY	449536101	214	6,826	SH	SOLE
IHOP CORP.	EQUITY	449623107	238	7,525	SH	SOLE
II-VI INC	EQUITY	902104108	95	4,159	SH	SOLE
IKON OFFICE SOLUTIONS INC.	EQUITY	451713101	18	1,989	SH	SOLE
ILEX ONCOLOGY INC	EQUITY	451923106	241	12,436	SH	SOLE
ILEX ONCOLOGY INC	EQUITY	451923106	1941	100,000	SH	DEFINED
ILLINOIS TOOL WKS INC COM	EQUITY	452308109	1861	32000	SH	Sole
ILLINOIS TOOL WORKS, INC.	EQUITY	452308109	8755	132,950	SH	SOLE
IMAGISTICS INTL INC	EQUITY	45247T104	152	5,882	SH	SOLE
IMATION CORP COM	EQUITY	45245A107	10466	281200	SH	Sole
IMATION CORP.	EQUITY	45245A107	1811	47,890	SH	SOLE
IMC GLOBAL CHASE & CO	EQUITY	449669100	10	1,500	SH	DEFINED
IMC GLOBAL, INC.	EQUITY	449669100	1516	225,929	SH	SOLE
IMCLONE SYSTEMS	EQUITY	45245W109	26	814	SH	SOLE
IMMUCOR INC	EQUITY	452526106	106	4,852	SH	SOLE
IMMUNOGEN INC	EQUITY	45253H101	66	15,431	SH	SOLE
IMMUNOMEDICS, INC.	EQUITY	452907108	100	15,855	SH	SOLE
IMPAC MED SYS INC COM	EQUITY	45255A104	847	38000	SH	Sole
IMPAC MEDICAL SYSTEMS INC	EQUITY	45255A104	50	2,340	SH	SOLE
IMPAC MORTGAGE HOLDINGS INC	EQUITY	45254P102	2038	122,106	SH	SOLE
IMPATH INC.	EQUITY	45255G101	84	5,946	SH	SOLE
IMPAX LABORATORIES INC	EQUITY	45256B101	125	10,433	SH	SOLE
IMPERIAL SUGAR CO	EQUITY	453096208	1594	210,272	SH	SOLE
IMS HEALTH, INC.	EQUITY	449934108	1956	108,713	SH	SOLE
INAMED CORP	EQUITY	453235103	361	6,761	SH	SOLE
INCYTE CORP	EQUITY	45337C102	132	27,252	SH	SOLE
INDEPENDENCE COMMUNITY BANK	EQUITY	453414104	2076	73,768	SH	SOLE
INDEPENDENCE HLDG CO N	EQUITY	453440307	26	1,233	SH	SOLE
INDEPENDENT BANK CORP.-MASSACHUSETTS	EQUITY	453836108	101	4,475	SH	SOLE
INDEPENDENT BANK CORP.-MICHIGAN	EQUITY	453838104	176	6,841	SH	SOLE
INDEVUS PHARMACEUTICALS INC	EQUITY	454072109	89	14,273	SH	SOLE
INDEX I-SHARES RUSSELL 2000	EQUITY	464287655	605	6,800	SH	SOLE
INDYMAC BANCORP, INC.	EQUITY	456607100	1888	74,268	SH	SOLE
INET TECHNOLOGY	EQUITY	45662V105	50	4,945	SH	SOLE
INFINITY PROPERTY & CASUALTY	EQUITY	45665Q103	107	4,703	SH	SOLE
INFOCUS CORPORATION	EQUITY	45665B106	314	66,560	SH	SOLE
INFONET SERVICES COR	EQUITY	45666T106	41	25,949	SH	SOLE
INFORMATICA CORP	EQUITY	45666Q102	168	24,333	SH	SOLE
INFORMATION HOLDINGS INC.	EQUITY	456727106	88	4,808	SH	SOLE
INFOSPACE INC.	EQUITY	45678T201	132	9,644	SH	SOLE
INFOUSA INC. CLASS B	EQUITY	456818301	91	11,234	SH	SOLE
INGERSOLL-RAND CO CL A	EQUITY	G4776G101	3869	81,760	SH	SOLE
INGLES MARKETS, INC., CLASS A	EQUITY	457030104	33	3,246	SH	SOLE
INGRAM MICRO INC. CLASS A	EQUITY	457153104	16	1,456	SH	SOLE
INNKEEPERS USA TRUST	EQUITY	4576J0104	69	10,207	SH	SOLE
INNOVEX INC/MN	EQUITY	457647105	59	5,781	SH	SOLE
INPUT/OUTPUT, INC.	EQUITY	457652105	90	16,797	SH	SOLE
INSIGHT COMMUNICATIO	EQUITY	45768V108	225	16,889	SH	SOLE
INSIGHT ENTERPRISES, INC.	EQUITY	45765U103	175	17,543	SH	SOLE

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

INSIGNIA FINANCIAL GROUP INC.	EQUITY	45767A105	84	7,585	SH	SOLE
INSITUFORM TECHNOLOGIES, INC. CLASS A	EQUITY	457667103	151	8,565	SH	SOLE
INSPIRE PHARMACEUTICALS INC	EQUITY	457733103	116	10,659	SH	SOLE
INSTINET GROUP INCORPORATED	EQUITY	457750107	8	1,700	SH	SOLE
INSURANCE AUTO AUCTIONS INC COM	EQUITY	457875102	42	3,319	SH	SOLE
INSWEB CORP	EQUITY	45809K202	44	9,194	SH	SOLE
INTEGRA BANK CORP.	EQUITY	45814P105	100	5,819	SH	SOLE
INTEGRA LIFESCIENCES CORP	EQUITY	457985208	13392	485,400	SH	DEFINED
INTEGRA LIFESCIENCES HOLDINGS	EQUITY	457985208	178	6,769	SH	SOLE
INTEGRAL SYS INC MD COM	EQUITY	45810H107	5855	276200	SH	Sole
INTEGRAL SYSTEMS INC/MD	EQUITY	45810H107	73	3,693	SH	SOLE
INTEGRATED CIRCUIT SYS COM	EQUITY	45811K208	31619	1457094	SH	Sole
INTEGRATED CIRCUIT SYSTEMS	EQUITY	45811K208	3092	98,433	SH	SOLE
INTEGRATED DEFENSE TEC	EQUITY	45819B101	56	3,640	SH	SOLE
INTEGRATED DEVICE TECHNOLOGY,	EQUITY	458118106	6158	558,300	SH	SOLE
INTEGRATED ELECTRICAL SERVICES	EQUITY	45811E103	87	12,034	SH	SOLE
INTEGRATED SILICON SOLUTION	EQUITY	45812P107	73	10,561	SH	SOLE
Intel	EQUITY	458140100	916	44,000	SH	DEFINED
INTEL CORP	EQUITY	458140100	24281	1,168,164	SH	DEFINED
INTEL CORP.	EQUITY	458140100	92923	4,465,320	SH	SOLE
INTELIDATA TECHNOLOGIES CORP.	EQUITY	45814T107	56	18,618	SH	SOLE
INTER PARFUMS INC	EQUITY	458334109	10	1,294	SH	SOLE
INTERACTIVE DATA CORP	EQUITY	45840J107	9	525	SH	SOLE
INTERACTIVECORP	EQUITY	45840Q101	11444	289,200	SH	DEFINED
INTERCEPT INC	EQUITY	45845L107	57	6,803	SH	SOLE
INTERCHANGE FINL SVCS	EQUITY	458447109	82	4,246	SH	SOLE
INTERDIGITAL COMMUNCTN COM	EQUITY	45866A105	11316	500000	SH	Sole
INTERDIGITAL COMMUNICATION	EQUITY	45866A105	21	882	SH	SOLE
INTERFACE, INC. CLASS A	EQUITY	458665106	76	16,543	SH	SOLE
INTERGRAPH CORP.	EQUITY	458683109	371	17,527	SH	SOLE
INTERLAND INC	EQUITY	458727104	45	45,973	SH	SOLE
INTERMAGNETICS GENERAL CORP.	EQUITY	458771102	124	6,257	SH	SOLE
INTERMUNE INC.	EQUITY	45884X103	154	9,517	SH	SOLE
INTERNATIONAL BANCSHARES CORP.	EQUITY	459044103	13	358	SH	SOLE
International Bus. Machines ComStk U\$	EQUITY	459200101	1119	13,560	SH	SOLE
INTERNATIONAL BUSINESS MAC	EQUITY	459200101	25012	303,140	SH	DEFINED
INTERNATIONAL GAME TECHN	EQUITY	459902102	20457	249780	SH	Sole
INTERNATIONAL GAME TECHNOL	EQUITY	459902102	1279	12,500	SH	DEFINED
INTERNATIONAL GAME TECHNOLOGY	EQUITY	459902102	3908	38,194	SH	SOLE
INTERNATIONAL MULTIFOODS CORP.	EQUITY	460043102	153	6,678	SH	SOLE
INTERNATIONAL PAPER CO	EQUITY	460146103	3280	91,800	SH	DEFINED
INTERNATIONAL PAPER CO.	EQUITY	460146103	7398	207,040	SH	SOLE
International Rectifier	EQUITY	460254105	1073	40,000	SH	DEFINED
INTERNATIONAL RECTIFIER CORP.	EQUITY	460254105	2316	86,347	SH	SOLE
INTERNATIONAL SPEEDWAY CORP.	EQUITY	460335201	2816	71,274	SH	SOLE
INTERNET SECURITY SY	EQUITY	46060X107	1144	80,222	SH	SOLE
INTERPOOL, INC.	EQUITY	46062R108	42	2,558	SH	SOLE
INTERPORE INTERNATIONAL	EQUITY	46062W107	84	6,614	SH	SOLE
INTERPUBLIC GROUP CORP	EQUITY	460690100	3417	255,358	SH	SOLE
INTERPUBLIC GROUP COS INC	EQUITY	460690100	7537	563,325	SH	DEFINED
INTERSIL CORP	EQUITY	46069S109	3369	126,600	SH	DEFINED
INTERSIL CORP -CL A	EQUITY	46069S109	13405	503,755	SH	SOLE
INTERSTATE BAKERIES CORP.	EQUITY	46072H108	973	76,637	SH	SOLE
INTERTAN INC.	EQUITY	461120107	64	7,806	SH	SOLE
INTER-TEL, INC.	EQUITY	458372109	151	7,070	SH	SOLE
INTERVOICE-BRITE INC.	EQUITY	461142101	62	12,971	SH	SOLE

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

INTERWOVEN INC	EQUITY	46114T102	86	39,132	SH	SOLE
INTL BUSINESS MACHINES CORP	EQUITY	459200101	109390	1,325,940	SH	SOLE
INT'L. FLAVORS & FRAGRANCES,	EQUITY	459506101	1325	41,508	SH	SOLE
INTRADO INC	EQUITY	46117A100	87	5,483	SH	SOLE
INTROGEN THERAPEUTICS INC	EQUITY	46119F107	409	75,000	SH	DEFINED
Intuit	EQUITY	461202103	892	20,000	SH	DEFINED
INTUIT, INC.	EQUITY	461202103	4735	106,155	SH	SOLE
INTUITIVE SURGICAL INC	EQUITY	46120E107	92	12,124	SH	SOLE
INVACARE CORP.	EQUITY	461203101	329	9,974	SH	SOLE
INVERESK RESEARCH GROUP INC	EQUITY	461238107	202	11,264	SH	SOLE
INVERNESS MEDICAL INNOVATION	EQUITY	46126P106	75	3,872	SH	SOLE
INVESTMENT TECHNOLOGY GROUP	EQUITY	46145F105	1502	80,755	SH	SOLE
INVESTORS FINANCIAL SERVICES	EQUITY	461915100	2541	87,531	SH	SOLE
INVESTORS REAL ESTATE TRUST	EQUITY	461730103	145	13,645	SH	SOLE
INVISION TECHNOLOGIES	EQUITY	461851107	160	6,526	SH	SOLE
INVITROGEN CORP	EQUITY	46185R100	597	15,554	SH	SOLE
INVITROGEN CORP	EQUITY	46185R100	767	20,000	SH	DEFINED
IOMEGA CORP	EQUITY	462030305	207	19,515	SH	SOLE
IONICS, INC.	EQUITY	462218108	149	6,675	SH	SOLE
IPAYMENT INC	EQUITY	46262E105	45	1,901	SH	SOLE
IPC HOLDINGS LTDS	EQUITY	G4933P101	392,804	11,722,000	SH	SOLE
IRON MOUNTAIN INC.	EQUITY	462846106	38	1,027	SH	SOLE
IRON MTN INC DEL COM	EQUITY	462846106	96485	2522475	SH	SOLE
IRSA - SP GDR	EQUITY	450047204	1198	132,400	SH	SOLE
IRWIN FINANCIAL CORP.	EQUITY	464119106	153	5,924	SH	SOLE
ISHARES LEHMAN 7-10 YR TREASURY BOND	EQUITY	464287440	2325	26,283	SH	SOLE
ISHARES MSCI EAFE INDEX FUND	EQUITY	464287465	4613	42,590	SH	SOLE
ISHARES RUSSELL MIDCAP GRWTH	EQUITY	464287481	579	9,400	SH	SOLE
ISHARES RUSSELL MIDCAP VALUE	EQUITY	464287473	922	11,900	SH	SOLE
ISHARES S&P 500/BARRA GROWTH	EQUITY	464287309	1037	20,900	SH	SOLE
ISHARES S&P 500/BARRA VALUE	EQUITY	464287408	985	20,640	SH	SOLE
ISIS PHARMACEUTICALS, INC.	EQUITY	464330109	90	16,889	SH	SOLE
ISLE OF CAPRI CASINOS	EQUITY	464592104	95	5,731	SH	SOLE
ISTAR FINANCIAL INC	EQUITY	45031U101	22380	613,163	SH	SOLE
I-STAT CORP.	EQUITY	450312103	52	5,857	SH	SOLE
ITLA CAP CORP	EQUITY	450565106	71	1,778	SH	SOLE
ITRON, INC.	EQUITY	465741106	166	7,744	SH	SOLE
ITT EDUCATIONAL SERVICES, INC.	EQUITY	45068B109	20	670	SH	SOLE
ITT INDUSTRIAL INC	EQUITY	450911102	2687	41,055	SH	SOLE
IVAX CORP.	EQUITY	465823102	4669	261,564	SH	SOLE
IXIA	EQUITY	45071R109	56	8,732	SH	SOLE
IXYS CORP.	EQUITY	46600W106	52	6,556	SH	SOLE
J & J SNACK FOODS CORP	EQUITY	466032109	73	2,340	SH	SOLE
J JILL GROUP INC	EQUITY	466189107	110	6,535	SH	SOLE
J P MORGAN CHASE + CO	EQUITY	46625H100	28291	827,773	SH	DEFINED
J.B. HUNT TRANSPORT SERVICES	EQUITY	445658107	2012	52,798	SH	SOLE
J.C. PENNEY CO., INC.	EQUITY	708160106	27726	1,645,459	SH	SOLE
J.D. EDWARDS & CO.	EQUITY	281667105	24	1,708	SH	SOLE
J.P. MORGAN CHASE AND CO.	EQUITY	46625H100	33054	967,070	SH	SOLE
J2 GLOBAL COMMUNICATIO	EQUITY	46626E205	145	3,155	SH	SOLE
J2 GLOBAL COMMUNICATNS COM NEW	EQUITY	46626E205	4364	154000	SH	Sole
JABIL CIRCUIT INC COM	EQUITY	466313103	8004	457400	SH	Sole
JABIL CIRCUT, INC.	EQUITY	466313103	10813	489,256	SH	SOLE
JACK IN THE BOX INC.	EQUITY	466367109	289	12,945	SH	SOLE
JACOBS ENGINEERING GROUP, INC.	EQUITY	469814107	3134	74,352	SH	SOLE
JACOBS ENGR GROUP DEL	EQUITY	469814107	63555	1512862	SH	Sole

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

JACUZZI BRANDS INC	EQUITY	469865109	151	28,490	SH	SOLE
JAKKS PACIFIC, INC.	EQUITY	47012E106	124	9,349	SH	SOLE
JANUS CAPITAL GROUP	EQUITY	47102X105	1750	106,707	SH	SOLE
JARDEN CORP	EQUITY	471109108	151	5,444	SH	SOLE
JC Penney Co Inc (Holding Co) USD0.5	EQUITY	708160106	234	13,870	SH	SOLE
JDA SOFTWARE GROUP, INC.	EQUITY	46612K108	120	10,838	SH	SOLE
JDS UNIPHASE CORP	EQUITY	46612J101	3222	921,358	SH	SOLE
JEFFERIES GROUP, INC.	EQUITY	472319102	15	295	SH	SOLE
JEFFERSON-PILOT CORP.	EQUITY	475070108	5158	124,412	SH	SOLE
JETBLUE AIRWAYS CORP	EQUITY	477143101	18161	432,612	SH	SOLE
JETBLUE AWYS CORP	EQUITY	477143101	9629	227,700	SH	DEFINED
JLG INDUSTRIES, INC.	EQUITY	466210101	111	16,352	SH	SOLE
JM SMUCKER CO/THE NEW COM WI	EQUITY	832696405	2668	66,884	SH	SOLE
JNI CORP	EQUITY	46622G105	44	8,737	SH	SOLE
JO-ANN STORES INC [A]	EQUITY	47758P109	146	5,771	SH	SOLE
JOHN B. SANFILIPPO & SON	EQUITY	800422107	33	2,034	SH	SOLE
JOHN HANCOCK FINANCIAL SERVICE	EQUITY	41014S106	5956	193,819	SH	SOLE
JOHN WILEY & SONS, INC. CLASS A	EQUITY	968223206	20	761	SH	SOLE
JOHNSON & JOHNSON	EQUITY	478160104	84330	1,631,150	SH	SOLE
JOHNSON + JOHNSON	EQUITY	478160104	10577	204,560	SH	DEFINED
Johnson and Johnson	EQUITY	478160104	3102	60,000	SH	DEFINED
JOHNSON CONTROLS, INC.	EQUITY	478366107	3978	46,475	SH	SOLE
JONES APPAREL GROUP, INC.	EQUITY	480074103	1700	58,090	SH	SOLE
JONES LANG LASALLE, INC.	EQUITY	48020Q107	186	11,795	SH	SOLE
JOS A BANK CLOTHIERS INC	EQUITY	480838101	57	1,690	SH	SOLE
JOURNAL REGISTER CO.	EQUITY	481138105	213	11,792	SH	SOLE
JOY GLOBAL INC.	EQUITY	481165108	269	18,199	SH	SOLE
JUNIPER NETWORKS, INC.	EQUITY	48203R104	313	25,073	SH	SOLE
K V PHARMACEUT [A]	EQUITY	482740206	241	8,654	SH	SOLE
K V PHARMACEUTICAL (ADR)	EQUITY	482740206	1604	88600	SH	Sole
K2, INC.	EQUITY	482732104	109	8,932	SH	SOLE
KADANT INC	EQUITY	48282T104	85	4,519	SH	SOLE
KAMAN CORP., CLASS A	EQUITY	483548103	95	8,315	SH	SOLE
KANA SOFTWARE INC.	EQUITY	483600300	27	8,804	SH	SOLE
KANEB SERVICES LLC	EQUITY	484173109	1182	40,490	SH	SOLE
KANSAS CITY LIFE INSURANCE CO.	EQUITY	484836101	59	1,376	SH	SOLE
KANSAS CITY SOUTHERN	EQUITY	485170302	282	23,440	SH	SOLE
KAYDON CORP.	EQUITY	486587108	220	10,563	SH	SOLE
KB HOME	EQUITY	48666K109	1310	21,139	SH	SOLE
KCS ENERGY, INC.	EQUITY	482434206	70	12,935	SH	SOLE
KEANE, INC.	EQUITY	486665102	1478	108,443	SH	SOLE
KEITHLEY INSTRUMENTS, INC.	EQUITY	487584104	67	4,639	SH	SOLE
KELLOGG CO.	EQUITY	487836108	6030	175,450	SH	SOLE
KELLWOOD CO.	EQUITY	488044108	316	9,981	SH	SOLE
KELLY SERVICES, INC., CLASS A	EQUITY	488152208	1277	53,761	SH	SOLE
KEMET CORP.	EQUITY	488360108	1492	147,681	SH	SOLE
KENNAMETAL INC COM	EQUITY	489170100	23718	843159	SH	Sole
KENNAMETAL, INC.	EQUITY	489170100	2022	59,749	SH	SOLE
KENSEY NASH CORP	EQUITY	490057106	75	2,927	SH	SOLE
KEY BANK NA	EQUITY	493267108	4618	182,740	SH	SOLE
KEY ENERGY SERVICES INC	EQUITY	492914106	21	1,981	SH	SOLE

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

KEYNOTE SYSTEMS INC	EQUITY	493308100	76	7,288	SH	SOLE
Keyspan Corp	EQUITY	49337W100	1773	50,000	SH	DEFINED
KEYSPAN CORPORATION	EQUITY	49337W100	22954	647,511	SH	SOLE
KEYSTONE AUTOMOTIVE IN	EQUITY	49338N109	78	4,369	SH	SOLE
KEYSTONE PROPERTY TRUST	EQUITY	493596100	128	6,892	SH	SOLE
KFX INC	EQUITY	48245L107	37	9,546	SH	SOLE
KILROY REALTY CORP.	EQUITY	49427F108	253	9,185	SH	SOLE
KILROY RLTY CORP COM	EQUITY	49427F108	2316	104800	SH	Sole
KIMBALL INTERNATIONAL, INC. CLASS B	EQUITY	494274103	130	8,367	SH	SOLE
KIMBERLY-CLARK CORP.	EQUITY	494368103	38698	742,200	SH	SOLE
KIMCO REALTY	EQUITY	49446R109	48	1,265	SH	SOLE
KIMCO REALTY CORP COM	EQUITY	49446R109	12517	356400	SH	Sole
Kinder Morgan Energy Partners	EQUITY	494550106	2371	60,000	SH	DEFINED
Kinder Morgan Inc	EQUITY	49455P101	1093	20,000	SH	DEFINED
KINDER MORGAN INC.	EQUITY	49455P101	2964	54,235	SH	SOLE
KINDRED HEALTHCARE INC	EQUITY	494580103	80	4,483	SH	SOLE
KING PHARMACEUTICALS, INC.	EQUITY	495582108	1594	108,010	SH	SOLE
KIRBY CORP.	EQUITY	497266106	198	7,009	SH	SOLE
KIRKLAND'S INC	EQUITY	497498105	67	4,085	SH	SOLE
KLAMATH FIRST BANCORP INC	EQUITY	49842P103	40	2,325	SH	SOLE
KLA-TENCOR CORP.	EQUITY	482480100	17218	370,597	SH	SOLE
KMART HOLDING CORP	EQUITY	498780105	154	5,701	SH	SOLE
KNIGHT TRADING GROUP	EQUITY	499063105	174	27,584	SH	SOLE
KNIGHT TRANSN INC COM	EQUITY	499064103	18043	916348	SH	Sole
KNIGHT TRANSPORTATION, INC.	EQUITY	499064103	229	9,227	SH	SOLE
KNIGHTBRIDGE TANKERS LTD	EQUITY	G5299G106	6225	657,985	SH	SOLE
KNIGHT-RIDDER, INC.	EQUITY	499040103	2527	36,666	SH	SOLE
KOGER EQUITY, INC.	EQUITY	500228101	124	7,195	SH	SOLE
KOHL'S CORP	EQUITY	500255104	3168	61,660	SH	DEFINED
KOHL'S CORP.	EQUITY	500255104	19880	386,920	SH	SOLE
KOMAG INC	EQUITY	500453204	104	8,944	SH	SOLE
KOOKMIN BANK SPONS ADR	EQUITY	50049M109	1803	59,606	SH	SOLE
KOPIN CORP.	EQUITY	500600101	162	26,389	SH	SOLE
Korea Electric Power Corp. Kepco Sp A	EQUITY	500631106	974	59,500	SH	SOLE
KORN/FERRY INTERNATIONAL	EQUITY	500643200	502	61,962	SH	SOLE
KOS PHARMACEUTICALS, INC.	EQUITY	500648100	93	3,961	SH	SOLE
KOSAN BIOSCIENCES INC	EQUITY	50064W107	39	6,707	SH	SOLE
KRAFT FOODS INC	EQUITY	50075N104	24477	751,977	SH	SOLE
KRAMONT REALTY TRUST	EQUITY	50075Q107	133	8,090	SH	SOLE
KRISPY KREME DOUGHNU	EQUITY	501014104	3216	78,101	SH	SOLE
KROGER CO.	EQUITY	501044101	5440	326,140	SH	SOLE
KROLL INC	EQUITY	501049100	4289	158,500	SH	DEFINED
KROLL INC.	EQUITY	501049100	370	13,715	SH	SOLE
KROLL INC.	EQUITY	501049100	38,979	1,444,212	SH	SOLE
KRONOS, INC.	EQUITY	501052104	383	7,529	SH	SOLE
K-SWISS, INC.	EQUITY	482686102	158	4,582	SH	SOLE
KULICKE & SOFFA INDUSTRIES	EQUITY	501242101	121	18,910	SH	SOLE
KVH INDUSTRIES INC	EQUITY	482738101	91	3,691	SH	SOLE
KYPHON INC	EQUITY	501577100	102	6,827	SH	SOLE
KYPHON INC	EQUITY	501577100	122	8,100	SH	DEFINED
L N B BANCORP INC	EQUITY	502100100	38	1,778	SH	SOLE
L S B BANCSHARES N C	EQUITY	502158108	55	3,217	SH	SOLE
L-3 COMMUNICATIONS HOLDINGS,	EQUITY	502424104	5575	128,200	SH	SOLE
LA JOLLA PHARMACEUTICAL CO	EQUITY	503459109	53	16,179	SH	SOLE
LA QUINTA PROPERTIES-PAIRED	EQUITY	50419U202	227	52,585	SH	SOLE

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

Lab Corp of America Holdings	EQUITY	50540R409	723	23,996	SH	DEFINED
LABONE INC NEW	EQUITY	50540L105	61	2,818	SH	SOLE
LABOR READY, INC.	EQUITY	505401208	109	15,214	SH	SOLE
LABORATORY CRP OF AMER HLDGS	EQUITY	50540R409	1351	44,802	SH	SOLE
LABRANCHE & CO INC COM	EQUITY	505447102	9297	505800	SH	SOLE
LABRANCHE & CO. INC.	EQUITY	505447102	1654	79,935	SH	SOLE
LACLEDE GAS CO.	EQUITY	505597104	194	7,240	SH	SOLE
LAFARGE NORTH AMERIC	EQUITY	505862102	105	3,387	SH	SOLE
LAKELAND BANCORP INC	EQUITY	511637100	70	4,354	SH	SOLE
LAKELAND FINL CORP	EQUITY	511656100	58	1,955	SH	SOLE
LAM RESEARCH CORP.	EQUITY	512807108	3109	170,710	SH	SOLE
LAM RESH CORP	EQUITY	512807108	4835	265,500	SH	DEFINED
LAMAR ADVERTISING CO	EQUITY	512815101	203	5,719	SH	SOLE
LAMAR CORP CV	EQUITY	512815af8	15395	15273000	PRN	SOLE
LANCASTER COLONY CORP.	EQUITY	513847103	1860	48,073	SH	SOLE
LANCE, INC.	EQUITY	514606102	86	9,394	SH	SOLE
LANDAMERICA FINANCIAL GROUP	EQUITY	514936103	335	7,049	SH	SOLE
LANDAUER, INC.	EQUITY	51476K103	127	3,028	SH	SOLE
LANDRYS RESTAURANTS INC	EQUITY	51508L103	1369	58,000	SH	DEFINED
LANDRY'S RESTAURANTS INC.	EQUITY	51508L103	194	8,218	SH	SOLE
LANDSTAR SYS INC COM	EQUITY	515098101	30095	523400	SH	SOLE
LANDSTAR SYSTEM, INC.	EQUITY	515098101	350	5,597	SH	SOLE
LANNETT CO INC	EQUITY	516012101	52	2,230	SH	SOLE
LASALLE HOTEL PROPERTIES	EQUITY	517942108	95	6,411	SH	SOLE
LASERSCOPE	EQUITY	518081104	39	4,966	SH	SOLE
LATTICE SEMICONDUCTOR CORP.	EQUITY	518415104	1559	188,052	SH	SOLE
LAUDER ESTEE COS INC	EQUITY	518439104	19712	587,900	SH	DEFINED
LAWSON PRODUCTS, INC.	EQUITY	520776105	50	1,827	SH	SOLE
LAWSON SOFTWARE	EQUITY	520780107	125	16,098	SH	SOLE
LA-Z-BOY CHAIR CO.	EQUITY	505336107	17	779	SH	SOLE
LEAPFROG ENTERPRISES	EQUITY	52186N106	9	290	SH	SOLE
LEAPFROG ENTERPRISES INC	EQUITY	52186N106	6947	218,400	SH	DEFINED
LEAR CORP	EQUITY	521865105	4076	88,560	SH	SOLE
LEARNING TREE INTERNATIONAL	EQUITY	522015106	54	3,450	SH	SOLE
LEE ENTERPRISES, INC.	EQUITY	523768109	2241	59,710	SH	SOLE
LEGATO SYSTEMS, INC.	EQUITY	524651106	1579	187,556	SH	SOLE
LEGG MASON, INC.	EQUITY	524901105	5664	87,206	SH	SOLE
LEGGETT & PLATT, INC.	EQUITY	524660107	1766	86,170	SH	SOLE
LEHMAN BROTHERS HLDGS INC	EQUITY	524908100	5697	85,700	SH	DEFINED
LEHMAN BROTHERS HOLDINGS, INC.	EQUITY	524908100	7608	114,440	SH	SOLE
LENDING TREE INC	EQUITY	52602Q105	4132	170,376	SH	SOLE
LENNAR CORP - B SHS W/I	EQUITY	526057302		4	SH	SOLE
LENNAR CORP COM	EQUITY	526057104	33440	624462	SH	SOLE
LENNAR CORP. COM CLASS A	EQUITY	526057104	6766	94,634	SH	SOLE
LENNOX INTERNATIONAL INC	EQUITY	526107107	215	16,667	SH	SOLE
LEUCADIA NATIONAL CORP.	EQUITY	527288104	2964	79,854	SH	SOLE
LEVEL 3 COMMUNICATIONS, INC.	EQUITY	52729N100	34	5,076	SH	SOLE
LEXAR MEDIA INC	EQUITY	52886P104	335	35,378	SH	SOLE
LEXICON GENETICS INC.	EQUITY	528872104	79	11,941	SH	SOLE
LEXINGTON CORP. PROPERTIES	EQUITY	529043101	211	11,893	SH	SOLE
LEXMARK INTERNATIONAL GROUP	EQUITY	529771107	6107	86,295	SH	SOLE
LIBBEY, INC.	EQUITY	529898108	106	4,681	SH	SOLE
LIBERTY CORP.	EQUITY	530370105	262	6,175	SH	SOLE
LIBERTY MEDIA CORP A	EQUITY	530718105	171	14,944	SH	DEFINED
LIBERTY PROPERTY TRUST	EQUITY	531172104	3646	105,377	SH	SOLE
LIFELINE SYS INC	EQUITY	532192101	51	1,802	SH	SOLE

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

LIFEPOINT HOSPITALS HLDG	EQUITY	53219L109	1489	70,513 SH	SOLE
LIGAND PHARMACEUTICALS, INC., CLASS B	EQUITY	53220K207	295	21,676 SH	SOLE
LIGHTBRIDGE INC	EQUITY	532226107	89	10,316 SH	SOLE
Lilly (Eli) & Co Com Stk	EQUITY	532457108	255	3,700 SH	SOLE
LIMITED BRANDS, INC.	EQUITY	532716107	3591	231,673 SH	SOLE
LIN TV CORP	EQUITY	532774106	239	10,156 SH	SOLE
LIN TV CORP	EQUITY	532774106	5188	220,300 SH	DEFINED
LIN TV CORP CL A	EQUITY	532774106	20934	1020684 SH	Sole
LINCARE HOLDINGS, INC.	EQUITY	532791100	4631	146,509 SH	SOLE
LINCOLN ELECTRIC HOLDINGS, INC	EQUITY	533900106	250	12,236 SH	SOLE
LINCOLN NATIONAL CORP.	EQUITY	534187109	3967	111,348 SH	SOLE
LINCOLN NATL CORP IND	EQUITY	534187109	30	830 SH	DEFINED
LINDSAY MANUFACTURING CO.	EQUITY	535555106	104	4,462 SH	SOLE
LINEAR TECHNOLOGY CORP	EQUITY	535678106	4822	156200 SH	Sole
LINEAR TECHNOLOGY CORP.	EQUITY	535678106	5131	158,470 SH	SOLE
LINENS 'N THINGS, INC.	EQUITY	535679104	396	16,772 SH	SOLE
LIONBRIDGE TECHNOLOGIES INC	EQUITY	536252109	44	8,580 SH	SOLE
LIQUIDMETAL TECHNOLOGIES INC	EQUITY	53634X100	34	6,515 SH	SOLE
LITHIA MOTORS, INC.	EQUITY	536797103	80	4,928 SH	SOLE
LITTELFUSE, INC.	EQUITY	537008104	161	7,306 SH	SOLE
LIZ CLAIBORNE, INC.	EQUITY	539320101	1714	48,625 SH	SOLE
LNR PROPERTY CORP.	EQUITY	501940100	282	7,535 SH	SOLE
LOCAL FINANCIAL CORP.	EQUITY	539553107	94	6,575 SH	SOLE
LOCKHEED MARTIN CORP.	EQUITY	539830109	9265	194,760 SH	SOLE
LODGENET ENTERTAINMENT CORP.	EQUITY	540211109	44	3,979 SH	SOLE
LOEWS CORP - CAROLINA GROUP	EQUITY	540424207	15	549 SH	SOLE
LOEWS CORP.	EQUITY	540424108	4099	86,688 SH	SOLE
LO-JACK CORPORATION	EQUITY	539451104	356	71,900 SH	SOLE
LONE STAR STEAKHOUSE & SALOON	EQUITY	542307103	128	5,778 SH	SOLE
LONE STAR TECHNOLOGIES, INC.	EQUITY	542312103	203	9,577 SH	SOLE
LONGS DRUG STORES CORP.	EQUITY	543162101	1011	60,907 SH	SOLE
LONGVIEW FIBRE CO.	EQUITY	543213102	716	87,321 SH	SOLE
LOOKSMART LTD	EQUITY	543442107	81	29,003 SH	SOLE
LOUISIANA PACIFIC CORP.	EQUITY	546347105	1604	147,969 SH	SOLE
LOWE'S COMPANIES, INC.	EQUITY	548661107	17885	416,420 SH	SOLE
LSI INDUSTRIES, INC.	EQUITY	50216C108	60	5,431 SH	SOLE
LSI LOGIC CORP.	EQUITY	502161102	1817	256,614 SH	SOLE
LTC PROP INC	EQUITY	502175102	48	5,031 SH	SOLE
LTX CORP.	EQUITY	502392103	732	84,738 SH	SOLE
LUBRIZOL CORP COM	EQUITY	549271104	23276	775600 SH	Sole
LUBRIZOL CORP.	EQUITY	549271104	2145	69,207 SH	SOLE
LUCENT TECHNOLOGIES INC	EQUITY	549463107	3740	1,842,236 SH	SOLE
LUFKIN INDS INC COM	EQUITY	549764108	53	2,176 SH	SOLE
LUMINEX CORP	EQUITY	55027E102	41	7,981 SH	SOLE
LYDALL, INC.	EQUITY	550819106	60	5,564 SH	SOLE
LYON WILLIAM HOMES	EQUITY	552074106	51	1,591 SH	SOLE
LYONDELL CHEMICAL CO.	EQUITY	552078107	2927	216,342 SH	SOLE
M & F WORLDWIDE CORP	EQUITY	552541104	28	3,872 SH	SOLE
M&T BANK CORP.	EQUITY	55261F104	13357	158,600 SH	SOLE
M.D.C. HOLDINGS, INC.	EQUITY	552676108	11	234 SH	SOLE
M/I SCHOTTENSTEIN HOMES INC	EQUITY	55305B101	167	3,915 SH	SOLE
MACATAWA BK CORP	EQUITY	554225102	77	3,181 SH	SOLE
MACDERMID, INC.	EQUITY	554273102	271	10,296 SH	SOLE
MACERICH CO COM	EQUITY	554382101	17053	538300 SH	Sole
MACERICH CO.	EQUITY	554382101	25	721 SH	SOLE
MACK-CALI REALTY CORP	EQUITY	554489104	2819	77,492 SH	SOLE

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

MACROMEDIA, INC.	EQUITY	556100105	1748	83,186 SH	SOLE
MACROVISION CORP	EQUITY	555904101	1598	80,182 SH	SOLE
MADDEN STEVEN LTD COM	EQUITY	556269108	5217	332900 SH	Sole
MAF BANCORP, INC.	EQUITY	55261R108	270	7,278 SH	SOLE
MAGMA DESIGN AUTOMATIO	EQUITY	559181102	136	7,952 SH	SOLE
MAGNA ENTERTAINMENT CL A	EQUITY	559211107	75	14,952 SH	SOLE
MAGNUM HUNTER RESOURCES INC	EQUITY	55972F203	204	25,556 SH	SOLE
MAIL-WELL, INC.	EQUITY	560321200	29	11,525 SH	SOLE
MAIN STREET BANKS INC	EQUITY	56034R102	127	5,077 SH	SOLE
MAINSOURCE FINANCIAL G	EQUITY	56062Y102	55	2,260 SH	SOLE
MANDALAY RESORT GROUP	EQUITY	562567107	2534	79,570 SH	SOLE
MANHATTAN ASSOCIATES, INC.	EQUITY	562750109	215	8,287 SH	SOLE
MANITOWOC CO., INC.	EQUITY	563571108	225	10,072 SH	SOLE
MANOR CARE INC NEW	EQUITY	564055101	1251	50,000 SH	DEFINED
MANOR CARE, INC.	EQUITY	564055101	1013	40,489 SH	SOLE
MANPOWER, INC.	EQUITY	56418H100	3860	104,080 SH	SOLE
MANTECH INTL CORP	EQUITY	564563104	97	5,037 SH	SOLE
MANTECH INTL CORP CL A	EQUITY	564563104	2616	176500 SH	Sole
MANUFACTURED HOME CMNT COM	EQUITY	564682102	7800	263500 SH	Sole
MANUFACTURED HOME COMMUNITIES	EQUITY	564682102	187	5,322 SH	SOLE
MANUFACTURERS SERVICES LTD	EQUITY	565005105	30	6,167 SH	SOLE
MANUGISTICS GROUP IN	EQUITY	565011103	95	23,056 SH	SOLE
MAPICS INC	EQUITY	564910107	55	6,664 SH	SOLE
MARATHON OIL CORP	EQUITY	565849106	3867	146,766 SH	SOLE
MARCUS CORP	EQUITY	566330106	109	7,315 SH	SOLE
MARINEMAX INC	EQUITY	567908108	43	3,081 SH	SOLE
MARITRANS INC	EQUITY	570363101	39	2,633 SH	SOLE
MARKEL CORP	EQUITY	570535104	31	123 SH	SOLE
MARKETWATCH.COM INC	EQUITY	570619106	19	2,270 SH	SOLE
MARRIOTT INTERNATIONAL, INC.	EQUITY	571903202	3964	103,165 SH	SOLE
MARSH & MCLENNAN COMPANIES INC	EQUITY	571748102	54860	1,074,220 SH	SOLE
MARSH + MCLENNAN COS INC	EQUITY	571748102	11920	233,400 SH	DEFINED
MARSHALL & ILSLEY CORP.	EQUITY	571834100	3091	101,084 SH	SOLE
MARTEK BIOSCIENCES CORP.	EQUITY	572901106	370	8,623 SH	SOLE
MARTHA STEWART LIVING-CL A	EQUITY	573083102	43	4,608 SH	SOLE
MARTIN MARIETTA MATERIALS	EQUITY	573284106	2211	65,772 SH	SOLE
MARVEL ENTERPRISES INC	EQUITY	57383M108	9	470 SH	SOLE
MARVELL TECHNOLOGY GROUP L	EQUITY	G5876H105	14666	426,700 SH	DEFINED
MASCO CORP.	EQUITY	574599106	5621	235,690 SH	SOLE
MASSBANK CORP READ MAS	EQUITY	576152102	51	1,412 SH	SOLE
MASSEY ENERGY COMPANY	EQUITY	576206106	307	23,369 SH	SOLE
MASSEY ENERGY CORP COM	EQUITY	576206106	1899	202000 SH	Sole
MASTEC, INC.	EQUITY	576323109	43	7,489 SH	SOLE
MATERIAL SCIENCES CORP	EQUITY	576674105	29	2,974 SH	SOLE
MATRIA HEALTHCARE INC	EQUITY	576817209	62	3,527 SH	SOLE
MATRIX SERVICE CO	EQUITY	576853105	52	3,036 SH	SOLE
MATRIXONE INC	EQUITY	57685P304	106	18,093 SH	SOLE
MATTEL, INC.	EQUITY	577081102	5148	272,072 SH	SOLE
MATTHEWS INTERNATIONAL CORP. CLASS A	EQUITY	577128101	268	10,829 SH	SOLE
MATTSON TECHNOLOGY, INC.	EQUITY	577223100	33	10,595 SH	SOLE



Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

MAUI LAND & PINEAPPLE CO	EQUITY	577345101	26	1,177	SH	SOLE
MAVERICK TUBE CORP.	EQUITY	577914104	305	15,929	SH	SOLE
MAXIM INTEGRATED PRODUCTS INC.	EQUITY	57772K101	7126	208,960	SH	SOLE
MAXIMUS, INC.	EQUITY	577933104	162	5,859	SH	SOLE
MAXTOR CORP	EQUITY	577729205	21	2,852	SH	SOLE
MAXWELL SHOE INC	EQUITY	577766108	76	5,256	SH	SOLE
MAXYGEN	EQUITY	577776107	94	8,622	SH	SOLE
MAY DEPARTMENT STORES CO.	EQUITY	577778103	4712	211,662	SH	SOLE
MAY DEPT STORES CO	EQUITY	577778103	7777	349,379	SH	DEFINED
MAYTAG CORP.	EQUITY	578592107	857	35,092	SH	SOLE
MB FINANCIAL INC	EQUITY	55264U108	175	4,367	SH	SOLE
MBIA, INC	EQUITY	55262C100	3322	68,146	SH	SOLE
MBNA CORP.	EQUITY	55262L100	28751	1,379,610	SH	SOLE
MBT FINANCIAL CORP	EQUITY	578877102	106	6,082	SH	SOLE
MCCLATCHY COMPANY-CL	EQUITY	579489105	14	242	SH	SOLE
MCCORMICK & CO., INC.	EQUITY	579780206	3242	119,193	SH	SOLE
MCDATA CORP CL A	EQUITY	580031201	2	139	SH	DEFINED
MCDATA CORP-CL A	EQUITY	580031201	2255	153,931	SH	SOLE
MCDERMOTT INTERNATIONAL, INC.	EQUITY	580037109	190	30,000	SH	SOLE
MCDONALD'S CORP.	EQUITY	580135101	15200	689,020	SH	SOLE
MCG CAPITAL CORP	EQUITY	58047P107	27605	1,902,472	SH	SOLE
MCGRATH RENTCORP	EQUITY	580589109	77	2,888	SH	SOLE
MCGRAW-HILL, INC.	EQUITY	580645109	5143	82,950	SH	SOLE
MCKESSON CORP.	EQUITY	58155Q103	6924	193,719	SH	SOLE
MCLEODUSA INC CL A	EQUITY	582266706	34	23,203	SH	SOLE
MCMORAN EXPLORATION CO	EQUITY	582411104	50	4,471	SH	SOLE
MDU RESOURCES GROUP, INC.	EQUITY	552690109	3343	99,820	SH	SOLE
MEADWESTVACO CORP	EQUITY	583334107	2206	89,322	SH	SOLE
MEDALLION FINANCIAL CORP.	EQUITY	583928106	37	5,299	SH	SOLE
MEDAREX INC	EQUITY	583916101	183	28,022	SH	SOLE
MEDIA GENERAL, INC. CLASS A	EQUITY	584404107	1792	31,322	SH	SOLE
MEDIACOM COMMUNICATI	EQUITY	58446K105	185	19,041	SH	SOLE
MEDICAL ACTION IND INC	EQUITY	58449L100	48	2,948	SH	SOLE
MEDICAL STAFFING NETWORK HOLDINGS	EQUITY	58463F104	29	4,156	SH	SOLE
MEDICINES CO	EQUITY	584688105	2274	115,500	SH	DEFINED
MEDICINES COMPANY	EQUITY	584688105	309	15,854	SH	SOLE
MEDICIS PHARMACEUTIC	EQUITY	584690309	23	407	SH	SOLE
MEDICIS PHARMACEUTICAL CL A NE	EQUITY	584690309	71200	1280810	SH	Sole
MEDIMMUNE INC	EQUITY	584699102	8005	220,100	SH	DEFINED
MEDIMMUNE INC COM	EQUITY	584699102	5624	171300	SH	Sole
MEDIMMUNE, INC.	EQUITY	584699102	6157	169,276	SH	SOLE
MEDIS TECHNOLOGIES LTD	EQUITY	58500P107	32	4,478	SH	SOLE
MEDQUIST, INC.	EQUITY	584949101	79	3,884	SH	SOLE
Medtronic	EQUITY	585055106	1525	31,800	SH	DEFINED
MEDTRONIC INC	EQUITY	585055106	20963	437,000	SH	DEFINED
MEDTRONIC, INC.	EQUITY	585055106	25278	526,950	SH	SOLE
MELLON FINANCIAL CORPORATION	EQUITY	58551A108	6975	251,350	SH	SOLE
MEMBERWORKS INCORPORATED	EQUITY	586002107	56	2,837	SH	SOLE
MEMC ELECTR MATLS INC	EQUITY	552715104	1292	131,800	SH	DEFINED
MEMC ELECTRONIC MATERIALS, INC	EQUITY	552715104	3	346	SH	SOLE
MENS WEARHOUSE, INC.	EQUITY	587118100	288	13,200	SH	SOLE
MENTOR CORP.	EQUITY	587188103	300	15,461	SH	SOLE
MENTOR GRAPHICS CORP.	EQUITY	587200106	1676	115,330	SH	SOLE
MERCANTILE BANK CORP	EQUITY	587376104	52	1,829	SH	SOLE
MERCANTILE BANKSHARES CORP.	EQUITY	587405101	3646	92,647	SH	SOLE
MERCHANTS BANCSHARES	EQUITY	588448100	39	1,517	SH	SOLE

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

MERCK & CO., INC.	EQUITY	589331107	62002	1,023,980	SH	SOLE
MERCK + CO INC	EQUITY	589331107	23307	384,850	SH	DEFINED
Merck and Co Inc	EQUITY	589331107	1514	25,000	SH	DEFINED
MERCURY COMPUTER SYSTEMS INC	EQUITY	589378108	146	8,039	SH	SOLE
MERCURY GENERAL CORP	EQUITY	589400100	17	364	SH	SOLE
MERCURY INTERACTIVE CORP.	EQUITY	589405109	1670	43,087	SH	SOLE
MERCURY INTERACTIVE CP COM	EQUITY	589405109	48032	1618340	SH	Sole
MEREDITH CORP	EQUITY	589433101	967	21,978	SH	SOLE
MERIDIAN BIOSCIENCE INC	EQUITY	589584101	35	3,738	SH	SOLE
MERIDIAN RESOURCE CORP	EQUITY	58977Q109	63	13,390	SH	SOLE
MERISTAR HOSPITALITY CORP.	EQUITY	58984Y103	82	15,975	SH	SOLE
MERIT MED SYS INC	EQUITY	589889104	94	4,713	SH	SOLE
MERITAGE CORPORATION	EQUITY	59001A102	170	3,441	SH	SOLE
MERRILL LYNCH & CO., INC.	EQUITY	590188108	20809	445,790	SH	SOLE
MERRILL LYNCH + CO INC	EQUITY	590188108	18646	399,450	SH	DEFINED
MESA AIRLINES, INC.	EQUITY	590479101	80	10,023	SH	SOLE
MESTEK, INC.	EQUITY	590829107	21	1,142	SH	SOLE
METALS USA INC	EQUITY	591324207	1153	277,840	SH	SOLE
METHODE ELECTRONICS, INC., CLASS A	EQUITY	591520200	136	12,672	SH	SOLE
METLIFE INC	EQUITY	59156R108	10872	383,900	SH	DEFINED
METLIFE, INC.	EQUITY	59156R108	9481	334,790	SH	SOLE
METRIS COMPANIES INC	EQUITY	591598107	60	10,779	SH	SOLE
METRO ONE TELECOMMUNICATIONS	EQUITY	59163F105	37	7,108	SH	SOLE
METRO-GOLDWYN-MAYER	EQUITY	591610100	13	1,062	SH	SOLE
METROLOGIC INSTRUMENTS INC	EQUITY	591676101	25	754	SH	SOLE
METTLER-TOLEDO INTERNATIONAL	EQUITY	592688105	366	9,993	SH	SOLE
MGE ENERGY INC	EQUITY	55277P104	212	6,753	SH	SOLE
MGI PHARMA INC	EQUITY	552880106	247	9,653	SH	SOLE
MGIC INVESTMENT CORP.	EQUITY	552848103	2465	52,852	SH	SOLE
MGM GRAND INC	EQUITY	552953101	34	983	SH	SOLE
MICHAELS STORES INC COM	EQUITY	594087108	200	8000	SH	Sole
MICHAELS STORES, INC.	EQUITY	594087108	3415	89,730	SH	SOLE
MICREL, INC.	EQUITY	594793101	1495	143,793	SH	SOLE
MICRO THERAPEUTICS INC	EQUITY	59500W100	16	3,788	SH	SOLE
MICROCHIP TECHNOLOGY COM	EQUITY	595017104	15687	788278	SH	Sole
MICROCHIP TECHNOLOGY, INC.	EQUITY	595017104	7024	283,795	SH	SOLE
MICROMUSE INC	EQUITY	595094103	166	20,800	SH	SOLE
MICRON TECHNOLOGY, INC.	EQUITY	595112103	3473	298,645	SH	SOLE
MICROS SYSTEMS, INC.	EQUITY	594901100	207	6,258	SH	SOLE
MICROSEMI CORP.	EQUITY	595137100	175	11,003	SH	SOLE
Microsoft Corp	EQUITY	594918104	1538	60,000	SH	DEFINED
MICROSOFT CORP	EQUITY	594918104	55932	2,183,906	SH	DEFINED
MICROSOFT CORP.	EQUITY	594918104	212024	8,269,280	SH	SOLE
MICROSTRATEGY INC	EQUITY	594972408	132	3,611	SH	SOLE
MICROSTRATEGY INC	EQUITY	594972408	2245	61,612	SH	DEFINED
MICROSTRATERGY INC-WT07	EQUITY	594972119		509	SH	SOLE
MICROTUNE INC	EQUITY	59514P109	46	14,415	SH	SOLE
MID ATLANTIC MED SERVICES, INC	EQUITY	59523C107	39	740	SH	SOLE
MID ATLANTIC REALTY TRUST	EQUITY	595232109	144	6,874	SH	SOLE
MID STATE BANCSHARES	EQUITY	595440108	172	8,922	SH	SOLE
MID-AMERICA APT. COMMUNITIES	EQUITY	59522J103	157	5,818	SH	SOLE
MIDAS, INC.	EQUITY	595626102	65	5,330	SH	SOLE
MIDDLESEX WATER CO	EQUITY	596680108	73	2,969	SH	SOLE
MIDLAND CO COM	EQUITY	597486109	60	2,714	SH	SOLE
MIDWAY GAMES INC.	EQUITY	598148104	36	9,860	SH	SOLE
MIDWEST BANC HOLDINGS INC.	EQUITY	598251106	79	4,068	SH	SOLE

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

MILACRON, INC.	EQUITY	598709103	63	12,862	SH	SOLE
MILLENNIUM CHEMICALS INC.	EQUITY	599903101	13242	1,392,398	SH	SOLE
MILLENNIUM PHARMACEUTICALS	EQUITY	599902103	787	50,000	SH	DEFINED
MILLENNIUM PHARMACEUTICALS, IN	EQUITY	599902103	6570	417,667	SH	SOLE
MILLIPORE CORP.	EQUITY	601073109	1018	22,942	SH	SOLE
MILLS CORP COM	EQUITY	601148109	3058	98000	SH	Sole
MILLS CORP.	EQUITY	601148109	1694	50,477	SH	SOLE
MIM CORP	EQUITY	553044108	55	8,437	SH	SOLE
MINAS BUENAVENTURA-SPON ADR	EQUITY	204448104	1044	34,680	SH	SOLE
MINE SAFETY APPLIANCES CO.	EQUITY	602720104	105	2,399	SH	SOLE
MINERALS TECHNOLOGIES, INC.	EQUITY	603158106	1621	33,307	SH	SOLE
MIRANT CORP.	EQUITY	604675108	525	181,050	SH	SOLE
MISSION WEST PROPERTIES	EQUITY	605203108	66	5,776	SH	SOLE
MKS INSTRUMENTS, INC.	EQUITY	55306N104	181	9,944	SH	SOLE
MOBILE MINI INC.	EQUITY	60740F105	82	5,039	SH	SOLE
MOBILE TELESYSTEMS-SP ADR	EQUITY	607409109	5006	84,855	SH	SOLE
MOBIUS MANAGEMENT SYSTEMS	EQUITY	606925105	21	2,742	SH	SOLE
MODINE MANUFACTURING CO.	EQUITY	607828100	1021	53,720	SH	SOLE
MODTECH HLDGS INC	EQUITY	60783C100	27	2,967	SH	SOLE
MOHAWK INDS INC COM	EQUITY	608190104	26668	556271	SH	Sole
MOHAWK INDUSTRIES, INC.	EQUITY	608190104	4916	88,522	SH	SOLE
MOLECULAR DEVICES CORP.	EQUITY	60851C107	83	5,228	SH	SOLE
MOLEX, INC.	EQUITY	608554101	2477	91,805	SH	SOLE
MONACO COACH CORP	EQUITY	60886R103	148	9,678	SH	SOLE
MONDAVI, ROBERT CORP. CLASS A	EQUITY	609200100	89	3,572	SH	SOLE
MONOLITHIC SYS TECHNOL	EQUITY	609842109	78	8,564	SH	SOLE
MONRO MUFFLER BRAKE IN	EQUITY	610236101	68	2,393	SH	SOLE
MONSANTO CO	EQUITY	61166W101	2523	116,601	SH	SOLE
MONSANTO CO NEW	EQUITY	61166W101	7	340	SH	DEFINED
MONSTER WORLDWIDE INC	EQUITY	611742107	1114	56,483	SH	SOLE
MONSTER WORLDWIDE INC	EQUITY	611742107	5958	302,000	SH	DEFINED
MONTPELIER RE HOLDINGS LTD	EQUITY	G62185106	1071	33,900	SH	DEFINED
MONY GROUP, INC.	EQUITY	615337102	1701	63,099	SH	SOLE
MOODY'S CORP.	EQUITY	615369105	3476	65,952	SH	SOLE
MOOG INC.	EQUITY	615394202	201	5,784	SH	SOLE
MOORE LTD (F)	EQUITY	615785102	9726	928974	SH	Sole
MORGAN STANLEY	EQUITY	617446448	23051	539,210	SH	SOLE
MORGAN STANLEY	EQUITY	617446448	36285	848,415	SH	DEFINED
MORGAN STANLEY DEAN WITTER & C REPO	EQUITY	568427108	23	2,152	SH	SOLE
MOTHERS WK INC	EQUITY	619903107	42	1,564	SH	SOLE
MOTOROLA, INC.	EQUITY	620076109	11269	1,195,035	SH	SOLE
MOVADO GROUP, INC.	EQUITY	624580106	61	2,794	SH	SOLE
MOVIE GALLERY, INC.	EQUITY	624581104	171	9,202	SH	SOLE
MPS GROUP INC	EQUITY	553409103	1175	170,850	SH	SOLE
MRO SOFTWARE	EQUITY	55347W105	63	7,298	SH	SOLE
MRV COMMUNICATIONS, INC.	EQUITY	553477100	73	37,768	SH	SOLE
MSC INDUSTRIAL DIRECT CO.	EQUITY	553530106	6	332	SH	SOLE
MSC SOFTWARE CORPORATION	EQUITY	553531104	61	9,110	SH	SOLE
MTC TECHNOLOGIES INC	EQUITY	55377A106	52	2,183	SH	SOLE
MTC TECHNOLOGIES INC COM	EQUITY	55377A106	2902	150300	SH	Sole

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

MTR GAMING GROUP INC	EQUITY	553769100	67	8,661	SH	SOLE
MTS SYSTEMS CORP.	EQUITY	553777103	117	7,966	SH	SOLE
MUELLER INDUSTRIES, INC.	EQUITY	624756102	353	13,028	SH	SOLE
MULTIMEDIA GAMES INC	EQUITY	625453105	103	4,039	SH	SOLE
MUNICIPAL MORTGAGE & EQUITY	EQUITY	62624B101	1985	78,200	SH	SOLE
MURPHY OIL CORP.	EQUITY	626717102	6478	123,148	SH	SOLE
MUTUALFIRST FINANCIAL INC	EQUITY	62845B104	39	1,678	SH	SOLE
MYERS INDUSTRIES, INC.	EQUITY	628464109	69	7,305	SH	SOLE
MYKROLIS CORP	EQUITY	62852P103	125	12,315	SH	SOLE
MYLAN LABORATORIES INC.	EQUITY	628530107	8601	247,372	SH	SOLE
MYLAN LABS INC COM	EQUITY	628530107	21224	738222	SH	Sole
MYRIAD GENETICS INC	EQUITY	62855J104	140	10,274	SH	SOLE
NABI BIOPHARMACEUTICALS	EQUITY	629519109	103	14,868	SH	SOLE
NABORS INDS INC COM (F)	EQUITY	G6359F103	14365	360300	SH	Sole
NABORS INDUSTRIES LTD	EQUITY	G6359F103	2486	62,900	SH	SOLE
NABORS INDUSTRIES LTD	EQUITY	G6359F103	6022	152,265	SH	DEFINED
NACCO INDUSTRIES, INC. CLASS A	EQUITY	629579103	103	1,755	SH	SOLE
NARA BANCORP INC	EQUITY	63080P105	63	3,353	SH	SOLE
NASB FINL INC	EQUITY	628968109	34	1,158	SH	SOLE
NASHFINCH CO.	EQUITY	631158102	71	4,241	SH	SOLE
NASSDA CORP	EQUITY	63172M101	40	5,144	SH	SOLE
NATIONAL BANKSHARES INC/VA	EQUITY	634865109	53	1,335	SH	SOLE
NATIONAL BEVERAGE CORP.	EQUITY	635017106	19	1,365	SH	SOLE
NATIONAL CITY CORP.	EQUITY	635405103	8855	270,720	SH	SOLE
NATIONAL COMMERCE BANCORP.	EQUITY	63545P104	6102	275,011	SH	SOLE
NATIONAL DATA CORP.	EQUITY	639480102	243	13,247	SH	SOLE
NATIONAL FUEL GAS CO.	EQUITY	636180101	5623	215,871	SH	SOLE
NATIONAL HEALTH INVESTORS, INC	EQUITY	63633D104	155	8,432	SH	SOLE
NATIONAL HEALTH REALTY	EQUITY	635905102	38	2,362	SH	SOLE
NATIONAL HEALTHCARE CORP	EQUITY	635906100	49	2,479	SH	SOLE
NATIONAL INSTRS CORP COM	EQUITY	636518102	5039	142856	SH	Sole
NATIONAL INSTRUMENTS CORP.	EQUITY	636518102	2618	68,989	SH	SOLE
NATIONAL PENN BANCSHARES, INC.	EQUITY	637138108	221	7,880	SH	SOLE
NATIONAL PRESTO INDUSTRIES	EQUITY	637215104	56	1,785	SH	SOLE
NATIONAL PROCESSING INC	EQUITY	637229105	47	2,938	SH	SOLE
NATIONAL SEMICONDUCTOR CORP.	EQUITY	637640103	1668	84,574	SH	SOLE
NATIONAL WESTERN LIFE INS. CO. CLASS	EQUITY	638522102	90	817	SH	SOLE
NATIONAL-OILWELL INC COM	EQUITY	637071101	30495	1362002	SH	Sole
NATIONAL-OILWELL, INC.	EQUITY	637071101	12842	583,705	SH	SOLE
NATIONWIDE FINANCIAL	EQUITY	638612101	25	771	SH	SOLE
NATIONWIDE HEALTH PROPERTIES	EQUITY	638620104	356	22,356	SH	SOLE
NATURES SUNSHINE PRODUCTS, INC	EQUITY	639027101	28	3,487	SH	SOLE
NAUTICA ENTERPRISES, INC.	EQUITY	639089101	128	9,706	SH	SOLE
NAUTILUS GROUP INC	EQUITY	63910B102	134	10,845	SH	SOLE
NAVIGANT CONSULTING CO.	EQUITY	63935N107	188	15,894	SH	SOLE
NAVIGANT INTERNATIONAL, INC.	EQUITY	63935R108	62	4,787	SH	SOLE
NAVIGATORS GROUP INC	EQUITY	638904102	47	1,568	SH	SOLE
NAVISTAR INTERNATIONAL CORP.	EQUITY	63934E108	989	30,307	SH	SOLE
NBC CAPITAL CORP	EQUITY	628729105	64	2,537	SH	SOLE
NBT BANCORP, INC.	EQUITY	628778102	239	12,326	SH	SOLE
NBTY, INC.	EQUITY	628782104	412	19,582	SH	SOLE
NCI BUILDING SYSTEMS, INC.	EQUITY	628852105	119	7,123	SH	SOLE
NCO GROUP, INC.	EQUITY	628858102	124	6,906	SH	SOLE
NCR CORP.	EQUITY	62886E108	1087	42,427	SH	SOLE
NECTAR THERAPEUTICS	EQUITY	640268108	164	17,830	SH	SOLE
NEIMAN MARCUS GROUP INC CL A	EQUITY	640204202	2331	63,689	SH	SOLE

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

NEOFORMA INC	EQUITY	640475505	32	2,970	SH	SOLE
NEOPHARM INC	EQUITY	640919106	68	4,954	SH	SOLE
NEOSE TECHNOLOGIES, INC.	EQUITY	640522108	53	5,294	SH	SOLE
NEOWARE SYSTEMS INC	EQUITY	64065P102	80	5,289	SH	SOLE
NET2PHONE, INC.	EQUITY	64108N106	41	9,430	SH	SOLE
NETBANK INC	EQUITY	640933107	238	18,239	SH	SOLE
NETEGRITY, INC.	EQUITY	64110P107	58	9,713	SH	SOLE
NETFLIX.COM INC	EQUITY	64110L106	103	4,032	SH	SOLE
NETIQ CORP.	EQUITY	64115P102	315	20,298	SH	SOLE
NETRATINGS INC	EQUITY	64116M108	36	3,835	SH	SOLE
NETSCOUT SYSTEMS INC	EQUITY	64115T104	39	7,320	SH	SOLE
NETSCREEN TECHNOLOGIES COM	EQUITY	64117V107	31839	1897462	SH	Sole
NETSCREEN TECHNOLOGIES INC	EQUITY	64117V107	19	860	SH	SOLE
NETSCREEN TECHNOLOGIES INS	EQUITY	64117V107	6503	288,400	SH	DEFINED
NETWORK APPLIANCE INC	EQUITY	64120L104	2947	181,800	SH	DEFINED
NETWORK APPLIANCE, INC.	EQUITY	64120L104	2779	172,797	SH	SOLE
NETWORK EQUIPMENT TECH.	EQUITY	641208103	72	8,606	SH	SOLE
NETWORKS ASSOCIATES, INC.	EQUITY	640938106	2670	210,544	SH	SOLE
NEUBERGER BERMAN INC	EQUITY	641234109	3764	94,317	SH	SOLE
NEUROCRINE BIOSCIENCES INC	EQUITY	64125C109	5771	115,550	SH	DEFINED
NEUROCRINE BIOSCIENCES, INC.	EQUITY	64125C109	21	412	SH	SOLE
NEW CENTURY FINANCIAL CORP	EQUITY	64352D101	312	7,172	SH	SOLE
NEW ENGLAND BUSINESS SERVICE	EQUITY	643872104	115	3,840	SH	SOLE
NEW JERSEY RESOURCES CORP.	EQUITY	646025106	366	10,314	SH	SOLE
NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106	16712	853100	SH	Sole
NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106	8735	409,131	SH	SOLE
NEW YORK COMMUNITY BANCORP INC	EQUITY	649445103	5493	188,831	SH	SOLE
NEW YORK TIMES CO. CLASS A	EQUITY	650111107	3058	67,202	SH	SOLE
NEWCASTLE INVESTMENT CORP	EQUITY	65105M108	153	7,806	SH	SOLE
NEWELL RUBBERMAID, INC.	EQUITY	651229106	3435	122,690	SH	SOLE
NEWFIELD EXPLORATION	EQUITY	651290108	23	616	SH	SOLE
NEWFOCUS, INC.	EQUITY	644383101	80	21,362	SH	SOLE
NEWMONT MINING CORP HLDG CO	EQUITY	651639106	5654	174,190	SH	SOLE
NEWPARK RESOURCES, INC.	EQUITY	651718504	151	27,605	SH	SOLE
NEWPORT CORP	EQUITY	651824104	980	66,103	SH	SOLE
NEWS CORP., LTD. SPON-ADR	EQUITY	652487703	7130	235,550	SH	SOLE
NEWTEK BUSINESS SERVICES INC	EQUITY	652526104	5361	1,009,552	SH	SOLE
NEXTEL COMMUNICATIONS INC	EQUITY	65332V103	34706	1,919,600	SH	DEFINED
NEXTEL COMMUNICATIONS, INC. CLASS A	EQUITY	65332V103	37436	2,071,740	SH	SOLE
NEXTEL PARTNERS INC	EQUITY	65333F107	376	51,226	SH	SOLE
NIC INC	EQUITY	62914B100	33	11,203	SH	SOLE
NICOR, INC.	EQUITY	654086107	727	19,585	SH	SOLE
NII HOLDINGS INC-CL B	EQUITY	62913F201	172	4,521	SH	SOLE
NIKE INC	EQUITY	654106103	158	2,925	SH	DEFINED
NIKE, INC. CLASS B	EQUITY	654106103	7573	141,580	SH	SOLE
NISOURCE, INC.	EQUITY	65473P105	2224	117,051	SH	SOLE
NITCHES INC	EQUITY	65476M109	85	14,701	SH	SOLE
NL INDUSTRIES, INC.	EQUITY	629156407	47	2,794	SH	SOLE
NN INC	EQUITY	629337106	51	4,055	SH	SOLE
NOBLE CORPORATION	EQUITY	G65422100	1982	57,790	SH	SOLE
NOBLE ENERGYINC	EQUITY	655044105	2916	77,137	SH	SOLE
NOBLE ENRGY INC COM	EQUITY	655044105	59617	1738618	SH	Sole
NOKIA CORP SPON-ADR	EQUITY	654902204	4462	271,590	SH	SOLE
NOLAND CO	EQUITY	655286102	9	249	SH	SOLE
NORDSON CORP.	EQUITY	655663102	1338	54,631	SH	SOLE
NORDSTROM, INC.	EQUITY	655664100	1176	60,248	SH	SOLE

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

NORFOLK SOUTHERN CORP.	EQUITY	655844108	3337	173,804	SH	SOLE
NORTEL NETWORKS CORP	EQUITY	656568102	10	3,340	SH	DEFINED
NORTH COAST ENERGY INC	EQUITY	658649702	8	835	SH	SOLE
NORTH FORK BANCORPORATION INC.	EQUITY	659424105	2382	69,942	SH	SOLE
NORTH PITTSBURGH SYSTEMS	EQUITY	661562108	85	5,706	SH	SOLE
NORTHEAST UTILITIES	EQUITY	664397106	2994	178,839	SH	SOLE
NORTHERN STATES FINL CORP	EQUITY	665751103	32	1,103	SH	SOLE
NORTHERN TRUST CORP.	EQUITY	665859104	4077	98,005	SH	SOLE
NORTHROP GRUMMAN CORP.	EQUITY	666807102	21909	253,900	SH	SOLE
NORTHWEST AIRLINES CORP CL-A	EQUITY	667280101	257	23,107	SH	SOLE
NORTHWEST BANCORP INC.	EQUITY	667328108	67	4,188	SH	SOLE
NORTHWEST NATURAL GAS CO.	EQUITY	667655104	266	9,758	SH	SOLE
NOVASTAR FINL INC	EQUITY	669947400	1420	23,770	SH	SOLE
NOVELL, INC.	EQUITY	670006105	512	164,587	SH	SOLE
NOVELLUS SYS INC	EQUITY	670008101	5922	161,700	SH	DEFINED
NOVELLUS SYSTEMS, INC.	EQUITY	670008101	3320	90,577	SH	SOLE
NOVEN PHARMACEUTICALS, INC.	EQUITY	670009109	79	7,698	SH	SOLE
NOVOSTE CORPORATION	EQUITY	67010C100	37	6,210	SH	SOLE
NPS PHARMACEUTICALS INC.	EQUITY	62936P103	272	11,182	SH	SOLE
NS GROUP, INC.	EQUITY	628916108	54	5,574	SH	SOLE
NSTAR	EQUITY	67019E107	3249	71,328	SH	SOLE
NTL INC	EQUITY	62940M104	189	5,499	SH	SOLE
NU SKIN ENTERPRISES, INC. CLASS A	EQUITY	67018T105	126	12,093	SH	SOLE
NUANCE COMMUNICATIONS, INC.	EQUITY	669967101	11	2,120	SH	SOLE
NUCOR CORP.	EQUITY	670346105	1704	34,874	SH	SOLE
NUEVO ENERGY CO.	EQUITY	670509108	116	6,666	SH	SOLE
NUI CORPORATION	EQUITY	629431107	95	6,092	SH	SOLE
NUVEEN INVESTMENTS INC	EQUITY	67090F106	8	303	SH	SOLE
NUVEEN INVTs INC	EQUITY	67090F106	7586	278,500	SH	DEFINED
NVIDIA CORP	EQUITY	67066G104	1886	82,343	SH	SOLE
NVR, INC.	EQUITY	62944T105	36	88	SH	SOLE
NWH INC	EQUITY	62946E106	468	25,700	SH	SOLE
NYFIX INC	EQUITY	670712108	63	9,950	SH	SOLE
NYMAGIC, INC.	EQUITY	629484106	17	824	SH	SOLE
OAK HILL FINANCIAL INC	EQUITY	671337103	31	1,252	SH	SOLE
OAK TECHNOLOGY, INC.	EQUITY	671802106	132	21,409	SH	SOLE
OAKLEY INC.	EQUITY	673662102	111	9,420	SH	SOLE
OCCIDENTAL PETROLEUM CORP.	EQUITY	674599105	5502	163,980	SH	SOLE
OCEANEERING INTERNATIONAL, INC	EQUITY	675232102	219	8,552	SH	SOLE
OCEANFIRST FINANCIAL CORP	EQUITY	675234108	60	2,386	SH	SOLE
O'CHARLEY'S INC.	EQUITY	670823103	164	7,594	SH	SOLE
OCTEL CORP.	EQUITY	675727101	53	3,800	SH	SOLE
OCULAR SCIENCES, INC.	EQUITY	675744106	140	7,063	SH	SOLE
OCWEN FINANCIAL CORP.	EQUITY	675746101	67	14,850	SH	SOLE
ODYSSEY HEALTHCARE INC	EQUITY	67611V101	300	8,105	SH	SOLE
ODYSSEY HEALTHCARE INC	EQUITY	67611V101	2999	81,050	SH	DEFINED
ODYSSEY HEALTHCARE INC	EQUITY	67611V101	11186	470600	SH	Sole
ODYSSEY RE HLDGS CORP	EQUITY	67612W108	4	169	SH	SOLE
OFFICE DEPOT, INC.	EQUITY	676220106	1998	137,721	SH	SOLE
OFFICEMAX, INC.	EQUITY	67622M108	309	47,239	SH	SOLE
OFFSHORE LOGISTICS, INC.	EQUITY	676255102	154	7,086	SH	SOLE
OGE ENERGY CORP.	EQUITY	670837103	8421	394,044	SH	SOLE
OHIO CASUALTY CORP.	EQUITY	677240103	1348	101,999	SH	SOLE
OIL STATES INTERNATIONAL INC	EQUITY	678026105	117	9,641	SH	SOLE
OIL STS INTL INC COM	EQUITY	678026105	2978	248200	SH	Sole

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

OLD DOMINION FREIGHT LINE	EQUITY	679580100	91	4,239	SH	SOLE
OLD NATL BANCORP	EQUITY	680033107	20	870	SH	SOLE
OLD POINT FINANCIAL CORP	EQUITY	680194107	26	878	SH	SOLE
OLD REPUBLIC INTL CORP.	EQUITY	680223104	5557	162,157	SH	SOLE
OLD SECOND BANCORP INC	EQUITY	680277100	119	2,822	SH	SOLE
OLIN CORP.	EQUITY	680665205	1671	97,747	SH	SOLE
OM GROUP INC	EQUITY	670872100	159	10,782	SH	SOLE
OMEGA FINANCIAL CORP.	EQUITY	682092101	105	3,080	SH	SOLE
OMEGA HEALTHCARE INVESTORS	EQUITY	681936100	32	6,002	SH	SOLE
OMEGA PROTEIN CORP	EQUITY	68210P107	12	2,298	SH	SOLE
OMNICARE, INC.	EQUITY	681904108	4551	134,686	SH	SOLE
OMNICELL INC	EQUITY	68213N109	55	5,502	SH	SOLE
OMNICOM GROUP, INC.	EQUITY	681919106	7427	103,590	SH	SOLE
OMNIVISION TECHNOLOGIE	EQUITY	682128103	244	7,824	SH	SOLE
OMNIVISION TECHNOLOGIE COM	EQUITY	682128103	1923	92,800	SH	Sole
OMNOVA SOLUTIONS	EQUITY	682129101	51	12,511	SH	SOLE
ON SEMICONDUCTOR CORPORATION	EQUITY	682189105	29	10,614	SH	SOLE
ONEIDA FINANCIAL CORP	EQUITY	682478102	15	640	SH	SOLE
ONEIDA LTD.	EQUITY	682505102	37	5,532	SH	SOLE
ONEOK, INC.	EQUITY	682680103	2262	115,207	SH	SOLE
ONYX PHARMACEUTICALS INC	EQUITY	683399109	109	9,049	SH	SOLE
OPENWAVE SYSTEMS INC.	EQUITY	683718100	137	68,695	SH	SOLE
OPLINK COMMUNICATIONS INC	EQUITY	68375Q106	75	41,996	SH	SOLE
OPNET TECHNOLOGIES	EQUITY	683757108	51	4,157	SH	SOLE
OPSWARE INC	EQUITY	68383A101	73	18,184	SH	SOLE
OPTICAL COMMUNICATION PROD	EQUITY	68382T101	11	6,017	SH	SOLE
OPTION CARE INC	EQUITY	683948103	56	4,861	SH	SOLE
ORACLE CORP.	EQUITY	68389X105	52191	4,345,630	SH	SOLE
ORASURE TECHNOLOGIES INC	EQUITY	68554V108	99	12,997	SH	SOLE
ORBITAL SCIENCES CORP.	EQUITY	685564106	415	56,785	SH	SOLE
O'REILLY AUTOMOTIVE, INC.	EQUITY	686091109	21	628	SH	SOLE
ORIENTAL FINANCIAL GROUP	EQUITY	68618W100	127	4,929	SH	SOLE
ORLEANS HOMEBUILDERS INC	EQUITY	686588104	7	632	SH	SOLE
ORTHODONTIC CENTERS OF AMERICA	EQUITY	68750P103	153	19,101	SH	SOLE
ORTHOLOGIC CORP	EQUITY	68750J107	57	12,505	SH	SOLE
OSHKOSH B'GOSH, INC. CLASS A	EQUITY	688222207	81	2,991	SH	SOLE
OSHKOSH TRUCK CORP CL B	EQUITY	688239201	341	5,756	SH	SOLE
OSHKOSH TRUCK CORP COM	EQUITY	688239201	2816	45,200	SH	Sole
OSI PHARMACEUTICALS	EQUITY	671040103	474	14,731	SH	SOLE
OSI SYSTEMS INC COM	EQUITY	671044105	1586	100,300	SH	Sole
OSI SYSTEMS INC	EQUITY	671044105	77	4,910	SH	SOLE
OSTEOTECH, INC.	EQUITY	688582105	79	5,813	SH	SOLE
OTTER TAIL POWER CO.	EQUITY	689648103	263	9,766	SH	SOLE
OUTBACK STEAKHOUSE INC.	EQUITY	689899102	3957	101,462	SH	SOLE
OVERLAND STORAGE INC	EQUITY	690310107	64	3,145	SH	SOLE
OVERSEAS SHIPHOLDING GROUP	EQUITY	690368105	1139	51,751	SH	SOLE
OVERSTOCK.COM	EQUITY	690370101	49	3,356	SH	SOLE
OVERTURE SERVICES INC	EQUITY	69039R100	1977	109,027	SH	SOLE
OWENS & MINOR, INC.	EQUITY	690732102	268	11,974	SH	SOLE
OWENS-ILLINOIS, INC.	EQUITY	690768403	20	1,469	SH	SOLE
OXFORD HEALTH PLANS, INC.	EQUITY	691471106	4712	112,121	SH	SOLE

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

OXFORD INDS INC.	EQUITY	691497309	91	2,187	SH	SOLE
P A M TRANSN SVCS INC	EQUITY	693149106	56	2,167	SH	SOLE
P G & E CORP.	EQUITY	69331C108	3860	182,491	SH	SOLE
P. F. CHANGS CHINA BISTRO INC.	EQUITY	69333Y108	473	9,614	SH	SOLE
PAB BANKSHARES INC	EQUITY	69313P101	35	2,682	SH	SOLE
PACCAR, INC	EQUITY	693718108	4000	59,039	SH	SOLE
PACER INTERNATIONAL INC	EQUITY	69373H106	160	8,481	SH	SOLE
PACIFIC CAPITAL BANCORP	EQUITY	69404P101	457	13,072	SH	SOLE
PACIFIC NORTHWEST BANCORP	EQUITY	69466M103	260	7,473	SH	SOLE
PACIFIC SUNWEAR CA INC COM	EQUITY	694873100	18785	923,100	SH	Sole
PACIFIC SUNWEAR OF CALIFORNIA	EQUITY	694873100	431	17,913	SH	SOLE
PACIFIC UN BK CALIF	EQUITY	695025106	20	1,517	SH	SOLE
PACIFICARE HEALTH SYSTEMS INC CLASS A	EQUITY	695112102	2456	49,781	SH	SOLE
PACKAGING CORP OF AMERICA	EQUITY	695156109	2580	140,001	SH	SOLE
PACKETEER, INC	EQUITY	695210104	136	8,798	SH	SOLE
PACTIV CORPORATION	EQUITY	695257105	1438	72,975	SH	SOLE
PAIN THERAPEUTICS INC	EQUITY	69562K100	44	6,766	SH	SOLE
PALATIN TECHNOLOGIES INC	EQUITY	696077304	51	15,900	SH	SOLE
PALL CORP	EQUITY	696429307	1237	54,962	SH	SOLE
PALM HARBOR HOMES, INC	EQUITY	696639103	123	6,537	SH	SOLE
PALM INC	EQUITY	696642206	178	11,059	SH	SOLE
PAN PACIFIC RETAIL COM	EQUITY	69806L104	5541	146,400	SH	Sole
PAN PACIFIC RETAIL PROPERTIES	EQUITY	69806L104	22	547	SH	SOLE
PANAMSAT CORP	EQUITY	697933109	216	11,712	SH	SOLE
PANERA BREAD COMPANY CL A	EQUITY	69840W108	423	10,573	SH	SOLE
PANTRY INC	EQUITY	698657103	16	2,017	SH	SOLE
PAPA JOHNS INTERNATIONAL, INC	EQUITY	698813102	120	4,282	SH	SOLE
PARAMETRIC TECHNOLOGY CORP.	EQUITY	699173100	591	195,636	SH	SOLE
PAREXEL INTERNATIONAL CORP.	EQUITY	699462107	136	9,752	SH	SOLE
PARK ELECTROCHEMICAL CORP.	EQUITY	700416209	131	6,549	SH	SOLE
PARK NATIONAL CORP.	EQUITY	700658107	18	157	SH	SOLE
PARK PLACE ENTERTAINMENT	EQUITY	700690100	3677	404,505	SH	SOLE
PARKER DRILLING CO.	EQUITY	701081101	96	32,974	SH	SOLE
PARKER HANNIFIN CORP.	EQUITY	701094104	25739	612,973	SH	SOLE
PARKVALE FINL CORP	EQUITY	701492100	39	1,595	SH	SOLE
PARKWAY PROPERTIES, INC.	EQUITY	70159Q104	149	3,554	SH	SOLE
PARTHUSCEVA INC	EQUITY	70212E106	47	5,774	SH	SOLE
Partnerre Ltd USD1	EQUITY	G6852T105	72	1,400	SH	SOLE
PARTNERS TRUST FINCL G	EQUITY	70213A103	48	2,497	SH	SOLE
PARTY CITY CORP	EQUITY	702145103	39	3,823	SH	SOLE
PATHMARK STORES INC	EQUITY	70322A101	76	10,279	SH	SOLE
PATINA OIL & GAS CORP	EQUITY	703224105	365	11,342	SH	SOLE
PATRIOT BANK CORP	EQUITY	70335P103	46	2,537	SH	SOLE
PATTERSON DENTAL CO.	EQUITY	703412106	4318	95,111	SH	SOLE
PATTERSON UTI ENERGY COM	EQUITY	703481101	36543	1,310,00	SH	Sole
PATTERSON UTI ENERGY INC	EQUITY	703481101	5783	178,500	SH	DEFINED
PATTERSON-UTI ENERGY INC	EQUITY	703481101	3652	112,813	SH	SOLE
PAXAR CORP.	EQUITY	704227107	542	49,237	SH	SOLE
PAXSON COMMUNICATIONS CORP.	EQUITY	704231109	67	11,253	SH	SOLE
PAYCHEX INC	EQUITY	704326107	2250	76,750	SH	DEFINED
PAYCHEX, INC.	EQUITY	704326107	5361	182,420	SH	SOLE
PAYLESS SHOESOURCE, INC.	EQUITY	704379106	1453	116,246	SH	SOLE
PC CONNECTION INC	EQUITY	69318J100	18	2,541	SH	SOLE
PC-TEL INC.	EQUITY	69325Q105	89	7,469	SH	SOLE
PDF SOLUTIONS INC	EQUITY	693282105	64	5,488	SH	SOLE
PEABODY ENERGY CORP	EQUITY	704549104	2359	70,228	SH	SOLE



Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

PEABODY ENERGY CORP COM	EQUITY	704549104	9547	342,326	SH	Sole
PEAPACK-GLADSTONE FINL	EQUITY	704699107	74	2,323	SH	SOLE
PEC SOLUTIONS INC	EQUITY	705107100	52	3,250	SH	SOLE
PEDIATRIX MEDICAL GROUP	EQUITY	705324101	320	8,963	SH	SOLE
PEETS COFFEE & TEA INC	EQUITY	705560100	70	4,002	SH	SOLE
PEGASUS COMMUNICATIONS CORP	EQUITY	705904605	35	1,191	SH	SOLE
PEGASUS SOLUTIONS INC.	EQUITY	705906105	154	9,427	SH	SOLE
PEGASYSTEMS INC	EQUITY	705573103	27	3,660	SH	SOLE
PEMSTAR INC	EQUITY	706552106	40	9,449	SH	SOLE
PENN ENGINERRING & MFG CORP	EQUITY	707389300	53	3,891	SH	SOLE
PENN NATIONAL GAMING, INC.	EQUITY	707569109	240	11,703	SH	SOLE
PENN NATL GAMING INC COM	EQUITY	707569109	9809	552,600	SH	Sole
PENN VIRGINIA CORPORATION	EQUITY	707882106	118	2,755	SH	SOLE
PENN-AMER GROUP INC COM	EQUITY	707247102	2352	231,000	SH	Sole
PENN-AMERICA GROUP INC	EQUITY	707247102	39	3,502	SH	SOLE
PENNEY J C INC	EQUITY	708160106	950	56,400	SH	DEFINED
PENNFED FINANCIAL SVCS INC	EQUITY	708167101	40	1,429	SH	SOLE
PENNRICK FINL SVCS COR	EQUITY	708352109	70	2,628	SH	SOLE
PENNS WOODS BANCORP INC	EQUITY	708430103	48	1,151	SH	SOLE
PENNSYLVANIA REAL ESTATE INV.	EQUITY	709102107	166	5,555	SH	SOLE
PENTAIR INC COM	EQUITY	709631105	23307	659332	SH	Sole
PENTAIR INC.	EQUITY	709631105	3180	81,410	SH	SOLE
PENWEST PHARMACEUTICALS CO	EQUITY	709754105	128	5,249	SH	SOLE
PEOPLES BANCORP INC	EQUITY	709789101	93	3,634	SH	SOLE
PEOPLES BANK	EQUITY	710198102	10	348	SH	SOLE
PEOPLES ENERGY CORP.	EQUITY	711030106	689	16,073	SH	SOLE
PEOPLES HOLDING COMPANY	EQUITY	711148106	94	2,114	SH	SOLE
PEOPLESOFT, INC.	EQUITY	712713106	2911	165,769	SH	SOLE
PEP BOYS-MANNY, MOE & JACK	EQUITY	713278109	247	18,262	SH	SOLE
PEPCO HOLDINGS INC	EQUITY	713291102	4385	228,852	SH	SOLE
PEPSI BOTTLING	EQUITY	713409100	4265	213,036	SH	SOLE
PEPSIAMERICAS INC	EQUITY	71343P200	2415	192,303	SH	SOLE
Pepsico	EQUITY	713448108	1780	40,000	SH	DEFINED
PEPSICO INC	EQUITY	713448108	13105	294,505	SH	DEFINED
PEPSICO, INC.	EQUITY	713448108	47880	1,075,960	SH	SOLE
PEREGRINE PHARMACEUTICALS INC	EQUITY	713661106	57	39,518	SH	SOLE
PERFORMANCE FOOD GROUP CO.	EQUITY	713755106	25	689	SH	SOLE
PERICOM SEMICONDUCTOR CORP	EQUITY	713831105	76	7,928	SH	SOLE
PERINI CORP	EQUITY	713839108	37461	4,712,113	SH	SOLE
PERKINELMER INC.	EQUITY	714046109	778	56,320	SH	SOLE
PEROT SYSTEM CORP.	EQUITY	714265105	316	27,853	SH	SOLE
PERRIGO CO.	EQUITY	714290103	1808	115,632	SH	SOLE
PERRY ELLIS INTERNATIONAL	EQUITY	288853104	21	1,087	SH	SOLE
PER-SE TECHNOLOGIES	EQUITY	713569309	117	10,580	SH	SOLE
PETCO ANIMAL SUPPLIES	EQUITY	716016209	297	13,617	SH	SOLE
PETROCORP INC	EQUITY	71645N101	23	2,040	SH	SOLE
PETROLEO BRASILEIRO S.A. ADR	EQUITY	71654V408	2880	145,730	SH	SOLE
PETROLEUM DEVELOPMENT CORP	EQUITY	716578109	54	5,964	SH	SOLE
PETROLEUM HELICOPTERS -VTG	EQUITY	716604103	44	1,387	SH	SOLE
PETSMART, INC	EQUITY	716768106	3298	197,357	SH	SOLE
PF CHANGS CHINA BISTRO COM	EQUITY	69333Y108	31842	860600	SH	Sole
PFF BANCORP, INC.	EQUITY	69331W104	132	3,410	SH	SOLE
PFIZER INC	EQUITY	717081103	62655	1,833,999	SH	DEFINED
PFIZER, INC.	EQUITY	717081103	222743	6,522,477	SH	SOLE
PHARMACEUTICAL PRODUCT DEVELOPMENT	EQUITY	717124101	22	764	SH	SOLE
PHARMACEUTICAL RES COM	EQUITY	717125108	28423	669100	SH	Sole

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

PHARMACEUTICAL RES INC	EQUITY	717125108	3795	78,000	SH	DEFINED
PHARMACEUTICAL RES INC COM	EQUITY	717125108	2181	44,828	SH	SOLE
PHARMACOEPIA INC	EQUITY	71713B104	74	9,002	SH	SOLE
PHELPS DODGE CORP.	EQUITY	717265102	1522	39,707	SH	SOLE
PHILADELPHIA CONS. HLDG. CO.	EQUITY	717528103	237	5,922	SH	SOLE
PHILADELPHIA SUBURBAN CORP.	EQUITY	718009608	2232	91,535	SH	SOLE
PHILLIPINES LONG DISTANCE TELE ADR	EQUITY	718252604	537	49,900	SH	SOLE
PHILLIPS-VAN HEUSEN CORP.	EQUITY	718592108	129	9,479	SH	SOLE
PHOENIX COMPANIES INC	EQUITY	71902E109	323	35,793	SH	SOLE
PHOTON DYNAMICS	EQUITY	719364101	169	6,074	SH	SOLE
PHOTRONICS INC.	EQUITY	719405102	186	10,842	SH	SOLE
PICO HOLDINGS INC	EQUITY	693366205	30	2,334	SH	SOLE
PIEDMONT NATURAL GAS CO., INC.	EQUITY	720186105	17	430	SH	SOLE
PIER 1 IMPORTS INC COM	EQUITY	720279108	32008	2018158	SH	Sole
PIER 1 IMPORTS, INC.	EQUITY	720279108	2464	120,782	SH	SOLE
PILGRIMS PRIDE CORP.	EQUITY	721467108	55	5,738	SH	SOLE
PINNACLE SYS INC COM	EQUITY	723481107	10985	1055200	SH	Sole
PINNACLE SYSTEMS, INC.	EQUITY	723481107	235	21,919	SH	SOLE
PINNACLE WEST CAPITAL CORP.	EQUITY	723484101	1520	40,592	SH	SOLE
PIONEER NATURAL RESOURCES CORP	EQUITY	723787107	4128	158,145	SH	SOLE
PIONEER-STANDARD ELECTRONICS	EQUITY	723877106	90	10,653	SH	SOLE
PITNEY BOWES INC	EQUITY	724479100	9445	245,892	SH	DEFINED
PITNEY BOWES, INC.	EQUITY	724479100	6391	166,401	SH	SOLE
PIXAR INC	EQUITY	725811103	204	3,366	SH	SOLE
PIXELWORKS INC	EQUITY	72581M107	380	-37,497	SH	SOLE
Placer Dome Inc Com Stk	EQUITY	725906101	85	6,900	SH	SOLE
PLAINS EXPLORATION & PRODUCT	EQUITY	726505100	117	10,811	SH	SOLE
PLAINS RESOURCES, INC.	EQUITY	726540503	108	7,633	SH	SOLE
PLANAR SYSTEMS, INC.	EQUITY	726900103	104	5,327	SH	SOLE
PLANTRONICS, INC.	EQUITY	727493108	1587	73,246	SH	SOLE
PLATINUM UNDERWRITERS (F)	EQUITY	G7127P100	17889	705670	SH	Sole
PLATINUM UNDERWRITERS HOLD	EQUITY	G7127P100	1647	60,700	SH	DEFINED
Platinum Underwriters Holdings USD0.0	EQUITY	G7127P100	155	5,700	SH	SOLE
PLAYBOY ENTERPRISES, INC.	EQUITY	728117300	75	5,529	SH	SOLE
PLAYTEX PRODUCTS, INC.	EQUITY	72813P100	72	11,267	SH	SOLE
PLEXUS CORP.	EQUITY	729132100	821	71,441	SH	SOLE
PLUG POWER INC	EQUITY	72919P103	41	8,840	SH	SOLE
PLUM CREEK TIMBER CO COM	EQUITY	729251108	3711	171900	SH	Sole
PLUM CREEK TIMBER CO INC	EQUITY	729251108	2118	81,623	SH	SOLE
PMA CAPITAL CORP.	EQUITY	693419202	102	8,136	SH	SOLE
PMC-SIERRA, INC.	EQUITY	69344F106	887	75,598	SH	SOLE
PMI GROUP INC	EQUITY	69344M101	2123	79,100	SH	DEFINED
PMI GROUP, INC.	EQUITY	69344M101	3626	135,112	SH	SOLE
PNC FINANCIAL SERVICES	EQUITY	693475105	5969	122,290	SH	SOLE
PNM RESOURCES INC	EQUITY	69349H107	1789	66,874	SH	SOLE
POGO PRODUCING CO	EQUITY	730448107	3555	83,149	SH	SOLE
POGO PRODUCING CO COM	EQUITY	730448107	81784	2056427	SH	Sole
POLARIS INDUSTRIES, INC.	EQUITY	731068102	21	340	SH	SOLE
POLO RALPH LAUREN CO	EQUITY	731572103	15	585	SH	SOLE
POLYCOM, INC.	EQUITY	73172K104	1928	139,100	SH	SOLE

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

POLYMEDICA CORP	EQUITY	731738100	157	3,425	SH	SOLE
POLYONE CORPORATION	EQUITY	73179P106	155	34,871	SH	SOLE
POMEROY IT SOLUTIONS INC	EQUITY	731822102	41	3,662	SH	SOLE
POPE & TALBOT, INC.	EQUITY	732827100	66	5,946	SH	SOLE
POPULAR INC	EQUITY	733174106	73	1,904	SH	SOLE
PORT FINANCIAL CORPORATION	EQUITY	734119100	495	9,179	SH	SOLE
PORTAL SOFTWARE	EQUITY	736126103	89	47,349	SH	SOLE
PORTFOLIO RECOVERY ASSOCIATE	EQUITY	73640Q105	129	4,183	SH	SOLE
PORTFOLIO RECOVERY ASSOCS	EQUITY	73640Q105	717	23,000	SH	DEFINED
POSSIS MEDICAL INC	EQUITY	737407106	81	5,947	SH	SOLE
POSSIS MEDICAL INC COM	EQUITY	737407106	2631	162800	SH	Sole
POST PROPERTIES, INC.	EQUITY	737464107	318	12,002	SH	SOLE
POTLATCH CORP.	EQUITY	737628107	1238	48,063	SH	SOLE
POWELL INDUSTRIES INC	EQUITY	739128106	36	2,490	SH	SOLE
POWER INTEGRATIONS, INC.	EQUITY	739276103	237	9,767	SH	SOLE
POWER-ONE , INC.	EQUITY	739308104	972	136,576	SH	SOLE
POWERWAVE TECHNOLOGIES INC	EQUITY	739363109	695	112,882	SH	SOLE
POZEN INC	EQUITY	73941U102	329	30,000	SH	DEFINED
POZEN INC.	EQUITY	73941U102	94	8,591	SH	SOLE
PPG INDUSTRIES, INC.	EQUITY	693506107	3840	75,681	SH	SOLE
PPL CORPORATION	EQUITY	69351T106	10720	249,295	SH	SOLE
PRACTICEWORKS INC	EQUITY	739419109	131	6,765	SH	SOLE
PRAECIS PHARMACEUTICALS INC	EQUITY	739421105	84	17,049	SH	SOLE
PRAXAIR, INC.	EQUITY	74005P104	4357	72,496	SH	SOLE
PRECISION CASTPARTS CORP.	EQUITY	740189105	2206	70,925	SH	SOLE
PREMCO INC	EQUITY	74045Q104	10	459	SH	SOLE
PRENTISS PTYS TR SH BEN INT	EQUITY	740706106	5054	186500	SH	Sole
PRENTISS PROPERTIES TRUST	EQUITY	740706106	3683	122,824	SH	SOLE
PREPAID LEGAL SERVICES, INC.	EQUITY	740065107	147	5,975	SH	SOLE
PRESIDENTIAL LIFE CORP.	EQUITY	740884101	111	7,842	SH	SOLE
PRESSTEK INC	EQUITY	741113104	72	11,610	SH	SOLE
PRG-SCHULTZ INTERNATIONAL	EQUITY	69357C107	88	14,859	SH	SOLE
PRICE COMMUNICATIONS CO.	EQUITY	741437305	1133	87,758	SH	SOLE
PRICE ENTERP INC	EQUITY	74144P106	29	7,765	SH	SOLE
PRIDE INTERNATIONAL	EQUITY	74153Q102	3390	180,109	SH	SOLE
PRIDE INTERNATIONAL INC	EQUITY	74153Q102	6775	360,000	SH	DEFINED
PRIMA ENERGY CORP	EQUITY	741901201	71	3,387	SH	SOLE
PRIME HOSPITALITY CORP.	EQUITY	741917108	94	14,016	SH	SOLE
PRIMEDIA INC	EQUITY	74157K101	171	56,097	SH	SOLE
PRIMUS TELECOMMUNICATIONS GP	EQUITY	741929103	96	18,674	SH	SOLE
PRINCETON REVIEW INC	EQUITY	742352107	36	6,078	SH	SOLE
PRINCIPAL FINANCIAL GROUP	EQUITY	74251V102	4877	151,215	SH	SOLE
PRIORITY HEALTHCARE	EQUITY	74264T102	244	13,138	SH	SOLE
PRIVATEBANCORP INC	EQUITY	742962103	58	2,109	SH	SOLE
PROASSURANCE CORPORATION	EQUITY	74267C106	243	9,017	SH	SOLE
PROCTER & GAMBLE CO.	EQUITY	742718109	87739	983,838	SH	SOLE
PROCTER + GAMBLE CO	EQUITY	742718109	26888	301,500	SH	DEFINED
PROFESSIONAL DETAILING, INC.	EQUITY	69329V100	27	2,631	SH	SOLE
PROGENICS PHARMACEUTICALS	EQUITY	743187106	46	3,057	SH	SOLE
Progress Energy	EQUITY	743263105	4829	110,000	SH	DEFINED
PROGRESS ENERGY INC	EQUITY	743263105	9245	210,600	SH	DEFINED
PROGRESS ENERGY INC.	EQUITY	743263105	30729	699,973	SH	SOLE
PROGRESS SOFTWARE CORP.	EQUITY	743312100	206	9,938	SH	SOLE
PROGRESSIVE CORP.	EQUITY	743315103	6864	93,900	SH	SOLE
PROLOGIS	EQUITY	743410102	123	4,497	SH	SOLE
PROLOGIS TR SH BEN INT	EQUITY	743410102	18352	724820	SH	Sole

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

PROQUEST CO.	EQUITY	74346P102	233	9,037	SH	SOLE
PROSPERITY BANCSHARES INC	EQUITY	743606105	94	4,877	SH	SOLE
PROTECTIVE LIFE CORP COM	EQUITY	743674103	2474	92,471	SH	SOLE
PROTEIN DESIGN LABS, INC.	EQUITY	74369L103	1784	125,626	SH	SOLE
PROVIDENT BANCORP INC	EQUITY	743835100	44	1,357	SH	SOLE
PROVIDENT BANKSHARES CORP.	EQUITY	743859100	220	8,731	SH	SOLE
PROVIDENT FINANCIAL GROUP	EQUITY	743866105	1686	65,472	SH	SOLE
PROVIDENT FINANCIAL HLDGS	EQUITY	743868101	39	1,314	SH	SOLE
PROVIDENT FINANCIAL SERVICES	EQUITY	74386T105	343	18,017	SH	SOLE
PROVIDIAN FINANCIAL CORP.	EQUITY	74406A102	1196	129,123	SH	SOLE
PROVINCE HEALTHCARE CO.	EQUITY	743977100	193	17,433	SH	SOLE
PROXIM CORP CL-A	EQUITY	744283102	67	46,230	SH	SOLE
PRUDENTIAL FINANCIAL INC	EQUITY	744320102	7997	237,640	SH	SOLE
PS BUSINESS PARKS, INC.	EQUITY	69360J107	173	4,893	SH	SOLE
PS BUSINESS PKS INC CA COM	EQUITY	69360J107	8190	275300	SH	Sole
PSEG ENERGY HOLDINGS	EQUITY	744573106	4660	110,303	SH	SOLE
PSS WORLD MEDICAL, INC	EQUITY	69366A100	148	25,807	SH	SOLE
PTEK HLDGS INC	EQUITY	69366M104	82	16,224	SH	SOLE
Public Service	EQUITY	744573106	2113	50,000	SH	DEFINED
PUBLIC STORAGE INC	EQUITY	74460D109	46	1,370	SH	SOLE
PUBLIC STORAGE INC COM	EQUITY	74460D109	10747	354700	SH	Sole
PUGET ENEGY INC.	EQUITY	745310102	5810	243,419	SH	SOLE
PULITZER INC.	EQUITY	745769109	86	1,742	SH	SOLE
PULTE HOMES	EQUITY	745867101	9424	187918	SH	Sole
PULTE HOMES INC.	EQUITY	745867101	1672	27,109	SH	SOLE
PUMA TECHNOLOGY INC	EQUITY	745887109	48	14,097	SH	SOLE
QAD INC	EQUITY	74727D108	29	3,889	SH	SOLE
QLOGIC CORP COM	EQUITY	747277101	61312	1650824	SH	Sole
QLOGIC CORP.	EQUITY	747277101	8309	172,237	SH	SOLE
QUAKER CHEM CORP COM	EQUITY	747316107	75	2,995	SH	SOLE
QUAKER CIRY BANCORP INC	EQUITY	74731K106	80	1,932	SH	SOLE
QUALCOMM, INC.	EQUITY	747525103	14490	403,160	SH	SOLE
QUALITY SYSTEMS INC	EQUITY	747582104	34	1,252	SH	SOLE
QUANEX CORP.	EQUITY	747620102	183	6,170	SH	SOLE
QUANTA SERVICES, INC.	EQUITY	74762E102	1295	182,430	SH	SOLE
QUANTUM CORP DLT & STORAGE	EQUITY	747906204	1148	283,415	SH	SOLE
QUEST DIAGNOSTICS INC	EQUITY	74834L100	15867	248,700	SH	DEFINED
QUEST DIAGNOSTICS, INC.	EQUITY	74834L100	3911	61,294	SH	SOLE
QUEST SOFTWARE INC	EQUITY	74834T103	177	14,932	SH	SOLE
QUESTAR CORP.	EQUITY	748356102	3720	111,135	SH	SOLE
QUICKSILVER RESOURCES COM	EQUITY	74837R104	7129	299900	SH	Sole
QUICKSILVER RESOURCES INC	EQUITY	74837R104	102	4,268	SH	SOLE
QUICKSILVER, INC.	EQUITY	74838C106	340	20,633	SH	SOLE
QUIDEL CORPORATION	EQUITY	74838J101	64	10,312	SH	SOLE
QUINTILES TRANSNATIONAL CORP.	EQUITY	748767100	4237	299,029	SH	SOLE
QUIXOTE CORP	EQUITY	749056107	61	2,385	SH	SOLE
QWEST COMMUNICATIONS INTL.	EQUITY	749121109	3602	753,627	SH	SOLE
R&G FINANCIAL CO.	EQUITY	749136107	207	6,964	SH	SOLE
R. R. DONNELLEY AND SONS CO.	EQUITY	257867101	1460	55,872	SH	SOLE
R.H. DONNELLEY CORP.	EQUITY	74955W307	275	7,536	SH	SOLE
R.O.C. TAIWAN FUND	EQUITY	749651105	757	196,600	SH	SOLE
RADIAN GROUP INC	EQUITY	750236101	1334	36,400	SH	DEFINED
RADIAN GROUP, INC.	EQUITY	750236101	4600	125,500	SH	SOLE
RADIANT SYSTEMS, INC.	EQUITY	75025N102	44	6,411	SH	SOLE
RADIO ONE INC	EQUITY	75040P405	2147	120,800	SH	DEFINED
RADIO ONE INC -CL D	EQUITY	75040P405	21	1,175	SH	SOLE

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

RADIO ONE INC CL D NON VTG	EQUITY	75040P405	22816	1723254	SH	Sole
RADIO SHACK CORP.	EQUITY	750438103	2048	77,860	SH	SOLE
RADISYS CORP.	EQUITY	750459109	90	6,742	SH	SOLE
RAILAMERICA INC	EQUITY	750753105	95	11,244	SH	SOLE
RAINBOW TECHNOLOGIES INC	EQUITY	750862104	76	9,043	SH	SOLE
RAINDANCE COMM	EQUITY	75086X106	45	18,166	SH	SOLE
RAIT INVESTMENT TRUST	EQUITY	749227104	2154	81,284	SH	SOLE
RALCORP HOLDINGS, INC.	EQUITY	751028101	274	10,987	SH	SOLE
RAMBUS INC.	EQUITY	750917106	22	1,312	SH	SOLE
RAMCO-GERSHENSON PROPERTIES	EQUITY	751452202	95	4,067	SH	SOLE
RANGE RESOURCES CORP	EQUITY	75281A109	125	19,905	SH	SOLE
RARE HOSPITALITY INTERNATIONAL	EQUITY	753820109	243	7,479	SH	SOLE
RAVEN INDUSTRIES INC	EQUITY	754212108	50	2,509	SH	SOLE
RAYMOND JAMES FINANCIAL, INC.	EQUITY	754730109	18	537	SH	SOLE
RAYONIER, INC.	EQUITY	754907103	1850	56,074	SH	SOLE
RAYOVAC CORP.	EQUITY	755081106	160	12,344	SH	SOLE
RAYTECH CORP DEL	EQUITY	755103108	12	2,714	SH	SOLE
RAYTHEON CO	EQUITY	755111507	9110	277,400	SH	DEFINED
RAYTHEON CO.	EQUITY	755111507	7766	236,480	SH	SOLE
RC2 CORP	EQUITY	749388104	87	5,091	SH	SOLE
RCN CORP.	EQUITY	749361101	41	20,587	SH	SOLE
READER'S DIGEST ASSOC., INC.	EQUITY	755267101	1774	131,587	SH	SOLE
READING INTERNATIONAL INC-A	EQUITY	755408101	29	5,253	SH	SOLE
REALNETWORKS, INC.	EQUITY	75605L104	8	1,251	SH	SOLE
REALTY INCOME CORP.	EQUITY	756109104	18	481	SH	SOLE
RECKSON ASSOC REALTY CORP.	EQUITY	75621K106	2613	125,280	SH	SOLE
RECKSON ASSOCS RLTY CL B	EQUITY	75621K304	3810	196900	SH	Sole
RECKSON ASSOCS RLTY COM	EQUITY	75621K106	7797	414700	SH	Sole
RED HAT, INC.	EQUITY	756577102	15	1,992	SH	SOLE
RED ROBIN GOURMET BURGERS	EQUITY	75689M101	63	3,329	SH	SOLE
REDBACK NETWORKS INC	EQUITY	757209101	51	58,051	SH	SOLE
REDWOOD TRUST, INC.	EQUITY	758075402	1802	45,142	SH	SOLE
REEBOK INTERNATIONAL, LTD.	EQUITY	758110100	915	27,206	SH	SOLE
REGAL ENTMT GROUP	EQUITY	758766109	6591	279,509	SH	SOLE
REGAL-BELOIT CORP.	EQUITY	758750103	171	8,937	SH	SOLE
REGENCY CENTERS CORPORATION	EQUITY	758849103	13	359	SH	SOLE
REGENERATION TECHNOLOGIES	EQUITY	75886N100	117	8,840	SH	SOLE
REGENERON PHARMACEUTICALS INC.	EQUITY	75886F107	205	13,019	SH	SOLE
REGENT COMMUNICATIONS, INC	EQUITY	758865109	81	13,259	SH	SOLE
REGIONS FINANCIAL CORP.	EQUITY	758940100	3345	99,011	SH	SOLE
REGIS CORP.	EQUITY	758932107	19	644	SH	SOLE
REGISTER.COM	EQUITY	75914G101	75	12,424	SH	SOLE
REHAB CARE GROUP	EQUITY	759148109	89	6,046	SH	SOLE
REINSURANCE GROUP OF	EQUITY	759351109	9	270	SH	SOLE
RELIANCE STEEL & ALUMINIUM CO.	EQUITY	759509102	189	9,120	SH	SOLE
RELIANT RESOURCES INC	EQUITY	75952B105	23	3,694	SH	SOLE
REMEC, INC.	EQUITY	759543101	150	21,727	SH	SOLE
REMINGTON OIL & GAS CORP	EQUITY	759594302	146	7,969	SH	SOLE
RENAISSANCE LEARNING, INC.	EQUITY	75968L105	63	2,909	SH	SOLE
RENAL CARE GROUP, INC.	EQUITY	759930100	25	722	SH	SOLE
RENT-A-CENTER INC	EQUITY	76009N100	33	436	SH	SOLE
RENT-WAY, INC.	EQUITY	76009U104	37	8,029	SH	SOLE
REPLIGEN CORP	EQUITY	759916109	53	10,395	SH	SOLE

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

REPUBLIC BANCORP, INC.	EQUITY	760281204	301	22,265	SH	SOLE
REPUBLIC BANCSHARES, INC.	EQUITY	759929102	72	2,825	SH	SOLE
REPUBLIC SERVICES IN	EQUITY	760759100	4883	215,388	SH	SOLE
REPUBLIC SVCS INC	EQUITY	760759100	3908	172,400	SH	DEFINED
RESEARCH FRONTIERS	EQUITY	760911107	53	3,790	SH	SOLE
RESMED INC	EQUITY	761152107	21	527	SH	SOLE
RESOURCE AMERICA, INC.	EQUITY	761195205	58	5,621	SH	SOLE
RESOURCE BANKSHARES CORP/VA	EQUITY	76121R104	39	1,134	SH	SOLE
RESOURCES CONNECTION INC	EQUITY	76122Q105	179	7,489	SH	SOLE
RESPIRONICS INC.	EQUITY	761230101	20	535	SH	SOLE
RESTORATION HARDWARE I	EQUITY	760981100	32	7,291	SH	SOLE
RETEK INC.	EQUITY	76128Q109	580	92,073	SH	SOLE
RETRACTABLE TECHNOLOGIES INC	EQUITY	76129W105	20	2,350	SH	SOLE
REVLON INC-RTS	EQUITY	761525112		1,058	SH	SOLE
REVLON, INC.-CL A	EQUITY	761525500	9	2,894	SH	SOLE
REX STORES CORP	EQUITY	761624105	32	2,612	SH	SOLE
REYNOLDS AND REYNOLDS CO., CLASS A	EQUITY	761695105	2572	90,051	SH	SOLE
RF MICRO DEVICES INC	EQUITY	749941100	2402	407,101	SH	SOLE
RF MONOLITHICS INC COM(OXFORD PTNRS L	EQUITY	74955F106	24	4,973	SH	SOLE
RFS HOTEL INVESTORS, INC.	EQUITY	74955J108	3774	306,335	SH	SOLE
RIBAPHARM INC	EQUITY	762537108	73	11,351	SH	SOLE
RICHARDSON ELEC LTD	EQUITY	763165107	19	2,374	SH	SOLE
RIGGS NATIONAL CORP.	EQUITY	766570105	90	5,945	SH	SOLE
RIGHT MANAGEMENT CONSULTANTS	EQUITY	766573109	79	6,233	SH	SOLE
RITE AID CORP	EQUITY	767754104	30	6,659	SH	SOLE
RIVERSTONE NETWORKS INC	EQUITY	769320102	58	49,662	SH	SOLE
RIVIANA FOODS	EQUITY	769536103	61	2,268	SH	SOLE
RIVIERA HOLDINGS CORP	EQUITY	769627100	1774	345,900	SH	SOLE
RJ REYNOLDS TOBACCO HOLDINGS	EQUITY	76182K105	1400	37,628	SH	SOLE
RLI CORP.	EQUITY	749607107	227	6,886	SH	SOLE
ROADWAY CORP	EQUITY	769742107	30	1,020	SH	DEFINED
ROADWAY CORP.	EQUITY	769742107	125	4,397	SH	SOLE
ROBBINS & MYERS, INC.	EQUITY	770196103	76	4,107	SH	SOLE
ROBERT HALF INTERNATIONAL INC.	EQUITY	770323103	1435	75,788	SH	SOLE
ROCK-TENN CO., CLASS A	EQUITY	772739207	157	9,290	SH	SOLE
ROCKWELL AUTOMATION COM	EQUITY	773903109	9692	468200	SH	SOLE
ROCKWELL AUTOMATION INC	EQUITY	773903109	1963	82,343	SH	SOLE
ROCKWELL AUTOMATION INC	EQUITY	773903109	3102	130,100	SH	DEFINED
ROCKWELL COLLINS INC	EQUITY	774341101	1958	79,507	SH	SOLE
ROFIN-SINAR TECHNOLOGIES INC	EQUITY	775043102	62	4,404	SH	SOLE
ROGERS CORP.	EQUITY	775133101	202	6,063	SH	SOLE
ROHM + HAAS CO	EQUITY	775371107	16848	555,237	SH	DEFINED
ROHM AND HAAS CO.	EQUITY	775371107	3045	98,128	SH	SOLE
ROLLINS, INC.	EQUITY	775711104	1268	67,251	SH	SOLE
ROPER INDUSTRIES, INC.	EQUITY	776696106	387	10,400	SH	SOLE
ROSLYN BANCORP, INC.	EQUITY	778162107	2236	103,574	SH	SOLE
ROSS STORES, INC.	EQUITY	778296103	4643	108,072	SH	SOLE
Rostelecom ADR	EQUITY	778529107	831	80,000	SH	SOLE
ROTO-ROOTER INC	EQUITY	778787101	142	3,736	SH	SOLE
ROUSE CO	EQUITY	779273101	40	1,061	SH	SOLE
ROWAN COMPANIES, INC.	EQUITY	779382100	937	41,824	SH	SOLE
ROXIO INC	EQUITY	780008108	48	7,442	SH	SOLE
ROYAL BANCSHARES OF PENN-A	EQUITY	780081105	35	1,629	SH	SOLE

## Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

ROYAL CARIBBEAN CRUISE COM	EQUITY	V7780T103	3473	231100	SH	Sole
ROYAL CARIBBEAN CRUISES LT	EQUITY	V7780T103	783	33,800	SH	DEFINED
ROYAL GOLD INC	EQUITY	780287108	130	6,078	SH	SOLE
RPC	EQUITY	749660106	40	3,668	SH	SOLE
RPM INTERNATIONAL INC.	EQUITY	749685103	2137	155,388	SH	SOLE
RSA SECURITY INC.	EQUITY	749719100	1027	95,322	SH	SOLE
RTI INTERNATIONAL METALS, INC.	EQUITY	74973W107	78	7,217	SH	SOLE
RUBY TUESDAY INC	EQUITY	781182100	5824	235,500	SH	DEFINED
RUBY TUESDAY, INC.	EQUITY	781182100	2128	86,052	SH	SOLE
RUDDICK CORP.	EQUITY	781258108	1165	74,110	SH	SOLE
RUDOLPH TECHNOLOGIES INC.	EQUITY	781270103	71	4,438	SH	SOLE
RUSS BERRIE AND CO., INC.	EQUITY	782233100	125	3,424	SH	SOLE
RUSSELL CORP.	EQUITY	782352108	190	10,007	SH	SOLE
RYANAIR HOLDINGS PLC-SP ADR	EQUITY	783513104	207	4,611	SH	SOLE
RYAN'S FAMILY STEAK HOUSES	EQUITY	783519101	219	16,020	SH	SOLE
RYDER SYSTEM, INC.	EQUITY	783549108	714	27,881	SH	SOLE
RYERSON TULL, INC.	EQUITY	78375P107	72	8,246	SH	SOLE
RYLAND GROUP	EQUITY	783764103	24	343	SH	SOLE
RYLAND GROUP INC COM	EQUITY	783764103	13924	322400	SH	Sole
S & P 500 FUTURE	EQUITY	84749R100	27	2,641	SH	SOLE
S J W CORP COM	EQUITY	784305104	69	807	SH	SOLE
S&T BANCORP, INC.	EQUITY	783859101	275	10,011	SH	SOLE
S.Y. BANCORP INC	EQUITY	785060104	71	1,997	SH	SOLE
S1 CORPORATION	EQUITY	78463B101	105	26,373	SH	SOLE
SABRE HOLDINGS CORP.	EQUITY	785905100	2282	92,582	SH	SOLE
SAFECO CORP	EQUITY	786429100	2607	73,900	SH	DEFINED
SAFECO CORP.	EQUITY	786429100	2173	61,579	SH	SOLE
SAFEGUARD SCIENTIFICS, INC.	EQUITY	786449108	122	45,366	SH	SOLE
SAFENET INC	EQUITY	78645R107	90	3,251	SH	SOLE
SAFENET INC COM	EQUITY	78645R107	3145	153500	SH	Sole
SAFETY INSURANCE GROUP INC	EQUITY	78648T100	53	3,603	SH	SOLE
SAFEMET INC	EQUITY	786514208	4028	196,893	SH	SOLE
SAFLINK CORP	EQUITY	786578302	62	9,851	SH	SOLE
SAGA COMMUNICATIONS, INC. CLASS A	EQUITY	786598102	101	5,168	SH	SOLE
SAKS INC.	EQUITY	79377W108	1860	191,728	SH	SOLE
SALEM COMMUNICATION- CLASS A	EQUITY	794093104	67	3,295	SH	SOLE
SALIX PHARMACEUTICALS	EQUITY	795435106	70	6,782	SH	SOLE
SANCHEZ COMPUTER ASSOCIATES	EQUITY	799702105	27	5,254	SH	SOLE
SANDERS MORRIS HARRIS GRP IN	EQUITY	80000Q104	36	4,025	SH	SOLE
SANDERSON FARMS, INC.	EQUITY	800013104	56	1,977	SH	SOLE
SANDISK CORP COM	EQUITY	80004C101	8711	517900	SH	Sole
SANDISK CORP.	EQUITY	80004C101	3784	93,265	SH	SOLE
SANDY SPRING BANCORP, INC.	EQUITY	800363103	176	5,515	SH	SOLE
SANGSTAT MEDICAL CORP.	EQUITY	801003104	132	10,063	SH	SOLE
SANMINA - SCI CORP	EQUITY	800907107	1734	274,397	SH	SOLE
SANTANDER BANCORP	EQUITY	802809103	30	1,837	SH	SOLE
SAPIENT CORP.	EQUITY	803062108	81	29,400	SH	SOLE
SARA LEE CORP.	EQUITY	803111103	6310	335,440	SH	SOLE
SAUER-DANFOSS INC.	EQUITY	804137107	41	3,822	SH	SOLE
SAUL CENTERS, INC.	EQUITY	804395101	106	4,158	SH	SOLE
SAXON CAPITAL INC	EQUITY	80556P302	178	10,298	SH	SOLE
SBA COMMUNICATIONS CORPORATION	EQUITY	78388J106	50	16,467	SH	SOLE
SBC COMMUNICATIONS INC	EQUITY	78387G103	11376	445,252	SH	DEFINED
SBC Communications Inc	EQUITY	78387G103	1789	70,000	SH	DEFINED
SBC COMMUNICATIONS, INC.	EQUITY	78387G103	41412	1,620,820	SH	SOLE
SBS TECHNOLOGIES INC	EQUITY	78387P103	54	5,552	SH	SOLE

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

SCANA CORP	EQUITY	80589M102	5105	148,922	SH	SOLE
SCANSOFT INC	EQUITY	80603P107	105	19,294	SH	SOLE
SCANSOURCE INC	EQUITY	806037107	109	4,064	SH	SOLE
SCANSOURCE INC COM	EQUITY	806037107	1500	80000	SH	Sole
SCHAWK, INC.	EQUITY	806373106	30	2,875	SH	SOLE
SCHEIN HENRY INC COM	EQUITY	806407102	356	7900	SH	Sole
SCHERING PLOUGH CORP	EQUITY	806605101	7221	388,229	SH	DEFINED
SCHERING-PLOUGH CORP.	EQUITY	806605101	18831	1,012,440	SH	SOLE
SCHLUMBERGER	EQUITY	806857108	142	2,980	SH	DEFINED
SCHLUMBERGER, LTD.	EQUITY	806857108	12194	256,330	SH	SOLE
SCHNITZER STL INDS	EQUITY	806882106	75	1,714	SH	SOLE
SCHOLASTIC CORP.	EQUITY	807066105	1566	52,593	SH	SOLE
SCHOOL SPECIALTY, INC.	EQUITY	807863105	175	6,194	SH	SOLE
SCHULMAN, A. INC.	EQUITY	808194104	180	11,208	SH	SOLE
SCHWAB CHARLES CORP	EQUITY	808513105	5760	570,900	SH	DEFINED
SCHWEITZER-MAUDUIT INC.	EQUITY	808541106	136	5,623	SH	SOLE
SCICLONE PHARMACEUTICALS, INC.	EQUITY	80862K104	122	14,278	SH	SOLE
SCIENTIFIC GAMES CORP A	EQUITY	80874P109	175	18,735	SH	SOLE
SCIENTIFIC-ATLANTA, INC.	EQUITY	808655104	1581	66,318	SH	SOLE
SCOTTS CO.	EQUITY	810186106	15	301	SH	SOLE
SCP POOL CORPORATION	EQUITY	784028102	261	7,578	SH	SOLE
SCRIPPS CO	EQUITY	811054204	43	489	SH	SOLE
SCS TRANSPORTATION INC	EQUITY	81111T102	67	5,276	SH	SOLE
SEABOARD CORP.	EQUITY	811543107	29	140	SH	SOLE
SEABULK INTERNATIONAL INC	EQUITY	81169P101	39	4,443	SH	SOLE
SEACHANGE INTERNATIONAL, INC.	EQUITY	811699107	86	9,026	SH	SOLE
SEACOAST BANKING CORP FL	EQUITY	811707306	68	3,935	SH	SOLE
SEACOAST FINANCIAL SERVICES CO	EQUITY	81170Q106	174	8,774	SH	SOLE
SEACOR SMIT, INC.	EQUITY	811904101	237	6,482	SH	SOLE
SEALED AIR CORP	EQUITY	81211K100	1799	37,748	SH	SOLE
SEARS ROEBUCK & CO	EQUITY	812387108	5034	149,639	SH	SOLE
SEATTLE GENETICS INC WA	EQUITY	812578102	41	8,021	SH	SOLE
SECOND BANCORP, INC.	EQUITY	813114105	79	3,082	SH	SOLE
SECURE COMPUTING CORP	EQUITY	813705100	106	12,150	SH	SOLE
SECURITY BANK CORP	EQUITY	814047106	50	1,433	SH	SOLE
SEEBEYOND TECHNOLOGY CORP.	EQUITY	815704101	41	18,240	SH	SOLE
SEI INVESTMENTS CO.	EQUITY	784117103	4497	140,561	SH	SOLE
SELECT COMFORT CORP	EQUITY	81616X103	123	7,459	SH	SOLE
SELECT MED CORP	EQUITY	816196109	497	20,000	SH	DEFINED
SELECT MEDICAL CORP	EQUITY	816196109	218	8,773	SH	SOLE
SELECTIVE INSURANCE GROUP, INC	EQUITY	816300107	256	10,225	SH	SOLE
SEMCO ENERGY, INC.	EQUITY	78412D109	42	7,202	SH	SOLE
SEMINIS INC	EQUITY	816658108	21	5,583	SH	SOLE
SEMITOOL, INC.	EQUITY	816909105	30	6,163	SH	SOLE
SEMPRA ENERGY	EQUITY	816851109	4228	112,410	SH	SOLE
SEMTECH CORP.	EQUITY	816850101	1709	119,929	SH	SOLE
SENIOR HOUSING PROP TRUST	EQUITY	81721M109	234	17,286	SH	SOLE
SENSIENT TECHNOLOGIES CORP.	EQUITY	81725T100	1788	77,768	SH	SOLE
SEPRACOR, INC.	EQUITY	817315104	2034	113,442	SH	SOLE
SEQUA CORP CLASS A	EQUITY	817320104	523	15,248	SH	SOLE
SERENA SOFTWARE, INC.	EQUITY	817492101	179	8,651	SH	SOLE
SEROLOGICALS CORP.	EQUITY	817523103	117	8,617	SH	SOLE
SERVICE CORP INTERNATIONAL	EQUITY	817565104	16	4,109	SH	SOLE
SERVICEMASTER COMPAN	EQUITY	81760N109	44	4,106	SH	SOLE
SFBC INTERNATIONAL INC	EQUITY	784121105	36	1,975	SH	SOLE
SHARPER IMAGE CORP	EQUITY	820013100	97	3,560	SH	SOLE



Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

SHAW GROUP INC	EQUITY	820280105	173	14,351	SH	SOLE
SHENANDOAH TELECOMMUNI	EQUITY	82312B106	59	1,234	SH	SOLE
SHERWIN WILLIAMS CO	EQUITY	824348106	7667	285,242	SH	DEFINED
SHERWIN-WILLIAMS CO.	EQUITY	824348106	1751	65,126	SH	SOLE
SHOE CARNIVAL INC	EQUITY	824889109	41	2,746	SH	SOLE
SHOPKO STORES, INC.	EQUITY	824911101	135	10,409	SH	SOLE
SHORE BANCSHARES INC	EQUITY	825107105	63	2,044	SH	SOLE
SHUFFLE MASTER, INC.	EQUITY	825549108	185	6,323	SH	SOLE
SHURGARD STORAGE CENTERS, INC. CLASS	EQUITY	82567D104	16	495	SH	SOLE
SICOR INC	EQUITY	825846108	3214	158,009	SH	SOLE
SICOR INC COM	EQUITY	825846108	10478	627400	SH	Sole
SIEBEL SYSTEMS, INC.	EQUITY	826170102	2369	249,855	SH	SOLE
SIERRA BANCORP	EQUITY	82620P102	27	1,925	SH	SOLE
SIERRA HEALTH SERVICES, INC.	EQUITY	826322109	177	8,853	SH	SOLE
SIERRA PACIFIC RESOURCES	EQUITY	826428104	1190	200,338	SH	SOLE
SIGMA ALDRICH CORP.	EQUITY	826552101	2014	37,082	SH	SOLE
SIGMA DESIGNS INC	EQUITY	826565103	66	6,082	SH	SOLE
SIGNAL TECHNOLOGY CORP COM	EQUITY	826675100	5160	469500	SH	Sole
SILGAN HOLDINGS, INC.	EQUITY	827048109	129	4,112	SH	SOLE
SILICON GRAPHICS, INC.	EQUITY	827056102	89	77,695	SH	SOLE
SILICON IMAGE INC	EQUITY	82705T102	145	26,386	SH	SOLE
SILICON LABORATORIES COM	EQUITY	826919102	16912	646748	SH	Sole
SILICON LABORATORIES INC	EQUITY	826919102	1748	65,662	SH	SOLE
SILICON STORAGE TECHNOLOGY	EQUITY	827057100	127	30,231	SH	SOLE
SILICON VALLEY BANCSHARES	EQUITY	827064106	1529	64,213	SH	SOLE
SILICONIX, INC.	EQUITY	827079203	80	2,224	SH	SOLE
SIMMONS FIRST NATIONAL CORP.	EQUITY	828730200	108	5,380	SH	SOLE
SIMON PPTY GROUP	EQUITY	828806109	24769	691300	SH	Sole
SIMON PROPERTY GROUP INC	EQUITY	828806109	3258	83,484	SH	SOLE
SIMPLETECH INC	EQUITY	828823104	12	2,914	SH	SOLE
SIMPSON MANUFACTURING CO.	EQUITY	829073105	207	5,647	SH	SOLE
SINCLAIR BROADCAST GROUP, INC.	EQUITY	829226109	168	14,451	SH	SOLE
SIPEX CORP.	EQUITY	829909100	45	9,421	SH	SOLE
SIRIUS SATELLITE RADIO INC.	EQUITY	82966U103	683	403,914	SH	SOLE
SIRNA THERAPEUTICS INC	EQUITY	829669100	21	2,448	SH	SOLE
SIX FLAGS, INC	EQUITY	83001P109	1074	158,415	SH	SOLE
SIZELER PPTY INVS INC	EQUITY	830137105	45	4,389	SH	SOLE
SKECHERS USA INC. CL-A	EQUITY	830566105	52	7,068	SH	SOLE
SKY FINANCIAL GROUP	EQUITY	83080P103	26	1,196	SH	SOLE
SKYLINE CORP.	EQUITY	830830105	69	2,305	SH	SOLE
SKYWEST INC	EQUITY	830879102	18137	950,571	SH	SOLE
SKYWORKS SOLUTIONS INC	EQUITY	83088M102	357	52,718	SH	SOLE
SL GREEN REALTY CORP.	EQUITY	78440X101	363	10,408	SH	SOLE
SL GREEN RLTY CORP COM	EQUITY	78440X101	10601	346900	SH	Sole
SLM CORP	EQUITY	78442P106	7693	196,410	SH	SOLE
SLM CORP	EQUITY	78442P106	20494	523,200	SH	DEFINED
SM&A	EQUITY	78465D105	52	4,627	SH	SOLE
SMART & FINAL, INC.,	EQUITY	831683107	22	4,683	SH	SOLE
SMITH A O CORP	EQUITY	831865209	3938	139,900	SH	DEFINED
SMITH INTERNATIONAL, INC.	EQUITY	832110100	5034	137,006	SH	SOLE

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

SMITH INTL INC	EQUITY	832110100	17150	466,800	SH	DEFINED
SMITH, A.O. CORP.	EQUITY	831865209	178	6,329	SH	SOLE
SMITHFIELD FOODS INC	EQUITY	832248108	3363	146,738	SH	SOLE
SMURFIT-STONE CONTAINER CORP.	EQUITY	832727101	21088	1,620,931	SH	SOLE
SNAP-ON, INC.	EQUITY	833034101	754	25,959	SH	SOLE
SOHU.COM INC	EQUITY	83408W103	219	6,427	SH	SOLE
SOLA INTERNATIONAL, INC.	EQUITY	834092108	152	8,745	SH	SOLE
SOLECTRON CORP.	EQUITY	834182107	1384	370,141	SH	SOLE
SOLUTIA, INC.	EQUITY	834376105	87	39,811	SH	SOLE
SONIC AUTOMOTIVE INC	EQUITY	83545G102	227	10,352	SH	SOLE
SONIC CORP.	EQUITY	835451105	373	14,714	SH	SOLE
SONIC SOLUTIONS	EQUITY	835460106	39	4,546	SH	SOLE
SONICWALL INC	EQUITY	835470105	95	19,596	SH	SOLE
SONOCO PRODUCTS CO.	EQUITY	835495102	3119	129,860	SH	SOLE
SONOSIGHT, INC.	EQUITY	83568G104	108	5,408	SH	SOLE
SONUS NETWORKS INC	EQUITY	835916107	365	75,351	SH	SOLE
SONUS NETWORKS INC	EQUITY	835916107	8779	1,745,300	SH	DEFINED
SOTHEBY'S HOLDINGS, INC. CLASS A	EQUITY	835898107	735	98,848	SH	SOLE
SOUND FEDERAL BANCORP INC	EQUITY	83607V104	69	5,028	SH	SOLE
SOUNDVIEW TECHNOLOGY GRUOP INC	EQUITY	83611Q109	64	6,232	SH	SOLE
SOURCE INTERLINK COS INC	EQUITY	836151209	33	4,400	SH	SOLE
SOURCECORP	EQUITY	836167106	125	5,797	SH	SOLE
SOUTH FINANCIAL GROUP INC.	EQUITY	837841105	410	17,735	SH	SOLE
SOUTH JERSEY INDUSTRIES, INC.	EQUITY	838518108	174	4,712	SH	SOLE
SOUTHERN CO	EQUITY	842587107	9720	311,950	SH	SOLE
SOUTHERN CO	EQUITY	842587107	9177	294,500	SH	DEFINED
SOUTHERN FINANCIAL BNCRP	EQUITY	842870107	64	2,081	SH	SOLE
SOUTHERN PERU COPPER CORP.	EQUITY	843611104	3	207	SH	SOLE
SOUTHERN UNION CO.	EQUITY	844030106	340	20,097	SH	SOLE
SOUTHSIDE BANCSHARES INC	EQUITY	84470P109	57	3,200	SH	SOLE
SOUTHTRUST CORP.	EQUITY	844730101	4097	151,757	SH	SOLE
SOUTHWEST AIRLINES CO.	EQUITY	844741108	5791	336,680	SH	SOLE
SOUTHWEST BANCORP INC	EQUITY	844767103	55	2,019	SH	SOLE
SOUTHWEST BANCORPORATION OF TX	EQUITY	84476R109	349	10,746	SH	SOLE
SOUTHWEST GAS CORP	EQUITY	844895102	245	11,585	SH	SOLE
SOUTHWEST WTR CO	EQUITY	845331107	52	3,721	SH	SOLE
SOUTHWESTERN ENERGY CO.	EQUITY	845467109	203	13,511	SH	SOLE
SOVEREIGN BANCORP, INC.	EQUITY	845905108	5493	350,987	SH	SOLE
SOVRAN SELF STORAGE, INC.	EQUITY	84610H108	156	4,945	SH	SOLE
SPANISH BROADCASTING SYS, INC. CLASS	EQUITY	846425882	97	12,027	SH	SOLE
SPARTECH CORP.	EQUITY	847220209	186	8,765	SH	SOLE
SPECTRALINK CORP	EQUITY	847580107	59	6,074	SH	SOLE
SPEECHWORKS INTERNATIONAL	EQUITY	84764M101	49	10,329	SH	SOLE
SPEEDWAY MOTORSPORTS	EQUITY	847788106	143	5,348	SH	SOLE
SPHERION CORPORATION	EQUITY	848420105	157	22,543	SH	SOLE
SPINNAKER EXPLORATION CO	EQUITY	84855W109	246	9,404	SH	SOLE
SPORTS AUTH INC	EQUITY	849176102	584	54,594	SH	SOLE
SPORTS RESORTS INTL INC	EQUITY	84918U108	2	533	SH	SOLE
SPRINT CORP. FON GROUP	EQUITY	852061100	5596	388,600	SH	SOLE
SPRINT CORP. PCS GROUP	EQUITY	852061506	2653	461,324	SH	SOLE
SPS TECHNOLOGIES, INC.	EQUITY	784626103	84	3,111	SH	SOLE
SPSS, INC.	EQUITY	78462K102	77	4,667	SH	SOLE
SPX CORP.	EQUITY	784635104	19962	453,072	SH	SOLE
SRA INTERNATIONAL CL A	EQUITY	78464R105	91	2,850	SH	SOLE
SS&C TECHNOLOGIES INC	EQUITY	85227Q100	44	2,799	SH	SOLE
ST FRANCIS CAPITAL CORP.	EQUITY	789374105	80	2,736	SH	SOLE

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

ST JUDE MEDICAL, INC.	EQUITY	790849103	4463	77,610	SH	SOLE
ST PAUL COS INC	EQUITY	792860108	2698	73,900	SH	DEFINED
ST. MARY LAND & EXPLORATION	EQUITY	792228108	292	10,686	SH	SOLE
ST. PAUL COMPANIES, INC.	EQUITY	792860108	4918	134,705	SH	SOLE
STAAR SURGICAL CO	EQUITY	852312305	75	6,502	SH	SOLE
STAGE STORES INC	EQUITY	85254C305	131	5,578	SH	SOLE
STAMPS.COM INC	EQUITY	852857101	67	13,892	SH	SOLE
STANCORP FINANCIAL GROUP, INC.	EQUITY	852891100	2042	39,099	SH	SOLE
STANDARD & POOR'S DEPOSITARY SPDR	EQUITY	78462F103	5289	54,170	SH	SOLE
STANDARD COML CORP. COM	EQUITY	853258101	64	3,760	SH	SOLE
STANDARD MICROSYSTEMS CORP.	EQUITY	853626109	69	4,566	SH	SOLE
STANDARD MOTOR PRODUCTS, INC.	EQUITY	853666105	18	1,633	SH	SOLE
STANDARD PACIFIC CORP.	EQUITY	85375C101	406	12,244	SH	SOLE
STANDARD REGISTER CO.	EQUITY	853887107	74	4,469	SH	SOLE
STANDEX INTERNATIONAL CORP.	EQUITY	854231107	87	4,158	SH	SOLE
STANLEY FURNITURE CO INC	EQUITY	854305208	51	1,863	SH	SOLE
STANLEY WORKS	EQUITY	854616109	1043	37,797	SH	SOLE
STAPLES, INC.	EQUITY	855030102	54739	2,983,077	SH	SOLE
STAR SCIENTIFIC INC	EQUITY	85517P101	31	9,310	SH	SOLE
STARBUCKS CORP.	EQUITY	855244109	5035	205,081	SH	SOLE
STARTEK INC	EQUITY	85569C107	105	3,986	SH	SOLE
STARWOOD HOTELS & RESORTS	EQUITY	85590A203	2289	96200	SH	Sole
STARWOOD HOTELS & RESORTS WW	EQUITY	85590A203	2556	89,395	SH	SOLE
STATE AUTO FINANCIAL CORP.	EQUITY	855707105	110	4,884	SH	SOLE
STATE BANCORP INC	EQUITY	855716106	50	2,551	SH	SOLE
STATE FINL SERVICES CORP-A	EQUITY	856855101	43	1,947	SH	SOLE
STATE STREET CORP.	EQUITY	857477103	7085	179,810	SH	SOLE
STATEN ISLAND BANCORP, INC.	EQUITY	857550107	393	20,165	SH	SOLE
STATION CASINOS INC COM	EQUITY	857689103	4264	202000	SH	Sole
STATION CASINOS, INC.	EQUITY	857689103	14	565	SH	SOLE
STEEL DYNAMICS, INC.	EQUITY	858119100	197	14,273	SH	SOLE
STEELCASE INC-CL A	EQUITY	858155203	7	572	SH	SOLE
STEIN MART, INC.	EQUITY	858375108	45	7,708	SH	SOLE
STEINWAY MUSICAL INSTRUMENTS	EQUITY	858495104	27306	1,773,104	SH	SOLE
STELLENT INC	EQUITY	85856W105	36	6,678	SH	SOLE
STEPAN CO.	EQUITY	858586100	44	1,957	SH	SOLE
STERICYCLE INC	EQUITY	858912108	3913	101,700	SH	DEFINED
STERICYCLE INC COM	EQUITY	858912108	45414	1208134	SH	Sole
STERICYCLE, INC.	EQUITY	858912108	2100	54,734	SH	SOLE
STERIS CORP COM	EQUITY	859152100	2161	93,591	SH	SOLE
STERLING BANCORP	EQUITY	859158107	110	3,944	SH	SOLE
STERLING BANCSHARES, INC.	EQUITY	858907108	196	15,064	SH	SOLE
STERLING FINANCIAL CORP	EQUITY	859317109	150	6,437	SH	SOLE
STERLING FINL CORP WAS	EQUITY	859319105	137	5,620	SH	SOLE
STEVEN MADDEN, LTD.	EQUITY	556269108	82	3,798	SH	SOLE
STEWART & STEVENSON SERVICES	EQUITY	860342104	171	10,834	SH	SOLE
STEWART ENTERPRISES, INC.	EQUITY	860370105	158	36,708	SH	SOLE
STEWART INFORMATION SERVICES COM	EQUITY	860372101	177	6,357	SH	SOLE
STILLWATER MINING CO.	EQUITY	86074Q102	86	16,708	SH	SOLE
STONE ENERGY CORP.	EQUITY	861642106	360	8,597	SH	SOLE
STONERIDGE, INC.	EQUITY	86183P102	66	4,829	SH	SOLE
STORAGE TECHNOLOGY CORP.	EQUITY	862111200	3765	146,288	SH	SOLE
STORAGENETWORKS INC	EQUITY	86211E103	52	37,796	SH	SOLE
STRATASYS INC	EQUITY	862685104	61	1,754	SH	SOLE
STRATEX NETWORKS INC	EQUITY	86279T109	98	31,510	SH	SOLE
STRATTEC SEC CORP	EQUITY	863111100	64	1,210	SH	SOLE

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

STRAYER ED INC COM	EQUITY	863236105	6637	120900	SH	Sole
STRAYER EDUCATION, INC	EQUITY	863236105	322	4,050	SH	SOLE
STRIDE RITE CORP.	EQUITY	863314100	139	13,997	SH	SOLE
STRYKER CORP COM	EQUITY	863667101	1716	25000	SH	Sole
STRYKER CORP.	EQUITY	863667101	5945	85,700	SH	SOLE
STUDENT LOAN CORP.	EQUITY	863902102	1091	8,658	SH	SOLE
STURM, RUGER & CO., INC.	EQUITY	864159108	81	8,084	SH	SOLE
SUBURBAN PROPANE PARTNERS LP	EQUITY	864482104	5581	190,550	SH	SOLE
SUFFOLK BANCORP	EQUITY	864739107	135	4,199	SH	SOLE
SUMMIT AMERICA TELEVISION INC	EQUITY	86600T109	39	13,556	SH	SOLE
SUMMIT BANCSHARES INC	EQUITY	866011109	47	1,983	SH	SOLE
SUMMIT PROPERTIES, INC.	EQUITY	866239106	185	8,944	SH	SOLE
SUN BANCORP INC	EQUITY	86663B102	90	4,496	SH	SOLE
SUN COMMUNITIES, INC.	EQUITY	866674104	205	5,223	SH	SOLE
SUN MICROSYSTEMS, INC.	EQUITY	866810104	7802	1,677,811	SH	SOLE
SUNCOR ENERGY INC COM (F)	EQUITY	867229106	14795	846902	SH	Sole
SUNGARD DATA SYSTEMS, INC.	EQUITY	867363103	4391	169,454	SH	SOLE
SUNOCO, INC.	EQUITY	86764P109	1291	34,203	SH	SOLE
SUNRISE SENIOR LIVING INC	EQUITY	86768K106	142	6,333	SH	SOLE
SUNTRUST BANKS, INC.	EQUITY	867914103	8364	140,950	SH	SOLE
SUPERCONDUCTOR TECHNOLOGIES	EQUITY	867931107	42	18,789	SH	SOLE
SUPERGEN, INC.	EQUITY	868059106	60	11,173	SH	SOLE
SUPERIOR ENERGY SERVICES, INC.	EQUITY	868157108	173	18,272	SH	SOLE
SUPERIOR FINANCIAL CORP	EQUITY	868161100	162	6,789	SH	SOLE
SUPERIOR INDS INTL INC COM	EQUITY	868168105	14445	396518	SH	Sole
SUPERIOR INDUSTRIES INTL, INC.	EQUITY	868168105	1834	43,990	SH	SOLE
SUPERTEX INC	EQUITY	868532102	62	3,361	SH	SOLE
SUPERVALU, INC.	EQUITY	868536103	1271	59,626	SH	SOLE
SUPPORTSOFT INC	EQUITY	868587106	61	9,409	SH	SOLE
SUREBEAM CORP CL A	EQUITY	86866R102	77	28,664	SH	SOLE
SUREWEST COMMUNICATION	EQUITY	868733106	168	5,528	SH	SOLE
SURMODICS INC	EQUITY	868873100	162	5,310	SH	SOLE
SUSQUEHANNA BANCSHARES, INC.	EQUITY	869099101	352	15,086	SH	SOLE
SWIFT ENERGY CO.	EQUITY	870738101	107	9,753	SH	SOLE
SWIFT TRANSN CO COM	EQUITY	870756103	26910	1681900	SH	Sole
SWIFT TRANSPORTATION CO., INC.	EQUITY	870756103	2069	111,256	SH	SOLE
SWS GROUP INC	EQUITY	78503N107	107	5,321	SH	SOLE
SYBASE, INC.	EQUITY	871130100	2644	190,087	SH	SOLE
SYBRON DENTAL SPECIALTIES INC.	EQUITY	871142105	342	14,509	SH	SOLE
SYCAMORE NETWORKS, INC	EQUITY	871206108	240	62,758	SH	SOLE
SYKES ENTERPRISES, INC.	EQUITY	871237103	44	9,072	SH	SOLE
SYLVAN LEARNING SYSTEMS, INC.	EQUITY	871399101	1530	67,120	SH	SOLE
SYMANTEC CORP COM	EQUITY	871503108	12270	313158	SH	Sole
SYMANTEC CORP.	EQUITY	871503108	10691	243,471	SH	SOLE
SYMBOL TECHNOLOGIES, INC.	EQUITY	871508107	1344	103,283	SH	SOLE
SYMMETRICOM, INC.	EQUITY	871543104	63	14,299	SH	SOLE
SYMX TECHNOLOGIES INC.	EQUITY	87155S108	145	8,806	SH	SOLE
SYNAPTICS INC	EQUITY	87157D109	83	6,204	SH	SOLE
SYNOPSYS INC.	EQUITY	871607107	7834	126,500	SH	SOLE
SYNOVIS LIFE TECHNOLOGIES IN	EQUITY	87162G105	64	3,211	SH	SOLE
SYNOVUS FINANCIAL CORP.	EQUITY	87161C105	3358	156,165	SH	SOLE

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

SYNPLICITY INC	EQUITY	87160Y108	24	4,570	SH	SOLE
SYNTEL, INC.	EQUITY	87162H103	38	2,416	SH	SOLE
SYPRIS SOLUTIONS INC	EQUITY	871655106	21	2,048	SH	SOLE
SYSCO CORP.	EQUITY	871829107	8423	280,390	SH	SOLE
SYSTEMAX INC	EQUITY	871851101	12	3,488	SH	SOLE
SYSTEMS & COMPUTER TECHNOLOGY	EQUITY	871873105	113	12,792	SH	SOLE
T ROWE PRICE GROUP INC.	EQUITY	74144T108	2397	63,453	SH	SOLE
TAIWAN FUND	EQUITY	874036106	526	57,450	SH	SOLE
TAIWAN SEMICONDUCTOR-SP ADR	EQUITY	874039100	97	9,600	SH	SOLE
TAKE-TWO INTERACTIVE SOFTWARE	EQUITY	874054109	416	14,681	SH	SOLE
TALBOTS INC	EQUITY	874161102	11	370	SH	SOLE
TALK AMERICA HOLDINGS INC	EQUITY	87426R202	111	9,954	SH	SOLE
TALX CORP	EQUITY	874918105	115	5,157	SH	SOLE
TANGER FACTORY OUTLET CTRS	EQUITY	875465106	82	2,464	SH	SOLE
TANOX INC	EQUITY	87588Q109	145	9,070	SH	SOLE
TANOX INC	EQUITY	87588Q109	803	50,000	SH	DEFINED
TARGET CORPORATION	EQUITY	87612E106	17729	468,530	SH	SOLE
TARRAGON REALTY INVESTORS	EQUITY	876287103	30	2,072	SH	SOLE
TAUBMAN CENTERS, INC.	EQUITY	876664103	320	16,721	SH	SOLE
TAYLOR CAPITAL GROUP INC	EQUITY	876851106	30	1,443	SH	SOLE
TBC CORP.	EQUITY	872180104	122	6,388	SH	SOLE
TCF FINANCIAL CORP.	EQUITY	872275102	3888	97,582	SH	SOLE
TECH DATA CORP.	EQUITY	878237106	2037	76,134	SH	SOLE
TECHE CORP.	EQUITY	878377100	470	15,498	SH	SOLE
TECHNICAL OLYMPIC USA INC	EQUITY	878483106	21	876	SH	SOLE
TECHNITROL, INC.	EQUITY	878555101	230	15,277	SH	SOLE
Technology Select Sector (SPDR)	EQUITY	81369Y803	683	40,000	SH	DEFINED
TECO ENERGY, INC.	EQUITY	872375100	964	80,404	SH	SOLE
TECUMSEH PRODUCTS CO. CLASS A	EQUITY	878895200	1179	30,741	SH	SOLE
TEJON RANCH CO.	EQUITY	879080109	79	2,627	SH	SOLE
TEKELEC	EQUITY	879101103	218	19,354	SH	SOLE
TEKTRONIX, INC.	EQUITY	879131100	837	38,729	SH	SOLE
TELEDYNE TECHNOLOGIES INC	EQUITY	879360105	160	12,234	SH	SOLE
TELEFLEX INC.	EQUITY	879369106	2254	52,979	SH	SOLE
TELEFONOS DE MEXICO CL L-TELMEX	EQUITY	879403780	7082	198,120	SH	SOLE
TELEPHONE AND DATA SYSTEMS	EQUITY	879433100	3838	77,224	SH	SOLE
TELETECH HOLDINGS	EQUITY	879939106	51	13,179	SH	SOLE
TELIK INC	EQUITY	87959M109	196	12,206	SH	SOLE
TELLABS, INC.	EQUITY	879664100	1294	197,303	SH	SOLE
TELLIUM INC	EQUITY	87967E107	33	36,967	SH	SOLE
TEMPLE-INLAND INC.	EQUITY	879868107	1029	23,989	SH	SOLE
TENARIS SA-ADR	EQUITY	88031M109	1674	65,632	SH	SOLE
TENET HEALTHCARE CORP.	EQUITY	88033G100	2427	208,296	SH	SOLE
TENNANT CO.	EQUITY	880345103	119	3,229	SH	SOLE
TENNECO AUTOMOTIVE INC	EQUITY	880349105	57	15,925	SH	SOLE
TERADYNE, INC.	EQUITY	880770102	1555	89,832	SH	SOLE
TERAYON COMMUNICATION	EQUITY	880775101	67	24,863	SH	SOLE
TEREX CORP.	EQUITY	880779103	324	16,622	SH	SOLE
TESORO PETROLEUM CORP.	EQUITY	881609101	151	21,964	SH	SOLE
TETRA TECH INC NEW COM	EQUITY	88162G103	12512	884900	SH	Sole
TETRA TECH, INC.	EQUITY	88162G103	332	19,062	SH	SOLE
TETRA TECHNOLOGIES, INC.	EQUITY	88162F105	150	5,057	SH	SOLE
TEVA PHARMACEUTCL INDS (ADR)	EQUITY	881624209	17889	429500	SH	Sole
TEVA PHARMACEUTICAL ADR	EQUITY	881624209	7204	126,600	SH	SOLE
TEVA PHARMACEUTICAL INDS L	EQUITY	881624209	25700	451,350	SH	DEFINED

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

TEXAS GENCO HOLDINGS INC	EQUITY	882443104	463	19,909	SH	SOLE
TEXAS INDUSTRIES, INC.	EQUITY	882491103	191	8,008	SH	SOLE
TEXAS INSTRS INC	EQUITY	882508104	27253	1,548,475	SH	DEFINED
TEXAS INSTRUMENTS, INC.	EQUITY	882508104	32960	1,872,730	SH	SOLE
TEXAS REGIONAL BANCSHARES, INC CLASS	EQUITY	882673106	304	8,914	SH	SOLE
TEXTRON FINANACIAL CORP	EQUITY	883203101	2341	60,007	SH	SOLE
THE ADVISORY BOARD COMPANY	EQUITY	00762W107	5351	153100	SH	Sole
THE ST JOE COMPANY	EQUITY	790148100	16	514	SH	SOLE
THE STEAK N SHAKE COMPANY	EQUITY	857873103	128	8,417	SH	SOLE
THE TITAN CORPORATION	EQUITY	888266103	1397	135,793	SH	SOLE
THE YANKEE CANDLE CO.	EQUITY	984757104	275	11,846	SH	SOLE
THERAGENICS CORP.	EQUITY	883375107	49	11,377	SH	SOLE
THERASENSE INC	EQUITY	883381105	92	9,152	SH	SOLE
THERMO ELECTRON CORP.	EQUITY	883556102	1747	83,133	SH	SOLE
THESTREET.COM INC.	EQUITY	88368Q103	23	4,829	SH	SOLE
THIRD WAVE TECHNOLOGIES	EQUITY	88428W108	41	9,121	SH	SOLE
THOMAS & BETTS CORP.	EQUITY	884315102	600	41,489	SH	SOLE
THOMAS INDUSTRIES, INC.	EQUITY	884425109	98	3,610	SH	SOLE
THOMAS NELSON	EQUITY	640376109	38	3,020	SH	SOLE
THOR INDUSTRIES, INC.	EQUITY	885160101	277	6,793	SH	SOLE
THORATEC LABORATORIES CORP.	EQUITY	885175307	266	18,133	SH	SOLE
THORNBURG MORTGAGE INC.	EQUITY	885218107	3683	149,118	SH	SOLE
THQ INC	EQUITY	872443403	260	14,452	SH	SOLE
THREE-FIVE SYS INC COM	EQUITY	88554L108	56	8,094	SH	SOLE
TIBCO SOFTWARE INC	EQUITY	88632Q103	163	31,903	SH	SOLE
TIDEWATER INC	EQUITY	886423102	1789	60,900	SH	DEFINED
TIDEWATER, INC.	EQUITY	886423102	3689	125,603	SH	SOLE
TIER TECHNOLOGIES INC	EQUITY	88650Q100	41	5,319	SH	SOLE
TIERONE CORP	EQUITY	88650R108	168	8,584	SH	SOLE
TIFFANY & CO.	EQUITY	886547108	2106	64,452	SH	SOLE
TIFFANY + CO NEW	EQUITY	886547108	15958	488,290	SH	DEFINED
TIMBERLAND COMPANY	EQUITY	887100105	2537	47,988	SH	SOLE
TIME WARNER TELECOM	EQUITY	887319101	93	15,204	SH	SOLE
TIMKEN CO.	EQUITY	887389104	12	687	SH	SOLE
TIVO INC	EQUITY	888706108	182	15,049	SH	SOLE
TJX COMPANIES, INC.	EQUITY	872540109	4305	228,501	SH	SOLE
TOLL BROTHERS, INC.	EQUITY	889478103	2647	93,503	SH	SOLE
TOLLGRADE COMMUNICATIONS INC	EQUITY	889542106	96	5,154	SH	SOLE
TOMPKINS TRUSTCO INC	EQUITY	890110109	125	2,806	SH	SOLE
TOO INC	EQUITY	890333107	263	12,983	SH	SOLE
TOOTSIE ROLL INDUSTRIES, INC.	EQUITY	890516107	2121	69,550	SH	SOLE
TOPPS CO. INC.	EQUITY	890786106	100	11,855	SH	SOLE
TORCHMARK CORP.	EQUITY	891027104	1930	51,805	SH	SOLE
TORO CO.	EQUITY	891092108	370	9,305	SH	SOLE
TOTAL SYSTEM SERVICE	EQUITY	891906109	13	592	SH	SOLE
TOWER AUTOMOTIVE, INC.	EQUITY	891707101	78	21,378	SH	SOLE
TOWN & COUNTRY TRUST	EQUITY	892081100	127	5,461	SH	SOLE
TOYS R US INC.	EQUITY	892335100	1152	95,047	SH	SOLE
TRACTOR SUPPLY CO	EQUITY	892356106	262	5,532	SH	SOLE
TRADESTATION GROUP INC	EQUITY	89267P105	68	6,598	SH	SOLE
TRAMMELL CROW CO.	EQUITY	89288R106	124	11,724	SH	SOLE
TRANS WORLD ENTERTAINMENT CORP	EQUITY	89336Q100	27	5,187	SH	SOLE
TRANSACTION SYSTEMS ARCHITECTS CLASS	EQUITY	893416107	544	60,103	SH	SOLE
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	2162606	31,274,130	SH	SOLE
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	20	294	SH	SOLE
TRANSCONTINENTAL RLTY	EQUITY	893617209	9	636	SH	SOLE

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

TRANSKARYOTIC THERAPIES, INC.	EQUITY	893735100	129	11,188	SH	SOLE
TRANSMETA CORP	EQUITY	89376R109	113	70,931	SH	SOLE
TRANSMONTAIGNE, INC.	EQUITY	893934109	43	6,570	SH	SOLE
TRANSOCEAN INC	EQUITY	G90078109	5037	229,280	SH	SOLE
TRANSOCEAN SEDCO FOREX INC	EQUITY	G90078109	8	378.000	SH	DEFINED
TRAVELERS PPTY CAS CORP NE	EQUITY	89420G109	8304	522,311	SH	DEFINED
TRAVELERS PPTY CAS CORP NEW	EQUITY	89420G406	10	640	SH	DEFINED
TRAVELERS PROPERTY CASUALTY	EQUITY	89420G406	6860	434,981	SH	SOLE
TRC COS INC	EQUITY	872625108	66	4,467	SH	SOLE
TREDEGAR CORP.	EQUITY	894650100	175	11,644	SH	SOLE
TREX COMPANY, INC.	EQUITY	89531P105	111	2,839	SH	SOLE
TRIAD HOSPITALS INC COM	EQUITY	89579K109	385	14300	SH	Sole
TRIAD HOSPITALS, INC.	EQUITY	89579K109	2504	100,901	SH	SOLE
TRIARC COMPANIES INC. CLASS A	EQUITY	895927101	140	4,671	SH	SOLE
Tribune Co	EQUITY	896047107	725	15,000	SH	DEFINED
TRIBUNE CO.	EQUITY	896047107	6502	134,610	SH	SOLE
TRICO BANCSHARES	EQUITY	896095106	51	1,997	SH	SOLE
TRIMBLE NAVIGATION LTD.	EQUITY	896239100	277	12,038	SH	SOLE
TRIMERIS INC	EQUITY	896263100	236	5,165	SH	SOLE
TRINITY INDUSTRIES, INC.	EQUITY	896522109	1380	74,573	SH	SOLE
TRIPATH IMAGIN INC	EQUITY	896942109	57	8,393	SH	SOLE
TRIQUINT SEMICONDUCTOR, INC.	EQUITY	89674K103	934	227,847	SH	SOLE
TRITON PCS HOLDINGS	EQUITY	89677M106	42	8,371	SH	SOLE
TRIUMPH GROUP, INC.	EQUITY	896818101	153	5,431	SH	SOLE
TRIZEC PROPERTIES INC	EQUITY	89687P107	13	1,119	SH	SOLE
TRIZETO GROUP INC	EQUITY	896882107	71	11,772	SH	SOLE
TROY FINANCIAL CORP	EQUITY	897329108	68	2,495	SH	SOLE
TRUST CO. OF NEW JERSEY	EQUITY	898304100	213	7,044	SH	SOLE
TRUSTCO BANK CORP. NY	EQUITY	898349105	313	28,321	SH	SOLE
TRUSTMARK CORP.	EQUITY	898402102	17	668	SH	SOLE
TTM TECHNOLOGIES	EQUITY	87305R109	34	7,322	SH	SOLE
TUESDAY MORNING CORPORATION	EQUITY	899035505	137	5,200	SH	SOLE
TULARIK INC	EQUITY	899165104	165	16,699	SH	SOLE
TUPPERWARE CORP.	EQUITY	899896104	646	44,993	SH	SOLE
TURNSTONE SYSTEMS INC	EQUITY	900423104	32	12,842	SH	SOLE
TWEETER HOME ENTERTAINMENT	EQUITY	901167106	66	7,595	SH	SOLE
TXU CORP	EQUITY	873168108	3228	143,767	SH	SOLE
TYCO INTERNATIONAL, LTD.	EQUITY	902124106	33911	1,786,684	SH	SOLE
TYCO INTL LTD	EQUITY	902124106	11477	604,720	SH	DEFINED
TYLER TECHNOLOGIES INC	EQUITY	902252105	65	15,311	SH	SOLE
TYSON FOODS, INC. CLASS A	EQUITY	902494103	4986	469,467	SH	SOLE
U S XPRESS ENTERPRISES	EQUITY	90338N103	23	2,141	SH	SOLE
U.S. BANCORP, INC.	EQUITY	902973304	45151	1,842,911	SH	SOLE
U.S. RESTAURANT PROPERTIES INC	EQUITY	902971100	119	7,552	SH	SOLE
U.S.B. HOLDING CO., INC.	EQUITY	902910108	80	4,497	SH	SOLE
UCBH HOLDINGS INC	EQUITY	90262T308	429	14,958	SH	SOLE
UGI CORP.	EQUITY	902681105	18	578	SH	SOLE
UICI	EQUITY	902737105	214	14,201	SH	SOLE
UIL HOLDINGS CORP.	EQUITY	902748102	181	4,454	SH	SOLE
ULTICOM INC	EQUITY	903844108	39	4,131	SH	SOLE
ULTIMATE ELECTRONIS, INC.	EQUITY	903849107	53	4,170	SH	SOLE
ULTRATECH , INC.	EQUITY	904034105	142	7,661	SH	SOLE
UMB FINANCIAL CORP.	EQUITY	902788108	264	6,229	SH	SOLE
UMPQUA HOLDINGS CORP	EQUITY	904214103	200	10,739	SH	SOLE
UNIFI, INC.	EQUITY	904677101	540	87,116	SH	SOLE
UNIFIRST CORP.	EQUITY	904708104	75	3,418	SH	SOLE

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

UNION BANKSHARES CORP	EQUITY	905399101	81	2,881 SH	SOLE
Union Pac Corp	EQUITY	907818108	1224	21,100 SH	DEFINED
UNION PACIFIC CORP.	EQUITY	907818108	6372	109,820 SH	SOLE
UNION PLANTERS CORP	EQUITY	908068109	2748	88,557 SH	SOLE
UNIONBANCAL CORP	EQUITY	908906100	30	715 SH	SOLE
UNISOURCE ENERGY CORP.	EQUITY	909205106	203	10,817 SH	SOLE
UNISYS CORP.	EQUITY	909214108	2226	181,252 SH	SOLE
UNIT CORP.	EQUITY	909218109	292	13,949 SH	SOLE
UNITED AUTO GROUP, INC.	EQUITY	909440109	132	6,063 SH	SOLE
UNITED BANKSHARES INC. WV	EQUITY	909907107	14	490 SH	SOLE
UNITED CAPITAL CORPORATION	EQUITY	909912107	18	527 SH	SOLE
UNITED CMNTY BKS BLAIR	EQUITY	90984P105	173	6,937 SH	SOLE
UNITED COMMUNITY FINANCIAL CO	EQUITY	909839102	106	11,491 SH	SOLE
UNITED DEFENSE INDS IN	EQUITY	91018B104	10	382 SH	SOLE
UNITED DOMINION REALTY TRUST	EQUITY	910197102	2599	150,943 SH	SOLE
UNITED DOMINION RLTYTR COM	EQUITY	910197102	6704	419500 SH	Sole
UNITED FIRE & CASUALTY CO.	EQUITY	910331107	88	2,728 SH	SOLE
UNITED HEALTHCARE CORP	EQUITY	91324P102	12919	257,100 SH	SOLE
UNITED INDUSTRIAL CORP	EQUITY	910671106	64	3,907 SH	SOLE
UNITED MICROELECTRONICS-ADR	EQUITY	910873207	292	77,795 SH	SOLE
UNITED MOBILE HOMES INC	EQUITY	911024107	32	2,112 SH	SOLE
UNITED NATIONAL BANCORP	EQUITY	910909100	199	7,202 SH	SOLE
UNITED NATURAL FOODS, INC.	EQUITY	911163103	207	7,282 SH	SOLE
UNITED ONLINE INC	EQUITY	911268100	274	10,825 SH	SOLE
UNITED ONLINE INC COM	EQUITY	911268100	2148	124600 SH	Sole
UNITED PANAM FINANCIAL CORP	EQUITY	911301109	18	1,497 SH	SOLE
UNITED PARCEL SERVICE CLASS -B	EQUITY	911312106	31057	487,550 SH	SOLE
UNITED PARCEL SVC INC	EQUITY	911312106	135	2,100 SH	DEFINED
UNITED RENTALS, INC.	EQUITY	911363109	1707	122,916 SH	SOLE
UNITED SECURITY BANCSHARES	EQUITY	911460103	84	2,522 SH	SOLE
UNITED STATES STEEL CORP	EQUITY	912909108	782	47,754 SH	SOLE
UNITED STATIONERS, INC.	EQUITY	913004107	416	11,612 SH	SOLE
UNITED SURGICAL PARTNE	EQUITY	913016309	148	6,541 SH	SOLE
UNITED SURGICAL PARTNERS	EQUITY	913016309	976	43,200 SH	DEFINED
UNITED SURGICAL PRTNRS COM	EQUITY	913016309	11765	636300 SH	Sole
UNITED TECHNOLOGIES CORP.	EQUITY	913017109	14303	201,940 SH	SOLE
UNITED THERAPEUTICS CORP.	EQUITY	91307C102	143	6,627 SH	SOLE
UNITEDGLOBALCOM INC. CLASS A	EQUITY	913247508	6	1,185 SH	SOLE
UNITEDHEALTH GROUP INC	EQUITY	91324P102	5104	101,560 SH	DEFINED
UNITRIN, INC.	EQUITY	913275103	4676	172,422 SH	SOLE
UNIVERSAL AMER FINANCIAL CORP	EQUITY	913377107	55	8,947 SH	SOLE
UNIVERSAL COMPRESSION HLDGS	EQUITY	913431102	134	6,434 SH	SOLE
UNIVERSAL CORP.	EQUITY	913456109	1795	42,445 SH	SOLE
UNIVERSAL DISPLAY CORP.	EQUITY	91347P105	49	5,529 SH	SOLE
UNIVERSAL ELECTRONICS INC.	EQUITY	913483103	65	5,174 SH	SOLE
UNIVERSAL FOREST PRODUCTS, INC	EQUITY	913543104	124	5,907 SH	SOLE
UNIVERSAL HEALTH REALTY INCOME	EQUITY	91359E105	112	4,158 SH	SOLE
UNIVERSAL HEALTH SERVICES - B	EQUITY	913903100	3113	78,577 SH	SOLE
UNIVISION COMMUNICATIONS, INC.	EQUITY	914906102	6996	-27,010 SH	SOLE
UNIZAN FINANCIAL CORP	EQUITY	91528W101	144	8,220 SH	SOLE



Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

UNOCAL CORP.	EQUITY	915289102	3301	115,064	SH	SOLE
UNOVA, INC.	EQUITY	91529B106	194	17,496	SH	SOLE
UNUMPROVIDENT CORP.	EQUITY	91529Y106	2124	158,372	SH	SOLE
URBAN OUTFITTERS, INC.	EQUITY	917047102	168	4,668	SH	SOLE
URS CORP.	EQUITY	903236107	118	6,077	SH	SOLE
URSTADT BIDDLE [A]	EQUITY	917286205	102	7,950	SH	SOLE
US Bancorp Com St USD 0.01	EQUITY	9029733048	569	23,240	SH	SOLE
US CELLULAR	EQUITY	911684108	1485	51,323	SH	SOLE
US ONCOLOGY, INC.	EQUITY	90338W103	193	26,114	SH	SOLE
US PHYSICAL THERAPY INC	EQUITY	90337L108	59	4,517	SH	SOLE
USANA HEALTH SCIENCES INC	EQUITY	90328M107	74	1,678	SH	SOLE
USEC, INC	EQUITY	90333E108	219	31,222	SH	SOLE
USF CORP	EQUITY	91729Q101	277	10,273	SH	SOLE
USG CORP.	EQUITY	903293405	264	13,909	SH	SOLE
USI HOLDINGS CORP	EQUITY	90333H101	99	8,499	SH	SOLE
UST INC	EQUITY	902911106	5640	161,000	SH	DEFINED
UST INC.	EQUITY	902911106	2609	74,467	SH	SOLE
UTI WORLDWIDE INC (F)	EQUITY	G87210103	4855	173400	SH	Sole
UTSTARCOM INC	EQUITY	918076100	39	1,102	SH	SOLE
V. F. CORP.	EQUITY	918204108	1625	47,829	SH	SOLE
VAIL RESORTS, INC.	EQUITY	91879Q109	96	7,119	SH	SOLE
VALANCE TECHNOLOGY, INC	EQUITY	918914102	56	18,821	SH	SOLE
VALASSIS COMMUNICATIONS, INC.	EQUITY	918866104	1794	69,759	SH	SOLE
VALERO ENERGY CORP.	EQUITY	91913Y100	6625	182,349	SH	SOLE
VALHI INC	EQUITY	918905100	98	10,173	SH	SOLE
VALLEY NATIONAL BANC	EQUITY	919794107	35	1,334	SH	SOLE
VALMONT INDUSTRIES, INC.	EQUITY	920253101	108	5,569	SH	SOLE
VALSPAR CORP.	EQUITY	920355104	2862	67,798	SH	SOLE
VALUE LINE, INC.	EQUITY	920437100	25	511	SH	SOLE
VALUECLICK INC.	EQUITY	92046N102	152	25,106	SH	SOLE
VALUEVISION MEDIA INC	EQUITY	92047K107	88	6,422	SH	SOLE
VANS, INC.	EQUITY	921930103	61	6,843	SH	SOLE
VARIAN MED SYS INC COM	EQUITY	92220P105	9502	176200	SH	Sole
VARIAN MEDICAL SYSTEMS INC	EQUITY	92220P105	5290	91,882	SH	SOLE
VARIAN SEMICONDUCTOR EQUIPMENT	EQUITY	922207105	322	10,805	SH	SOLE
VARIAN, INC.	EQUITY	922206107	1931	56,230	SH	SOLE
VASTERA INC	EQUITY	92239N109	61	10,184	SH	SOLE
VCA ANTECH INC	EQUITY	918194101	227	11,500	SH	SOLE
VECTOR GROUP LTD.	EQUITY	92240M108	148	8,432	SH	SOLE
VECTREN CORP	EQUITY	92240G101	2293	91,535	SH	SOLE
VEECO INSTRUMENTS, INC.	EQUITY	922417100	148	8,663	SH	SOLE
VENTANA MEDICAL SYSTEMS, INC.	EQUITY	92276H106	127	4,676	SH	SOLE
VENTAS INC COM	EQUITY	92276F100	11158	961900	SH	Sole
VENTAS, INC.	EQUITY	92276F100	427	28,196	SH	SOLE
VERIDIAN CORP	EQUITY	92342R203	294	8,437	SH	SOLE
VERIDIAN CORP DEL COM	EQUITY	92342R203	10726	539000	SH	Sole
VERINT SYSTEMS	EQUITY	92343X100	50	1,962	SH	SOLE
VERISIGN, INC.	EQUITY	92343E102	216	15,686	SH	SOLE
VERITAS DGC, INC.	EQUITY	92343P107	134	11,694	SH	SOLE
VERITAS SOFTWARE CORP	EQUITY	923436109	16786	585,500	SH	DEFINED
VERITAS SOFTWARE CORP.	EQUITY	923436109	5895	204,560	SH	SOLE
VERITY INC COM	EQUITY	92343C106	101	7,964	SH	SOLE
VERIZON COMMUNICATIONS	EQUITY	92343V104	111645	2,830,027	SH	SOLE
VERIZON COMMUNICATIONS	EQUITY	92343V104	10009	253,718	SH	DEFINED
Verizon Communications	EQUITY	92343V104	1578	40,000	SH	DEFINED
VERTEX PHARMACEUTICALS, INC.	EQUITY	92532F100	1919	131,166	SH	SOLE

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

VIACOM INC	EQUITY	925524100	39	890	SH	DEFINED
VIACOM INC	EQUITY	925524308	18103	414,666	SH	DEFINED
VIACOM, INC. CLASS B	EQUITY	925524308	96523	2,210,790	SH	SOLE
VIAD CORP.	EQUITY	92552R109	2662	118,904	SH	SOLE
VIASAT, INC.	EQUITY	92552V100	113	7,906	SH	SOLE
VIASYS HEALTHCARE INC	EQUITY	92553Q209	207	10,018	SH	SOLE
VIATEL INC	EQUITY	G93447103	22	43,173	SH	SOLE
VICOR CORP.	EQUITY	925815102	71	7,305	SH	SOLE
VICURON PHARMACEUTICALS	EQUITY	926471103	221	15,555	SH	SOLE
VIGNETTE CORPORATION	EQUITY	926734104	155	78,478	SH	SOLE
VIMPEL-COMMUNICATIONS-SP ADR	EQUITY	68370R109	2614	56,290	SH	SOLE
VINTAGE PETROLEUM, INC.	EQUITY	927460105	212	18,806	SH	SOLE
VIRAGE LOGIC CORPORATION	EQUITY	92763R104	35	4,784	SH	SOLE
VIRBAC CORP	EQUITY	927649103	20	3,336	SH	SOLE
VIRGINIA COMMERCE BANCORP	EQUITY	92778Q109	35	1,817	SH	SOLE
VIRGINIA FINL CORP	EQUITY	927810101	75	2,719	SH	SOLE
VISHAY INTERTECHNOLOGY, INC.	EQUITY	928298108	2833	214,594	SH	SOLE
VISTACARE INC CL A	EQUITY	92839Y109	1070	60000	SH	Sole
VISTACARE INC-CL A	EQUITY	92839Y109	107	4,373	SH	SOLE
VISTEON CORP	EQUITY	92839U107	1	192	SH	DEFINED
VISTEON CORP.	EQUITY	92839U107	730	106,210	SH	SOLE
VISX, INC.	EQUITY	92844S105	1453	83,746	SH	SOLE
VITAL IMAGES INC	EQUITY	92846N104	63	3,400	SH	SOLE
VITAL SIGNS, INC.	EQUITY	928469105	57	2,198	SH	SOLE
VITALWORKS INC	EQUITY	928483106	55	14,218	SH	SOLE
VITESSE SEMICONDUCTOR CORP.	EQUITY	928497106	382	78,162	SH	SOLE
VITRIA TECHNOLOGY, INC.	EQUITY	92849Q401	40	6,983	SH	SOLE
VIVUS INC.	EQUITY	928551100	64	12,642	SH	SOLE
VODAFONE GROUP PLC NEW	EQUITY	92857W100	13775	701,000	SH	DEFINED
VODAFONE GROUP PLC -SP ADR	EQUITY	92857W100	11778	599,371	SH	SOLE
VOLT INFORMATION SCIENCES INC.	EQUITY	928703107	41	3,008	SH	SOLE
VORNADO	EQUITY	929042109	48	1,102	SH	SOLE
VORNADO RLTY TR SH BEN INT	EQUITY	929042109	19819	553600	SH	Sole
VOTORANTIM CELULOSE - SPON ADR	EQUITY	92906P106	458	23,700	SH	SOLE
VULCAN MATERIALS CO.	EQUITY	929160109	3989	107,608	SH	SOLE
W HOLDING COMPANY INC.	EQUITY	929251106	292	17,260	SH	SOLE
W. R. BERKLEY CORP.	EQUITY	084423102	3910	74,198	SH	SOLE
W. W. GRAINGER, INC.	EQUITY	384802104	1899	40,605	SH	SOLE
WABASH NATIONAL CORP.	EQUITY	929566107	137	9,758	SH	SOLE
WABTEC	EQUITY	929740108	167	12,022	SH	SOLE
WACHOVIA CORP	EQUITY	929903102	60370	1,510,760	SH	SOLE
WACHOVIA CORP 2ND NEW	EQUITY	929903102	7101	177,700	SH	DEFINED
WACKENHUT CORRECTIONS CORP.	EQUITY	929798106	48	3,520	SH	SOLE
WADDELL & REED FINANCIAL, INC.	EQUITY	930059100	2836	110,480	SH	SOLE
WAL MART STORES INC	EQUITY	931142103	44790	834,540	SH	DEFINED
WALGREEN CO.	EQUITY	931422109	14705	488,540	SH	SOLE
WAL-MART STORES, INC.	EQUITY	931142103	177102	3,299,835	SH	SOLE
WALT DISNEY	EQUITY	254687106	20453	1,035,580	SH	SOLE
WALTER INDUSTRIES, INC.	EQUITY	93317Q105	142	12,115	SH	SOLE
WARNACO GROUP INC	EQUITY	934390402	177	13,158	SH	SOLE
WARWICK CMNTY BANCORP	EQUITY	936559103	33	1,118	SH	SOLE
WARWICK VALLEY TELEPHONE CO	EQUITY	936750108	56	685	SH	SOLE
WASHINGTON FEDERAL I	EQUITY	938824109	22	956	SH	SOLE
WASHINGTON GROUP INTL INC	EQUITY	938862208	208	9,506	SH	SOLE
WASHINGTON MUTUAL INC	EQUITY	939322103	18979	459,540	SH	SOLE
WASHINGTON MUTUAL INC.	EQUITY	939322103	217	5,250	SH	DEFINED

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

Washington Mutual Savings	EQUITY	939322103	1718	41,600	SH	DEFINED
WASHINGTON POST CO. CLASS B	EQUITY	939640108	9364	12,776	SH	SOLE
WASHINGTON REAL ESTATE INV.	EQUITY	939653101	376	13,841	SH	SOLE
WASHINGTON TRUST BANCORP, INC.	EQUITY	940610108	115	4,974	SH	SOLE
WASTE CONNECTIONS INC	EQUITY	941053100	3670	104,720	SH	DEFINED
WASTE CONNECTIONS, INC.	EQUITY	941053100	376	10,735	SH	SOLE
WASTE MANAGEMENT, INC.	EQUITY	94106L109	6159	255,660	SH	SOLE
WATCHGUARD TECH. INC.	EQUITY	941105108	57	12,488	SH	SOLE
WATERS CORP.	EQUITY	941848103	2123	72,870	SH	SOLE
WATSCO, INC.	EQUITY	942622200	118	7,137	SH	SOLE
WATSON PHARMACEUTICALS, INC	EQUITY	942683103	1928	47,769	SH	SOLE
WATSON WYATT & CO HOLDINGS	EQUITY	942712100	290	12,526	SH	SOLE
WATTS INDUSTRIES, INC., CLASS A	EQUITY	942749102	76	4,246	SH	SOLE
WAUSAU-MOSINEE PAPER CORP.	EQUITY	943315101	925	82,616	SH	SOLE
WAYNE BANCORP	EQUITY	944293109	55	1,806	SH	SOLE
WAYPOINT FINANCIAL CORP.	EQUITY	946756103	200	11,054	SH	SOLE
WCI COMMUNITIES INC	EQUITY	92923C104	123	6,405	SH	SOLE
WD-40 CO.	EQUITY	929236107	179	6,301	SH	SOLE
WEATHERFORD INTL LTD COM (F)	EQUITY	G95089101	16966	449200	SH	Sole
WEATHERFORDNINTL LTD	EQUITY	G95089101	12276	292,990	SH	SOLE
WEB MD CORP	EQUITY	94769M105	4568	421,800	SH	DEFINED
WEBEX COMMUNICATIONS INC (USD)	EQUITY	94767L109	127	9,151	SH	SOLE
WEBMD CORPORATION	EQUITY	94769M105	51	4,712	SH	SOLE
WEBMETHODS INC	EQUITY	94768C108	141	17,382	SH	SOLE
WEBSense INC	EQUITY	947684106	14468	984875	SH	Sole
WEBSense INC	EQUITY	947684106	117	7,479	SH	SOLE
WEBSTER FINANCIAL CORP.	EQUITY	947890109	2318	61,326	SH	SOLE
WEIGHT WATCHERS INTL COM	EQUITY	948626106	12475	270894	SH	Sole
WEIGHT WATCHERS INTL INC	EQUITY	948626106	30	668	SH	SOLE
WEIGHT WATCHERS INTL INC N	EQUITY	948626106	3634	79,875	SH	DEFINED
WEINGARTEN REALTY INVESTORS	EQUITY	948741103	26	631	SH	SOLE
WEINGARTEN RLTY INVS SH BEN IN	EQUITY	948741103	5976	152800	SH	Sole
WEIS MARKETS INC	EQUITY	948849104	132	4,250	SH	SOLE
WELLCHOICE INC	EQUITY	949475107	9	314	SH	SOLE
WELLMAN, INC.	EQUITY	949702104	136	12,122	SH	SOLE
WELLPOINT HEALTH NETWORKS INC.	EQUITY	94973H108	5302	62,900	SH	SOLE
Wells Fargo & Co USD5	EQUITY	9497461015	600	11,900	SH	SOLE
WELLS FARGO + CO NEW	EQUITY	949746101	7691	152,600	SH	DEFINED
WELLS FARGO CO.	EQUITY	949746101	43288	858,890	SH	SOLE
WENDY'S INTERNATIONAL, INC.	EQUITY	950590109	1467	50,632	SH	SOLE
WERNER ENTERPRISES INC COM	EQUITY	950755108	38913	2020400	SH	Sole
WERNER ENTERPRISES, INC.	EQUITY	950755108	1811	85,461	SH	SOLE
WESBANCO, INC.	EQUITY	950810101	164	6,838	SH	SOLE
WESCO FINANCIAL CORP	EQUITY	950817106	7	21	SH	SOLE
WESCO INTERNATIONAL, INC.	EQUITY	95082P105	36	6,054	SH	SOLE
WEST BANCORPORATION	EQUITY	95123P106	109	6,107	SH	SOLE
WEST COAST BANCORP	EQUITY	952145100	105	5,783	SH	SOLE
WEST CORPORATION	EQUITY	952355105	8	292	SH	SOLE
WEST ESSEX BANCORP INC	EQUITY	952698108	26	742	SH	SOLE
WEST MARINE INC	EQUITY	954235107	79	4,529	SH	SOLE

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

WEST PHARMACEUTICAL SERVICES	EQUITY	955306105	101	4,107	SH	SOLE
WESTAMERICA BANKCORPORATION	EQUITY	957090103	2133	49,522	SH	SOLE
WESTAR ENERGY	EQUITY	95709T100	1966	121,141	SH	SOLE
WESTCORP	EQUITY	957907108	124	4,412	SH	SOLE
WESTELL TECHNOLOGIES CL A	EQUITY	957541105	818	202500	SH	Sole
WESTELL TECHNOLOGIES INC-A	EQUITY	957541105	139	16,835	SH	SOLE
WESTERN DIGITAL CORP.	EQUITY	958102105	32	3,140	SH	SOLE
WESTERN GAS RESOURCES, INC.	EQUITY	958259103	1756	44,343	SH	SOLE
WESTERN SIERRA BANCORP	EQUITY	959522103	42	1,271	SH	SOLE
WESTERN WIRELESS CORP. CLASS A	EQUITY	95988E204	231	20,003	SH	SOLE
WESTFIELD FINANCIAL IN	EQUITY	96008D101	34	1,819	SH	SOLE
WESTMORELAND COAL CO	EQUITY	960878106	43	2,377	SH	SOLE
WESTPORT RESOURCES	EQUITY	961418100	10	443	SH	SOLE
WESTWOOD ONE INC	EQUITY	961815107	6915	203,800	SH	DEFINED
WESTWOOD ONE INC COM	EQUITY	961815107	15498	496103	SH	Sole
WESTWOOD ONE, INC.	EQUITY	961815107	4674	137,753	SH	SOLE
WET SEAL, INC.	EQUITY	961840105	89	8,481	SH	SOLE
WEYCO GROUP INC	EQUITY	962149100	33	712	SH	SOLE
WEYERHAEUSER CO.	EQUITY	962166104	5113	94,680	SH	SOLE
WFS FINANCIAL, INC.	EQUITY	92923B106	154	4,617	SH	SOLE
WGL HOLDINGS INC.	EQUITY	92924F106	1743	65,267	SH	SOLE
W-H ENERGY SERVICES INC	EQUITY	92925E108	166	8,462	SH	SOLE
WHIRLPOOL CORP.	EQUITY	963320106	1948	30,579	SH	SOLE
WHITE ELECTR DESIGNS C	EQUITY	963801105	74	7,013	SH	SOLE
WHITEHALL JEWELLERS IN	EQUITY	965063100	37	4,059	SH	SOLE
WHITMAN EDUCATION GROUP INC	EQUITY	966524100	53	3,427	SH	SOLE
WHITNEY HOLDING CORP.	EQUITY	966612103	18	552	SH	SOLE
WHOLE FOODS MARKET I	EQUITY	966837106	3953	83,166	SH	SOLE
WILD OATS MARKETS, INC.	EQUITY	96808B107	104	9,420	SH	SOLE
WILLIAMS COMPANIES, INC.	EQUITY	969457100	1824	230,891	SH	SOLE
Williams Energy Partners	EQUITY	969491109	1184	25,000	SH	DEFINED
WILLIAMS SONOMA INC	EQUITY	969904101	2298	78,700	SH	DEFINED
WILLIAMS-SONOMA, INC.	EQUITY	969904101	4509	154,425	SH	SOLE
WILLOW GROVE BANCORP I	EQUITY	97111W101	72	4,221	SH	SOLE
WILMINGTON TRUST CORP	EQUITY	971807102	2592	88,303	SH	SOLE
WILSON GREATBATCH TECH INC	EQUITY	972232102	2693	96200	SH	Sole
WILSON GREATBATCH TECHNOLOGIES	EQUITY	972232102	273	7,563	SH	SOLE
WILSONS THE LEATHER EXPERTS	EQUITY	972463103	47	6,568	SH	SOLE
WILTEL COMMUNICATIONS INC	EQUITY	972487102	149	10,001	SH	SOLE
WIMM-BILL-DANN FOODS ADR	EQUITY	97263M109	3271	161,109	SH	SOLE
WIND RIVER SYSTEMS INC.	EQUITY	973149107	504	132,170	SH	SOLE
WINN-DIXIE STORES, INC.	EQUITY	974280109	1470	119,391	SH	SOLE
WINNEBAGO INDUSTRIES, INC.	EQUITY	974637100	179	4,729	SH	SOLE
WINSTON HOTELS INC	EQUITY	97563A102	53	6,535	SH	SOLE
WINTRUST FINANCIAL CORP	EQUITY	97650W108	197	6,617	SH	SOLE
WIRELESS FACILITIES INC.	EQUITY	97653A103	121	10,147	SH	SOLE
WISCONSIN ENERGY CORP.	EQUITY	976657106	4533	156,297	SH	SOLE
WM. WRIGLEY JR. CO.	EQUITY	982526105	5459	97,090	SH	SOLE
WMS INDUSTRIES INC.	EQUITY	929297109	130	8,369	SH	SOLE
WOLVERINE WORLD WIDE, INC.	EQUITY	978097103	292	15,168	SH	SOLE
WOODHEAD INDS INC COM	EQUITY	979438108	44	3,722	SH	SOLE
WOODWARD GOVERNOR CO.	EQUITY	980745103	145	3,366	SH	SOLE
WORLD ACCEPTANCE CORP.	EQUITY	981419104	92	5,678	SH	SOLE
WORLD FUEL SVCS CORP	EQUITY	981475106	88	3,580	SH	SOLE
WORLD WRESTLING ENTMNT	EQUITY	98156Q108	47	4,606	SH	SOLE
WORTHINGTON INDS IN	EQUITY	981811102	825	61,600	SH	DEFINED

## Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

WORTHINGTON INDUSTRIES, INC.	EQUITY	981811102	511	38,099	SH	SOLE
WPS RESOURCES CORP.	EQUITY	92931B106	5455	135,703	SH	SOLE
WRIGHT MED GROUP INC	EQUITY	98235T107	403	21,197	SH	SOLE
WSFS FINANCIAL CORP	EQUITY	929328102	85	2,229	SH	SOLE
WYETH	EQUITY	983024100	58891	1,292,880	SH	SOLE
WYETH	EQUITY	983024100	14111	309,800	SH	DEFINED
WYNDHAM INTERNATIONAL, INC.	EQUITY	983101106	88	200,000	SH	SOLE
WYNN RESORTS LTD	EQUITY	983134107	7	405	SH	SOLE
XCEL STATES POWER-MINES	EQUITY	98389B100	2717	180,637	SH	SOLE
XEROX CORP.	EQUITY	984121103	3675	347,026	SH	SOLE
XILINX INC	EQUITY	983919101	3355	132,550	SH	DEFINED
XILINX INC COM	EQUITY	983919101	819	35000	SH	Sole
XILINX, INC.	EQUITY	983919101	4317	170,650	SH	SOLE
XL CAPITAL LTD	EQUITY	G98255105	4902	59,060	SH	SOLE
XM SATELLITE RADIO HOLDINGS	EQUITY	983759101	15	1,347	SH	SOLE
X-RITE, INC.	EQUITY	983857103	77	7,702	SH	SOLE
XTO ENERGY CORP COM	EQUITY	98385X106	2156	113466	SH	Sole
XTO ENERGY INC	EQUITY	98385X106	4960	246,642	SH	SOLE
YADKIN VY BK & TR ELKIN N C	EQUITY	984308106	48	2,976	SH	SOLE
YAHOO INC	EQUITY	984332106	24008	732,775	SH	DEFINED
YAHOO!, INC.	EQUITY	984332106	9075	277,530	SH	SOLE
YANKEE CANDLE INC	EQUITY	984757104	3903	168,100	SH	DEFINED
YARDVILLE NATL BANCORP	EQUITY	985021104	61	3,150	SH	SOLE
YELLOW CORP.	EQUITY	985509108	263	11,293	SH	SOLE
YORK INTERNATIONAL CORP.	EQUITY	986670107	1588	67,879	SH	SOLE
YOUNG BROADCASTING, INC. CLASS A	EQUITY	987434107	100	4,766	SH	SOLE
YOUNG INNOVATIONS INC	EQUITY	987520103	44	1,535	SH	SOLE
YPF S.A.-Sponsored ADR	EQUITY	9842451000	265	9,000	SH	SOLE
YUKOS-ADR	EQUITY	98849W108	10580	189,262	SH	SOLE
Yum Brands Inc	EQUITY	988498101	887	30,000	SH	DEFINED
YUM! BRANDS INC	EQUITY	988498101	3869	130,876	SH	SOLE
ZALE CORP.	EQUITY	988858106	488	12,201	SH	SOLE
ZEBRA TECHNOLOGIES CORP. CLASS A	EQUITY	989207105	29	390	SH	SOLE
ZEBRA TECHNOLOGIES CP CL A	EQUITY	989207105	46907	728374	SH	Sole
ZENITH NATIONAL INSURANCE CORP	EQUITY	989390109	96	3,356	SH	SOLE
ZIMMER HLDGS INC COM	EQUITY	98956P102	19300	396876	SH	Sole
ZIMMER HOLDINGS INC	EQUITY	98956P102	3958	87,864	SH	SOLE
ZIONS BANCORPORATION	EQUITY	989701107	3417	67,528	SH	SOLE
ZOLL MEDICAL CORP.	EQUITY	989922109	107	3,226	SH	SOLE
ZORAN CORP.	EQUITY	98975F101	200	10,442	SH	SOLE
ZYGO CORP.	EQUITY	989855101	48	6,003	SH	SOLE
ZYMOGENETICS INC	EQUITY	98985T109	56	4,826	SH	SOLE