

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

AMERICAN INTERNATIONAL GROUP INC
Form 13F-HR
November 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: September 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)	November 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: 3,640

Form 13F Information Table Value Total: \$18,040,326 (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.

NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	VALUE (X1000)	SHARES/ PRINCIPAL	SH/ PUT/ PN	INVESTMENT CALL DISCRETION
1-800 CONTACTS INC	EQUITY	681977104	46	2,278	SH	SOLE

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

1-800-FLOWERS.COM INC	EQUITY	68243Q106	60	8,024	SH	SOLE
1ST SOURCE CORP.	EQUITY	336901103	103	5,411	SH	SOLE
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	736481	53,445,620	SH	SOLE
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	136	9,856	SH	SOLE
3COM CORP.	EQUITY	885535104	3050	516,029	SH	SOLE
3M	EQUITY	88579Y101	2,279	33,000	SH	DEFINED
3M CO	EQUITY	88579Y101	80500	1,165,480	SH	SOLE
3M COMPANY	EQUITY	88579Y101	34	490	SH	DEFINED
4KIDS ENTERTAINMENT INC	EQUITY	350865101	109	5,179	SH	SOLE
7-ELEVEN INC.	EQUITY	817826209	135	9,823	SH	SOLE
99 CENTS ONLY STORES	EQUITY	65440K106	3220	99,573	SH	SOLE
99 CENTS ONLY STORES	EQUITY	65440K106	4793	148,200	SH	DEFINED
A C MOORE ARTS & CRAFT	EQUITY	00086T103	120	5,380	SH	SOLE
A.G. EDWARDS, INC.	EQUITY	281760108	4281	111,447	SH	SOLE
A.S.V. INC	EQUITY	001963107	54	2,821	SH	SOLE
AAIPHARMA INC	EQUITY	00252W104	102	5,955	SH	SOLE
AAON INC	EQUITY	000360206	64	3,882	SH	SOLE
AAR CORP.	EQUITY	000361105	109	13,607	SH	SOLE
AARON RENTS INC COM	EQUITY	002535201	16234	774910	SH	Sole
AARON RENTS, INC.	EQUITY	002535201	213	10,174	SH	SOLE
ABBEY NATIONAL PLC	EQUITY	002920809	15243	574,900	SH	SOLE
ABBOTT LABORATORIES	EQUITY	002824100	32745	769,555	SH	SOLE
ABBOTT LABS	EQUITY	002824100	10118	237,783	SH	DEFINED
Abbott Labs	EQUITY	002824100	1,064	25,000	SH	DEFINED
ABC BANCORP	EQUITY	000400101	65	4,160	SH	SOLE
ABERCROMBIE AND FITCH CO.	EQUITY	002896207	3798	137,067	SH	SOLE
ABGENIX, INC.	EQUITY	00339B107	544	37,563	SH	SOLE
ABLE LABORATORIES INC	EQUITY	00371N407	106	5,630	SH	SOLE
ABLE LABORATORIES INC COM NEW	EQUITY	00371N407	11576	618700	SH	Sole
ABM INDUSTRIES, INC.	EQUITY	000957100	228	16,079	SH	SOLE
ACADIA REALTY TRUST	EQUITY	004239109	67	6,113	SH	SOLE
ACCREDITED HOME LENDERS	EQUITY	00437P107	90	4,125	SH	SOLE
ACCREDO HEALTH INC.	EQUITY	00437V104	571	20,410	SH	SOLE
ACE LTD	EQUITY	G0070K103	4105	124,100	SH	SOLE
ACETO CORP	EQUITY	004446100	53	3,795	SH	SOLE
ACLARA BIOSCIENCES INC.	EQUITY	00461P106	41	10,363	SH	SOLE
ACME COMMUNICATION INC	EQUITY	004631107	27	3,580	SH	SOLE
ACTEL CORP COM	EQUITY	004934105	12839	535624	SH	SOLE
ACTEL CORP.	EQUITY	004934105	225	9,383	SH	SOLE
ACTION PERFORMANCE CO., INC.	EQUITY	004933107	160	6,567	SH	SOLE
ACTIVCARD CORP	EQUITY	00506J107	122	14,983	SH	SOLE
ACTIVISION, INC.	EQUITY	004930202	1913	159,830	SH	SOLE
ACTUANT CORP	EQUITY	00508X203	253	4,514	SH	SOLE
ACUITY BRANDS INC	EQUITY	00508Y102	320	17,738	SH	SOLE
ACXIOM CORP.	EQUITY	005125109	1882	119,466	SH	SOLE
ADAPTEC, INC.	EQUITY	00651F108	316	41,768	SH	SOLE
ADC TELECOMMUNICATIONS, INC	EQUITY	000886101	993	425,967	SH	SOLE
ADMINISTAFF, INC.	EQUITY	007094105	74	8,378	SH	SOLE
ADOBE SYS INC	EQUITY	00724F101	4162	106,000	SH	DEFINED
ADOBE SYSTEMS INC.	EQUITY	00724F101	5177	131,427	SH	SOLE
ADOLOR CORPORATION	EQUITY	00724X102	247	13,487	SH	SOLE
ADTRAN INC COM	EQUITY	00738A106	33005	539476	SH	SOLE
ADTRAN, INC.	EQUITY	00738A106	3301	53,843	SH	SOLE
ADVANCE AUTO PARTS	EQUITY	00751Y106	32	448	SH	SOLE
ADVANCE AUTO PARTS COM	EQUITY	00751Y106	33964	479046	SH	SOLE
ADVANCED DIGITAL INFO CORP.	EQUITY	007525108	372	26,461	SH	SOLE
ADVANCED ENERGY INDUSTRIES	EQUITY	007973100	135	7,162	SH	SOLE

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

ADVANCED FIBRE COMMNCT COM	EQUITY	00754A105	7428	354230	SH	SOLE
ADVANCED FIBRE COMMUNICATIONS	EQUITY	00754A105	677	32,300	SH	DEFINED
ADVANCED FIBRE COMMUNICATIONS	EQUITY	00754A105	4363	208,249	SH	SOLE
ADVANCED MARKETING SERV. INC.	EQUITY	00753T105	64	6,243	SH	SOLE
ADVANCED MEDICAL OPTICS	EQUITY	00763M108	223	12,392	SH	SOLE
ADVANCED MICRO DEVICES, INC.	EQUITY	007903107	2095	188,594	SH	SOLE
ADVANCED NEUROMOD SYS COM	EQUITY	00757t101	7681	192500	SH	Sole
ADVANCEPCS	EQUITY	00790K109	17310	379,848	SH	SOLE
ADVANCES NEUROMODULATIONS SYS	EQUITY	00757T101	309	7,753	SH	SOLE
ADVANTA CORP [B]	EQUITY	007942204	92	8,631	SH	SOLE
ADVENT SOFTWARE, INC.	EQUITY	007974108	943	58,661	SH	SOLE
ADVISORY BRD CO	EQUITY	00762W107	188	4,147	SH	SOLE
ADVO, INC.	EQUITY	007585102	354	8,513	SH	SOLE
AEROFLEX, INC	EQUITY	007768104	196	22,318	SH	SOLE
AEROPOSTALE INC	EQUITY	007865108	220	8,142	SH	SOLE
AES DRAX ENERGY LTD	EQUITY	00130H105	2042	275,166	SH	SOLE
AETHER SYSTEMS INC.	EQUITY	00808V105	71	15,548	SH	SOLE
AETNA INC-NEW	EQUITY	00817Y108	15173	248,616	SH	SOLE
AFFILIATED COMPUTER SERVICES CLASS A	EQUITY	008190100	9068	186,236	SH	SOLE
AFFILIATED MANAGERS GROUP	EQUITY	008252108	531	8,462	SH	SOLE
AFFYMETRIX INC	EQUITY	00826T108	23	1,097	SH	SOLE
AFLAC, INC.	EQUITY	001055102	10718	331,830	SH	SOLE
AFTERMARKET TECHNOLOGY	EQUITY	008318107	68	6,000	SH	SOLE
AGCO CORP.	EQUITY	001084102	1805	105,325	SH	SOLE
AGERE SYS INC CL A	EQUITY	00845V100	8175	2663000	SH	SOLE
AGERE SYSTEMS INC-CL B W/I	EQUITY	00845V209	85	29,283	SH	SOLE
AGILE SOFTWARE CORP.	EQUITY	00846X105	176	18,470	SH	SOLE
AGILENT TECHNOLOGIES INC.	EQUITY	00846U101	5450	246,474	SH	SOLE
AGL RESOURCES, INC.	EQUITY	001204106	3331	118,264	SH	SOLE
AIR PRODUCTS AND CHEMICALS INC	EQUITY	009158106	4433	98,290	SH	SOLE
AIRGAS, INC.	EQUITY	009363102	1827	102,662	SH	SOLE
AIRTRAN HOLDINGS, INC.	EQUITY	00949P108	472	28,197	SH	SOLE
AK STEEL CORP.	EQUITY	001547108	83	41,392	SH	SOLE
AKAMAI TECHNOLOGIES INC.	EQUITY	00971T101	188	43,910	SH	SOLE
AKSYS LTD	EQUITY	010196103	118	11,758	SH	SOLE
ALABAMA NATIONAL BANCORP	EQUITY	010317105	197	4,154	SH	SOLE
ALAMO GROUP INC	EQUITY	011311107	33	2,304	SH	SOLE
ALARIS MEDICAL SYSTEMS INC	EQUITY	011637105	109	6,559	SH	SOLE
ALASKA AIR GROUP, INC.	EQUITY	011659109	1309	47,050	SH	SOLE
ALBANY INTERNATIONAL CORP. CLASS A	EQUITY	012348108	350	11,348	SH	SOLE
ALBANY MOLECULAR	EQUITY	012423109	166	11,215	SH	SOLE
ALBEMARLE CORP.	EQUITY	012653101	1944	70,824	SH	SOLE
ALBERTO-CULVER CO. CLASS B	EQUITY	013068101	1529	25,997	SH	SOLE
ALBERTSONS INC	EQUITY	013104104	8090	393,274	SH	DEFINED
ALBERTSON'S, INC.	EQUITY	013104104	3365	163,592	SH	SOLE
ALCOA INC	EQUITY	013817101	15929	608,900	SH	DEFINED
ALCOA, INC.	EQUITY	013817101	10575	404,230	SH	SOLE
ALDERWOODS GROUP INC	EQUITY	014383103	124	15,857	SH	SOLE
ALEXANDER & BALDWIN, INC.	EQUITY	014482103	2100	74,052	SH	SOLE
ALEXANDER'S, INC.	EQUITY	014752109	89	840	SH	SOLE
ALEXANDRIA REAL ESTATE EQUITIE	EQUITY	015271109	390	8,119	SH	SOLE
ALEXION PHARMACEUTICLAS, INC.	EQUITY	015351109	118	6,994	SH	SOLE
ALFA CORP.	EQUITY	015385107	182	14,428	SH	SOLE
ALICO INC	EQUITY	016230104	42	1,484	SH	SOLE
ALIGN TECHNOLOGY INC	EQUITY	016255101	236	18,884	SH	SOLE
ALKERMES INC	EQUITY	01642T108	372	27,128	SH	SOLE
ALLEGHANY CORP	EQUITY	017175100	9	46	SH	SOLE

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

ALLEGHENY ENERGY, INC.	EQUITY	017361106	957	104,667	SH	SOLE
ALLEGHENY TECHNOLOGIES, INC.	EQUITY	01741R102	517	78,912	SH	SOLE
ALLEGIANC BANCORP INC	EQUITY	017476102	111	5,484	SH	SOLE
ALLERGAN, INC.	EQUITY	018490102	26402	335,355	SH	SOLE
ALLETE INC.	EQUITY	018522102	3317	121,143	SH	SOLE
ALLIANCE DATA SYS CORP COM	EQUITY	018581108	35430	1342055	SH	SOLE
ALLIANCE DATA SYSTEMS	EQUITY	018581108	7	263	SH	SOLE
ALLIANCE GAMING CORP	EQUITY	01859P609	428	21,086	SH	SOLE
ALLIANCE GAMING CORP COM NEW	EQUITY	01859P609	26485	1305970	SH	SOLE
ALLIANCE IMAGING INC	EQUITY	018606202	18	5,091	SH	SOLE
ALLIANCE SEMICONDUCTOR CORP.	EQUITY	01877H100	51	9,298	SH	SOLE
ALLIANT ENERGY CORP.	EQUITY	018802108	3403	154,660	SH	SOLE
ALLIANT TECHSYSTEMS INC	EQUITY	018804104	32	676	SH	SOLE
ALLIED CAPITAL CORP	EQUITY	01903Q108	40	1,632	SH	SOLE
ALLIED WASTE INDUSTRIES, INC.	EQUITY	019589308	1024	94,846	SH	SOLE
ALLMERICA FINANCIAL CORP	EQUITY	019754100	2259	94,891	SH	SOLE
ALLOS THERAPEUTICS INC	EQUITY	019777101	26	8,294	SH	SOLE
ALLOY ONLINE, INC	EQUITY	019855105	82	14,599	SH	SOLE
ALLSCRIPTS HEALTHCARE SOLUTION	EQUITY	01988P108	42	10,314	SH	SOLE
ALLSTATE CORP.	EQUITY	020002101	11115	304,270	SH	SOLE
ALLSTREAM INC-CL A VOTING SH	EQUITY	02004C105	10	253	SH	SOLE
ALLSTREAM INC-CL B LTD VOTIN	EQUITY	02004C204	9	225	SH	SOLE
ALLTEL CORP	EQUITY	020039103	8063	173,990	SH	DEFINED
ALLTEL CORP.	EQUITY	020039103	6393	137,960	SH	SOLE
ALPHARMA INC. CLASS A	EQUITY	020813101	307	16,532	SH	SOLE
ALTEON INC	EQUITY	02144G107	27	14,389	SH	SOLE
ALTERA CORP.	EQUITY	021441100	3920	207,057	SH	SOLE
ALTIRIS INC	EQUITY	02148M100	97	3,691	SH	SOLE
ALTRIA GROUP INC	EQUITY	02209S103	51590	1,177,855	SH	SOLE
ALTRIA GROUP INC	EQUITY	02209S103	17429	397,932	SH	DEFINED
AMAZON COM INC	EQUITY	023135106	21599	446,595	SH	DEFINED
AMAZON.COM, INC.	EQUITY	023135106	837	17,290	SH	SOLE
AMB PPTY CORP	EQUITY	00163T109	15380	499200	SH	SOLE
AMB PROPERTY CORP	EQUITY	00163T109	3524	114,388	SH	SOLE
AMBAC FINANCIAL GROUP INC.	EQUITY	023139108	3028	47,315	SH	SOLE
AMBASSADORS GROUP INC	EQUITY	023177108	38	2,211	SH	SOLE
AMBASSADORS INTERNATIONAL	EQUITY	023178106	31	2,554	SH	SOLE
AMC ENTERTAINMENT, INC.	EQUITY	001669100	178	13,262	SH	SOLE
AMCOL INTERNATIONAL CORP.	EQUITY	02341W103	101	8,157	SH	SOLE
AMCORE FINANCIAL, INC.	EQUITY	023912108	267	10,616	SH	SOLE
AMDOCS LIMITED	EQUITY	G02602103	334	17,760	SH	SOLE
AMERADA HESS CORP	EQUITY	023551104	2049	40,894	SH	SOLE
Ameren	EQUITY	023608102	4,291	100,000	SH	DEFINED
AMEREN CORP.	EQUITY	023608102	3104	72,337	SH	SOLE
AMERICA MOVIL (ADR)	EQUITY	02364W105	26327	1139190	SH	SOLE
AMERICA MOVIL SA ADR EACH R	EQUITY	02364W105	6663	288,310	SH	SOLE
AMERICAN AXLE & MFG HOLDINGS	EQUITY	024061103	12	395	SH	SOLE
AMERICAN CAP. STRATEGIES, INC.	EQUITY	024937104	20	792	SH	SOLE
AMERICAN EAGLE OUTFITTERS	EQUITY	02553E106	1803	120,913	SH	SOLE
AMERICAN ELECTRIC POWER, INC.	EQUITY	025537101	23229	774,310	SH	SOLE
AMERICAN EXPRESS CO	EQUITY	025816109	19498	432,705	SH	DEFINED
AMERICAN EXPRESS CO.	EQUITY	025816109	58087	1,289,100	SH	SOLE
AMERICAN FINANCIAL GROUP, INC.	EQUITY	025932104	2112	97,088	SH	SOLE
AMERICAN FINANCIAL REALTY TR	EQUITY	02607P305	5494	389,650	SH	SOLE
AMERICAN FINL REALTY	EQUITY	02607P305	8877	629600	SH	SOLE
AMERICAN FIRST MORTGAGE INVES	EQUITY	55272X102	3861	405,545	SH	SOLE

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

AMERICAN GREETINGS CORP. CLASS A	EQUITY	026375105	2456	126,401	SH	SOLE
AMERICAN HEALTHWAYS INC	EQUITY	02649V104	234	5,593	SH	SOLE
AMERICAN HOME MTG HLDG	EQUITY	02660M108	85	4,866	SH	SOLE
AMERICAN INTL GROUP INC	EQUITY	026874107	1745	30,250	SH	DEFINED
AMERICAN INTL GRP INC COM	EQUITY	026874107	136175	2,360,051	SH	SOLE
AMERICAN ITALIAN PASTA CO. CLASS A	EQUITY	027070101	246	6,370	SH	SOLE
AMERICAN LAND LEASE INC	EQUITY	027118108	40	2,188	SH	SOLE
AMERICAN MANAGEMENT SYSTEMS	EQUITY	027352103	231	18,034	SH	SOLE
AMERICAN MED SEC GROUP	EQUITY	02744P101	99	4,888	SH	SOLE
AMERICAN MEDICAL SYSTEMS HOLDI	EQUITY	02744M108	523	24,006	SH	SOLE
AMERICAN MORTGAGE ACCEPTANCE	EQUITY	027568104	57	3,445	SH	SOLE
AMERICAN NATIONAL IN	EQUITY	028591105	13	149	SH	SOLE
AMERICAN NATL BANKSHAR	EQUITY	027745108	49	1,945	SH	SOLE
AMERICAN PHARMACEUTICA	EQUITY	02886P109	10	319	SH	SOLE
AMERICAN PHYSICIANS CAPITAL IN	EQUITY	028884104	103	3,718	SH	SOLE
AMERICAN POWER CONVERSION	EQUITY	029066107	1741	100,619	SH	SOLE
AMERICAN PWR CONVERSION CO	EQUITY	029066107	158	9,200	SH	DEFINED
AMERICAN REALTY INVESTORS IN	EQUITY	029174109	9	912	SH	SOLE
AMERICAN STANDARD COMPANIES	EQUITY	029712106	2723	32,321	SH	SOLE
AMERICAN STATES WATER CO.	EQUITY	029899101	153	6,492	SH	SOLE
AMERICAN TOWER	EQUITY	029912201	24626	2426200	SH	SOLE
AMERICAN TOWER CORP	EQUITY	029912201	31	3,033	SH	SOLE
AMERICAN WEST HOLDINGS CORP. CLASS B	EQUITY	023657208	124	12,720	SH	SOLE
AMERICAN WOODMARK CORP.	EQUITY	030506109	105	2,339	SH	SOLE
AMERICANWEST BANCORPORATION	EQUITY	03058P109	72	3,922	SH	SOLE
AMERICA'S CAR-MART INC	EQUITY	03062T105	52	1,734	SH	SOLE
AMERICREDIT CORP.	EQUITY	03060R101	2256	219,036	SH	SOLE
AMERIGROUP CORP	EQUITY	03073T102	394	8,825	SH	SOLE
AMERIGROUP CORP COM	EQUITY	03073T102	12273	275000	SH	SOLE
AMERISOURCEBERGEN CO	EQUITY	03073E105	22196	410,650	SH	SOLE
AMERISTAR CASINOS	EQUITY	03070Q101	114	4,574	SH	SOLE
AMERITRADE HLDG CORP COM	EQUITY	03074K100	20403	1813592	SH	SOLE
AMERITRADE HOLDING CORP - CL A	EQUITY	03074K100	48	4,181	SH	SOLE
AMERON, INC.	EQUITY	030710107	94	2,839	SH	SOLE
AMERUS GROUP CO.	EQUITY	03072M108	2410	70,895	SH	SOLE
AMETEK INC NEW	EQUITY	031100100	1762	41,100	SH	DEFINED
AMETEK, INC.	EQUITY	031100100	1987	46,361	SH	SOLE
AMGEN INC	EQUITY	031162100	31964	495,030	SH	DEFINED
AMGEN, INC.	EQUITY	031162100	80277	1,244,221	SH	SOLE
AMKOR TECHNOLOGY INC COM	EQUITY	031652100	7102	499800	SH	SOLE
AMKOR TECHNOLOGY, INC	EQUITY	031652100	24	1,697	SH	SOLE
AMLI RESIDENTIAL PROPERTIES	EQUITY	001735109	162	6,188	SH	SOLE
AMN HEALTHCARE SERVICE	EQUITY	001744101	126	7,728	SH	SOLE
AMPCO-PITTSBURGH CORP	EQUITY	032037103	24	1,999	SH	SOLE
AMPHENOL CORP. CLASS A	EQUITY	032095101	171	3,288	SH	SOLE
AMR CORP.	EQUITY	001765106	765	66,824	SH	SOLE
Amsouth Bancorp	EQUITY	032165102	1,061	50,000	SH	DEFINED
AMSOUTH BANCORPORATION	EQUITY	032165102	3326	156,727	SH	SOLE
AMSURG CORP CL A	EQUITY	03232P405	249	7,529	SH	SOLE
AMYLIN PHARMACEUTICALS, INC.	EQUITY	032346108	48	1,680	SH	SOLE
ANADARKO PETROLEUM CORP.	EQUITY	032511107	13436	321,742	SH	SOLE
ANALOG DEVICES INC	EQUITY	032654105	1509	39,700	SH	DEFINED
ANALOG DEVICES INC SUB NTS	EQUITY	032654AD7	509	5,000	SH	SOLE
ANALOG DEVICES, INC.	EQUITY	032654105	16920	445,030	SH	SOLE
ANALOGIC CORP.	EQUITY	032657207	162	3,369	SH	SOLE
ANAREN INC	EQUITY	032744104	121	9,501	SH	SOLE

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

ANCHOR BANCORP WISCONSIN, INC.	EQUITY	032839102	208	8,870	SH	SOLE
ANDREW CORP COM	EQUITY	034425108	15304	1245200	SH	SOLE
ANDREW CORP.	EQUITY	034425108	16441	1,360,983	SH	SOLE
ANDRX GROUP	EQUITY	034553107	22	1,204	SH	SOLE
ANGELICA CORP	EQUITY	034663104	71	3,760	SH	SOLE
ANGLO AMERICAN PLC - UNSP ADR	EQUITY	03485P102	920	50,700	SH	SOLE
Anheuser Busch	EQUITY	035229103	1,480	30,000	SH	DEFINED
ANHEUSER-BUSCH COMPANIES, INC.	EQUITY	035229103	51851	1,050,900	SH	SOLE
ANIXTER INTERNATIONAL, INC.	EQUITY	035290105	303	13,293	SH	SOLE
ANN TAYLOR STORES CORP.	EQUITY	036115103	610	18,990	SH	SOLE
ANNALY MTG MGMT INC	EQUITY	035710409	1664	101,356	SH	SOLE
ANNTAYLOR STORES CORP COM	EQUITY	036115103	20547	639300	SH	SOLE
ANSOFT CORP	EQUITY	036384105	28	2,772	SH	SOLE
ANSYS INC	EQUITY	03662Q105	225	6,328	SH	SOLE
ANTEON INTERNATIONAL CORP	EQUITY	03674E108	212	6,937	SH	SOLE
ANTHEM INC	EQUITY	03674B104	6370	89,300	SH	SOLE
ANTHEM INC	EQUITY	03674B104	4025	56,425	SH	DEFINED
ANTHEM INC COM	EQUITY	03674B104	11983	168000	SH	SOLE
ANTHRACITE CAPITAL INC.	EQUITY	037023108	5865	607,729	SH	SOLE
ANTIGENICS INC.	EQUITY	037032109	102	8,412	SH	SOLE
ANWORTH MORTGAGE ASSET	EQUITY	037347101	3774	264,303	SH	SOLE
AO TATNEFT SPON ADR	EQUITY	03737P306	879	40,660	SH	SOLE
AOL TIME WARNER INC	EQUITY	00184A105	9472	626,747	SH	DEFINED
AOL TIME WARNER INC.	EQUITY	00184A105	33422	2,211,910	SH	SOLE
AON CORP.	EQUITY	037389103	2896	138,906	SH	SOLE
APAC TELESERVICES, INC.	EQUITY	00185E106	32	12,822	SH	SOLE
APACHE CORP	EQUITY	037411105	3161	45,581	SH	DEFINED
APACHE CORP.	EQUITY	037411105	4854	70,010	SH	SOLE
APARTMENT INVT & MGMT CO - A	EQUITY	03748R101	1654	42,034	SH	SOLE
APEX MORTGAGE CAPITAL INC	EQUITY	037564101	69	12,756	SH	SOLE
APHTON CORP.	EQUITY	03759P101	52	9,182	SH	SOLE
APOGEE ENTERPRISES, INC.	EQUITY	037598109	98	9,524	SH	SOLE
APOGENT TECHNOLOGIES	EQUITY	03760A101	2687	128,824	SH	SOLE
APOLLO GROUP INC	EQUITY	037604105	8234	124,700	SH	DEFINED
APOLLO GROUP INC CL A	EQUITY	037604105	21688	328450	SH	SOLE
APOLLO GROUP, INC. CLASS A	EQUITY	037604105	7530	114,040	SH	SOLE
APPLE COMPUTER, INC.	EQUITY	037833100	4360	210,436	SH	SOLE
APPLEBEES INTERNATIONAL, INC.	EQUITY	037899101	2453	77,925	SH	SOLE
APPLEBEES INTL INC	EQUITY	037899101	22348	709,900	SH	DEFINED
APPLEBEES INTL INC COM	EQUITY	037899101	9793	311100	SH	SOLE
APPLERA CORP APPLIED BIOSYSTEM	EQUITY	038020103	2416	108,275	SH	SOLE
APPLICA INC.	EQUITY	03815A106	49	8,172	SH	SOLE
APPLIED FILMS CORP	EQUITY	038197109	142	4,753	SH	SOLE
APPLIED FILMS CORP COM	EQUITY	038197109	803	27000	SH	SOLE
APPLIED INDUSTRIAL TECH., INC.	EQUITY	03820C105	144	7,266	SH	SOLE
APPLIED MATERIALS INC	EQUITY	038222105	23936	1,319,500	SH	DEFINED
APPLIED MATERIALS, INC.	EQUITY	038222105	21276	1,173,520	SH	SOLE
APPLIED MICRO CIRCUITS CORP.	EQUITY	03822W109	711	146,199	SH	SOLE
APPLIED SIGNAL TECHNOLOGY	EQUITY	038237103	75	3,741	SH	SOLE
APRIA HEALTHCARE GROUP, INC.	EQUITY	037933108	2106	76,929	SH	SOLE
APTARGROUP, INC.	EQUITY	038336103	18	489	SH	SOLE
AQUANTIVE INC	EQUITY	03839G105	154	16,763	SH	SOLE

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

AQUILA INC	EQUITY	03840P102	1180	349,170	SH	SOLE
ARAID PHARAMACEUTICALS, INC.	EQUITY	04033A100	90	14,901	SH	SOLE
ARAMARK CORP	EQUITY	038521100	31	1,230	SH	SOLE
ARBITRON, INC.	EQUITY	03875Q108	449	12,717	SH	SOLE
ARCH CHEMICALS, INC.	EQUITY	03937R102	175	8,434	SH	SOLE
ARCH COAL INC COM	EQUITY	039380100	19112	860512	SH	SOLE
ARCH COAL, INC.	EQUITY	039380100	2057	92,594	SH	SOLE
ARCHER DANIELS MIDLAND CO.	EQUITY	039483102	3753	286,247	SH	SOLE
ARCHSTONE COMMUNITIES TRUST	EQUITY	039583109	69	2,629	SH	SOLE
ARCHSTONE SMITH TR COM	EQUITY	039583109	23506	891067	SH	SOLE
ARCTIC CAT, INC.	EQUITY	039670104	121	6,336	SH	SOLE
ARDEN GROUP INC	EQUITY	039762109	36	592	SH	SOLE
ARDEN REALTY INC.	EQUITY	039793104	23	819	SH	SOLE
ARENA PHARMACEUTICALS INC	EQUITY	040047102	57	7,923	SH	SOLE
ARGONAUT GROUP, INC.	EQUITY	040157109	112	8,627	SH	SOLE
ARGOSY GAMING CO.	EQUITY	040228108	237	9,733	SH	SOLE
ARIBA, INC.	EQUITY	04033V104	349	114,684	SH	SOLE
ARKANSAS BEST CORP.	EQUITY	040790107	255	9,277	SH	SOLE
ARMOR HOLDINGS, INC.	EQUITY	042260109	146	8,700	SH	SOLE
ARRIS GROUP INC	EQUITY	04269Q100	131	22,706	SH	SOLE
ARROW ELECTRONICS INC	EQUITY	042735100	2597	141,241	SH	SOLE
ARROW FINANCIAL CORP	EQUITY	042744102	93	3,568	SH	SOLE
ARROW INTERNATIONAL, INC.	EQUITY	042764100	227	9,863	SH	SOLE
ARTESYN TECHNOLOGIES, INC.	EQUITY	043127109	102	13,495	SH	SOLE
ARTHROCARE CORP.	EQUITY	043136100	135	7,576	SH	SOLE
ARTISAN COMPONENTS INC.	EQUITY	042923102	120	7,144	SH	SOLE
ARVINMERITOR, INC	EQUITY	043353101	1708	95,900	SH	SOLE
ASBURY AUTOMOTIVE GROUP	EQUITY	043436104	86	5,177	SH	SOLE
ASCENTIAL SOFTWARE CORP	EQUITY	04362P207	1953	105,423	SH	SOLE
ASHLAND OIL, INC.	EQUITY	044204105	4019	122,345	SH	SOLE
ASIAINFO HOLDINGS INC.	EQUITY	04518A104	85	12,704	SH	SOLE
ASK JEEVES INC	EQUITY	045174109	257	14,779	SH	SOLE
ASPECT COMMUNICATIONS INC.	EQUITY	04523Q102	109	13,115	SH	SOLE
ASPECT MED SYS INC COM	EQUITY	045235108	1941	189000	SH	Sole
ASPECT MEDICAL SYSTEMS, INC.	EQUITY	045235108	41	3,960	SH	SOLE
ASPEN TECHNOLOGY, INC.	EQUITY	045327103	61	15,015	SH	SOLE
ASSOCIATED BANC-CORP.	EQUITY	045487105	3902	102,993	SH	SOLE
ASSOCIATED ESTATES REALTY	EQUITY	045604105	46	6,994	SH	SOLE
ASTEC INDS INC COM	EQUITY	046224101	65	6,338	SH	SOLE
ASTORIA FINANCIAL CORP.	EQUITY	046265104	3483	112,717	SH	SOLE
ASYST TECHNOLOGIES, INC.	EQUITY	04648X107	232	16,476	SH	SOLE
ASYST TECHNOLOGY CP COM	EQUITY	04648X107	10392	738600	SH	Sole
AT & T CORP	EQUITY	001957505	38162	1,770,872	SH	SOLE
AT + T WIRELESS SVCS INC	EQUITY	00209A106	17994	2,199,765	SH	DEFINED
AT RD INC	EQUITY	04648K105	150	11,228	SH	SOLE
AT&T WIRELESS (USD)	EQUITY	00209A106	11219	1,371,480	SH	SOLE
AT+T CORP	EQUITY	001957505	7289	338,251	SH	DEFINED
ATARI INC	EQUITY	04651M105	12	2,987	SH	SOLE
ATHEROGENICS INC	EQUITY	047439104	259	15,566	SH	SOLE
ATI TECHNOLOGIES (F)	EQUITY	001941103	3658	246300	SH	Sole
ATLANTIC COAST AIRLINES HLDG.	EQUITY	048396105	151	17,762	SH	SOLE
ATLAS AIR WORLDWIDE HLDGS INC.	EQUITY	049164106		270	SH	SOLE
ATMEL CORP.	EQUITY	049513104	2638	656,676	SH	SOLE
ATMI INC	EQUITY	00207R101	5332	211,000	SH	DEFINED

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

ATMI, INC.	EQUITY	00207R101	290	11,447	SH	SOLE
ATMOS ENERGY CORP.	EQUITY	049560105	510	21,286	SH	SOLE
ATRIX LABS INC	EQUITY	04962L101	183	8,885	SH	SOLE
ATWOOD OCEANICS, INC.	EQUITY	050095108	81	3,377	SH	SOLE
AU OPTRONICS CORP-ADR	EQUITY	002255107	134	10,500	SH	SOLE
AUDIOVOX COPR.	EQUITY	050757103	89	7,106	SH	SOLE
AUGUST TECHNOLOGY CORP COM	EQUITY	05106U105	2199	154400	SH	Sole
AURORA FOODS, INC.	EQUITY	05164B106	2	17,710	SH	SOLE
Australia & New Zeal Bnkg Grp Ltd 100	EQUITY	052528304	149	2,450	SH	SOLE
AUTOBYTEL.COM INC	EQUITY	05275N106	116	12,173	SH	SOLE
AUTODESK, INC.	EQUITY	052769106	851	49,981	SH	SOLE
AUTOLIV, INC.	EQUITY	052800109	47	1,552	SH	SOLE
AUTOMATIC DATA PROCESSING INC.	EQUITY	053015103	9394	262,050	SH	SOLE
AUTONATION INC	EQUITY	05329W102	2130	121,423	SH	SOLE
AUTOZONE, INC.	EQUITY	053332102	3570	39,876	SH	SOLE
AVALONBAY COMM	EQUITY	053484101	19005	406100	SH	Sole
AVALONBAY COMMUNITIE	EQUITY	053484101	42	888	SH	SOLE
AVANEX CORP	EQUITY	05348W109	120	24,678	SH	SOLE
AVANT IMMUNOTHERAPEUTICS INC	EQUITY	053491106	62	25,836	SH	SOLE
AVATAR HOLDINGS, INC.	EQUITY	053494100	71	2,220	SH	SOLE
AVAYA INC	EQUITY	053499109	3595	329,824	SH	DEFINED
AVAYA INC.	EQUITY	053499109	2021	185,403	SH	SOLE
AVERY DENNISON CORP	EQUITY	053611109	7334	145,176	SH	DEFINED
AVERY DENNISON CORP.	EQUITY	053611109	2642	52,306	SH	SOLE
AVI BIOPHARMA INC	EQUITY	002346104	46	8,846	SH	SOLE
AVIALL, INC.	EQUITY	05366B102	167	13,469	SH	SOLE
AVID TECHNOLOGY INC COM	EQUITY	05367P100	10938	207000	SH	Sole
AVID TECHNOLOGY, INC.	EQUITY	05367P100	678	12,798	SH	SOLE
AVISTA CORP	EQUITY	05379B107	321	20,597	SH	SOLE
AVNET, INC.	EQUITY	053807103	3451	208,895	SH	SOLE
AVOCENT CORPORATION	EQUITY	053893103	1969	65,002	SH	SOLE
AVON PRODUCTS, INC.	EQUITY	054303102	6746	104,490	SH	SOLE
AVX CORP	EQUITY	002444107	31	2,281	SH	SOLE
AXCELIS TECHNOLOGIES INC	EQUITY	054540109	349	42,041	SH	SOLE
AZTAR CORP.	EQUITY	054802103	213	12,050	SH	SOLE
BAKER HUGHES INC	EQUITY	057224107	6457	201,400	SH	DEFINED
BAKER HUGHES, INC.	EQUITY	057224107	4399	148,680	SH	SOLE
BALDOR ELECTRIC CO.	EQUITY	057741100	264	12,502	SH	SOLE
BALDWIN & LYONS, INC., CLASS B	EQUITY	057755209	75	3,233	SH	SOLE
BALL CORP.	EQUITY	058498106	1373	25,417	SH	SOLE
BALLY TOTAL FITNESS HLDG COR COM	EQUITY	05873K108	111	12,813	SH	SOLE
BANCFIRST CORP.	EQUITY	05945F103	81	1,535	SH	SOLE
BANCORPSOUTH, INC.	EQUITY	059692103	24	1,117	SH	SOLE
BANCTRUST FINANCIAL GROUP IN	EQUITY	05978R107	43	2,859	SH	SOLE
BANDAG, INC.	EQUITY	059815100	1072	31,777	SH	SOLE
BANK AMER CORP	EQUITY	060505104	32771	419,925	SH	DEFINED
Bank America Corp	EQUITY	060505104	1,561	20,000	SH	DEFINED
BANK ATLANTIC BANCORP CLASS A	EQUITY	065908501	256	17,961	SH	SOLE
BANK MUTUAL CORP	EQUITY	063748107	185	4,369	SH	SOLE
BANK OF AMERICA CORP	EQUITY	060505104	67861	892,760	SH	SOLE
BANK OF GRANITE CORP.	EQUITY	062401104	106	5,643	SH	SOLE
BANK OF HAWAII CORP	EQUITY	062540109	2763	82,271	SH	SOLE
BANK OF NEW YORK CO., INC.	EQUITY	064057102	9696	333,090	SH	SOLE
BANK OF THE OZARKS INC	EQUITY	063904106	92	2,070	SH	SOLE
BANK UNITED CORP-CPR WI	EQUITY	065416117	25	506,802	SH	SOLE
BANKNORTH GROUP INC.	EQUITY	06646R107	6373	225,847	SH	SOLE
BANKONE CORP.	EQUITY	06423A103	19016	492,000	SH	SOLE

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

BANKRATE INC	EQUITY	06646V108	34	2,404	SH	SOLE
BANKUNITED FINANCIAL CORP CLASS A	EQUITY	06652B103	258	12,179	SH	SOLE
BANNER CORPORATION	EQUITY	06652V109	88	4,248	SH	SOLE
BANTA CORP.	EQUITY	066821109	1633	45,357	SH	SOLE
BARNES & NOBLE, INC.	EQUITY	067774109	2296	90,339	SH	SOLE
BARNES GROUP, INC.	EQUITY	067806109	136	5,239	SH	SOLE
BARR LABORATORIES, INC	EQUITY	068306109	6373	93,429	SH	SOLE
BARR LABS INC COM	EQUITY	068306109	21783	319358	SH	Sole
BARRA, INC.	EQUITY	068313105	238	6,355	SH	SOLE
BASSETT FURNITURE INDUSTRIES	EQUITY	070203104	60	4,296	SH	SOLE
BAUSCH & LOMB, INC.	EQUITY	071707103	1051	23,805	SH	SOLE
BAXTER INTERNATIONAL, INC.	EQUITY	071813109	7935	273,060	SH	SOLE
BAY VIEW CAPITAL CORP.	EQUITY	07262L101	165	27,193	SH	SOLE
BBT CORP.	EQUITY	054937107	8386	233,520	SH	SOLE
BBVA BANCO FRANCES SA - ADR	EQUITY	07329M100	321	51,600	SH	SOLE
BEA SYS INC	EQUITY	073325102	29557	2,213,600	SH	DEFINED
BEA SYSTEMS, INC.	EQUITY	073325102	5014	416,410	SH	SOLE
BEAR STEARNS COS	EQUITY	073902108	3332	44,540	SH	SOLE
BEARINGPOINT INC	EQUITY	074002106	19	2,331	SH	SOLE
BEASLEY BROADCAST GROUP, INC.	EQUITY	074014101	24	1,742	SH	SOLE
BEAZER HOMES USA, INC.	EQUITY	07556Q105	472	5,589	SH	SOLE
BEBE STORES, INC.	EQUITY	075571109	54	2,005	SH	SOLE
BECKMAN COULTER, INC.	EQUITY	075811109	3898	85,604	SH	SOLE
BECTON, DICKINSON AND CO.	EQUITY	075887109	6827	189,020	SH	SOLE
BED BATH & BEYOND INC COM	EQUITY	075896100	5838	152900	SH	Sole
BED BATH & BEYOND, INC.	EQUITY	075896100	7941	207,510	SH	SOLE
BEDFORD PRPTY INVESTORS, INC.	EQUITY	076446301	2008	77,383	SH	SOLE
BEI TECHNOLOGIES INC	EQUITY	05538P104	73	4,691	SH	SOLE
BEL FUSE INC. CLASS B	EQUITY	077347300	107	4,180	SH	SOLE
BELDEN, INC.	EQUITY	077459105	168	9,589	SH	SOLE
BELL MICROPRODUCTS INC COM	EQUITY	078137106	3073	472000	SH	Sole
Bellsouth Corp	EQUITY	079860102	1,658	70,000	SH	DEFINED
BELLSOUTH CORP.	EQUITY	079860102	20652	872,130	SH	SOLE
BELO CORP.	EQUITY	080555105	3854	158,915	SH	SOLE
BEMIS CO., INC.	EQUITY	081437105	1046	23,617	SH	SOLE
BEMIS INC	EQUITY	081437105	7879	177,859	SH	DEFINED
BENCHMARK ELECTRONICS, INC.	EQUITY	08160H101	445	10,525	SH	SOLE
BENCHMARK ELECTRS INC COM	EQUITY	08160H101	45278	1071156	SH	Sole
BENTLEY PHARMACEUTICAL	EQUITY	082657107	89	5,482	SH	SOLE
BERKSHIRE HATHAWAY INC DEL	EQUITY	084670207	28534	11,432	SH	DEFINED
BERKSHIRE HILLS BANCOR	EQUITY	084680107	77	2,298	SH	SOLE
BERRY PETROLEUM CO. CLASS A	EQUITY	085789105	123	6,748	SH	SOLE
BEST BUY CO., INC.	EQUITY	086516101	6614	139,190	SH	SOLE
BEVERLY ENTERPRISE INC COM NEW	EQUITY	087851309	22924	3872300	SH	Sole
BEVERLY ENTERPRISES, INC.	EQUITY	087851309	231	38,969	SH	SOLE
BHA GROUP HOLDINGS INC	EQUITY	055446108	40	1,669	SH	SOLE
BIG 5 SPORTING GOODS CORP	EQUITY	08915P101	83	5,451	SH	SOLE
BIG LOTS INC.	EQUITY	089302103	827	52,334	SH	SOLE
BIOGEN, INC.	EQUITY	090597105	6434	168,780	SH	SOLE
BIOLASE TECHNOLOGY INC	EQUITY	090911108	92	8,048	SH	SOLE
BIOMARIN PHARMACEUTICAL INC.	EQUITY	09061G101	766	100,000	SH	DEFINED
BIOMARIN PHARMACEUTICAL INC.	EQUITY	09061G101	207	27,084	SH	SOLE
BIOMET, INC.	EQUITY	090613100	4618	137,860	SH	SOLE
BIOPURE CORP.	EQUITY	09065H105	85	13,158	SH	SOLE
BIO-RAD LABORATORIES, INC., CLASS A	EQUITY	090572207	15	300	SH	SOLE
BIORELIANCE CORP	EQUITY	090951104	55	2,164	SH	SOLE

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

BIOSITE INC.	EQUITY	090945106	126	4,456	SH	SOLE
BIOVAIL CORP	EQUITY	09067J109	4822	129,800	SH	DEFINED
BIOVAIL CORP (F)	EQUITY	09067J109	8023	215960	SH	Sole
BISYS GROUP, INC.	EQUITY	055472104	2212	168,233	SH	SOLE
BJ SERVICES CO.	EQUITY	055482103	2425	70,971	SH	SOLE
BJ SVCS CO	EQUITY	055482103	19514	571,100	SH	DEFINED
BJ'S WHOLESALE CLUB INC.	EQUITY	05548J106	2435	125,709	SH	SOLE
Black & Decker Corp	EQUITY	091797100	81	20,000	SH	DEFINED
BLACK & DECKER CORP.	EQUITY	091797100	3333	82,205	SH	SOLE
BLACK BOX CORP.	EQUITY	091826107	258	6,482	SH	SOLE
BLACK HILLS CORP.	EQUITY	092113109	1796	58,198	SH	SOLE
BLACKROCK INC	EQUITY	09247X101	16	326	SH	SOLE
BLAIR CORP	EQUITY	092828102	59	2,825	SH	SOLE
BLOCK FINANCIAL CORP	EQUITY	093671105	3486	80,785	SH	SOLE
BLOCKBUSTER INC -CLA	EQUITY	093679108	11	523	SH	SOLE
BLOUNT INTERNATIONAL INC	EQUITY	095180105	8	1,762	SH	SOLE
Blue Rhino Corp	EQUITY	095811105	52	4,683	SH	SOLE
BLYTH INC.	EQUITY	09643P108	1731	64,168	SH	SOLE
BMC SOFTWARE, INC.	EQUITY	055921100	1428	102,531	SH	SOLE
BOB EVANS FARMS, INC.	EQUITY	096761101	1685	63,073	SH	SOLE
BOCA RESORTS INC -CL A	EQUITY	09688T106	138	10,640	SH	SOLE

BOEING CO	EQUITY	097023105	4408	128,360	SH	DEFINED
Boeing Co	EQUITY	097023105	1,717	50,000	SH	DEFINED
BOEING CO.	EQUITY	097023105	12664	368,890	SH	SOLE
BOISE CASCADE CORP.	EQUITY	097383103	959	34,749	SH	SOLE
BOK FINANCIAL CORP.	EQUITY	05561Q201	9	242	SH	SOLE
BOMBAY	EQUITY	097924104	2413	245000	SH	Sole
BOMBAY CO INC	EQUITY	097924104	142	14,367	SH	SOLE
BONE CARE INTERNATIONAL, INC.	EQUITY	098072101	51	3,996	SH	SOLE
BORDERS GROUP, INC.	EQUITY	099709107	2052	108,451	SH	SOLE
BORG WARNER INC	EQUITY	099724106	3220	47,456	SH	SOLE
BORLAND SOFTWARE CORP.	EQUITY	099849101	278	30,233	SH	SOLE
BOSTON BEER, INC. CLASS A	EQUITY	100557107	50	3,130	SH	SOLE
BOSTON COMMUNICATIONS GROUP	EQUITY	100582105	68	6,829	SH	SOLE
BOSTON PRIVATE FINANCIAL HOLDI	EQUITY	101119105	202	8,575	SH	SOLE
BOSTON PROPERTIES INC	EQUITY	101121101	44	1,001	SH	SOLE
BOSTON PROPERTIES INC COM	EQUITY	101121101	9968	229300	SH	Sole
BOSTON SCIENTIFIC CORP	EQUITY	101137107	3675	57,600	SH	DEFINED
BOSTON SCIENTIFIC CORP COM	EQUITY	101137107	2552	40000	SH	Sole
BOSTON SCIENTIFIC CORP.	EQUITY	101137107	11841	185,600	SH	SOLE
BOWATER, INC.	EQUITY	102183100	3262	77,544	SH	SOLE
BOWNE & CO., INC.	EQUITY	103043105	215	14,364	SH	SOLE
BOYD GAMING CORP.	EQUITY	103304101	209	13,680	SH	SOLE
BOYDS COLLECTION, LTD.	EQUITY	103354106	36	8,082	SH	SOLE
BOYKIN LODGING CO.	EQUITY	103430104	61	7,408	SH	SOLE
BP P.L.C.	EQUITY	055622104	1,608	38,200	SH	DEFINED
BRADLEY PHARMACEUTICAL	EQUITY	104576103	94	3,463	SH	SOLE
BRADLEY PHARMACEUTICAL COM	EQUITY	104576103	2935	107700	SH	Sole
BRADY CORP.	EQUITY	104674106	241	7,583	SH	SOLE
BRANDYWINE REALTY TRUST	EQUITY	105368203	284	11,068	SH	SOLE
BRE PROPERTIES INC CL A	EQUITY	05564E106	14013	424900	SH	Sole
BRE PROPERTIES, INC., CLASS A	EQUITY	05564E106	22	664	SH	SOLE
BRIGGS & STRATTON CORP.	EQUITY	109043109	541	9,203	SH	SOLE
BRIGHAM EXPLORATION COM	EQUITY	109178103	2720	400000	SH	Sole
BRIGHT HORIZON FAMILY COM	EQUITY	109195107	28534	714252	SH	Sole
BRIGHT HORIZONS FAM. SOLUTIONS	EQUITY	109195107	202	5,056	SH	SOLE

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

BRIGHTPOINT INC COM NEW	EQUITY	109473405	4802	146400	SH	Sole
BRINKER INTERNATIONAL, INC.	EQUITY	109641100	4552	136,447	SH	SOLE
BRINK'S CO/THE	EQUITY	109696104	1708	98,380	SH	SOLE
BRISTOL MYERS SQUIBB CO	EQUITY	110122108	26854	1,046,530	SH	DEFINED
BRISTOL MYERS SQUIBB CO.	EQUITY	110122108	36631	1,427,550	SH	SOLE
BROADCOM CORP.	EQUITY	111320107	4305	161,491	SH	SOLE
BROADVISION INC	EQUITY	111412607	54	10,961	SH	SOLE
BROCADE COMMUNICATION	EQUITY	111621108	111	21,264	SH	SOLE
BROOKFIELD HOMES CORP	EQUITY	112723101	124	6,718	SH	SOLE
BROOKLINE BANCORP INC	EQUITY	11373M107	364	24,616	SH	SOLE
BROOKS AUTOMATION INC	EQUITY	114340102	329	15,753	SH	SOLE
BROOKS AUTOMATION INC COM	EQUITY	114340102	18050	863652	SH	Sole
BROOKSTONE INC	EQUITY	114537103	101	5,141	SH	SOLE
BROWN & BROWN INC	EQUITY	115236101	2946	95,725	SH	SOLE
BROWN FORMAN CORP	EQUITY	115637209	10651	134,619	SH	DEFINED
BROWN SHOE COMANY, INC.	EQUITY	115736100	241	7,588	SH	SOLE
BROWN TOM INC COM NEW	EQUITY	115660201	8964	348800	SH	Sole
BROWN, TOM INC.	EQUITY	115660201	347	13,489	SH	SOLE
BROWN-FORMAN CORP CLASS B	EQUITY	115637209	2114	26,717	SH	SOLE
BRT REALTY TRUST	EQUITY	055645303	28	1,486	SH	SOLE
BRUKER BIOSCIENCES CORP	EQUITY	116794108	22	5,023	SH	SOLE
BRUNSWICK CORP.	EQUITY	117043109	1037	40,401	SH	SOLE
BRUSH ENGINEERED MATERIALS	EQUITY	117421107	58	5,703	SH	SOLE
BRYN MAWR BK CORP	EQUITY	117665109	63	1,502	SH	SOLE
BSB BANCORP, INC.	EQUITY	055652101	96	3,450	SH	SOLE
BUCKEYE PARTNERS - LP	EQUITY	118230101	536	13,400	SH	SOLE
BUCKEYE TECHNOLOGIES INC	EQUITY	118255108	104	11,405	SH	SOLE
BUCKLE, INC.	EQUITY	118440106	62	3,202	SH	SOLE
BUILDING MATERIAL HOLDING CORP	EQUITY	120113105	69	5,237	SH	SOLE
BURLINGTON COAT FACTORY WHSE	EQUITY	121579106	115	6,149	SH	SOLE
BURLINGTON NORTHERN SANTA FE	EQUITY	12189T104	4650	161,050	SH	SOLE
BURLINGTON RES INC	EQUITY	122014103	2097	43,500	SH	DEFINED
BURLINGTON RESOURCES, INC.	EQUITY	122014103	4182	86,770	SH	SOLE
C & D TECHNOLOGIES, INC.	EQUITY	124661109	165	8,726	SH	SOLE
C & F FINANCIAL CORP	EQUITY	12466Q104	64	1,431	SH	SOLE
C D W CORP COM	EQUITY	12512N105	8938	154800	SH	Sole
C H ROBINSON WORLDWIDE	EQUITY	12541W100	1529	41,100	SH	DEFINED
C H ROBINSON WORLDWIDE INC	EQUITY	12541W100	6962	187100	SH	Sole
C. H. ROBINSON WORLDWIDE, INC.	EQUITY	12541W100	4620	124,032	SH	SOLE
C. R. BARD, INC.	EQUITY	067383109	1654	23,294	SH	SOLE
CABLE DESIGN TECHNOLOGIES CORP	EQUITY	126924109	145	18,158	SH	SOLE
CABLEVISION SYSTEMS-NY GRP-A	EQUITY	12686C109	25	1,394	SH	SOLE
CABOT CORP.	EQUITY	127055101	2466	86,496	SH	SOLE
CABOT MICROELECTRONICS CORP	EQUITY	12709P103	2334	41,961	SH	SOLE
CABOT OIL & GAS CORP COM	EQUITY	127097103	7457	286800	SH	Sole
CABOT OIL & GAS CORP., CLASS A	EQUITY	127097103	279	10,713	SH	SOLE
CACI INTERNATIONAL	EQUITY	127190304	524	12,226	SH	SOLE
CACI INTL INC	EQUITY	127190304	5408	126,200	SH	DEFINED
CADENCE DESIGN SYSTEMS, INC.	EQUITY	127387108	5100	380,560	SH	SOLE
CAKTRONICS INC	EQUITY	234264109	97	6,056	SH	SOLE
CAL DIVE INTERNATIONAL, INC.	EQUITY	127914109	292	14,984	SH	SOLE
CALGON CARBON CORP.	EQUITY	129603106	82	14,562	SH	SOLE
CALIFORNIA PIZZA KITCHEN INC	EQUITY	13054D109	123	7,090	SH	SOLE
CALIFORNIA WATER SERVICE GROUP	EQUITY	130788102	159	6,170	SH	SOLE
CALLAWAY GOLF CO.	EQUITY	131193104	1897	132,909	SH	SOLE
CALPINE CORP.	EQUITY	131347106	835	170,789	SH	SOLE

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

CAMBREX CORP.	EQUITY	132011107	187	8,251	SH	SOLE
CAMCO FINANCIAL CORP	EQUITY	132618109	55	3,215	SH	SOLE
CAMDEN NATL CORP	EQUITY	133034108	101	3,414	SH	SOLE
CAMDEN PROPERTY TRUST	EQUITY	133131102	19	486	SH	SOLE
CAMDEN PPTY TR SH BEN INT	EQUITY	133131102	10059	261752	SH	Sole
CAMPBELL SOUP CO	EQUITY	134429109	1813	68,400	SH	DEFINED
CAMPBELL SOUP CO.	EQUITY	134429109	4697	177,240	SH	SOLE
CANDELA CORP	EQUITY	136907102	42	3,293	SH	SOLE
CANTEL MEDICAL CORP	EQUITY	138098108	39	2,887	SH	SOLE
CAPITAL AUTOMOTIVE REIT	EQUITY	139733109	320	10,538	SH	SOLE
CAPITAL CITY BANK GROUP, INC.	EQUITY	139674105	143	3,744	SH	SOLE
CAPITAL CORP OF THE WEST	EQUITY	140065103	68	2,112	SH	SOLE
CAPITAL ONE FINANCIAL CORP.	EQUITY	14040H105	32314	566,515	SH	SOLE
CAPITAL ONE FINL CORP	EQUITY	14040H105	29222	512,300	SH	DEFINED
CAPITAL ONE FINL CORP COM	EQUITY	14040H105	8744	153298	SH	Sole
CAPITAL SOURCE INC.	EQUITY	14055X102	5617	321000	SH	Sole
CAPITOL BANCORP LTD	EQUITY	14056D105	101	3,778	SH	SOLE
CAPITOL FEDERAL FINANCIAL	EQUITY	14057C106	9	302	SH	SOLE
CAPSTEAD MORTGAGE CORP.	EQUITY	14067E506	1310	105,397	SH	SOLE
CARAUSTAR INDUSTRIES, INC.	EQUITY	140909102	97	11,197	SH	SOLE
CARBO CERAMICS INC	EQUITY	140781105	159	4,388	SH	SOLE
CARDIAC SCIENCE INC.	EQUITY	141410209	91	21,983	SH	SOLE
CARDINAL HEALTH INC	EQUITY	14149Y108	13565	232,310	SH	SOLE
Cardinal Health Inc	EQUITY	14149Y108	1,168	20,000	SH	DEFINED
CARDIODYNAMICS INTERNATIONAL	EQUITY	141597104	64	14,187	SH	SOLE
CAREER ED CORP	EQUITY	141665109	2029	44,800	SH	DEFINED
CAREER EDUCATION CORP	EQUITY	141665109	6308	139,211	SH	SOLE
CAREER EDUCATION CORP COM	EQUITY	141665109	14482	319698	SH	Sole
CAREMARK RX INC	EQUITY	141705103	1575	69,700	SH	DEFINED
CAREMARK RX INC COM	EQUITY	141705103	4131	182800	SH	Sole
CARLISLE COS INC.	EQUITY	142339100	1873	42,942	SH	SOLE
CARMAX INC	EQUITY	143130102	4747	145,353	SH	SOLE
CARMIKE CINEMAS INC	EQUITY	143436400	15	577	SH	SOLE
CARNIVAL CORP	EQUITY	143658300	8954	272,250	SH	SOLE
CARNIVAL CORP	EQUITY	143658300	18425	560,200	SH	DEFINED
CARPENTER TECHNOLOGY CORP.	EQUITY	144285103	847	39,528	SH	SOLE
CARRAMERICA REALTY C	EQUITY	144418100	22	749	SH	SOLE
CARRAMERICA REALTY CORPORATION	EQUITY	144418100	8826	295684	SH	Sole
CASCADE BANCORP	EQUITY	147154108	91	5,372	SH	SOLE
CASCADE CORP	EQUITY	147195101	97	4,377	SH	SOLE
CASCADE NAT GAS CORP COM	EQUITY	147339105	93	4,732	SH	SOLE
CASELLA WASTE SYSTEMS, INC.	EQUITY	147448104	68	5,420	SH	SOLE
CASEYS GENERAL STORES, INC.	EQUITY	147528103	265	18,922	SH	SOLE
CASH AMERICA INTERNATIONAL	EQUITY	14754D100	170	10,354	SH	SOLE
CASUAL MALE RETAIL GROUP INC	EQUITY	148711104	95	12,905	SH	SOLE
CATALINA MARKETING CORP.	EQUITY	148867104	1375	90,488	SH	SOLE
CATAPULT COMM CORP	EQUITY	149016107	29	2,392	SH	SOLE
CATELLUS DEVELOPMENT	EQUITY	149111106	31	1,261	SH	SOLE
CATERPILLAR INC	EQUITY	149123101	13345	193,859	SH	DEFINED
CATERPILLAR, INC.	EQUITY	149123101	10272	149,210	SH	SOLE

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

CATHAY BANCORP INC.	EQUITY	149150104	293	6,620	SH	SOLE
CATO CORP. CLASS A	EQUITY	149205106	144	7,127	SH	SOLE
CAVALRY BANCORP INC	EQUITY	149547101	37	2,187	SH	SOLE
CB BANCSHARES INC HAWA	EQUITY	124785106	113	1,841	SH	SOLE
CBL & ASSOCIATES PROPERTIES	EQUITY	124830100	15	302	SH	SOLE
CBRL GROUP, INC.	EQUITY	12489V106	2428	68,283	SH	SOLE
CCBT FINANCIAL COMPANIES INC	EQUITY	12500Q102	91	3,604	SH	SOLE
CCC INFORMATION SERVICES	EQUITY	12487Q109	89	5,287	SH	SOLE
C-COR ELECTRONICS, INC.	EQUITY	125010108	89	13,471	SH	SOLE
CDI CORP.	EQUITY	125071100	141	5,207	SH	SOLE
CDW CORP	EQUITY	12512N105	6998	121,485	SH	SOLE
CEC ENTERTAINMENT, INC.	EQUITY	125137109	392	9,989	SH	SOLE
CELERA GENOMICS GROU	EQUITY	038020202	360	30,774	SH	SOLE
CELGENE CORP	EQUITY	151020104	63	1,448	SH	SOLE
CELGENE CORP	EQUITY	151020104	2167	50,000	SH	DEFINED
CELGENE CORP COM	EQUITY	151020104	22446	518026	SH	Sole
CELL GENESYS, INC.	EQUITY	150921104	185	14,675	SH	SOLE
CELL THERAPEUTICS, INC.	EQUITY	150934107	151	13,317	SH	SOLE
CELLSTAR CORP COM NEW	EQUITY	150925204	2638	333500	SH	Sole
CEMEX SA -SPONS ADR PART CER	EQUITY	151290889	1331	53,335	SH	SOLE
Cemig-Energetica De Minas Gerais-ADR	EQUITY	204409601	268	14,500	SH	SOLE
CENDANT CORP.	EQUITY	151313103	10741	574,680	SH	SOLE
CENTENE CORP DEL	EQUITY	15135B101	230	7,580	SH	SOLE
CENTENE CORP DEL	EQUITY	15135B101	6832	224,800	SH	DEFINED
CENTENE CORP.	EQUITY	15135B101	13028	428700	SH	Sole
CENTENNIAL CELLULAR CORP.	EQUITY	15133V208	23	4,579	SH	SOLE
CENTER BANCORP INC	EQUITY	151408101	52	3,213	SH	SOLE
CENTER FINANCIAL CORP	EQUITY	15146E102	40	1,974	SH	SOLE
CENTERPOINT ENERGY INC	EQUITY	15189T107	1359	148,205	SH	SOLE
CENTERPOINT PROPERTIES CORP.	EQUITY	151895109	23	335	SH	SOLE
CENTEX CONSTRUCTION PRODUCTION	EQUITY	15231R109	125	2,788	SH	SOLE
CENTEX CORP.	EQUITY	152312104	2155	27,669	SH	SOLE
CENTILLIUM COMMUNICATIONS	EQUITY	152319109	88	12,514	SH	SOLE
CENTILLIUM COMMUNICATIONS INC	EQUITY	152319109	1908	269900	SH	Sole
CENTRAL COAST BANCORP	EQUITY	153145107	59	3,480	SH	SOLE
CENTRAL EURO DISTRIBUTION CP	EQUITY	153435102	81	2,971	SH	SOLE
CENTRAL GARDEN & PET C	EQUITY	153527106	176	6,747	SH	SOLE
CENTRAL PACIFIC FINANCIAL CO	EQUITY	154760102	150	6,130	SH	SOLE
CENTRAL PARKING CORP.	EQUITY	154785109	95	7,726	SH	SOLE
CENTRAL VT PUB SVC CORP COM	EQUITY	155771108	112	5,056	SH	SOLE
CENTURY ALUMINUM CO.	EQUITY	156431108	56	5,266	SH	SOLE
CENTURY BANCORP INC	EQUITY	156432106	46	1,363	SH	SOLE
CENTURY BUSINESS SERVICES	EQUITY	156490104	147	34,654	SH	SOLE
CENTURYTEL, INC.	EQUITY	156700106	4963	146,455	SH	SOLE
CEPHALON INC	EQUITY	156708109	195	4,239	SH	SOLE
CEPHALON INC	EQUITY	156708109	6883	149,900	SH	DEFINED
CEPHEID	EQUITY	15670R107	57	12,168	SH	SOLE
CERADYNE INC	EQUITY	156710105	79	3,069	SH	SOLE
CERIDIAN CORP	EQUITY	156779100	4002	214,952	SH	SOLE
CERNER CORP	EQUITY	156782104	373	12,087	SH	SOLE
CERTEGY INC	EQUITY	156880106	2980	92,802	SH	SOLE
CERUS CORP.	EQUITY	157085101	29	6,260	SH	SOLE
CFS BANCORP, INC.	EQUITY	12525D102	57	4,104	SH	SOLE
CH ENERGY GROUP INC.	EQUITY	12541M102	270	6,143	SH	SOLE
CHAMPION ENTERPRISES, INC.	EQUITY	158496109	142	22,366	SH	SOLE
CHARLES RIVER ASSOCIAT	EQUITY	159852102	88	3,101	SH	SOLE

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

CHARLES RIVER LABORATORIES	EQUITY	159864107	1969	64,149	SH	SOLE
CHARLES SCHWAB CORP.	EQUITY	808513105	7606	638,600	SH	SOLE
CHARLOTTE RUSSE HOLDING INC	EQUITY	161048103	50	4,845	SH	SOLE
CHARMING SHOPPES, INC.	EQUITY	161133103	249	43,542	SH	SOLE
CHARTER COMMUNICATIONS INC CLASS A	EQUITY	16117M107	456	110,761	SH	SOLE
CHARTER FINL CORP WEST	EQUITY	16122M100	52	1,685	SH	SOLE
CHARTER MUNICIPAL MORTGAGE ACC	EQUITY	160908109	627	34,112	SH	SOLE
CHARTER ONE FINANCIAL INC.	EQUITY	160903100	3084	100,797	SH	SOLE
CHATEAU COMMUNITIES INC.	EQUITY	161726104	31311	1,052,110	SH	SOLE
CHATTEM INC	EQUITY	162456107	84	6,049	SH	SOLE
CHECK POINT SOFTWARE TECH	EQUITY	M22465104	267	15,860	SH	SOLE
CHECKFREE HOLDINGS CORP.	EQUITY	162813109	2231	110,928	SH	SOLE
CHECKPOINT SYSTEMS, INC.	EQUITY	162825103	221	13,980	SH	SOLE
CHEESECAKE FACTORY	EQUITY	163072101	2623	72,261	SH	SOLE
CHELSEA PROPERTY GROUP INC.	EQUITY	163421100	26	546	SH	SOLE
CHEMICAL FINANCIAL CORP.	EQUITY	163731102	313	10,120	SH	SOLE
CHEROKEE INC DEL NEW	EQUITY	16444H102	56	2,633	SH	SOLE
CHESAPEAKE CORP.	EQUITY	165159104	138	6,107	SH	SOLE
CHESAPEAKE ENERGY CORP.	EQUITY	165167107	36	3,314	SH	SOLE
CHESAPEAKE UTILITIES CORP	EQUITY	165303108	55	2,382	SH	SOLE
CHEVRONTEXACO CORP	EQUITY	166764100	33576	469,930	SH	SOLE
CHEVRONTEXACO CORPORATION	EQUITY	166764100	97	1,362	SH	DEFINED
CHICAGO MERCANTILE EXCHANGE	EQUITY	167760107	6	83	SH	SOLE
CHICAGO PIZZA & BREWER	EQUITY	167889104	54	4,599	SH	SOLE
CHICOS FAS INC	EQUITY	168615102	622	20,300	SH	DEFINED
CHICOS'S FAS INC.	EQUITY	168615102	3718	121,353	SH	SOLE
CHILDREN'S PLACE, INC.	EQUITY	168905107	92	5,353	SH	SOLE
CHINA MOBILE HK LTD - SPON ADR	EQUITY	16941M109	846	64,910	SH	SOLE
CHINA PETROLEUM & CHEM-ADR	EQUITY	16941R108	632	23,070	SH	SOLE
CHINA UNICOM LTD SPONSORED ADR	EQUITY	16945R104	14961	1804700	SH	Sole
CHIPPAC INC	EQUITY	169657103	181	30,699	SH	SOLE
CHIQUITA BRANDS INTL	EQUITY	170032809	260	14,698	SH	SOLE
CHIRON CORP	EQUITY	170040109	15512	300,100	SH	DEFINED
CHIRON CORP COM	EQUITY	170040109	10394	201088	SH	Sole
CHIRON CORP.	EQUITY	170040109	5202	100,393	SH	SOLE
CHITTENDEN CORP.	EQUITY	170228100	426	14,306	SH	SOLE
CHOICE HOTELS INTL INC.	EQUITY	169905106	243	8,375	SH	SOLE
CHOICEPOINT INC.	EQUITY	170388102	4043	120,684	SH	SOLE
CHOLESTECH CORP	EQUITY	170393102	45	5,816	SH	SOLE
CHRISTOPHER & BANKS CORPORATIO	EQUITY	171046105	358	15,022	SH	SOLE
CHRONIMED INC	EQUITY	171164106	48	5,343	SH	SOLE
CHUBB CORP.	EQUITY	171232101	6749	104,020	SH	SOLE
CHUNGHWA TELECOM CO LTD-ADR	EQUITY	17133Q205	7741	552,500	SH	SOLE
CHURCH & DWIGHT CO., INC.	EQUITY	171340102	1976	56,487	SH	SOLE
CHURCHILL DOWNS, INC.	EQUITY	171484108	96	2,550	SH	SOLE
CIA ANONIMA TELEF DE VEN-ADR (CANTV)	EQUITY	204421101	141	10,200	SH	SOLE
CIBER, INC.	EQUITY	17163B102	164	21,595	SH	SOLE
CIENA CORP.	EQUITY	171779101	1449	247,264	SH	SOLE
CIGNA CORP.	EQUITY	125509109	2840	63,603	SH	SOLE
CIMA LABS	EQUITY	171796105	171	6,116	SH	SOLE
CIMAREX ENERGY CO	EQUITY	171798101	348	17,736	SH	SOLE
CINCINNATI BELL INC	EQUITY	171871106	4066	798,778	SH	SOLE
CINCINNATI FINANCIAL CORP.	EQUITY	172062101	2854	71,347	SH	SOLE
CINERGY CORP.	EQUITY	172474108	19564	533,081	SH	SOLE
CINTAS CORP.	EQUITY	172908105	3300	89,166	SH	SOLE
CIPHERGEN BIOSYSTEMS COM	EQUITY	17252Y104	2403	194600	SH	Sole

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

CIPHERGEN BIOSYSTEMS INC	EQUITY	17252Y104	114	9,226	SH	SOLE
CIRCOR INTERNATIONAL, INC.	EQUITY	17273K109	101	5,270	SH	SOLE
CIRCUIT CITY STORES INC	EQUITY	172737108	981	102,900	SH	DEFINED
CIRCUIT CITY STORES, INC.	EQUITY	172737108	886	92,986	SH	SOLE
CIRRUS LOGIC, INC.	EQUITY	172755100	163	29,578	SH	SOLE
CISCO SYS INC	EQUITY	17275R102	34300	1,755,365	SH	DEFINED
CISCO SYS INC COM	EQUITY	17275R102	1507	77100	SH	Sole
CISCO SYSTEMS, INC.	EQUITY	17275R102	106487	5,435,790	SH	SOLE
CIT GROUP INC	EQUITY	125581108	18934	658,358	SH	SOLE
CIT GROUP INC NEW	EQUITY	125581108	9422	327,600	SH	DEFINED
CITIGROUP INC	EQUITY	172967101	234911	5,161,751	SH	SOLE
CITIGROUP INC	EQUITY	172967101	45611	1,001,945	SH	DEFINED
CITIZENS BANKING CORP.	EQUITY	174420109	488	18,485	SH	SOLE
CITIZENS COMMUNICATIONS INC	EQUITY	17453B101	1424	127,041	SH	SOLE
CITIZENS FIRST BANCORP	EQUITY	17461R106	76	3,654	SH	SOLE
CITIZENS INC	EQUITY	174740100	92	11,421	SH	SOLE
CITIZENS SOUTH BANKING CORP	EQUITY	176682102	56	3,811	SH	SOLE
CITRIX SYS INC	EQUITY	177376100	4771	216,100	SH	DEFINED
CITRIX SYSTEMS, INC.	EQUITY	177376100	1921	86,817	SH	SOLE
CITY HOLDING CO.	EQUITY	177835105	236	7,102	SH	SOLE
CITY NATIONAL CORP.	EQUITY	178566105	3454	67,786	SH	SOLE
CITYBANK	EQUITY	17770A109	111	3,430	SH	SOLE
CK WITCO CORP	EQUITY	227116100	1180	203,064	SH	SOLE
CKE RESTAURANTS INC	EQUITY	12561E105	130	20,101	SH	SOLE
CLAIRE'S STORES, INC.	EQUITY	179584107	2291	68,484	SH	SOLE
CLARCOR INC COM	EQUITY	179895107	1108	28400	SH	Sole
CLARCOR, INC.	EQUITY	179895107	413	10,602	SH	SOLE
CLARK INC	EQUITY	181457102	89	6,668	SH	SOLE
CLAYTON WILLIAMS ENERGY, INC.	EQUITY	969490101	28	1,468	SH	SOLE

CLEAN HARBORS INC	EQUITY	184496107	14	3,339	SH	SOLE
CLEAR CHANNEL COMMUNICATIO	EQUITY	184502102	14378	375,400	SH	DEFINED
CLEAR CHANNEL COMMUNICATIONS	EQUITY	184502102	75010	1,958,492	SH	SOLE
CLECO CORP	EQUITY	12561W105	308	18,879	SH	SOLE
CLEVELAND-CLIFFS, INC.	EQUITY	185896107	99	3,885	SH	SOLE
CLOROX CO	EQUITY	189054109	9833	214,365	SH	DEFINED
CLOROX CO.	EQUITY	189054109	4444	96,887	SH	SOLE
CLOSURE MED CORP COM	EQUITY	189093107	2351	96400	SH	Sole
CLOSURE MEDICAL CORP.	EQUITY	189093107	70	2,855	SH	SOLE
CMGI INC.	EQUITY	125750109	244	157,697	SH	SOLE
CMS ENERGY CORP.	EQUITY	125896100	886	120,254	SH	SOLE
CNA FINANCIAL CORP	EQUITY	126117100	7	323	SH	SOLE
CNA SURETY CORP.	EQUITY	12612L108	67	6,626	SH	SOLE
CNB FINANCIAL CORP/PA	EQUITY	126128107	66	1,558	SH	SOLE
CNET NETWORKS INC.	EQUITY	12613R104	304	43,163	SH	SOLE
CNF INC.	EQUITY	12612W104	2228	69,509	SH	SOLE
COACH INC	EQUITY	189754104	22915	419,690	SH	SOLE
COACH INC	EQUITY	189754104	25848	473,400	SH	DEFINED
COACH INC COM	EQUITY	189754104	9588	175600	SH	Sole
COACHMEN INDUSTRIES, INC.	EQUITY	189873102	69	5,922	SH	SOLE
COASTAL BANCORP INC	EQUITY	19041P105	55	1,735	SH	SOLE
COASTAL FINL CORP DEL	EQUITY	19046E105	62	4,425	SH	SOLE
COBIZ INC	EQUITY	190897108	56	3,520	SH	SOLE
COCA COLA CO	EQUITY	191216100	17459	406,400	SH	DEFINED
COCA COLA ENTERPRISES, INC.	EQUITY	191219104	3793	198,998	SH	SOLE
COCA-COLA BOTTLING CO.	EQUITY	191098102	77	1,542	SH	SOLE
COCA-COLA CO.	EQUITY	191216100	81721	1,902,250	SH	SOLE

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

COCA-COLA FEMSA SA ADS-EACH	EQUITY	191241108	608	28,700	SH	SOLE
COEUR D'ALENE MINES CORP	EQUITY	192108108	235	75,543	SH	SOLE
COGNEX CORP.	EQUITY	192422103	380	14,478	SH	SOLE
COGNIZANT TECH SOLUTION	EQUITY	192446102	41	1,122	SH	SOLE
COGNOS INC	EQUITY	19244C109	4703	151,600	SH	DEFINED
COHERENT, INC.	EQUITY	192479103	309	12,526	SH	SOLE
COHU, INC.	EQUITY	192576106	175	8,949	SH	SOLE
COINSTAR, INC	EQUITY	19259P300	125	9,267	SH	SOLE
COLDWATER CREEK, INC.	EQUITY	193068103	49	5,036	SH	SOLE
COLE NATIONAL CORP. CLASS A	EQUITY	193290103	64	5,113	SH	SOLE
COLE, K. PRODUCTIONS, INC. CLASS A	EQUITY	193294105	63	2,415	SH	SOLE
Colgate	EQUITY	194162103	2,236	40,000	SH	DEFINED
COLGATE-PALMOLIVE CO.	EQUITY	194162103	46254	827,590	SH	SOLE
COLLAGENEX	EQUITY	19419B100	35	3,275	SH	SOLE
COLLINS & AIKMAN CORP	EQUITY	194830204	45	13,397	SH	SOLE
COLONIAL BANCGROUP, INC.	EQUITY	195493309	2515	174,187	SH	SOLE
COLONIAL PROPERTIES TRUST	EQUITY	195872106	284	7,888	SH	SOLE
COLUMBIA BANCORP	EQUITY	197227101	63	2,337	SH	SOLE
COLUMBIA BANCORP/OR	EQUITY	197231103	46	3,223	SH	SOLE
COLUMBIA BANKING SYSTEM, INC	EQUITY	197236102	101	5,708	SH	SOLE
COLUMBIA LABORATORIES, INC.	EQUITY	197779101	157	13,007	SH	SOLE
COLUMBIA SPORTSWEAR	EQUITY	198516106	13	238	SH	SOLE
COMCAST CORP NEW	EQUITY	20030N101	436	14,682	SH	DEFINED
COMCAST CORP-CL A	EQUITY	20030N101	36537	1,185,490	SH	SOLE
COMERICA, INC.	EQUITY	200340107	5458	117,118	SH	SOLE
COMMERCE BANCORP INC	EQUITY	200519106	5029	104,969	SH	SOLE
COMMERCE BANCSHARES	EQUITY	200525103	37	852	SH	SOLE
COMMERCE GROUP, INC.	EQUITY	200641108	375	9,887	SH	SOLE
COMMERCIAL BANKSHARES INC/FL	EQUITY	201607108	43	1,444	SH	SOLE
COMMERCIAL CAPITAL BANCORP	EQUITY	20162L105	50	3,203	SH	SOLE
COMMERCIAL FEDERAL CORP.	EQUITY	201647104	460	18,896	SH	SOLE
COMMERCIAL METALS CO.	EQUITY	201723103	197	10,730	SH	SOLE
COMMERCIAL NET LEASE REALTY	EQUITY	202218103	305	17,901	SH	SOLE
COMMONWEALTH EDISON	EQUITY	30161N101	9406	148,130	SH	SOLE
COMMONWEALTH TELEPHONE ENT.	EQUITY	203349105	371	9,258	SH	SOLE
COMMSCOPE INC.	EQUITY	203372107	1256	104,138	SH	SOLE
COMMUNITY BANK OF NORTH VIRG	EQUITY	203566104	29	1,757	SH	SOLE
COMMUNITY BANK SYSTEM, INC.	EQUITY	203607106	213	4,860	SH	SOLE
COMMUNITY BANKS INC	EQUITY	203628102	114	3,458	SH	SOLE
COMMUNITY FIRST BANKSHARES	EQUITY	203902101	414	15,556	SH	SOLE
COMMUNITY HEALTH SYS	EQUITY	203668108	2981	137,391	SH	SOLE
COMMUNITY TRUST BANCORP	EQUITY	204149108	152	5,241	SH	SOLE
COMPANHIA DE BEBIDAS-PR ADR	EQUITY	20441W203	2358	108,930	SH	SOLE
Compania Telecomunicaciones Chile ADR	EQUITY	204449300	255	13,500	SH	SOLE
COMPASS BANCSHARES, INC.	EQUITY	20449H109	6112	176,131	SH	SOLE
COMPUCOM SYS INC	EQUITY	204780100	43	10,152	SH	SOLE
COMPUCREDIT CORPORATION	EQUITY	20478N100	100	5,691	SH	SOLE
COMPUTER ASSOC INTL INC	EQUITY	204912109	9460	362,300	SH	DEFINED
COMPUTER ASSOCIATES INT'L.	EQUITY	204912109	6535	250,270	SH	SOLE
COMPUTER HORIZONS CORP	EQUITY	205908106	48	12,948	SH	SOLE
COMPUTER NETWORK TECHNOLOGY	EQUITY	204925101	100	11,530	SH	SOLE
COMPUTER PROGRAMS & SY	EQUITY	205306103	48	2,652	SH	SOLE
COMPUTER SCIENCES CORP.	EQUITY	205363104	3688	98,157	SH	SOLE
COMPUWARE CORP.	EQUITY	205638109	999	186,331	SH	SOLE
COMSTOCK RESOURCES, INC.	EQUITY	205768203	163	12,169	SH	SOLE
COMTECH TELECOMMUNICATIONS	EQUITY	205826209	116	4,847	SH	SOLE

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

COMVERSE TECHNOLOGY, INC.	EQUITY	205862402	1449	96,783	SH	SOLE
CONAGRA INC	EQUITY	205887102	7440	350,281	SH	DEFINED
CONAGRA, INC.	EQUITY	205887102	5954	280,330	SH	SOLE
CONCEPTUS INC	EQUITY	206016107	97	7,395	SH	SOLE
CONCORD CAMERA CORP COM	EQUITY	206156101	2223	208700	SH	Sole
CONCORD CAMERA CORP.	EQUITY	206156101	110	10,373	SH	SOLE
CONCORD COMMUNICATIONS	EQUITY	206186108	91	6,960	SH	SOLE
CONCORD COMMUNICATIONS COM	EQUITY	206186108	3975	303700	SH	Sole
CONCORD EFS INC	EQUITY	206197105	9522	696,558	SH	SOLE
CONCUR TECHNOLOGIES INC	EQUITY	206708109	115	9,786	SH	SOLE
CONCURRENT COMPUTER	EQUITY	206710204	101	26,525	SH	SOLE
CONEXANT SYSTEMS INC.	EQUITY	207142100	648	114,428	SH	SOLE
CONMED CORP.	EQUITY	207410101	255	12,364	SH	SOLE
CONNECTICUT BANCSHARES INC	EQUITY	207540105	4051	79,037	SH	SOLE
CONNECTICUT WATER SVC INC	EQUITY	207797101	91	3,395	SH	SOLE
CONNETICS CORP	EQUITY	208192104	216	11,941	SH	SOLE
CONOCOPHILLIPS PETROLEUM CO	EQUITY	20825C104	34230	625,207	SH	SOLE
CONS TOMOKA LAND CO-FLORIDA	EQUITY	210226106	70	2,400	SH	SOLE
CONSOL ENERGY INC	EQUITY	20854P109	7	361	SH	SOLE
CONSOL ENERGY INC COM	EQUITY	20854P109	15156	815700	SH	Sole
CONSOLIDATED EDISON, INC.	EQUITY	209115104	27775	681,432	SH	SOLE
CONSOLIDATED GRAPHICS, INC.	EQUITY	209341106	121	4,749	SH	SOLE
CONSTELLATION BRANDS	EQUITY	21036P108	4457	146,173	SH	SOLE
CONSTELLATION ENERGY GRUOP INC	EQUITY	210371100	2667	74,536	SH	SOLE
CONTINENTAL AIRLS INC COM CL B	EQUITY	210795308	475	28,655	SH	SOLE
CONVERA CORP.	EQUITY	211919105	21	4,739	SH	SOLE
CONVERGYS CORP	EQUITY	212485106	1172	63,881	SH	SOLE
COOPER CAMERON CORP.	EQUITY	216640102	4157	89,949	SH	SOLE
COOPER COMPANIES, INC.	EQUITY	216648402	538	13,207	SH	SOLE
COOPER COS INC COM NEW	EQUITY	216648402	22828	560200	SH	Sole
COOPER INDUSTRIES INC CL A	EQUITY	G24182100	1913	39,820	SH	SOLE
COOPER TIRE & RUBBER CO	EQUITY	216831107	950	59,851	SH	SOLE
COORS ADOLPH CLASS B	EQUITY	217016104	864	16,072	SH	SOLE
COPART, INC.	EQUITY	217204106	1667	153,535	SH	SOLE
CORINTHIAN COLLEGES COM	EQUITY	218868107	41179	720420	SH	Sole
CORINTHIAN COLLEGES INC	EQUITY	218868107	3512	61,498	SH	SOLE
CORINTHIAN COLLEGES INC	EQUITY	218868107	1726	30,200	SH	DEFINED
CORIXA CORP.	EQUITY	21887F100	145	17,903	SH	SOLE
CORN PRODUCTS INTERNATIONAL	EQUITY	219023108	490	15,385	SH	SOLE
CORNELL COMPANIES INC	EQUITY	219141108	87	5,263	SH	SOLE
CORNERSTONE REALITY INCOME	EQUITY	21922V102	189	23,336	SH	SOLE
CORNING, INC.	EQUITY	219350105	5625	597,135	SH	SOLE
CORP EXEC BOARD CO.	EQUITY	21988R102	33	700	SH	SOLE
CORPORATE EXEC BRD CO COM	EQUITY	21988R102	33920	722467	SH	Sole
CORPORATE OFFICE PROPERTIES TR	EQUITY	22002T108	230	12,412	SH	SOLE
CORRECTIONAL PROPERTIES TRUST	EQUITY	22025E104	115	4,614	SH	SOLE
CORRECTIONS CORP. OF AMERICA	EQUITY	22025Y407	369	14,956	SH	SOLE
CORUS BANKSHARES, INC.	EQUITY	220873103	177	3,301	SH	SOLE
CORVEL CORP.	EQUITY	221006109	98	2,771	SH	SOLE
CORVIS CORP	EQUITY	221009103	169	130,662	SH	SOLE
COST PLUS, INC.	EQUITY	221485105	338	9,137	SH	SOLE
COSTAR GROUP, INC.	EQUITY	22160N109	148	5,675	SH	SOLE
COSTCO WHOLESALE CORPORATION	EQUITY	22160K105	8092	259,760	SH	SOLE
COUNTRYWIDE FINANCIAL	EQUITY	222372104	4743	60,585	SH	SOLE
COURIER CORP	EQUITY	222660102	82	1,606	SH	SOLE
COURTYARD BY MARRIOTT II	EQUITY	44107P104	39	3,620	SH	SOLE

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

COUSINS PROPERTIES, INC.	EQUITY	222795106	16	582	SH	SOLE
COVANCE INC.	EQUITY	222816100	2499	111,657	SH	SOLE
COVANSYS CORP COM	EQUITY	22281W103	1342	220700	SH	Sole
COVENANT TRANSPORT INC CLASS A	EQUITY	22284P105	57	3,125	SH	SOLE
COVENTRY HEALTH CARE COM	EQUITY	222862104	16970	321758	SH	Sole
COVENTRY HEALTH CARE, INC.	EQUITY	222862104	5625	106,651	SH	SOLE
COX COMMUNICATIONS, INC. CLASS A	EQUITY	224044107	13626	430,930	SH	SOLE
COX RADIO INC-CL A	EQUITY	224051102	12	549	SH	SOLE
CPI CORP.	EQUITY	125902106	64	3,460	SH	SOLE
CRANE CO.	EQUITY	224399105	1540	65,803	SH	SOLE
CRAWFORD & CO. CLASS B	EQUITY	224633107	32	4,590	SH	SOLE
CRAY INC	EQUITY	225223106	335	30,603	SH	SOLE
CREDENCE SYSTEMS CORP.	EQUITY	225302108	1316	114,458	SH	SOLE
CREDIT ACCEPTANCE CORP.	EQUITY	225310101	62	5,508	SH	SOLE
CREE INC	EQUITY	225447101	1907	102,978	SH	SOLE
CRESCENT REAL ESTATE EQUITIES, INC.	EQUITY	225756105	16	1,129	SH	SOLE
CRIIMI MAE INC	EQUITY	226603504	55	5,281	SH	SOLE
CROSS COUNTRY HEALTHCARE INC	EQUITY	227483104	115	8,233	SH	SOLE
CROSS MEDIA MARKETING	EQUITY	22754R201		3,042	SH	SOLE
CROSS TIMBERS RLTY TR	EQUITY	22757R109	2	73	SH	DEFINED
CROSS TIMBERS ROYALTY TRUST	EQUITY	22757R109		20	SH	SOLE
CROWN AMERICAN REALTY TRUST	EQUITY	228186102	133	11,169	SH	SOLE
CROWN CASTLE INTERNATIONAL	EQUITY	228227104	12	1,324	SH	SOLE
CROWN HOLDINGS INC	EQUITY	228368106	476	70,454	SH	SOLE
CROWN MEDIA HOLDINGS-CLASS A	EQUITY	228411104	44	5,355	SH	SOLE
CRYOLIFE INC.	EQUITY	228903100	43	6,971	SH	SOLE
CSG SYS INTL INC	EQUITY	126349109	1010	68,400	SH	DEFINED
CSG SYSTEMS INTERNATIONAL, INC	EQUITY	126349109	1406	94,936	SH	SOLE
CSK AUTO CORP	EQUITY	125965103	219	14,197	SH	SOLE
CSS INDUSTRIES, INC.	EQUITY	125906107	51	1,993	SH	SOLE
CSX CORP.	EQUITY	126408103	4050	138,474	SH	SOLE
CT COMMUNICATION	EQUITY	126426402	84	7,501	SH	SOLE
CTI MOLECULAR IMAGING INC	EQUITY	22943D105	153	10,332	SH	SOLE
CTS CORP.	EQUITY	126501105	180	14,590	SH	SOLE
CUBIC CORP.	EQUITY	229669106	166	6,610	SH	SOLE
CUBIST PHARMA INC	EQUITY	229678107	137	12,623	SH	SOLE
CUBIST PHARMACEUTICALS INC	EQUITY	229678107	1079	100,000	SH	DEFINED
CULLEN/FROST BANKERS	EQUITY	229899109	2686	72,141	SH	SOLE
CUMMINS INC	EQUITY	231021106	4350	97,900	SH	DEFINED
CUMMINS INC.	EQUITY	231021106	819	18,429	SH	SOLE
CUMULUS MEDIA INC CL A	EQUITY	231082108	19239	1128361	SH	Sole
CUMULUS MEDIA, INC.	EQUITY	231082108	315	18,364	SH	SOLE
CUNO, INC.	EQUITY	126583103	248	6,318	SH	SOLE
CURAGEN CORP	EQUITY	23126R101	92	18,301	SH	SOLE
CURATIVE HEALTH SVCS I	EQUITY	23126W100	81	4,534	SH	SOLE
CURTISS-WRIGHT CORP.	EQUITY	231561101	249	3,525	SH	SOLE
CV THERAPEUTICS, INC.	EQUITY	126667104	266	12,083	SH	SOLE
CVB FINANCIAL CORP	EQUITY	126600105	268	14,083	SH	SOLE
CVS CORP	EQUITY	126650100	621	20,000	SH	DEFINED
CVS CORP.	EQUITY	126650100	5309	170,940	SH	SOLE

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

CYBERGUARD CORP	EQUITY	231910100	41	4,356	SH	SOLE
CYBERONICS	EQUITY	23251P102	262	8,502	SH	SOLE
CYMER INC	EQUITY	232572107	1693	41,100	SH	DEFINED
CYMER, INC.	EQUITY	232572107	607	14,750	SH	SOLE
CYPRESS SEMICONDUCTOR CORP	EQUITY	232806109	4751	268,700	SH	DEFINED
CYPRESS SEMICONDUCTOR CORP.	EQUITY	232806109	2937	166,138	SH	SOLE
CYTEC INDUSTRIES, INC.	EQUITY	232820100	1999	54,756	SH	SOLE
CYTYC CORP	EQUITY	232946103	3092	205,600	SH	DEFINED
CYTYC CORPORATION	EQUITY	232946103	3002	200,004	SH	SOLE
D & E COMMUNICATIONSINC	EQUITY	232860106	78	5,495	SH	SOLE
D & K HEALTHCARE RES I	EQUITY	232861104	76	5,372	SH	SOLE
D.R. HORTON INC	EQUITY	23331A109	7105	217,290	SH	SOLE
DADE BEHRING HOLDINGS INC	EQUITY	23342J206	483	17,113	SH	SOLE
DANA CORP	EQUITY	235811106	1092	70,785	SH	SOLE
DANAHER CORP DEL COM	EQUITY	235851102	11516	155912	SH	Sole
DANAHER CORP.	EQUITY	235851102	54000	731,110	SH	SOLE
DARDEN RESTAURANTS, INC.	EQUITY	237194105	1406	74,007	SH	SOLE
DARLING INTERNATIONAL INC	EQUITY	237266101	63	23,872	SH	SOLE
DATASCOPE CORP.	EQUITY	238113104	138	4,485	SH	SOLE
DATASTREAM SYSTEMS	EQUITY	238124101	57	7,382	SH	SOLE
DAVE & BUSTERS INC	EQUITY	23833N104	49	4,732	SH	SOLE
DAVITA INC	EQUITY	23918K108	33	1,047	SH	SOLE
DEAN FOODS CO	EQUITY	242370104	6723	216,648	SH	SOLE
DEB SHOPS, INC	EQUITY	242728103	34	1,853	SH	SOLE
DECODE GENETICS, INC	EQUITY	243586104	92	19,477	SH	SOLE
DEERE & CO.	EQUITY	244199105	5518	103,510	SH	SOLE
DEERE + CO	EQUITY	244199105	18807	352,750	SH	DEFINED
DEL LABS INC	EQUITY	245091103	55	1,942	SH	SOLE
DEL MONTE	EQUITY	24522P103	25	2,919	SH	SOLE
DELL INC	EQUITY	24702R101	75014	2,244,590	SH	SOLE
DELL INC	EQUITY	24702R101	22359	669,625	SH	DEFINED
DELPHI CORP	EQUITY	247126105	2256	249,247	SH	SOLE
DELPHI FINANCIAL GROUP, INC., CLASS A	EQUITY	247131105	325	6,987	SH	SOLE
DELTA & PINE LAND CO.	EQUITY	247357106	368	16,002	SH	SOLE
DELTA AIR LINES, INC.	EQUITY	247361108	2583	194,208	SH	SOLE
DELTIC TIMBER CORP.	EQUITY	247850100	119	4,107	SH	SOLE
DELUXE CORP.	EQUITY	248019101	1032	25,708	SH	SOLE
DENBURY RESOURCES INC	EQUITY	247916208	181	14,629	SH	SOLE
DENDREON CORP	EQUITY	24823Q107	1272	143,738	SH	SOLE
DENDRITE INTERNATIONAL, INC.	EQUITY	248239105	193	12,690	SH	SOLE
DENTSPLY INTERNATIONAL INC.	EQUITY	249030107	5200	115,963	SH	SOLE
DEPARTMENT 56 INC	EQUITY	249509100	67	5,281	SH	SOLE
DEVELOPERS DIVERSIFIED REALTY	EQUITY	251591103	33	1,089	SH	SOLE
DEVON ENERGY CORP.	EQUITY	25179M103	4830	100,220	SH	SOLE
DEVRY INC DEL COM	EQUITY	251893103	20582	869900	SH	Sole
DEVRY, INC.	EQUITY	251893103	2321	98,079	SH	SOLE
DHB INDS INC	EQUITY	23321E103	38	8,633	SH	SOLE
DIAGNOSTIC PRODUCTS CORP.	EQUITY	252450101	316	8,702	SH	SOLE
DIAL CORP.	EQUITY	25247D101	2898	134,550	SH	SOLE
DIAMOND OFFSHORE DRILLING	EQUITY	25271C102	406	21,269	SH	SOLE
DICK'S SPORTING GOODS INC	EQUITY	253393102	201	5,392	SH	SOLE
DIEBOLD, INC.	EQUITY	253651103	5148	101,642	SH	SOLE
DIGENE CORP	EQUITY	253752109	217	5,304	SH	SOLE
DIGIMARC CORP	EQUITY	253807101	59	3,980	SH	SOLE
DIGITAL GENERATION SYSTEMS	EQUITY	253921100	27	12,278	SH	SOLE
DIGITAL INSIGHT	EQUITY	25385P106	247	12,417	SH	SOLE

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

DIGITAL RIV INC	EQUITY	25388B104	331	12,086	SH	SOLE
DIGITAL RIV INC COM	EQUITY	25388B104	3632	132800	SH	Sole
DIGITAL THEATER SYS INC	EQUITY	25389G102	1940	68,100	SH	DEFINED
DIGITAL THINK INC	EQUITY	25388M100	39	15,027	SH	SOLE
DIGITAS INC	EQUITY	25388K104	48	6,637	SH	SOLE
DIGITAS INC COM	EQUITY	25388K104	25324	3488100	SH	Sole
DILLARDS, INC. CLASS A	EQUITY	254067101	898	64,246	SH	SOLE
DIME COMMUNITY BANCSHARES	EQUITY	253922108	200	8,685	SH	SOLE
DIMON, INC.	EQUITY	254394109	122	17,717	SH	SOLE
DIODES INC	EQUITY	254543101	36	1,766	SH	SOLE
DIONEX CORP.	EQUITY	254546104	280	7,108	SH	SOLE
DISCOVERY LABORATORIES INC	EQUITY	254668106	120	16,643	SH	SOLE
DISNEY WALT CO	EQUITY	254687106	12764	632,800	SH	DEFINED
DITECH COMMUNICATIONS CORP	EQUITY	25500M103	97	11,061	SH	SOLE
DIVERSA CORP	EQUITY	255064107	64	8,293	SH	SOLE
DJ ORTHOPEDICS INC	EQUITY	23325G104	39	2,783	SH	SOLE
DOBSON COMMUNICATIONS	EQUITY	256069105	15446	1,902,181	SH	SOLE
DOCUMENTUM, INC.	EQUITY	256159104	401	18,799	SH	SOLE
DOLLAR GENERAL CORP.	EQUITY	256669102	4643	232,127	SH	SOLE
DOLLAR THRIFTY AUTOMOTIVE	EQUITY	256743105	222	9,791	SH	SOLE
DOLLAR TREE STORES INC.	EQUITY	256747106	5910	176,143	SH	SOLE
DOMINION HOMES INC	EQUITY	257386102	41	1,591	SH	SOLE
Dominion Resources	EQUITY	25746U109	1,548	25,000	SH	DEFINED
DOMINION RESOURCES, INC.	EQUITY	25746U109	22503	363,530	SH	SOLE
DONALDSON CO., INC.	EQUITY	257651109	3281	60,881	SH	SOLE
DONEGAL GROUP INC-CL A	EQUITY	257701201	21	1,394	SH	SOLE
DORAL FINANCIAL CORP.	EQUITY	25811P100	49	1,046	SH	SOLE
DORCHESTER MINERALS LP	EQUITY	25820R105	71	4,200	SH	SOLE
DOT HILL SYS CORP COM	EQUITY	25848T109	4688	340700	SH	Sole
DOT HILL SYSTEMS CORP	EQUITY	25848T109	157	11,387	SH	SOLE
DOUBLECLICK INC	EQUITY	258609304	19	1,772	SH	SOLE
DOV PHARMACEUTICAL INC	EQUITY	259858108	80	4,506	SH	SOLE
DOVER CORP.	EQUITY	260003108	3304	93,408	SH	SOLE
DOVER DOWNS GAMING & ENTERTA	EQUITY	260095104	29	3,582	SH	SOLE
DOVER MOTORSPORTS INC	EQUITY	260174107	23	6,195	SH	SOLE
Dow Chemical	EQUITY	260543103	488	15,000	SH	DEFINED
DOW CHEMICAL CO.	EQUITY	260543103	12904	396,560	SH	SOLE
DOW JONES & CO., INC.	EQUITY	260561105	2739	57,855	SH	SOLE
DOWNEY FINANCIAL CORP.	EQUITY	261018105	14	299	SH	SOLE
DPL, INC.	EQUITY	233293109	3041	177,326	SH	SOLE
DRESS BARN, INC.	EQUITY	261570105	111	8,115	SH	SOLE
DREW INDUSTRIES INC	EQUITY	26168L205	49	2,643	SH	SOLE
DREXLER TECHNOLOGY COR	EQUITY	261876106	53	3,806	SH	SOLE
DRILL QUIP	EQUITY	262037104	45	2,652	SH	SOLE
DRS TECHNOLOGIES INC	EQUITY	23330X100	231	9,579	SH	SOLE
DRUGSTORE.COM	EQUITY	262241102	103	13,527	SH	SOLE
DSP GROUP, INC. COM	EQUITY	23332B106	292	11,724	SH	SOLE
DST SYS INC DEL	EQUITY	233326107	3106	82,600	SH	DEFINED
DST SYSTEMS INC	EQUITY	233326107	6084	161,798	SH	SOLE
DTE ENERGY CO.	EQUITY	233331107	2775	75,214	SH	SOLE
DTE Energy Company	EQUITY	233331107	4,504	122,100	SH	DEFINED
DU PONT E I DE NEMOURS + C	EQUITY	263534109	8379	209,420	SH	DEFINED
DUANE READE, INC.	EQUITY	263578106	227	14,232	SH	SOLE
DUCOMMUN INC DEL	EQUITY	264147109	46	2,848	SH	SOLE
DUKE ENERGY CORP.	EQUITY	264399106	7039	395,200	SH	SOLE
DUKE REALTY	EQUITY	264411505	57	1,953	SH	SOLE

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

DUKE REALTY CORP COM NEW	EQUITY	264411505	22674	776504	SH	Sole
DUN & BRADSTREET CORP NEW WI	EQUITY	26483E100	4309	103,741	SH	SOLE
DUPONT PHOTOMASKS	EQUITY	26613X101	116	5,093	SH	SOLE
DURA AUTOMOTIVE SYSTEM	EQUITY	265903104	62	6,512	SH	SOLE
DURATEK INC	EQUITY	26658Q102	28	3,257	SH	SOLE
DURECT CORPORATION	EQUITY	266605104	40	12,522	SH	SOLE
DYCOM INDUSTRIES, INC.	EQUITY	267475101	1771	86,853	SH	SOLE
DYNACQ INTERNATIONAL INC	EQUITY	267919306	44	2,423	SH	SOLE
DYNEGY INC.	EQUITY	26816Q101	598	165,974	SH	SOLE
E TRADE GROUP INC	EQUITY	269246104	1100	118,800	SH	DEFINED
E*TRADE FINANCIAL CORP	EQUITY	269246104	4704	508,036	SH	SOLE
E.I. DU PONT DE NEMOURS AND CO	EQUITY	263534109	20215	505,260	SH	SOLE
E.PIHPANY, INC.	EQUITY	26881V100	119	23,770	SH	SOLE
EARTHLINK INC	EQUITY	270321102	416	50,587	SH	SOLE
EAST WEST BANCORP	EQUITY	27579R104	413	9,657	SH	SOLE
EASTERN VIRGINIA BANKSHARES	EQUITY	277196101	58	2,070	SH	SOLE
EASTGROUP PROPERTIES, INC.	EQUITY	277276101	183	6,596	SH	SOLE
EASTMAN CHEMICAL CO.	EQUITY	277432100	1649	49,217	SH	SOLE
EASTMAN KODAK CO	EQUITY	277461109	5219	249,248	SH	DEFINED
EASTMAN KODAK CO.	EQUITY	277461109	2681	128,044	SH	SOLE
EATON CORP.	EQUITY	278058102	2972	33,534	SH	SOLE
EATON VANCE CORP.	EQUITY	278265103	3253	97,159	SH	SOLE
EBAY, INC.	EQUITY	278642103	20077	374,290	SH	SOLE
ECHELON	EQUITY	27874N105	144	12,076	SH	SOLE
ECHOSTAR COMMUNICATIONS CO	EQUITY	278762109	33510	875,625	SH	DEFINED
ECHOSTAR COMMUNICATIONS CORP. CLASS A	EQUITY	278762109	634	16,560	SH	SOLE
ECLIPSYS CORP.	EQUITY	278856109	239	14,849	SH	SOLE
ECOLAB, INC.	EQUITY	278865100	2916	115,490	SH	SOLE
ECOLLEGE COM COM	EQUITY	27887E100	2000	99300	SH	Sole
ECOLLEGE.COM INC	EQUITY	27887E100	100	4,970	SH	SOLE
EDISON INTERNATIONAL INC	EQUITY	281020107	2769	144,985	SH	SOLE
EDO CORP	EQUITY	281347104	134	6,611	SH	SOLE
EDUCATION MANAGEMENT CORP.	EQUITY	28139T101	2896	50,081	SH	SOLE
EDUCATION MGMT CORP COM	EQUITY	28139T101	19298	334628	SH	Sole
EDWARDS LIFESCIENCES CP	EQUITY	28176E108	2357	87,028	SH	SOLE
EFUNDS CORP	EQUITY	28224R101	247	19,974	SH	SOLE
EGL INC.	EQUITY	268484102	1436	78,956	SH	SOLE
EL PASO CORP	EQUITY	28336L109	2283	312,706	SH	SOLE
EL PASO ELECTRIC CO.	EQUITY	283677854	242	20,980	SH	SOLE
ELECTRO RENT CORP.	EQUITY	285218103	89	7,135	SH	SOLE
ELECTRO SCIENTIFIC INDUSTRIES,	EQUITY	285229100	250	11,891	SH	SOLE
ELECTRONIC ARTS	EQUITY	285512109	7137	77,422	SH	SOLE
ELECTRONIC DATA SYS CORP N	EQUITY	285661104	9707	480,521	SH	DEFINED
ELECTRONIC DATA SYSTEMS CORP.	EQUITY	285661104	4730	234,160	SH	SOLE
ELECTRONICS BOUTIQUE HLDGS. CO	EQUITY	286045109	162	5,685	SH	SOLE
ELECTRONICS FOR IMAGING, INC.	EQUITY	286082102	463	19,834	SH	SOLE
ELI LILLY + CO	EQUITY	532457108	79	1,250	SH	DEFINED
ELI LILLY AND CO.	EQUITY	532457108	29601	498,340	SH	SOLE
ELIZABETH ARDEN INC	EQUITY	28660G106	83	5,056	SH	SOLE
ELKCORP	EQUITY	287456107	197	8,342	SH	SOLE
E-LOAN INC	EQUITY	26861P107	69	19,103	SH	SOLE
EMBARCADERO TECHNOLOGIES INC	EQUITY	290787100	59	5,906	SH	SOLE
EMBRAER AIRCRAFT CORP ADR	EQUITY	29081M102	591	28,000	SH	SOLE
EMC CORP	EQUITY	268648102	26090	2,065,660	SH	DEFINED
EMC CORP.	EQUITY	268648102	16229	632,330	SH	SOLE
EMC INS GROUP INC	EQUITY	268664109	17	982	SH	SOLE

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

EMCOR GROUP, INC.	EQUITY	29084Q100	238	5,589	SH	SOLE
EMERSON ELEC CO	EQUITY	291011104	9243	175,553	SH	DEFINED
EMERSON ELECTRIC CO.	EQUITY	291011104	9573	181,820	SH	SOLE
EMERSON RADIO CORP	EQUITY	291087203	26	7,046	SH	SOLE
EMMIS COMMUNICATIONS CORP. CLASS A	EQUITY	291525103	1910	94,354	SH	SOLE
EMPIRE DISTRICT ELECTRIC CO.	EQUITY	291641108	213	9,702	SH	SOLE
EMS TECHNOLOGIES INC	EQUITY	26873N108	77	4,552	SH	SOLE
EMULEX CORP	EQUITY	292475209	37	1,440	SH	SOLE
EMULEX CORP	EQUITY	292475209	10522	413100	SH	Sole
ENCORE ACQUISITION CO	EQUITY	29255W100	80	3,733	SH	SOLE
ENCORE ACQUISITION CO	EQUITY	29255W100	10468	485760	SH	Sole
ENCORE WIRE CORP	EQUITY	292562105	59	4,431	SH	SOLE
ENCYSIVE PHARMACEUTICALS INC	EQUITY	29256X107	115	18,918	SH	SOLE
ENDO PHARMACEUTICALS	EQUITY	29264F205	12	570	SH	SOLE
ENDURANCE SPECIALTY HL SHS (F)	EQUITY	G30397106	5119	175300	SH	Sole
ENERGEN CORP.	EQUITY	29265N108	540	14,927	SH	SOLE
ENERGIZER HOLDINGS INC	EQUITY	29266R108	4353	118,398	SH	SOLE
ENERGY CONVERSION DEVICES, INC	EQUITY	292659109	76	7,206	SH	SOLE
ENERGY EAST CORP	EQUITY	29266M109	4582	204,300	SH	SOLE
ENERGY PARTNERS LTD	EQUITY	29270U105	100	8,992	SH	SOLE
ENERGYSOUTH INC	EQUITY	292970100	59	1,875	SH	SOLE
ENERSIS SA ADR	EQUITY	29274F104	1888	282,710	SH	SOLE
ENGELHARD CORP.	EQUITY	292845104	2391	86,404	SH	SOLE
ENGINEERED SUPPORT SYSTEMS	EQUITY	292866100	299	4,930	SH	SOLE
ENNIS BUSINESS FORMS I	EQUITY	293389102	94	6,977	SH	SOLE
ENPRO INDUSTRIES INC	EQUITY	29355X107	84	8,728	SH	SOLE
ENSCO INTERNATIONAL, INC.	EQUITY	26874Q100	5635	210,120	SH	SOLE
ENSCO INTL INC	EQUITY	26874Q100	385	14,350	SH	DEFINED
ENSCO INTL INC COM	EQUITY	26874Q100	7879	293766	SH	Sole
ENSTAR GROUP INC	EQUITY	29358R107	51	1,292	SH	SOLE
ENTEGRIS INC	EQUITY	29362U104	255	22,550	SH	SOLE
ENTEGRIS INC COM	EQUITY	29362U104	16257	1438652	SH	Sole
ENTERASYS NETWORKS INC	EQUITY	293637104	347	86,791	SH	SOLE
ENTERCOM COMMUNICATIONS CORP.	EQUITY	293639100	3222	71,892	SH	SOLE
ENERGY ARKANSAS INC	EQUITY	29364G103	5340	98,610	SH	SOLE
ENTERTAINMENT PROPERTIES TRUST	EQUITY	29380T105	221	7,367	SH	SOLE
ENTRAVISION COMMUNIC	EQUITY	29382R107	6	682	SH	SOLE
ENTRUST TECHNOLOGIES INC.	EQUITY	293848107	102	20,697	SH	SOLE
ENZO BIOCHEM, INC.	EQUITY	294100102	188	9,618	SH	SOLE
ENZON PHARMACEUTICALS INC	EQUITY	293904108	216	18,567	SH	SOLE
EOG RES INC COM	EQUITY	26875P101	9327	223448	SH	Sole
EOG RESOURCES INC	EQUITY	26875P101	2157	51,682	SH	SOLE
EON LABS INC	EQUITY	29412E100	8	200	SH	SOLE
EON LABS INC	EQUITY	29412E100	2301	60,000	SH	DEFINED
EON LABS INC COM	EQUITY	29412E100	15302	399000	SH	Sole
EPICOR SOFTWARE CORPORATION	EQUITY	29426L108	146	16,159	SH	SOLE
EPIQ SYSTEMS INC	EQUITY	26882D109	92	5,439	SH	SOLE
EPIX MEDICAL INC	EQUITY	26881Q101	94	5,458	SH	SOLE
EPIX MEDICAL INC COM	EQUITY	26881Q101	1702	100000	SH	Sole
EQUIFAX, INC.	EQUITY	294429105	1403	62,998	SH	SOLE
EQUITABLE RESOURCES, INC.	EQUITY	294549100	3584	87,201	SH	SOLE
EQUITY INNS, INC.	EQUITY	294703103	130	17,324	SH	SOLE
EQUITY OFFICE PPTYS TR COM	EQUITY	294741103	39289	1427125	SH	Sole
EQUITY OFFICE PROPERTIES TRUST	EQUITY	294741103	18513	672,470	SH	SOLE
EQUITY ONE INC	EQUITY	294752100	200	11,744	SH	SOLE
EQUITY RESIDENT PPTYS SH BEN I	EQUITY	29476L107	19963	681807	SH	Sole

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

EQUITY RESIDENTIAL	EQUITY	29476L107	3581	122,293	SH	SOLE
ERESEARCHTECHNOLOGY IN	EQUITY	29481V108	265	7,642	SH	SOLE
ERICSSON 9LM0 TEL-SP ADR	EQUITY	294821608	209	14,229	SH	SOLE
ERIE INDEMNITY COMPA	EQUITY	29530P102	15	379	SH	SOLE
ESB FINANCIAL CORP	EQUITY	26884F102	44	3,053	SH	SOLE
ESCO ELECTRONICS CORP	EQUITY	296315104	232	5,120	SH	SOLE
ESPEED INC	EQUITY	296643109	227	10,053	SH	SOLE
ESPEED INC CL A	EQUITY	296643109	9320	412200	SH	Sole
ESPERION THERAPEUTICS INC (USD)	EQUITY	29664R106	288	14,761	SH	SOLE
ESS TECHNOLOGY, INC.	EQUITY	269151106	141	13,042	SH	SOLE
ESSEX PROPERTY TRUST, INC.	EQUITY	297178105	445	7,093	SH	SOLE
ESTEE LAUDER COMPANIES-CL A	EQUITY	518439104	62	1,808	SH	SOLE
ESTERLINE TECHNOLOGIES CORP.	EQUITY	297425100	172	8,898	SH	SOLE
ETHAN ALLEN INTERIOR	EQUITY	297602104	17	471	SH	SOLE
ETHYL CORP	EQUITY	297659609	78	6,238	SH	SOLE
EUNIVERSE INC	EQUITY	298412107	10	4,538	SH	SOLE
EURONET WORLDWIDE INC	EQUITY	298736109	83	6,811	SH	SOLE
EVEREST RE GROUP LTD COM	EQUITY	G3223R108	7884	104900	SH	Sole
EVEREST RE GROUP, LTD	EQUITY	G3223R108	5780	76,900	SH	SOLE
EVERGREEN RES INC COM NO PAR	EQUITY	299900308	21566	798756	SH	Sole
EVERGREEN RESOURCES, INC.	EQUITY	299900308	446	16,526	SH	SOLE
EVERTRUST FINANCIAL GROUP IN	EQUITY	300412103	51	1,796	SH	SOLE
EXACT SCIENCES CORP (USD)	EQUITY	30063P105	84	6,245	SH	SOLE
EXACTECH INC	EQUITY	30064E109	42	2,532	SH	SOLE
EXAR CORP.	EQUITY	300645108	240	17,088	SH	SOLE
EXCEL TECHNOLOGY	EQUITY	30067T103	98	3,903	SH	SOLE
EXCHANGE NATL BANCSHARES INC	EQUITY	301309100	62	1,780	SH	SOLE
EXELIXIS, INC.	EQUITY	30161Q104	150	20,951	SH	SOLE
EXPEDITORS INTERNATIONAL OF WA	EQUITY	302130109	5286	153,658	SH	SOLE
EXPRESS SCRIPTS INC	EQUITY	302182100	9772	159800	SH	Sole
EXPRESS SCRIPTS, INC.	EQUITY	302182100	2465	40,329	SH	SOLE
EXPRESSJET HOLDINGS IN	EQUITY	30218U108	177	12,850	SH	SOLE
EXTENDED STAY AMERICA INC	EQUITY	30224P101	2386	159,819	SH	SOLE
EXTREME NETWORK INC	EQUITY	30226D106	261	41,230	SH	SOLE
EXULT INC	EQUITY	302284104	115	14,250	SH	SOLE
EXXON MOBIL CORP	EQUITY	30231G102	32057	875,748	SH	DEFINED
EXXON MOBIL CORP.	EQUITY	30231G102	166568	4,551,028	SH	SOLE
F N B CORP VA	EQUITY	302930102	68	2,480	SH	SOLE
F5 NETWORKS INC	EQUITY	315616102	183	9,496	SH	SOLE
FACTSET RESEARCH SYSTEMS, INC.	EQUITY	303075105	15	337	SH	SOLE
FAIR ISSAC CORP	EQUITY	303250104	3985	67,593	SH	SOLE
FAIRCHILD CORP. CLASS A	EQUITY	303698104	24	4,788	SH	SOLE
FAIRCHILD SEMICONDUCTOR CORP.	EQUITY	303726103	2722	164,165	SH	SOLE
FALCONSTOR SOFTWARE INC	EQUITY	306137100	90	14,519	SH	SOLE
FAMILY DOLLAR STORES, INC.	EQUITY	307000109	3070	76,969	SH	SOLE
FARGO ELECTRONICS	EQUITY	30744P102	61	4,911	SH	SOLE
FARMER BROS. CO.	EQUITY	307675108	101	317	SH	SOLE
FARMERS CAPITAL BANK CORP	EQUITY	309562106	83	2,561	SH	SOLE
FASTENAL CO	EQUITY	311900104	420	11,100	SH	DEFINED
FASTENAL CO.	EQUITY	311900104	4193	111,027	SH	SOLE
FBL FINANCIAL GROUP, INC., CLASS A	EQUITY	30239F106	123	4,990	SH	SOLE
FEDERAL AGRIC MTG CORP	EQUITY	313148306	90	3,332	SH	SOLE
FEDERAL HOME LN MTG CORP	EQUITY	313400301	942	18,000	SH	DEFINED
FEDERAL NATIONAL MORTGAGE ASSO	EQUITY	313586109	41189	586,732	SH	SOLE
FEDERAL REALTY INVESTMENT TR.	EQUITY	313747206	23	631	SH	SOLE
FEDERAL SIGNAL CORP.	EQUITY	313855108	1295	86,896	SH	SOLE

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

FEDERATED DEPT STORES, INC.	EQUITY	31410H101	3472	82,853	SH	SOLE
FEDERATED INVESTORS	EQUITY	314211103	1337	48,250	SH	SOLE
FEDEX CORP	EQUITY	31428X106	17461	271,000	SH	DEFINED
FEDEX CORPORATION	EQUITY	31428X106	8314	129,040	SH	SOLE
FEI COMPANY	EQUITY	30241L109	244	10,438	SH	SOLE
FELCOR LODGING TRUST, INC.	EQUITY	31430F101	216	20,888	SH	SOLE
FERRO CORP.	EQUITY	315405100	1531	71,666	SH	SOLE
FFLC BANCORP INC	EQUITY	30242W104	51	1,747	SH	SOLE
FIDELITY BANKSHARES INC	EQUITY	31604Q107	150	5,654	SH	SOLE
FIDELITY NATIONAL FINANCIAL	EQUITY	316326107	5669	188,603	SH	SOLE
FIDELITY NATL INFO SOLUTIONS	EQUITY	31620P109	135	5,418	SH	SOLE
FIFTH THIRD BANCORP	EQUITY	316773100	13662	245,980	SH	SOLE
FILENET CORP.	EQUITY	316869106	292	14,526	SH	SOLE
FINANCIAL FEDERAL CORP.	EQUITY	317492106	189	6,211	SH	SOLE
FINANCIAL INDS CORP	EQUITY	317574101	48	3,376	SH	SOLE
FINCANCIAL INSTITUTIONS INC	EQUITY	317585404	78	3,564	SH	SOLE
FINDWHAT.COM	EQUITY	317794105	83	4,786	SH	SOLE
FINISAR CORPORATION	EQUITY	31787A101	135	58,877	SH	SOLE
FINISH LINE, INC.	EQUITY	317923100	197	7,507	SH	SOLE
FINLAY ENTERPRISES INC.	EQUITY	317884203	39	2,652	SH	SOLE
FIRST ALBANY COMPANIES INC	EQUITY	318465101	38	2,987	SH	SOLE
FIRST AMERICAN CAP TRUST CLASS A	EQUITY	318522307	2703	108,568	SH	SOLE
FIRST BANCORP NORTH CAROLINA	EQUITY	318910106	89	3,177	SH	SOLE
FIRST BANCORP/PUERTO RICO	EQUITY	318672102	18	597	SH	SOLE
FIRST BUSEY CORP	EQUITY	319383105	97	3,763	SH	SOLE
FIRST CHARTER CORP.	EQUITY	319439105	249	12,713	SH	SOLE
FIRST CITIZENS BANC CORP	EQUITY	319459202	47	1,784	SH	SOLE
FIRST CITIZENS BANCSHARES, INC CLASS	EQUITY	31946M103	276	2,607	SH	SOLE
FIRST CMNTY BANCORP CA	EQUITY	31983B101	177	5,278	SH	SOLE
FIRST COMMONWEALTH FINANCIAL	EQUITY	319829107	332	25,210	SH	SOLE
FIRST COMMUNITY BANCSHARES INC	EQUITY	31983A103	144	4,089	SH	SOLE
FIRST CONSULTING GROUP, INC.	EQUITY	31986R103	41	8,138	SH	SOLE
FIRST DATA CORP	EQUITY	319963104	1119	28,000	SH	DEFINED
FIRST DATA CORP.	EQUITY	319963104	17664	236,240	SH	SOLE
FIRST DEFIANCE FINL CO	EQUITY	32006W106	49	2,102	SH	SOLE
FIRST ESSEX BANCORP INC	EQUITY	320103104	145	2,855	SH	SOLE
FIRST FED FINL OF KENTUCKY	EQUITY	319961108	41	1,352	SH	SOLE
FIRST FEDERAL CAPITAL CORP.	EQUITY	319960100	150	7,283	SH	SOLE
FIRST FINANCIAL BANCORP	EQUITY	320209109	204	13,837	SH	SOLE
FIRST FINANCIAL BANKSHARES	EQUITY	32020R109	216	5,848	SH	SOLE
FIRST FINANCIAL CORP.	EQUITY	320218100	175	2,898	SH	SOLE
FIRST FINANCIAL HOLDINGS, INC.	EQUITY	320239106	163	5,407	SH	SOLE
FIRST HEALTH GROUP CORP	EQUITY	320960107	2806	107,300	SH	DEFINED
FIRST HEALTH GROUP CORP.	EQUITY	320960107	3667	139,661	SH	SOLE
FIRST HORIZON PHARMACEUTICAL	EQUITY	32051K106	55	8,655	SH	SOLE
FIRST INDIANA CORP.	EQUITY	32054R108	92	4,955	SH	SOLE
FIRST INDUSTRIAL REALITY TRUST	EQUITY	32054K103	1364	42,537	SH	SOLE
FIRST INDUSTRIAL RLTY COM	EQUITY	32054K103	11215	349700	SH	Sole
FIRST M & F CORP	EQUITY	320744105	52	1,459	SH	SOLE
FIRST MERCHANTS CORP.	EQUITY	320817109	201	7,857	SH	SOLE

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

FIRST MIDWEST BANCORP, INC.	EQUITY	320867104	20	672	SH	SOLE
FIRST NATL CORP ORANGE	EQUITY	320942105	87	3,271	SH	SOLE
FIRST NIAGARA FINANCIAL GRP	EQUITY	33582V108	456	30,228	SH	SOLE
FIRST OAK BROOK BANCSH	EQUITY	335847208	68	2,732	SH	SOLE
FIRST OF LONG ISLAND CORP	EQUITY	320734106	54	1,436	SH	SOLE
FIRST PLACE FINANCIAL CORP	EQUITY	33610T109	90	5,073	SH	SOLE
FIRST REPUBLIC BANK	EQUITY	336158100	137	4,451	SH	SOLE
FIRST SENTINEL BANCORP INC	EQUITY	33640T103	169	9,451	SH	SOLE
FIRST SOUTH BANCORP IN	EQUITY	33646W100	42	1,317	SH	SOLE
FIRST ST BANCORPORATIO	EQUITY	336453105	94	3,169	SH	SOLE
FIRST TENNESSEE NATIONAL CORP.	EQUITY	337162101	2389	56,263	SH	SOLE
FIRST UNITED CORP	EQUITY	33741H107	59	2,600	SH	SOLE
FIRSTBANK CORP/ALMA MICH	EQUITY	33761G104	73	2,307	SH	SOLE
FIRSTENERGY CORP.	EQUITY	337932107	4491	140,780	SH	SOLE
FIRSTFED AMER BANCORP	EQUITY	337929103	139	6,268	SH	SOLE
FIRSTFED FINANCIAL CORP.	EQUITY	337907109	286	7,252	SH	SOLE
FIRSTMERIT CORP.	EQUITY	337915102	2927	118,313	SH	SOLE
FISERV INC	EQUITY	337738108	402	11,100	SH	DEFINED
FISERV INC COM	EQUITY	337738108	10546	291096	SH	Sole
FISERV, INC.	EQUITY	337738108	5128	141,307	SH	SOLE
FISHER COMMUNICATIONS INC	EQUITY	337756209	99	2,103	SH	SOLE
FISHER SCIENTIFIC INT'L., INC.	EQUITY	338032204	28	713	SH	SOLE
FLAG FINANCIAL CORP	EQUITY	33832H107	38	2,806	SH	SOLE
FLAGSTAR BANCORP, INC.	EQUITY	337930101	287	12,485	SH	SOLE
Fleet Boston Financial Corp	EQUITY	339030108	1,508	50,000	SH	DEFINED
FLEETBOSTON FINANCIAL CORP.	EQUITY	339030108	47327	1,569,734	SH	SOLE
FLEETWOOD ENTERPRISES, INC.	EQUITY	339099103	142	15,353	SH	SOLE
FLEXTRONICS INTERNATIONAL LTD	EQUITY	Y2573F102	526	37,010	SH	SOLE
FLIR SYS INC	EQUITY	302445101	12023	469282	SH	Sole
FLIR SYSTEMS INC (USD)	EQUITY	302445101	358	14,086	SH	SOLE
FLORIDA EAST COAST INDUSTRIES	EQUITY	340632108	180	6,245	SH	SOLE
FLORIDA ROCK INDUSTRIES, INC.	EQUITY	341140101	15	303	SH	SOLE
FLORIDAFIRST BANCORP INC	EQUITY	343258109	60	2,297	SH	SOLE
FLOWERS FOODS INC	EQUITY	343498101	306	13,423	SH	SOLE
FLOWSERVE CORP.	EQUITY	34354P105	1963	96,681	SH	SOLE
FLUOR CORP	EQUITY	343412102	1401	37,524	SH	SOLE
FLUSHING FINANCIAL CORP	EQUITY	343873105	84	4,049	SH	SOLE
FMC CORP.	EQUITY	302491303	1611	63,936	SH	SOLE
FMC TECHNOLOGIES INC	EQUITY	30249U101	1983	92,599	SH	SOLE
FMC TECHNOLOGIES INC COM	EQUITY	30249U101	19264	899364	SH	Sole
FMS FINANCIAL CORP	EQUITY	302509104	27	1,612	SH	SOLE
FNB CORP.	EQUITY	302520101	23	666	SH	SOLE
FNB CORP/NORTH CAROLINA	EQUITY	302519103	53	2,110	SH	SOLE
FOOT LOCKER INC	EQUITY	344849104	33	2,046	SH	SOLE
FOOT LOCKER INC	EQUITY	344849104	2216	136,800	SH	DEFINED
FOOTHILL INDEPENDENT BANCORP	EQUITY	344905104	42	1,960	SH	SOLE
FOOTSTAR, INC.	EQUITY	344912100	55	8,180	SH	SOLE
FORD MOTOR CO.	EQUITY	345370860	8575	796,180	SH	SOLE
FORD MTR CO DEL	EQUITY	345370860	8720	809,700	SH	DEFINED
FOREST CITY ENTERPRISES, INC. CLASS A	EQUITY	345550107	18	418	SH	SOLE
FOREST LABORATORIES, INC.	EQUITY	345838106	8163	158,660	SH	SOLE
FOREST OIL CORP	EQUITY	346091705	2228	93,028	SH	SOLE
FOREST OIL CORP COM PAR \$0.01	EQUITY	346091705	16413	685290	SH	Sole
FORRESTER RESEARCH, INC.	EQUITY	346563109	85	5,918	SH	SOLE
FORTUNE BRANDS, INC.	EQUITY	349631101	3681	64,867	SH	SOLE
FORWARD AIR CORP	EQUITY	349853101	129	4,654	SH	SOLE

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

GENERAL DYNAMICS CORP.	EQUITY	369550108	10087	129,215	SH	SOLE
GENERAL ELEC CO	EQUITY	369604103	51149	1,715,805	SH	DEFINED
General Elec Co	EQUITY	369604103	1,640	55,000	SH	DEFINED
GENERAL ELECTRIC CO.	EQUITY	369604103	195436	6,556,040	SH	SOLE
GENERAL GROWTH PROPE	EQUITY	370021107	65	907	SH	SOLE
GENERAL MILLS, INC.	EQUITY	370334104	10158	215,800	SH	SOLE
GENERAL MOTORS CORP.	EQUITY	370442105	9925	242,480	SH	SOLE
GENERAL MTRS CORP	EQUITY	370442105	9819	239,907	SH	DEFINED
GENESCO, INC.	EQUITY	371532102	149	9,290	SH	SOLE
GENESEE & WYO INC	EQUITY	371559105	123	5,203	SH	SOLE
GENESIS HEALTH VENTURES INC	EQUITY	37183F107	1956	80,785	SH	SOLE
GENESIS MICROCHIP INC	EQUITY	37184C103	150	13,325	SH	SOLE
GEN-PROBE INC	EQUITY	36866T103	551	10,170	SH	SOLE
GEN-PROBE INC NEW COM	EQUITY	36866T103	26105	481900	SH	Sole
GENTA INC	EQUITY	37245M207	254	20,058	SH	SOLE
GENTA INC	EQUITY	37245M207	1267	100,000	SH	DEFINED
GENTEX CORP.	EQUITY	371901109	3921	112,563	SH	SOLE
GENTIVA HEALTH SERVICES	EQUITY	37247A102	123	10,679	SH	SOLE
GENUINE PARTS CO	EQUITY	372460105	9204	287,790	SH	DEFINED
GENUINE PARTS CO.	EQUITY	372460105	2486	77,749	SH	SOLE
GENZYME CORP	EQUITY	372917104	16307	352,120	SH	SOLE
GENZYME CORP	EQUITY	372917104	16655	360,100	SH	DEFINED
GEORGIA GULF CORP.	EQUITY	373200203	278	11,901	SH	SOLE
GEORGIA-PACIFIC CORP.	EQUITY	373298108	2825	116,532	SH	SOLE
GERBER SCIENTIFIC, INC.	EQUITY	373730100	63	8,915	SH	SOLE
GERMAN AMERICAN BANCORP	EQUITY	373865104	66	3,779	SH	SOLE
GERON CORP	EQUITY	374163103	175	12,813	SH	SOLE

GETTY IMAGES INC COM	EQUITY	374276103	17567	499638	SH	Sole
GETTY IMAGES, INC.	EQUITY	374276103	20	559	SH	SOLE
GETTY REALTY CORP.	EQUITY	374297109	163	6,661	SH	SOLE
GEVITY HR INC	EQUITY	374393106	86	5,857	SH	SOLE
GIBRALTAR STEEL CORP.	EQUITY	37476F103	88	4,040	SH	SOLE
GILEAD SCIENCES INC	EQUITY	375558103	13434	240,200	SH	DEFINED
GILEAD SCIENCES INC COM	EQUITY	375558103	4295	76800	SH	Sole
GILEAD SCIENCES, INC.	EQUITY	375558103	16377	292,240	SH	SOLE
GILLETTE CO.	EQUITY	375766102	18656	583,380	SH	SOLE
GLACIER BANCORP, INC.	EQUITY	37637Q105	209	7,624	SH	SOLE
GLADSTONE CAPITAL CORP	EQUITY	376535100	73	3,741	SH	SOLE
GLATFELTER, P.H. CO.	EQUITY	377316104	940	79,756	SH	SOLE
GLAXO PLC	EQUITY	37733W105	118	2,765	SH	DEFINED
GLENBOROUGH REALTY TRUST, INC	EQUITY	37803P105	466	24,697	SH	SOLE
GLIMCHER REALTY TRUST	EQUITY	379302102	277	13,149	SH	SOLE
GLOBAL IMAGING SYSTEMS COM	EQUITY	37934A100	16060	652832	SH	Sole
GLOBAL IMAGING SYSTEMS, INC.	EQUITY	37934A100	156	6,326	SH	SOLE
GLOBAL INDUSTRIES LT	EQUITY	379336100	139	30,400	SH	SOLE
GLOBAL PAYMENTS INC.	EQUITY	37940X102	17	470	SH	SOLE
GLOBAL POWER EQUIPME	EQUITY	37941P108	55	10,487	SH	SOLE
GLOBESPAN VIRATA INC	EQUITY	37957V106	326	45,092	SH	SOLE
GOLD BANK CORP., INC.	EQUITY	379907108	183	15,051	SH	SOLE
GOLDEN TELECOM INC	EQUITY	38122G107	146	5,351	SH	SOLE
GOLDEN WEST FINANCIAL CORP.	EQUITY	381317106	5895	65,860	SH	SOLE
GOLDEN WEST FINL CORP DEL	EQUITY	381317106	2551	28,500	SH	DEFINED
GOLDMAN SACHS GROUP INC	EQUITY	38141G104	60241	718,015	SH	SOLE
GOLDMAN SACHS GROUP INC	EQUITY	38141G104	20115	239,750	SH	DEFINED
GOODRICH CORP.	EQUITY	382388106	1273	52,506	SH	SOLE
GOODYEAR TIRE & RUBBER CO.	EQUITY	382550101	921	140,188	SH	SOLE

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

GOODYS FAMILY CLOTHING	EQUITY	382588101	77	7,859	SH	SOLE
GORMAN RUPP CO COM	EQUITY	383082104	71	3,129	SH	SOLE
GPO TELEVISA SA ADR-REPR 20	EQUITY	40049J206	2955	80,760	SH	SOLE
GRACE, W.R. & CO.	EQUITY	38388F108	166	53,513	SH	SOLE
GRACO INC	EQUITY	384109104	1543	41,100	SH	DEFINED
GRACO, INC.	EQUITY	384109104	2416	64,343	SH	SOLE
GRAFTECH INTERNATIONAL LTD	EQUITY	384313102	184	22,939	SH	SOLE
GRANITE CONSTRUCTION, INC.	EQUITY	387328107	1337	71,585	SH	SOLE
GRANT PRIDECO INC	EQUITY	38821G101	1733	170,100	SH	SOLE
GRANT PRIDECO INC	EQUITY	38821G101	115	11,300	SH	DEFINED
GRAY TELEVISION INC	EQUITY	389375106	199	17,043	SH	SOLE
GREAT AMERICAN FINANCIAL RES	EQUITY	389915109	41	2,876	SH	SOLE
GREAT ATLANTIC & PACIFIC TEA	EQUITY	390064103	51	6,318	SH	SOLE
GREAT LAKES CHEM CORP.	EQUITY	390568103	751	37,361	SH	SOLE
GREAT LAKES REIT, INC.	EQUITY	390752103	97	6,065	SH	SOLE
GREAT PLAINS ENERGY INC	EQUITY	391164100	2941	96,998	SH	SOLE
GREAT SOUTHERN BANCORP, INC.	EQUITY	390905107	94	2,417	SH	SOLE
GREATER BAY BANCORP	EQUITY	391648102	1935	92,953	SH	SOLE
GREATER COMMUNITY BANCORP	EQUITY	39167M108	35	2,206	SH	SOLE
GREEN MOUNTAIN COFFEE ROASTE	EQUITY	393122106	30	1,513	SH	SOLE
GREENBRIER COMPANIES INC	EQUITY	393657101	31	2,292	SH	SOLE
GREENE COUNTY BANCSHARES INC	EQUITY	394361208	60	2,500	SH	SOLE
GREENPOINT FINANCIAL CORP.	EQUITY	395384100	5739	192,213	SH	SOLE
GREIF INC CL A	EQUITY	397624107	143	5,505	SH	SOLE
GREY GLOBAL GROUP INC	EQUITY	39787M108	285	375	SH	SOLE
GREY WOLF, INC.	EQUITY	397888108	250	71,930	SH	SOLE
GRIFFON CORP.	EQUITY	398433102	172	9,595	SH	SOLE
GROUP 1 AUTOMOTIVE, INC.	EQUITY	398905109	241	6,983	SH	SOLE
GROUP 1 SOFTWARE INC	EQUITY	39943Y103	69	3,844	SH	SOLE
GSI COMMERCE INC	EQUITY	36238G102	66	6,590	SH	SOLE
GTC BIOTHERAPEUTICS INC	EQUITY	36238T104	31	9,877	SH	SOLE
GTECH HLDGS CORP	EQUITY	400518106	1710	39,900	SH	DEFINED
GTECH HOLDINGS CORP.	EQUITY	400518106	3490	81,443	SH	SOLE
GUESS? INC	EQUITY	401617105	29	3,216	SH	SOLE
GUIDANT CORP.	EQUITY	401698105	10792	230,360	SH	SOLE
GUILFORD PHARMACEUTICALS INC	EQUITY	401829106	60	9,678	SH	SOLE
GUITAR CENTER INC	EQUITY	402040109	10979	341400	SH	SOLE
GUITAR CENTER, INC.	EQUITY	402040109	185	5,762	SH	SOLE
GULF ISLAND FABRICATION, INC.	EQUITY	402307102	45	3,005	SH	SOLE
GULFMARK OFFSHORE, INC.	EQUITY	402629109	82	5,800	SH	SOLE
Gulfterra Energy Partners	EQUITY	40274U108	1,404	35,000	SH	DEFINED
GUNDLE/SLT ENVIRONMENTAL INC	EQUITY	402809107	35	2,300	SH	SOLE
GYMBOREE CORP	EQUITY	403777105	1712	121,500	SH	DEFINED
GYMBOREE CORP.	EQUITY	403777105	177	12,560	SH	SOLE
H J HEINZ CO.	EQUITY	423074103	5206	151,870	SH	SOLE
H.B. FULLER CO.	EQUITY	359694106	294	12,127	SH	SOLE
HAEMONETICS CORP.	EQUITY	405024100	161	6,823	SH	SOLE
HAIN CELESTIAL GROUP INC	EQUITY	405217100	173	9,515	SH	SOLE
HALLIBURTON CO.	EQUITY	406216101	4701	193,870	SH	SOLE
HALLIBURTON COMPANY	EQUITY	406216101	85	3,510	SH	DEFINED
HAMPSHIRE GROUP LTD	EQUITY	408859106	27	851	SH	SOLE
HANCOCK FABRICS, INC.	EQUITY	409900107	98	6,193	SH	SOLE
HANCOCK HOLDING CO.	EQUITY	410120109	282	5,719	SH	SOLE
HANDLEMAN CO.	EQUITY	410252100	172	10,187	SH	SOLE
HANDSPRING INC	EQUITY	410293104	28	24,395	SH	SOLE
HANGER ORTHOPEDIC GROUP	EQUITY	41043F208	136	8,838	SH	SOLE

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

HANMI FINL CORP	EQUITY	410495105	79	3,957	SH	SOLE
HANOVER COMPRESSOR COMPANY	EQUITY	410768105	1219	123,142	SH	SOLE
HARBOR FLORIDA BANCSHARES	EQUITY	411901101	239	8,952	SH	SOLE
HARLAND, JOHN H. CO.	EQUITY	412693103	314	11,873	SH	SOLE
HARLEY-DAVIDSON FUNDING	EQUITY	412822108	6414	133,070	SH	SOLE
HARLEYSVILLE GROUP, INC.	EQUITY	412824104	300	12,882	SH	SOLE
HARLEYSVILLE NATIONAL CORP.	EQUITY	412850109	238	10,159	SH	SOLE
HARMAN INT'L INDUSTRIES, INC.	EQUITY	413086109	46	465	SH	SOLE
HARMONIC INC.	EQUITY	413160102	162	25,833	SH	SOLE
HARRAH'S ENTERTAINMENT, INC.	EQUITY	413619107	2082	49,435	SH	SOLE
HARRIS CORP.	EQUITY	413875105	3331	93,059	SH	SOLE
HARRIS INTERACTIVE INC	EQUITY	414549105	128	18,143	SH	SOLE
HARRIS INTERACTIVE INC COM	EQUITY	414549105	8751	1243000	SH	Sole
HARSCO CORP.	EQUITY	415864107	2196	57,085	SH	SOLE
HARTE-HANKS COMMUNICATIONS	EQUITY	416196103	2288	124,071	SH	SOLE
HARTFORD FINANCIAL SVCS GROUP	EQUITY	416515104	63994	1,215,929	SH	SOLE
HARVEST NATURAL RESOUR	EQUITY	41754V103	93	15,045	SH	SOLE
HASBRO, INC.	EQUITY	418056107	1441	77,142	SH	SOLE
HAVERTY FURNITURE COMPANIES	EQUITY	419596101	123	6,754	SH	SOLE
HAWAIIAN ELECTRIC INDUSTRIES,	EQUITY	419870100	2880	66,166	SH	SOLE
HAWTHORNE FINL CORP	EQUITY	420542102	132	3,282	SH	SOLE
HCA INC.	EQUITY	404119109	9782	265,390	SH	SOLE
HCC INSURANCE HOLDINGS, INC.	EQUITY	404132102	2596	89,282	SH	SOLE
HEADWATERS INC	EQUITY	42210P102	179	11,118	SH	SOLE
HEALTH CARE PPTY INVS COM	EQUITY	421915109	9282	198768	SH	Sole
HEALTH CARE PPTYS INVEST INC	EQUITY	421915109	41	880	SH	SOLE
Health Care Prop Investors	EQUITY	421915109	2,102	45,000	SH	DEFINED
HEALTH CARE REIT, INC.	EQUITY	42217K106	532	17,238	SH	SOLE
HEALTH MANAGEMENT ASSOC.	EQUITY	421933102	2751	126,124	SH	SOLE
HEALTH NET INC. CLASS A	EQUITY	42222G108	5160	162,932	SH	SOLE
Healthcare Realty Trust	EQUITY	421946104	2,079	65,000	SH	DEFINED
HEALTHCARE REALTY TRUST, INC.	EQUITY	421946104	19	606	SH	SOLE
HEALTHCARE SVCS GRP IN	EQUITY	421906108	66	3,999	SH	SOLE
HEALTHEXTRAS INC	EQUITY	422211102	212	24,640	SH	SOLE
HEARST-ARGYLE TELEVI	EQUITY	422317107	11	438	SH	SOLE
HEARTLAND EXPRESS INC	EQUITY	422347104	662	27,544	SH	DEFINED
HEARTLAND EXPRESS, INC.	EQUITY	422347104	310	12,925	SH	SOLE
HEARTLAND FINANCIAL USA INC	EQUITY	42234Q102	74	2,652	SH	SOLE
HECLA MNG CO	EQUITY	422704106	245	46,739	SH	SOLE
HEICO CORP.	EQUITY	422806109	76	5,605	SH	SOLE
HEIDRICK & STRUGGLES INT'L	EQUITY	422819102	118	6,957	SH	SOLE
HELEN OF TROY CORP LTD COM	EQUITY	G4388N106	50672	2092158	SH	Sole
HELIX TECHNOLOGY CORP.	EQUITY	423319102	182	11,151	SH	SOLE
HELMERICH & PAYNE, INC.	EQUITY	423452101	3139	120,092	SH	SOLE
HENRY JACK & ASSOCIATES	EQUITY	426281101	2142	123,164	SH	SOLE
HENRY SCHEIN INC	EQUITY	806407102	3607	63,604	SH	SOLE
HERCULES, INC.	EQUITY	427056106	1080	95,311	SH	SOLE
HERITAGE COMMERCE CORP	EQUITY	426927109	52	4,799	SH	SOLE
HERITAGE FINANCIAL CORP	EQUITY	42722X106	50	2,303	SH	SOLE
HERITAGE PPTY INVT TR COM	EQUITY	42725M107	7991	276700	SH	Sole
HERITAGE PROPERTY INVESTMENT	EQUITY	42725M107	228	7,908	SH	SOLE
HERLEY INDS INC DEL	EQUITY	427398102	81	4,643	SH	SOLE
HERMAN MILLER, INC.	EQUITY	600544100	15107	663,443	SH	SOLE
HERSHEY FOODS CORP.	EQUITY	427866108	4550	62,601	SH	SOLE
HEWITT ASSOCIATES INC-CL A	EQUITY	42822Q100	7	304	SH	SOLE
HEWLETT PACKARD CO	EQUITY	428236103	13610	702,987	SH	DEFINED

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

HEWLETT PACKARD CO.	EQUITY	428236103	41902	2,164,381	SH	SOLE
HEXCEL CORP.	EQUITY	428291108	56	9,487	SH	SOLE
HIBBETT SPORTING GOODS, INC.	EQUITY	428565105	112	4,666	SH	SOLE
HIBERNIA CORP	EQUITY	428656102	5582	275,500	SH	DEFINED
HIBERNIA CORP. CLASS A	EQUITY	428656102	4432	218,766	SH	SOLE
HICKORY TECH CORP	EQUITY	429060106	64	5,524	SH	SOLE
HIGHWOODS PPTYS INC COM	EQUITY	431284108	13987	586200	SH	Sole
HIGHWOODS PROPERTIES, INC.	EQUITY	431284108	545	22,852	SH	SOLE
HILB, ROGAL & HAMILTON CO.	EQUITY	431294107	398	12,832	SH	SOLE
HILLENBRAND INDUSTRIES, INC.	EQUITY	431573104	4879	86,481	SH	SOLE
HILTON HOTELS CORP	EQUITY	432848109	2738	168,791	SH	SOLE
HILTON HOTELS CORP	EQUITY	432848109	9802	604,300	SH	DEFINED
HI-TECH PHARMACAL CO INC	EQUITY	42840B101	45	1,899	SH	SOLE
HOLLINGER INTERNATIONAL, INC.	EQUITY	435569108	221	17,923	SH	SOLE
HOLLIS-EDEN PHARMACEUTICALS	EQUITY	435902101	71	2,920	SH	SOLE
HOLLY CORP.	EQUITY	435758305	104	4,217	SH	SOLE
HOLLYWOOD ENTERTAINMENT CORP.	EQUITY	436141105	386	22,705	SH	SOLE
HOLLYWOOD PARK, INC.	EQUITY	723456109	64	9,184	SH	SOLE
HOLOGIC INC	EQUITY	436440101	114	8,412	SH	SOLE
HOME DEPOT INC	EQUITY	437076102	13405	420,717	SH	DEFINED
HOME DEPOT, INC.	EQUITY	437076102	33329	1,046,450	SH	SOLE
HOME PROPERTIES INC.	EQUITY	437306103	466	11,899	SH	SOLE
HOMESTORE.COM	EQUITY	437852106	103	37,144	SH	SOLE
HON INDS INC	EQUITY	438092108	1519	41,100	SH	DEFINED
HON INDUSTRIES INC.	EQUITY	438092108	3002	81,213	SH	SOLE
HONEYWELL INTERNATIONAL INC.	EQUITY	438516106	9839	373,390	SH	SOLE
HONEYWELL INTL INC	EQUITY	438516106	18837	714,878	SH	DEFINED
HOOVER FURNITURE CORP	EQUITY	439038100	44	1,298	SH	SOLE
HOOPER HOLMES, INC.	EQUITY	439104100	161	24,242	SH	SOLE
HORACE MANN EDUCATORS CORP.	EQUITY	440327104	1103	76,012	SH	SOLE
HORIZON FINANCIAL CORP	EQUITY	44041F105	73	4,550	SH	SOLE
HORIZON OFFSHORE, INC.	EQUITY	44043J105	46	11,287	SH	SOLE
HORIZON ORGANIC HOLDIN	EQUITY	44043T103	1271	53,154	SH	SOLE
HORMEL FOODS CORP.	EQUITY	440452100	4435	192,973	SH	SOLE
HOSPITALITY PPTYS TR COM SH BE	EQUITY	44106M102	8103	231000	SH	Sole
HOSPITALITY PROPERTIES TRUST	EQUITY	44106M102	3075	87,645	SH	SOLE
HOT TOPIC INC	EQUITY	441339108	454	20,137	SH	SOLE
HOUSTON EXPLORATION COMPAN	EQUITY	442120101	204	5,821	SH	SOLE
HOVNANIAN ENTER, INC. COM PAR \$0.01	EQUITY	442487203	2687	41,743	SH	SOLE
HRPT PROPERTIES TRUST	EQUITY	40426W101	19	2,052	SH	SOLE
HS RESOURCES, INC.	EQUITY	492386107	2188	49,015	SH	SOLE
HSBC HOLDINGS PLC-SPONS ADR	EQUITY	404280406	1227	18,585	SH	SOLE
HUBBELL INC. CLASS B	EQUITY	443510201	3033	83,121	SH	SOLE
HUDSON CITY BANCORP	EQUITY	443683107	33	1,082	SH	SOLE
HUDSON HIGHLAND GROUP INC	EQUITY	443792106	61	3,164	SH	SOLE
HUDSON RIVER BANKCORP.	EQUITY	444128102	208	6,482	SH	SOLE
HUGHES SUPPLY, INC.	EQUITY	444482103	325	10,011	SH	SOLE
HUMAN GENOME SCIENCES, INC.	EQUITY	444903108	143	10,446	SH	SOLE
HUMANA, INC.	EQUITY	444859102	1391	77,051	SH	SOLE
HUMBOLDT BANCORP	EQUITY	445069107	82	5,281	SH	SOLE

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

HUNGARIAN TELEPHONE & CABLE	EQUITY	445542103	13	1,432	SH	SOLE
HUNT J B TRANS SVCS INC	EQUITY	445658107	6448	247,800	SH	DEFINED
HUNT JB TRANS SVC INC COM	EQUITY	445658107	13227	508352	SH	Sole
HUNTINGTON BANCSHARES, INC.	EQUITY	446150104	2029	102,229	SH	SOLE
HUDSON UNITED BANCORP	EQUITY	444165104	23	649	SH	SOLE
HUTCHINSON TECHNOLOGY, INC.	EQUITY	448407106	321	9,766	SH	SOLE
HYDRIL	EQUITY	448774109	120	5,890	SH	SOLE
HYPERCOM CORP	EQUITY	44913M105	60	11,092	SH	SOLE
HYPERION SOLUTIONS CORP	EQUITY	44914M104	452	15,576	SH	SOLE
I SHARES MSCI EMU	EQUITY	464286608	188	3,720	SH	SOLE
IBERIABANK CORP	EQUITY	450828108	151	2,865	SH	SOLE
IBT BANCORP INC/IRWIN PA	EQUITY	44923F108	55	1,110	SH	SOLE
ICN PHARMACEUTICALS, INC.	EQUITY	448924100	1996	116,294	SH	SOLE
Icon Plc - Sponsored ADR	EQUITY	45103T107	2774	73,600	SH	SOLE
ICOS CORP COM	EQUITY	449295104	10197	266100	SH	Sole
ICOS CORPORATION	EQUITY	449295104	183	4,783	SH	SOLE
ICT GROUP INC	EQUITY	44929Y101	25	2,345	SH	SOLE
ICU MEDICAL, INC.	EQUITY	44930G107	122	4,507	SH	SOLE
ID BIOMEDICAL CORP	EQUITY	44936D108	2779	158,900	SH	DEFINED
IDACORP, INC.	EQUITY	451107106	1768	69,320	SH	SOLE
IDEC PHARMACEUTICALS CORP.	EQUITY	449370105	11079	126,813	SH	SOLE
IDENTIX INC	EQUITY	451906101	192	36,524	SH	SOLE
IDEX CORP.	EQUITY	45167R104	399	10,948	SH	SOLE
IDEXX LABORATORIES, INC.	EQUITY	45168D104	23	548	SH	SOLE
IDINE REWARDS NETWORK	EQUITY	45168A100	156	9,575	SH	SOLE
IDT CORP.	EQUITY	448947101	15	870	SH	SOLE
IDX SYSTEMS CORP.	EQUITY	449491109	170	7,368	SH	SOLE
IGATE CORP	EQUITY	45169U105	51	8,660	SH	SOLE
IGEN INTERNATIONAL, INC.	EQUITY	449536101	442	7,670	SH	SOLE
IHOP CORP.	EQUITY	449623107	278	8,455	SH	SOLE
II-VI INC	EQUITY	902104108	93	4,673	SH	SOLE
IKON OFFICE SOLUTIONS INC.	EQUITY	451713101	15	2,090	SH	SOLE
ILEX ONCOLOGY INC	EQUITY	451923106	271	16,189	SH	SOLE
ILEX ONCOLOGY INC	EQUITY	451923106	1661	100,000	SH	DEFINED
ILLINOIS TOOL WORKS, INC.	EQUITY	452308109	10606	160,060	SH	SOLE
IMAGISTICS INTL INC	EQUITY	45247T104	192	6,609	SH	SOLE
IMATION CORP.	EQUITY	45245A107	1626	49,814	SH	SOLE
IMC GLOBAL INC	EQUITY	449669100	10	1,500	SH	DEFINED
IMC GLOBAL, INC.	EQUITY	449669100	1498	233,715	SH	SOLE
IMCLONE SYSTEMS	EQUITY	45245W109	36	934	SH	SOLE
IMMUCOR INC	EQUITY	452526106	147	5,451	SH	SOLE
IMMUNOGEN INC	EQUITY	45253H101	77	17,339	SH	SOLE
IMMUNOMEDICS, INC.	EQUITY	452907108	131	17,816	SH	SOLE
IMPAC MED SYS INC COM	EQUITY	45255A104	2469	138000	SH	Sole
IMPAC MEDICAL SYSTEMS INC	EQUITY	45255A104	47	2,628	SH	SOLE
IMPAC MORTGAGE HOLDINGS INC	EQUITY	45254P102	3105	191,779	SH	SOLE
IMPAX LABORATORIES INC	EQUITY	45256B101	148	11,849	SH	SOLE
IMPERIAL SUGAR CO	EQUITY	453096208	2111	210,272	SH	SOLE
IMS HEALTH, INC.	EQUITY	449934108	2270	107,589	SH	SOLE
INAMED CORP	EQUITY	453235103	558	7,596	SH	SOLE
INAMED CORP	EQUITY	453235103	1866	25,400	SH	DEFINED
INCYTE CORP	EQUITY	45337C102	142	30,623	SH	SOLE
INDEPENDENCE COMMUNITY BANK	EQUITY	453414104	2686	76,502	SH	SOLE
INDEPENDENCE HLDG CO N	EQUITY	453440307	30	1,386	SH	SOLE
INDEPENDENT BANK CORP.-MASSACHUSETTS	EQUITY	453836108	129	5,027	SH	SOLE
INDEPENDENT BANK CORP.-MICHIGAN	EQUITY	453838104	225	7,686	SH	SOLE

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

INDEVUS PHARMACEUTICALS INC	EQUITY	454072109	86	16,038	SH	SOLE
INDYMAC BANCORP, INC.	EQUITY	456607100	1803	77,804	SH	SOLE
INET TECHNOLOGY	EQUITY	45662V105	71	5,556	SH	SOLE
INFINITY PROPERTY & CASUALTY	EQUITY	45665Q103	149	5,284	SH	SOLE
INFOCUS CORPORATION	EQUITY	45665B106	77	15,910	SH	SOLE
INFONET SERVICES COR	EQUITY	45666T106	61	29,158	SH	SOLE
INFORMATICA CORP	EQUITY	45666Q102	203	27,342	SH	SOLE
INFORMATION HOLDINGS INC.	EQUITY	456727106	108	5,402	SH	SOLE
INFOSPACE INC.	EQUITY	45678T201	221	10,836	SH	SOLE
INFOUSA INC. CLASS B	EQUITY	456818301	95	12,623	SH	SOLE
INGERSOLL RAND COMPANY LIM	EQUITY	G4776G101	7850	146,900	SH	DEFINED
INGERSOLL-RAND CO CL A	EQUITY	G4776G101	4084	76,430	SH	SOLE
INGLES MARKETS, INC., CLASS A	EQUITY	457030104	36	3,647	SH	SOLE
INGRAM MICRO INC. CLASS A	EQUITY	457153104	20	1,530	SH	SOLE
INNKEEPERS USA TRUST	EQUITY	4576J0104	100	11,468	SH	SOLE
INNOVEX INC/MN	EQUITY	457647105	66	6,635	SH	SOLE
INPUT/OUTPUT, INC.	EQUITY	457652105	74	18,874	SH	SOLE
INSIGHT COMMUNICATIO	EQUITY	45768V108	181	18,978	SH	SOLE
INSIGHT ENTERPRISES COM	EQUITY	45765U103	9837	646352	SH	Sole
INSIGHT ENTERPRISES, INC.	EQUITY	45765U103	300	19,713	SH	SOLE
INSITUFORM TECHNOLOGIES, INC. CLASS A	EQUITY	457667103	171	9,623	SH	SOLE
INSPIRE PHARMACEUTICALS INC	EQUITY	457733103	207	11,977	SH	SOLE
INSTINET GROUP INCORPORATED	EQUITY	457750107	8	1,786	SH	SOLE
INSURANCE AUTO AUCTIONS INC COM	EQUITY	457875102	42	3,729	SH	SOLE
INSWEB CORP	EQUITY	45809K202	46	9,194	SH	SOLE
INTEGRA BANK CORP.	EQUITY	45814P105	126	6,538	SH	SOLE
INTEGRA LIFESCIENCES CORP	EQUITY	457985208	9573	338,400	SH	DEFINED
INTEGRA LIFESCIENCES HOLDINGS	EQUITY	457985208	215	7,606	SH	SOLE
INTEGRAL SYS INC MD COM	EQUITY	45810H107	329	18200	SH	Sole
INTEGRAL SYSTEMS INC/MD	EQUITY	45810H107	75	4,149	SH	SOLE
INTEGRATED CIRCUIT SYS COM	EQUITY	45811K208	36026	1199272	SH	Sole
INTEGRATED CIRCUIT SYSTEMS	EQUITY	45811K208	3091	102,482	SH	SOLE
INTEGRATED DEFENSE TEC	EQUITY	45819B101	69	4,090	SH	SOLE
INTEGRATED DEVICE TECHNOLOGY,	EQUITY	458118106	7064	568,749	SH	SOLE
INTEGRATED ELECTRICAL SERVICES	EQUITY	45811E103	93	13,522	SH	SOLE
INTEGRATED SILICON SOLUTION	EQUITY	45812P107	118	11,866	SH	SOLE
INTEL CORP	EQUITY	458140100	37472	1,362,082	SH	DEFINED
INTEL CORP.	EQUITY	458140100	129251	4,696,620	SH	SOLE
INTELIDATA TECHNOLOGIES CORP.	EQUITY	45814T107	49	20,921	SH	SOLE
INTER PARFUMS INC	EQUITY	458334109	14	1,453	SH	SOLE
INTERACTIVE DATA CORP	EQUITY	45840J107	9	538	SH	SOLE
INTERACTIVECORP	EQUITY	45840Q101	12480	49,282	SH	SOLE
INTERCEPT INC	EQUITY	45845L107	104	7,644	SH	SOLE
INTERCHANGE FINL SVCS	EQUITY	458447109	98	4,770	SH	SOLE
INTERDIGITAL COMMUNICATION	EQUITY	45866A105	15	970	SH	SOLE
INTERFACE, INC. CLASS A	EQUITY	458665106	100	18,588	SH	SOLE
INTERGRAPH CORP.	EQUITY	458683109	430	18,307	SH	SOLE
INTERLAND INC	EQUITY	458727203	40	5,232	SH	SOLE
INTERMAGNETICS GENERAL CORP.	EQUITY	458771102	157	7,030	SH	SOLE
INTERMUNE INC.	EQUITY	45884X103	205	10,693	SH	SOLE
INTERNATIONAL BANCSHARES CORP.	EQUITY	459044103	16	376	SH	SOLE
INTERNATIONAL BUSINESS MAC	EQUITY	459200101	23811	281,190	SH	DEFINED
INTERNATIONAL GAME TECHNOLOGY	EQUITY	459902102	23382	830624	SH	Sole
INTERNATIONAL GAME TECHNOLOGY	EQUITY	459902102	1126	40,000	SH	DEFINED
INTERNATIONAL GAME TECHNOLOGY	EQUITY	459902102	4366	155,092	SH	SOLE
INTERNATIONAL MULTIFOODS CORP.	EQUITY	460043102	175	7,503	SH	SOLE

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

INTERNATIONAL PAPER CO.	EQUITY	460146103	21394	548,280	SH	SOLE
International Rectifier	EQUITY	460254105	1,498	40,000	SH	DEFINED
INTERNATIONAL RECTIFIER CORP.	EQUITY	460254105	3370	90,020	SH	SOLE
INTERNATIONAL SPEEDWAY CORP.	EQUITY	460335201	3262	74,312	SH	SOLE
INTERNET SECURITY SY	EQUITY	46060X107	1061	84,868	SH	SOLE
INTERPOOL, INC.	EQUITY	46062R108	46	2,874	SH	SOLE
INTERPORE INTERNATIONAL	EQUITY	46062W107	114	7,431	SH	SOLE
INTERPUBLIC GROUP CORP	EQUITY	460690100	2472	175,045	SH	SOLE
INTERPUBLIC GROUP COS INC	EQUITY	460690100	8807	623,735	SH	DEFINED
INTERSIL CORP	EQUITY	46069S109	6393	268,600	SH	DEFINED
INTERSIL CORP -CL A	EQUITY	46069S109	4615	193,906	SH	SOLE
INTERSILL CORP	EQUITY	46069S109	8918	374712	SH	Sole
INTERSTATE BAKERIES CORP.	EQUITY	46072H108	1219	81,244	SH	SOLE
INTERTAN INC.	EQUITY	461120107	80	8,771	SH	SOLE
INTER-TEL, INC.	EQUITY	458372109	195	7,944	SH	SOLE
INTERVIDEO INC COM	EQUITY	46114Y101	2572	119900	SH	Sole
INTERVOICE-BRITE INC.	EQUITY	46114Z101	130	14,574	SH	SOLE
INTERWOVEN INC	EQUITY	46114T102	118	43,972	SH	SOLE
INTL BUSINESS MACHINES CORP	EQUITY	459200101	119757	1,355,795	SH	SOLE
INT'L. FLAVORS & FRAGRANCES,	EQUITY	459506101	3931	118,841	SH	SOLE
INTRADO INC	EQUITY	46117A100	140	6,161	SH	SOLE
INTROGEN THERAPEUTICS INC	EQUITY	46119F107	662	75,000	SH	DEFINED
Intuit	EQUITY	461202103	965	20,000	SH	DEFINED
INTUIT, INC.	EQUITY	461202103	5255	108,942	SH	SOLE
INTUITIVE SURGICAL INC	EQUITY	46120E602	159	9,566	SH	SOLE
INVACARE CORP.	EQUITY	461203101	421	11,207	SH	SOLE
INVERESK RESEARCH GROUP INC	EQUITY	461238107	251	12,656	SH	SOLE
INVERNESS MEDICAL INNOVATION	EQUITY	46126P106	112	4,401	SH	SOLE
INVESTMENT TECHNOLOGY GROUP	EQUITY	46145F105	1645	85,776	SH	SOLE
INVESTORS FINANCIAL SERVICES	EQUITY	461915100	2889	91,594	SH	SOLE
INVESTORS REAL ESTATE TRUST	EQUITY	461730103	150	15,332	SH	SOLE
INVISION TECHNOLOGIES	EQUITY	461851107	178	7,333	SH	SOLE
INVITROGEN CORP	EQUITY	46185R100	223	3,841	SH	SOLE
INVITROGEN CORP	EQUITY	46185R100	1160	20,000	SH	DEFINED
INVITROGEN CORP COM	EQUITY	46185r100	4984	85944	SH	SOLE
IOMEGA CORP	EQUITY	462030305	244	21,929	SH	SOLE
IONICS, INC.	EQUITY	462218108	183	7,500	SH	SOLE
IPASS INC COM	EQUITY	46261V108	724	30800	SH	SOLE
IPAYMENT INC	EQUITY	46262E105	52	2,331	SH	SOLE
IPAYMENT INC COM	EQUITY	46262E105	1366	60000	SH	SOLE
IPC HOLDINGS LTDS	EQUITY	G4933P101	410739	11,722,000	SH	SOLE
IRON MOUNTAIN INC.	EQUITY	462846106	42	1,180	SH	SOLE
IRON MTN INC DEL COM	EQUITY	462846106	10216	284556	SH	SOLE
IRSA - SP GDR	EQUITY	450047204	1221	132,728	SH	SOLE
IRWIN FINANCIAL CORP.	EQUITY	464119106	162	6,656	SH	SOLE
ISHARES LEHMAN 7-10 YR TREASURY BOND	EQUITY	464287440	199	2,300	SH	SOLE
ISHARES MSCI EAFE INDEX FUND	EQUITY	464287465	1919	16,400	SH	SOLE
iSHARES MSCI JAPAN INDEX FD	EQUITY	464286848	218	24,840	SH	SOLE
iSHARES RUSSELL 2000	EQUITY	464287655	708	7,300	SH	SOLE
ISHARES RUSSELL MIDCAP GRWTH	EQUITY	464287481	830	12,600	SH	SOLE
ISHARES RUSSELL MIDCAP VALUE	EQUITY	464287473	984	12,100	SH	SOLE
ISHARES S&P 500/BARRA GROWTH	EQUITY	464287309	1140	22,400	SH	SOLE
ISHARES S&P 500/BARRA VALUE	EQUITY	464287408	1260	25,900	SH	SOLE
ISIS PHARMACEUTICALS, INC.	EQUITY	464330109	124	18,978	SH	SOLE
ISLE OF CAPRI CASINOS	EQUITY	464592104	128	6,439	SH	SOLE
ISTAR FINANCIAL INC	EQUITY	45031U101	56	1,432	SH	SOLE

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

I-STAT CORP.	EQUITY	450312103	88	6,581	SH	SOLE
ITLA CAP CORP	EQUITY	450565106	85	1,997	SH	SOLE
ITRON, INC.	EQUITY	465741106	175	8,701	SH	SOLE
ITT EDUCATIONAL SERVICES, INC.	EQUITY	45068B109	37	779	SH	SOLE
ITT EDUCATIONAL SVCS COM	EQUITY	45068B109	55790	1164242	SH	Sole
ITT INDUSTRIAL INC	EQUITY	450911102	2482	41,482	SH	SOLE
IVAX CORP.	EQUITY	465823102	5368	273,873	SH	SOLE
IXIA	EQUITY	45071R109	106	9,811	SH	SOLE
IXYS CORP.	EQUITY	46600W106	69	7,366	SH	SOLE
J & J SNACK FOODS CORP	EQUITY	466032109	94	2,628	SH	SOLE
J JILL GROUP INC	EQUITY	466189107	85	7,343	SH	SOLE
J P MORGAN CHASE + CO	EQUITY	46625H100	22992	669,677	SH	DEFINED
J.B. HUNT TRANSPORT SERVICES	EQUITY	445658107	2898	110,654	SH	SOLE
J.C. PENNEY CO., INC.	EQUITY	708160106	33192	1,553,207	SH	SOLE
J.P. MORGAN CHASE AND CO.	EQUITY	46625H100	33514	976,230	SH	SOLE
J2 GLOBAL COMMUNICATIO	EQUITY	46626E205	268	7,090	SH	SOLE
J2 GLOBAL COMMUNICATNS COM NEW	EQUITY	46626E205	1241	32800	SH	Sole
JABIL CIRCUIT INC COM	EQUITY	466313103	15713	603200	SH	Sole
JABIL CIRCUIT, INC.	EQUITY	466313103	22244	853,902	SH	SOLE
JACK IN THE BOX INC.	EQUITY	466367109	257	14,449	SH	SOLE
JACOBS ENGINEERING GROUP, INC.	EQUITY	469814107	3507	77,757	SH	SOLE
JACUZZI BRANDS INC	EQUITY	469865109	198	32,014	SH	SOLE
JAKKS PACIFIC, INC.	EQUITY	47012E106	129	10,505	SH	SOLE
JANUS CAPITAL GROUP	EQUITY	47102X105	1493	106,863	SH	SOLE
JARDEN CORP	EQUITY	471109108	231	6,117	SH	SOLE
JDA SOFTWARE GROUP, INC.	EQUITY	46612K108	180	12,178	SH	SOLE
JDS UNIPHASE CORP	EQUITY	46612J101	2690	747,258	SH	SOLE
JEFFERIES GROUP, INC.	EQUITY	472319102	18	616	SH	SOLE
JEFFERIES GRP INC NEW COM	EQUITY	472319102	32233	1121164	SH	Sole
JEFFERSON-PILOT CORP.	EQUITY	475070108	4365	98,361	SH	SOLE
JETBLUE AIRWAYS CORP	EQUITY	477143101	5504	90,409	SH	SOLE
JETBLUE AWYS CORP	EQUITY	477143101	14200	232,900	SH	DEFINED
JLG INDUSTRIES, INC.	EQUITY	466210101	212	18,374	SH	SOLE
JM SMUCKER CO/THE NEW COM WI	EQUITY	832696405	2952	70,018	SH	SOLE
JNI CORP	EQUITY	46622G105	68	9,817	SH	SOLE
JO-ANN STORES INC [A]	EQUITY	47758P109	181	6,484	SH	SOLE
JOHN B. SANFILIPPO & SON	EQUITY	800422107	49	2,285	SH	SOLE
JOHN HANCOCK FINANCIAL SERVICE	EQUITY	41014S106	6666	197,220	SH	SOLE
JOHN WILEY & SONS, INC. CLASS A	EQUITY	968223206	24	906	SH	SOLE
JOHNSON & JOHNSON	EQUITY	478160104	84260	1,701,540	SH	SOLE
JOHNSON + JOHNSON	EQUITY	478160104	24435	493,410	SH	DEFINED
Johnson and Johnson	EQUITY	478160104	2,971	60,000	SH	DEFINED
JOHNSON CONTROLS, INC.	EQUITY	478366107	3787	40,027	SH	SOLE
JONES APPAREL GROUP, INC.	EQUITY	480074103	1724	57,593	SH	SOLE
JONES LANG LASALLE, INC.	EQUITY	48020Q107	212	11,482	SH	SOLE
JOS A BANK CLOTHIERS INC	EQUITY	480838101	83	1,898	SH	SOLE
JOURNAL REGISTER CO.	EQUITY	481138105	248	13,250	SH	SOLE
JOY GLOBAL INC.	EQUITY	481165108	326	20,450	SH	SOLE
JUNIPER NETWORKS, INC.	EQUITY	48203R104	336	22,418	SH	SOLE
K V PHARMACEUT [A]	EQUITY	482740206	292	12,974	SH	SOLE
K V PHARMACEUTICAL (ADR)	EQUITY	482740206	5677	252300	SH	Sole
K2, INC.	EQUITY	482732104	149	10,036	SH	SOLE
KADANT INC	EQUITY	48282T104	97	5,078	SH	SOLE
KAMAN CORP., CLASS A	EQUITY	483548103	121	9,343	SH	SOLE
KANA SOFTWARE INC.	EQUITY	483600300	39	9,888	SH	SOLE
KANSAS CITY LIFE INSURANCE CO.	EQUITY	484836101	71	1,546	SH	SOLE

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

KANSAS CITY SOUTHERN	EQUITY	485170302	292	26,339	SH	SOLE
KAYDON CORP.	EQUITY	486587108	248	10,443	SH	SOLE
KB HOME	EQUITY	48666K109	1250	20,957	SH	SOLE
KCS ENERGY, INC.	EQUITY	482434206	99	14,534	SH	SOLE
KEANE, INC.	EQUITY	486665102	1412	110,472	SH	SOLE
KEITHLEY INSTRUMENTS, INC.	EQUITY	487584104	74	5,211	SH	SOLE
KELLOGG CO.	EQUITY	487836108	5879	176,270	SH	SOLE
KELLWOOD CO.	EQUITY	488044108	375	11,215	SH	SOLE
KELLY SERVICES, INC., CLASS A	EQUITY	488152208	1409	56,547	SH	SOLE
KEMET CORP.	EQUITY	488360108	1996	156,636	SH	SOLE
KENNAMETAL, INC.	EQUITY	489170100	2337	62,482	SH	SOLE
KENSEY NASH CORP	EQUITY	490057106	77	3,289	SH	SOLE
KEY BANK NA	EQUITY	493267108	27851	1,089,190	SH	SOLE
KEY ENERGY SERVICES INC	EQUITY	492914106	21	2,155	SH	SOLE
KEY ENERGY SVCS INC	EQUITY	492914106	1068	110,700	SH	DEFINED
Keycorp	EQUITY	493267108	1,279	50,000	SH	DEFINED
KEYNOTE SYSTEMS INC	EQUITY	493308100	92	8,188	SH	SOLE
Keyspan Corp	EQUITY	49337W100	1,403	40,000	SH	DEFINED
KEYSPAN CORPORATION	EQUITY	49337W100	16391	467,250	SH	SOLE
KEYSTONE AUTOMOTIVE IN	EQUITY	49338N109	107	4,908	SH	SOLE
KEYSTONE PROPERTY TRUST	EQUITY	493596100	157	7,743	SH	SOLE
KFORCE INC COM	EQUITY	493732101	2787	353200	SH	Sole
KFX INC	EQUITY	48245L107	54	10,726	SH	SOLE
KILROY REALTY CORP.	EQUITY	49427F108	295	10,321	SH	SOLE
KIMBALL INTERNATIONAL, INC. CLASS B	EQUITY	494274103	138	9,402	SH	SOLE
KIMBERLY-CLARK CORP.	EQUITY	494368103	25553	497,920	SH	SOLE
KIMCO REALTY	EQUITY	49446R109	54	1,330	SH	SOLE
KIMCO REALTY CORP COM	EQUITY	49446R109	7641	186500	SH	Sole
Kinder Morgan Energy Partners	EQUITY	494550106	1,498	35,000	SH	DEFINED
Kinder Morgan Inc	EQUITY	49455P101	1,080	20,000	SH	DEFINED
KINDER MORGAN INC.	EQUITY	49455P101	2971	55,004	SH	SOLE
KINDRED HEALTHCARE INC	EQUITY	494580103	189	5,036	SH	SOLE
KING PHARMACEUTICALS, INC.	EQUITY	495582108	1635	107,946	SH	SOLE
KIRBY CORP.	EQUITY	497266106	226	7,875	SH	SOLE
KIRKLAND'S INC	EQUITY	497498105	74	4,589	SH	SOLE
KLA TENCOR CORP	EQUITY	482480100	9391	182,700	SH	DEFINED
KLAMATH FIRST BANCORP INC	EQUITY	49842P103	56	2,612	SH	SOLE
KLA-TENCOR CORP.	EQUITY	482480100	19664	381,090	SH	SOLE
KMART HOLDING CORP	EQUITY	498780105	142	5,701	SH	SOLE
KNIGHT TRADING GROUP	EQUITY	499063105	354	30,995	SH	SOLE
KNIGHT TRANSPORTATION, INC.	EQUITY	499064103	261	10,367	SH	SOLE
KNIGHTBRIDGE TANKERS LTD	EQUITY	G5299G106	6021	657,985	SH	SOLE
KNIGHT-RIDDER, INC.	EQUITY	499040103	2399	35,962	SH	SOLE
KOGER EQUITY, INC.	EQUITY	500228101	152	8,084	SH	SOLE
KOHL'S CORP	EQUITY	500255104	3	60	SH	DEFINED
KOHL'S CORP.	EQUITY	500255104	18149	339,230	SH	SOLE
KOMAG INC	EQUITY	500453204	176	10,050	SH	SOLE
KOOKMIN BANK SPONS ADR	EQUITY	50049M109	2068	62,846	SH	SOLE
KOPIN CORP.	EQUITY	500600101	204	29,652	SH	SOLE
Korea Electric Power Corp. Kepco Sp A	EQUITY	500631106	974	59,500	SH	SOLE
KORN/FERRY INTERNATIONAL	EQUITY	500643200	542	65,753	SH	SOLE
KOS PHARMACEUTICALS, INC.	EQUITY	500648100	154	4,450	SH	SOLE
KOSAN BIOSCIENCES INC	EQUITY	50064W107	60	7,536	SH	SOLE
KRAMONT REALTY TRUST	EQUITY	50075Q107	154	9,089	SH	SOLE
KRISPY KREME DOUGHNU	EQUITY	501014104	3151	81,836	SH	SOLE

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

KROGER CO.	EQUITY	501044101	5805	324,870	SH	SOLE
KROLL INC	EQUITY	501049100	3015	162,100	SH	DEFINED
KROLL INC.	EQUITY	501049100	287	15,411	SH	SOLE
KROLL INC.	EQUITY	501049100	26862	1,444,212	SH	SOLE
KRONOS, INC.	EQUITY	501052104	448	8,459	SH	SOLE
K-SWISS, INC.	EQUITY	482686102	185	5,148	SH	SOLE
KULICKE & SOFFA INDUSTRIES	EQUITY	501242101	231	21,248	SH	SOLE
KVH INDUSTRIES INC	EQUITY	482738101	105	4,146	SH	SOLE
KYPHON INC	EQUITY	501577100	149	7,671	SH	SOLE
L N B BANCORP INC	EQUITY	502100100	40	1,997	SH	SOLE
L S B BANCSHARES N C	EQUITY	502158108	67	3,615	SH	SOLE
L-3 COMMUNICATIONS HOLDINGS,	EQUITY	502424104	5835	134,923	SH	SOLE
LA JOLLA PHARMACEUTICAL CO	EQUITY	503459109	74	18,568	SH	SOLE
LA QUINTA PROPERTIES-PAIRED	EQUITY	50419U202	368	59,090	SH	SOLE
LABONE INC NEW	EQUITY	50540L105	74	3,166	SH	SOLE
LABOR READY, INC.	EQUITY	505401208	172	17,095	SH	SOLE
LABORATORY CRP OF AMER HLDGS	EQUITY	50540R409	168	5,869	SH	SOLE
LABRANCHE & CO. INC.	EQUITY	505447102	1217	83,360	SH	SOLE
LACLEDE GAS CO.	EQUITY	505597104	220	8,135	SH	SOLE
LAFARGE NORTH AMERIC	EQUITY	505862102	118	3,403	SH	SOLE
LAKELAND BANCORP INC	EQUITY	511637100	82	5,134	SH	SOLE
LAKELAND FINL CORP	EQUITY	511656100	74	2,195	SH	SOLE
LAM RESEARCH CORP.	EQUITY	512807108	3961	178,181	SH	SOLE
LAM RESH CORP	EQUITY	512807108	1792	80,900	SH	DEFINED
LAMAR ADVERTISING CO	EQUITY	512815101	198	6,718	SH	SOLE
LANCASTER COLONY CORP.	EQUITY	513847103	1999	50,092	SH	SOLE
LANCE, INC.	EQUITY	514606102	105	10,555	SH	SOLE
LANDAMERICA FINANCIAL GROUP	EQUITY	514936103	363	7,920	SH	SOLE
LANDAUER, INC.	EQUITY	51476K103	121	3,402	SH	SOLE
LANDRYS RESTAURANTS INC	EQUITY	51508L103	1360	66,000	SH	DEFINED
LANDRY'S RESTAURANTS INC.	EQUITY	51508L103	190	9,233	SH	SOLE
LANDSTAR SYSTEM, INC.	EQUITY	515098101	386	6,289	SH	SOLE
LANNETT CO INC	EQUITY	516012101	44	2,505	SH	SOLE
LASALLE HOTEL PROPERTIES	EQUITY	517942108	126	7,290	SH	SOLE
LASERSCOPE	EQUITY	518081104	66	5,579	SH	SOLE
LATTICE SEMICONDUCTOR CORP.	EQUITY	518415104	1430	199,208	SH	SOLE
LAUDER ESTEE COS INC	EQUITY	518439104	9330	273,600	SH	DEFINED
LAWSON PRODUCTS, INC.	EQUITY	520776105	55	2,053	SH	SOLE
LAWSON SOFTWARE	EQUITY	520780107	128	18,089	SH	SOLE
LA-Z-BOY CHAIR CO.	EQUITY	505336107	18	816	SH	SOLE
LEAPFROG ENTERPRISES	EQUITY	52186N106	12	319	SH	SOLE
LEAPFROG ENTERPRISES INC	EQUITY	52186N106	17105	450,130	SH	DEFINED
LEAR CORP	EQUITY	521865105	4954	94,104	SH	SOLE
LEARNING TREE INTERNATIONAL	EQUITY	522015106	65	3,876	SH	SOLE
LEE ENTERPRISES, INC.	EQUITY	523768109	2415	62,441	SH	SOLE
LEGATO SYSTEMS, INC.	EQUITY	524651106	6360	562,831	SH	SOLE
LEGG MASON, INC.	EQUITY	524901105	6665	92,318	SH	SOLE
LEGETT & PLATT, INC.	EQUITY	524660107	1865	86,230	SH	SOLE
LEHMAN BROTHERS HLDGS INC	EQUITY	524908100	5499	79,600	SH	DEFINED
LEHMAN BROTHERS HOLDINGS, INC.	EQUITY	524908100	7892	114,240	SH	SOLE
LENNAR CORP. COM CLASS A	EQUITY	526057104	8003	102,877	SH	SOLE

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

LENNOX INTERNATIONAL INC	EQUITY	526107107	274	18,728	SH	SOLE
LEUCADIA NATIONAL CORP.	EQUITY	527288104	3152	83,283	SH	SOLE
LEVEL 3 COMMUNICATIONS, INC.	EQUITY	52729N100	29	5,333	SH	SOLE
LEXAR MEDIA INC	EQUITY	52886P104	389	22,785	SH	SOLE
LEXAR MEDIA INC COM	EQUITY	52886P104	24132	1416200	SH	Sole
LEXICON GENETICS INC.	EQUITY	528872104	71	13,700	SH	SOLE
LEXINGTON CORP. PROPERTRIES	EQUITY	529043101	256	13,363	SH	SOLE
LEXMARK INTERNATIONAL GROUP	EQUITY	529771107	5159	81,874	SH	SOLE
LIBBEY, INC.	EQUITY	529898108	146	5,259	SH	SOLE
LIBERTY CORP.	EQUITY	530370105	291	6,938	SH	SOLE
LIBERTY MEDIA CORP A	EQUITY	530718105	142	14,054	SH	DEFINED
LIBERTY PROPERTY TRUST	EQUITY	531172104	7856	212,431	SH	SOLE
LIFELINE SYS INC	EQUITY	532192101	64	2,024	SH	SOLE
LIFEPOINT HOSPITALS HLDG	EQUITY	53219L109	1775	73,384	SH	SOLE
LIGAND PHARMACEUTICALS, INC., CLASS B	EQUITY	53220K207	314	24,357	SH	SOLE
LIGHTBRIDGE INC	EQUITY	532226107	109	11,591	SH	SOLE
LIMITED BRANDS, INC.	EQUITY	532716107	3497	231,891	SH	SOLE
LIN TV CORP	EQUITY	532774106	243	11,411	SH	SOLE
LIN TV CORP	EQUITY	532774106	2293	107,850	SH	DEFINED
LIN TV CORP CL A	EQUITY	532774106	17760	835380	SH	Sole
LINCARE HOLDINGS, INC.	EQUITY	532791100	5288	144,442	SH	SOLE
LINCOLN ELECTRIC HOLDINGS, INC	EQUITY	533900106	306	13,749	SH	SOLE
LINCOLN NATIONAL CORP.	EQUITY	534187109	6626	187,281	SH	SOLE
LINCOLN NATL CORP IND	EQUITY	534187109	29	830	SH	DEFINED
LINDSAY MANUFACTURING CO.	EQUITY	535555106	101	5,013	SH	SOLE
LINEAR TECHNOLOGY CORP	EQUITY	535678106	12516	349500	SH	Sole
LINEAR TECHNOLOGY CORP.	EQUITY	535678106	5858	162,450	SH	SOLE
LINENS 'N THINGS, INC.	EQUITY	535679104	448	18,846	SH	SOLE
LIONBRIDGE TECHNOLOGIES INC	EQUITY	536252109	105	14,049	SH	SOLE
LIQUIDMETAL TECHNOLOGIES INC	EQUITY	53634X100	22	7,320	SH	SOLE
LITHIA MOTORS, INC.	EQUITY	536797103	111	5,537	SH	SOLE
LITTELFUSE, INC.	EQUITY	537008104	189	8,209	SH	SOLE
LIZ CLAIBORNE, INC.	EQUITY	539320101	1758	51,639	SH	SOLE
LNR PROPERTY CORP.	EQUITY	501940100	12	281	SH	SOLE
LOCAL FINANCIAL CORP.	EQUITY	539553107	132	7,387	SH	SOLE
LOCKHEED MARTIN CORP.	EQUITY	539830109	9207	199,510	SH	SOLE
LODGENET ENTERTAINMENT CORP.	EQUITY	540211109	69	4,470	SH	SOLE
LOEWS CORP - CAROLINA GROUP	EQUITY	540424207	21856	950,267	SH	SOLE
LOEWS CORP.	EQUITY	540424108	3512	86,999	SH	SOLE
LO-JACK CORPORATION	EQUITY	539451104	482	71,900	SH	SOLE
LONE STAR STEAKHOUSE & SALOON	EQUITY	542307103	136	6,492	SH	SOLE
LONE STAR TECHNOLOGIES, INC.	EQUITY	542312103	145	10,761	SH	SOLE
LONGS DRUG STORES CORP.	EQUITY	543162101	1297	64,411	SH	SOLE
LONGVIEW FIBRE CO.	EQUITY	543213102	905	92,623	SH	SOLE
LOOKSMART LTD	EQUITY	543442107	102	32,590	SH	SOLE
LOOKSMART LTD COM	EQUITY	543442107	2139	681300	SH	Sole
LOUISIANA PACIFIC CORP.	EQUITY	546347105	2107	152,928	SH	SOLE
LOWE'S COMPANIES, INC.	EQUITY	548661107	20784	400,460	SH	SOLE
LSI INDUSTRIES, INC.	EQUITY	50216C108	86	6,101	SH	SOLE
LSI LOGIC CORP	EQUITY	502161102	1228	136,600	SH	DEFINED
LSI LOGIC CORP.	EQUITY	502161102	1632	181,589	SH	SOLE
LTC PROP INC	EQUITY	502175102	65	5,652	SH	SOLE
LTX CORP.	EQUITY	502392103	1014	89,867	SH	SOLE
LUBRIZOL CORP.	EQUITY	549271104	2341	72,143	SH	SOLE
LUCENT TECHNOLOGIES INC	EQUITY	549463107	5019	2,323,613	SH	SOLE
LUFKIN INDS INC COM	EQUITY	549764108	59	2,445	SH	SOLE

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

LUMINEX CORP	EQUITY	55027E102	60	8,968	SH	SOLE
LYDALL, INC.	EQUITY	550819106	75	6,251	SH	SOLE
LYON WILLIAM HOMES	EQUITY	552074106	90	1,788	SH	SOLE
LYONDELL CHEMICAL CO.	EQUITY	552078107	14547	1,138,250	SH	SOLE
M & F WORLDWIDE CORP	EQUITY	552541104	42	4,350	SH	SOLE
M&T BANK CORP.	EQUITY	55261F104	14483	165,900	SH	SOLE
M.D.C. HOLDINGS, INC.	EQUITY	552676108	13	246	SH	SOLE
M/I SCHOTTENSTEIN HOMES INC	EQUITY	55305B101	174	4,398	SH	SOLE
MACATAWA BK CORP	EQUITY	554225102	83	3,573	SH	SOLE
MACDERMID, INC.	EQUITY	554273102	306	11,569	SH	SOLE
MACERICH CO COM	EQUITY	554382101	18705	495500	SH	Sole
MACERICH CO.	EQUITY	554382101	29	758	SH	SOLE
MACK-CALI REALTY CORP	EQUITY	554489104	3192	81,432	SH	SOLE
MACROMEDIA, INC.	EQUITY	556100105	2152	87,953	SH	SOLE
MACROVISION CORP	EQUITY	555904101	1575	85,109	SH	SOLE
MADDEN STEVEN LTD COM	EQUITY	556269108	2806	147900	SH	Sole
Magellan Midstream Partner	EQUITY	559080106	1,145	25,000	SH	DEFINED
MAGMA DESIGN AUTOMATIO	EQUITY	559181102	175	8,934	SH	SOLE
MAGNA ENTERTAINMENT CL A	EQUITY	559211107	69	16,801	SH	SOLE
MAGNUM HUNTER RESOURCES INC	EQUITY	55972F203	229	28,717	SH	SOLE
MAIL-WELL, INC.	EQUITY	560321200	45	12,950	SH	SOLE
MAIN STREET BANKS INC	EQUITY	56034R102	143	5,704	SH	SOLE
MAINSOURCE FINANCIAL G	EQUITY	56062Y102	66	2,540	SH	SOLE
MAIR HOLDINGS INC	EQUITY	560635104	28	4,054	SH	SOLE
MANDALAY RESORT GROUP	EQUITY	562567107	3289	83,023	SH	SOLE
MANDALAY RESORT GROUP	EQUITY	562567107	9035	228,100	SH	DEFINED
MANDALAY RESORT GROUP COM (G)	EQUITY	562567107	20320	513008	SH	Sole
MANHATTAN ASSOCIATES, INC.	EQUITY	562750109	241	9,311	SH	SOLE
MANHATTAN ASSOCS INC	EQUITY	562750109	1771	68,400	SH	DEFINED
MANITOWOC CO., INC.	EQUITY	563571108	245	11,313	SH	SOLE
MANOR CARE INC NEW	EQUITY	564055101	1500	50,000	SH	DEFINED
MANOR CARE, INC.	EQUITY	564055101	1205	40,165	SH	SOLE
MANPOWER, INC.	EQUITY	56418H100	4049	109,129	SH	SOLE
MANTECH INTL CORP	EQUITY	564563104	141	5,659	SH	SOLE
MANTECH INTL CORP CL A	EQUITY	564563104	5125	206000	SH	Sole
MANUFACTURED HOME COMMUNITIES	EQUITY	564682102	234	5,980	SH	SOLE
MANUFACTURERS SERVICES LTD	EQUITY	565005105	35	6,929	SH	SOLE
MANUGISTICS GROUP IN	EQUITY	565011103	142	25,907	SH	SOLE
MAPICS INC	EQUITY	564910107	74	7,488	SH	SOLE
MARATHON OIL CORP	EQUITY	565849106	3951	138,632	SH	SOLE
MARCUS CORP	EQUITY	566330106	125	8,219	SH	SOLE
MARINEMAX INC	EQUITY	567908108	50	3,462	SH	SOLE
MARITRANS INC	EQUITY	570363101	44	2,957	SH	SOLE
MARKEL CORP	EQUITY	570535104	34	128	SH	SOLE
MARKETWATCH.COM INC	EQUITY	570619106	21	2,550	SH	SOLE
MARRIOTT INTERNATIONAL, INC.	EQUITY	571903202	4474	103,977	SH	SOLE
MARSH & MCLENNAN COMPANIES INC	EQUITY	571748102	56411	1,184,850	SH	SOLE
MARSHALL & ILSLEY CORP.	EQUITY	571834100	3201	101,561	SH	SOLE
MARTEK BIOSCIENCES CORP.	EQUITY	572901106	510	9,688	SH	SOLE
MARTEK BIOSCIENCES CP COM	EQUITY	572901106	11050	209800	SH	Sole
MARTHA STEWART LIVING-CL A	EQUITY	573083102	48	5,177	SH	SOLE
MARTIN MARIETTA MATERIALS	EQUITY	573284106	2501	68,606	SH	SOLE
MARVEL ENTERPRISES INC	EQUITY	57383M108	12	517	SH	SOLE
MARVELL TECH GROUP LTD ORD	EQUITY	G5876H105	7493	198500	SH	Sole
MASCO CORP	EQUITY	574599106	16306	666,100	SH	DEFINED
MASCO CORP.	EQUITY	574599106	6408	261,760	SH	SOLE

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

MASSBANK CORP READ MAS	EQUITY	576152102	58	1,586	SH	SOLE
MASSEY ENERGY COMPANY	EQUITY	576206106	349	26,260	SH	SOLE
MASTEC, INC.	EQUITY	576323109	82	8,415	SH	SOLE
MATERIAL SCIENCES CORP	EQUITY	576674105	34	3,341	SH	SOLE
MATRIA HEALTHCARE INC	EQUITY	576817209	68	3,962	SH	SOLE
MATRIX SERVICE CO	EQUITY	576853105	61	3,410	SH	SOLE
MATRIXONE INC	EQUITY	57685P304	99	20,114	SH	SOLE
Mattel Inc	EQUITY	577081102	853	45,000	SH	DEFINED
MATTEL, INC.	EQUITY	577081102	5145	271,343	SH	SOLE
MATTHEWS INTERNATIONAL CORP. CLASS A	EQUITY	577128101	319	12,092	SH	SOLE
MATTSON TECHNOLOGY INC COM	EQUITY	577223100	1422	156900	SH	Sole
MATTSON TECHNOLOGY, INC.	EQUITY	577223100	106	11,904	SH	SOLE
MAUI LAND & PINEAPPLE CO	EQUITY	577345101	34	1,321	SH	SOLE
MAVERICK TUBE CORP.	EQUITY	577914104	278	17,899	SH	SOLE
MAXIM INTEGRATED PRODS INC	EQUITY	57772K101	10183	257,800	SH	DEFINED
MAXIM INTEGRATED PRODUCTS INC.	EQUITY	57772K101	7226	182,860	SH	SOLE
MAXIMUS INC COM	EQUITY	577933104	4134	120000	SH	Sole
MAXIMUS, INC.	EQUITY	577933104	227	6,583	SH	SOLE
MAXTOR CORP	EQUITY	577729205	37	3,053	SH	SOLE
MAXWELL SHOE INC	EQUITY	577766108	85	5,906	SH	SOLE
MAXYGEN	EQUITY	577776107	99	9,687	SH	SOLE
MAY DEPARTMENT STORES CO.	EQUITY	577778103	4244	172,313	SH	SOLE
MAY DEPT STORES CO	EQUITY	577778103	9504	385,872	SH	DEFINED
MAYTAG CORP.	EQUITY	578592107	1291	51,704	SH	SOLE
MB FINANCIAL INC	EQUITY	55264U108	218	4,906	SH	SOLE
MBIA, INC	EQUITY	55262C100	3780	68,756	SH	SOLE
MBNA CORP.	EQUITY	55262L100	16040	703,500	SH	SOLE
MBT FINANCIAL CORP	EQUITY	578877102	107	6,833	SH	SOLE
MCCLATCHY COMPANY-CL	EQUITY	579489105	15	255	SH	SOLE
MCCORMICK & CO., INC.	EQUITY	579780206	1716	62,571	SH	SOLE
MCDATA CORP	EQUITY	580031201	2	137	SH	DEFINED
MCDATA CORP-CL A	EQUITY	580031201	1916	160,594	SH	SOLE
MCDONALD'S CORP.	EQUITY	580135101	27327	1,160,870	SH	SOLE
MCG CAPITAL CORP	EQUITY	58047P107	23380	1,498,699	SH	SOLE
MCGRATH RENTCORP	EQUITY	580589109	91	3,244	SH	SOLE
MCGRAW-HILL, INC.	EQUITY	580645109	5132	82,600	SH	SOLE
MCKESSON CORP.	EQUITY	58155Q103	6477	194,566	SH	SOLE
MCLEODUSA INC CL A	EQUITY	582266706	36	26,072	SH	SOLE
MCMORAN EXPLORATION CO	EQUITY	582411104	53	5,023	SH	SOLE
MDU RESOURCES GROUP, INC.	EQUITY	552690109	3573	105,771	SH	SOLE
MEADWESTVACO CORP	EQUITY	583334107	2284	89,552	SH	SOLE
MEADWESTVACO CORP	EQUITY	583334107	8622	338,100	SH	DEFINED
MEDALLION FINANCIAL CORP.	EQUITY	583928106	38	5,953	SH	SOLE
MEDAREX INC	EQUITY	583916101	186	31,488	SH	SOLE
MEDCO HEALTH SOLUTIONS INC	EQUITY	58405U102	3095	119,346	SH	SOLE
MEDCO HEALTH SOLUTIONS INC	EQUITY	58405U102	81	3,115	SH	DEFINED
MEDIA GENERAL, INC. CLASS A	EQUITY	584404107	1994	32,633	SH	SOLE
MEDIACOM COMMUNICATI	EQUITY	58446K105	144	21,395	SH	SOLE
MEDICAL ACTION IND INC	EQUITY	58449L100	43	3,312	SH	SOLE
MEDICAL STAFFING NETWORK HOLDINGS	EQUITY	58463F104	35	4,669	SH	SOLE
MEDICINES CO	EQUITY	584688105	3247	124,900	SH	DEFINED
MEDICINES COMPANY	EQUITY	584688105	462	17,814	SH	SOLE
MEDICIS PHARMACEUTIC	EQUITY	584690309	28	478	SH	SOLE
MEDICIS PHARMACEUTICAL CL A NE	EQUITY	584690309	56856	970246	SH	Sole
MEDIMMUNE INC	EQUITY	584699102	9679	293,200	SH	DEFINED
MEDIMMUNE, INC.	EQUITY	584699102	4287	129,804	SH	SOLE

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

MEDIS TECHNOLOGIES LTD	EQUITY	58500P107	52	5,031	SH	SOLE
Medo Health Solutions Inc	EQUITY	58405U102	7	3,015	SH	DEFINED
MEDQUIST, INC.	EQUITY	584949101	84	4,364	SH	SOLE
Medtronic	EQUITY	585055106	1,492	31,800	SH	DEFINED
MEDTRONIC, INC.	EQUITY	585055106	24663	525,640	SH	SOLE
MELLON FINANCIAL CORPORATION	EQUITY	58551A108	7568	251,110	SH	SOLE
MELLON FINL CORP	EQUITY	58551A108	9979	331,100	SH	DEFINED
MEMBERWORKS INCORPORATED	EQUITY	586002107	101	3,187	SH	SOLE
MEMC ELECTR MATLS INC	EQUITY	552715104	1642	150,500	SH	DEFINED
MEMC ELECTRONIC MATERIALS, INC	EQUITY	552715104	4	346	SH	SOLE
MENS WEARHOUSE, INC.	EQUITY	587118100	380	14,832	SH	SOLE
MENTOR CORP.	EQUITY	587188103	396	17,373	SH	SOLE
MENTOR GRAPHICS CORP.	EQUITY	587200106	2186	124,300	SH	SOLE
MERCANTILE BANK CORP	EQUITY	587376104	68	2,054	SH	SOLE
MERCANTILE BANKSHARES CORP.	EQUITY	587405101	4453	111,329	SH	SOLE
MERCHANTS BANCSHARES	EQUITY	588448100	48	1,705	SH	SOLE
MERCK & CO., INC.	EQUITY	589331107	49934	986,450	SH	SOLE
MERCK + CO INC	EQUITY	589331107	18322	361,950	SH	DEFINED
Merck and Co Inc	EQUITY	589331107	2,025	40,000	SH	DEFINED
MERCURY COMPUTER SYSTEMS INC	EQUITY	589378108	193	9,032	SH	SOLE
MERCURY GENERAL CORP	EQUITY	589400100	17	375	SH	SOLE
MERCURY INTERACTIVE CORP.	EQUITY	589405109	2037	44,671	SH	SOLE
MERCURY INTERACTIVE CP COM	EQUITY	589405109	13472	296685	SH	Sole
MEREDITH CORP	EQUITY	589433101	1018	22,049	SH	SOLE
MERIDIAN BIOSCIENCE INC	EQUITY	589584101	42	4,200	SH	SOLE
MERIDIAN RESOURCE CORP	EQUITY	58977Q109	65	15,045	SH	SOLE
MERISTAR HOSPITALITY CORP.	EQUITY	58984Y103	127	17,951	SH	SOLE
MERIT MED SYS INC	EQUITY	589889104	156	7,058	SH	SOLE
MERIT MED SYS INC COM	EQUITY	589889104	3540	160199	SH	Sole
MERITAGE CORPORATION	EQUITY	59001A102	183	3,865	SH	SOLE
MERRILL LYNCH & CO., INC.	EQUITY	590188108	23978	447,930	SH	SOLE
MERRILL LYNCH + CO INC	EQUITY	590188108	19980	373,250	SH	DEFINED
MESA AIRLINES, INC.	EQUITY	590479101	125	11,262	SH	SOLE
MESTEK, INC.	EQUITY	590829107	22	1,283	SH	SOLE
METALS USA INC	EQUITY	591324207	714	113,280	SH	SOLE
METHODE ELECTRONICS, INC., CLASS A	EQUITY	591520200	168	14,239	SH	SOLE
METLIFE, INC.	EQUITY	59156R108	9394	334,910	SH	SOLE
METRIS COMPANIES INC	EQUITY	591598107	50	12,112	SH	SOLE
METRO ONE TELECOMMUNICATIONS	EQUITY	59163F105	28	7,986	SH	SOLE
METRO-GOLDWYN-MAYER	EQUITY	591610100	17	1,116	SH	SOLE
METROLOGIC INSTRUMENTS INC	EQUITY	591676101	29	795	SH	SOLE
METTLER-TOLEDO INTERNATIONAL	EQUITY	592688105	363	10,105	SH	SOLE
MFS Municipal Inc	EQUITY	552738106	130	17,700	SH	DEFINED
MGE ENERGY INC	EQUITY	55277P104	230	7,587	SH	SOLE
MGI PHARMA INC	EQUITY	552880106	490	12,696	SH	SOLE
MGI PHARMA INC	EQUITY	552880106	1904	48,500	SH	DEFINED
MGIC INVESTMENT CORP.	EQUITY	552848103	2555	49,073	SH	SOLE
MGM GRAND INC	EQUITY	552953101	38	1,049	SH	SOLE
MICHAELS STORES, INC.	EQUITY	594087108	3814	93,560	SH	SOLE
MICREL, INC.	EQUITY	594793101	1853	152,026	SH	SOLE
MICRO THERAPEUTICS INC	EQUITY	59500W100	23	4,256	SH	SOLE
MICROCHIP TECHNOLOGY COM	EQUITY	595017104	6755	282150	SH	Sole
MICROCHIP TECHNOLOGY, INC.	EQUITY	595017104	7233	301,858	SH	SOLE
MICROMUSE INC	EQUITY	595094103	191	23,372	SH	SOLE
MICROMUSE INC COM	EQUITY	595094103	8572	1047900	SH	Sole
MICRON TECHNOLOGY, INC.	EQUITY	595112103	3657	272,540	SH	SOLE

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

MICROS SYSTEMS, INC.	EQUITY	594901100	238	7,031	SH	SOLE
MICROSEMI CORP COM	EQUITY	595137100	10055	659794	SH	Sole
MICROSEMI CORP.	EQUITY	595137100	187	12,363	SH	SOLE
MICROSOFT CORP	EQUITY	594918104	56560	2,035,206	SH	DEFINED
Microsoft Corp	EQUITY	594918104	2,085	75,000	SH	DEFINED
MICROSOFT CORP COM	EQUITY	594918104	1645	59200	SH	Sole
MICROSOFT CORP.	EQUITY	594918104	231668	8,333,380	SH	SOLE
MICROSTRATEGY INC	EQUITY	594972408	220	4,782	SH	SOLE
MICROSTRATEGY INC-WT07	EQUITY	594972119		509	SH	SOLE
MID ATLANTIC MED SERVICES, INC	EQUITY	59523C107	44	849	SH	SOLE
MID ATLANTIC REALTY TRUST	EQUITY	595232109	162	7,723	SH	SOLE
MID STATE BANCSHARES	EQUITY	595440108	226	10,025	SH	SOLE
MID-AMERICA APT. COMMUNITIES	EQUITY	59522J103	216	7,164	SH	SOLE
MIDAS, INC.	EQUITY	595626102	79	5,989	SH	SOLE
MIDDLESEX WATER CO	EQUITY	596680108	82	3,336	SH	SOLE
MIDLAND CO COM	EQUITY	597486109	65	3,048	SH	SOLE
MIDWAY GAMES INC.	EQUITY	598148104	33	11,079	SH	SOLE
MIDWEST BANC HOLDINGS INC.	EQUITY	598251106	102	4,570	SH	SOLE
MILACRON, INC.	EQUITY	598709103	33	14,452	SH	SOLE
MILLENNIUM CHEMICALS INC.	EQUITY	599903101	11697	1,224,853	SH	SOLE
MILLENNIUM PHARMACEUTICALS	EQUITY	599902103	1461	94,900	SH	DEFINED
MILLENNIUM PHARMACEUTICALS, IN	EQUITY	599902103	7202	466,144	SH	SOLE
MILLER HERMAN INC	EQUITY	600544100	936	41,100	SH	DEFINED
MILLIPORE CORP.	EQUITY	601073109	1006	21,834	SH	SOLE
MILLS CORP.	EQUITY	601148109	20	509	SH	SOLE
MIM CORP	EQUITY	553044108	71	9,480	SH	SOLE
MINAS BUENAVENTURA-SPON ADR	EQUITY	204448104	1103	27,880	SH	SOLE
MINDSPEED TECHNOLOGIES INC	EQUITY	602682106	205	38,079	SH	SOLE
MINE SAFETY APPLIANCES CO.	EQUITY	602720104	147	2,695	SH	SOLE
MINERALS TECHNOLOGIES, INC.	EQUITY	603158106	1798	35,323	SH	SOLE
MISSION WEST PROPERTIES	EQUITY	605203108	80	6,490	SH	SOLE
MKS INSTRUMENTS, INC.	EQUITY	55306N104	242	11,173	SH	SOLE
MOBILE MINI	EQUITY	60740F105	3677	190600	SH	Sole
MOBILE MINI INC.	EQUITY	60740F105	110	5,661	SH	SOLE
MOBILE TELESYSTEMS-SP ADR	EQUITY	607409109	5998	81,545	SH	SOLE
MOBIUS MANAGEMENT SYSTEMS	EQUITY	606925105	25	3,080	SH	SOLE
MODINE MANUFACTURING CO.	EQUITY	607828100	1371	57,310	SH	SOLE
MODTECH HLDGS INC	EQUITY	60783C100	26	3,333	SH	SOLE
MOHAWK INDUSTRIES, INC.	EQUITY	608190104	6616	92,771	SH	SOLE
MOLECULAR DEVICES CORP.	EQUITY	60851C107	102	5,874	SH	SOLE
MOLEX, INC.	EQUITY	608554101	2656	92,946	SH	SOLE
MOLINA HEALTHCARE INC COM	EQUITY	60855R100	1551	55900	SH	Sole
MONACO COACH CORP	EQUITY	60886R103	180	10,874	SH	SOLE
MONDAVI, ROBERT CORP. CLASS A	EQUITY	609200100	124	4,013	SH	SOLE
MONOLITHIC SYS TECHNOL	EQUITY	609842109	81	9,622	SH	SOLE
MONRO MUFFLER BRAKE IN	EQUITY	610236101	79	2,689	SH	SOLE
MONSANTO CO	EQUITY	61166W101	2801	117,013	SH	SOLE
MONSANTO CO	EQUITY	61166W101	8	340	SH	DEFINED
MONSTER WORLDWIDE INC	EQUITY	611742107	1467	58,153	SH	SOLE
MONSTER WORLDWIDE INC	EQUITY	611742107	4250	168,800	SH	DEFINED
MONSTER WORLDWIDE INC COM	EQUITY	611742107	7403	294000	SH	Sole
MONY GROUP, INC.	EQUITY	615337102	2140	65,730	SH	SOLE
MOODY'S CORP.	EQUITY	615369105	3660	66,585	SH	SOLE
MOOG INC.	EQUITY	615394202	255	6,499	SH	SOLE

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

MORGAN STANLEY	EQUITY	617446448	23880	473,240	SH	SOLE
MORGAN STANLEY	EQUITY	617446448	22160	439,015	SH	DEFINED
MORGAN STANLEY DEAN WITTER & C REPO	EQUITY	568427108	36	2,417	SH	SOLE
MOTHERS WK INC	EQUITY	619903107	54	1,756	SH	SOLE
MOTOROLA, INC.	EQUITY	620076109	14326	1,198,800	SH	SOLE
MOVADO GROUP, INC.	EQUITY	624580106	69	3,139	SH	SOLE
MOVIE GALLERY, INC.	EQUITY	624581104	205	10,340	SH	SOLE
MPS GROUP INC	EQUITY	553409103	1635	181,684	SH	SOLE
MPS GROUP INC COM	EQUITY	553409103	20023	2224766	SH	Sole
MRO SOFTWARE	EQUITY	55347W105	112	8,200	SH	SOLE
MRV COMMUNICATIONS, INC.	EQUITY	553477100	117	42,674	SH	SOLE
MSC INDUSTRIAL DIRECT CO.	EQUITY	553530106	8	360	SH	SOLE
MSC SOFTWARE CORPORATION	EQUITY	553531104	74	10,236	SH	SOLE
MTC TECHNOLOGIES INC	EQUITY	55377A106	56	2,452	SH	SOLE
MTC TECHNOLOGIES INC COM	EQUITY	55377A106	3002	129400	SH	Sole
MTR GAMING GROUP INC	EQUITY	553769100	84	9,732	SH	SOLE
MTS SYSTEMS CORP.	EQUITY	553777103	136	8,951	SH	SOLE
MUELLER INDUSTRIES, INC.	EQUITY	624756102	373	14,639	SH	SOLE
MULTIMEDIA GAMES INC	EQUITY	625453105	165	4,538	SH	SOLE
MULTIMEDIA GAMES INC COM	EQUITY	625453105	2769	76100	SH	Sole
Municipal High Income Fund	EQUITY	626214100	754	98,900	SH	DEFINED
MURPHY OIL CORP.	EQUITY	626717102	7549	128,501	SH	SOLE
MUTUALFIRST FINANCIAL INC	EQUITY	62845B104	48	1,885	SH	SOLE
MYERS INDUSTRIES, INC.	EQUITY	628464109	82	8,208	SH	SOLE
MYKROLIS CORP	EQUITY	62852P103	168	13,837	SH	SOLE
MYLAN LABORATORIES INC.	EQUITY	628530107	9714	251,329	SH	SOLE
MYLAN LABS INC COM	EQUITY	628530107	19731	510500	SH	Sole
MYRIAD GENETICS INC	EQUITY	62855J104	131	11,544	SH	SOLE
NABI BIOPHARMACEUTICALS	EQUITY	629519109	180	21,388	SH	SOLE
NABORS INDUSTRIES LTD	EQUITY	G6359F103	3160	84,800	SH	SOLE
NACCO INDUSTRIES, INC. CLASS A	EQUITY	629579103	139	1,944	SH	SOLE
NAM TAI ELECTRS(F)	EQUITY	629865205	55280	2037604	SH	Sole
NARA BANCORP INC	EQUITY	63080P105	65	3,767	SH	SOLE
NASB FINL INC	EQUITY	628968109	43	1,301	SH	SOLE
NASHFINCH CO.	EQUITY	631158102	74	4,764	SH	SOLE
NASSDA CORP	EQUITY	63172M101	45	5,779	SH	SOLE
NATIONAL BANKSHARES INC/VA	EQUITY	634865109	64	1,500	SH	SOLE
NATIONAL BEVERAGE CORP.	EQUITY	635017106	23	1,534	SH	SOLE
NATIONAL CITY CORP.	EQUITY	635405103	8842	300,140	SH	SOLE
NATIONAL COMMERCE BANCORP.	EQUITY	63545P104	7132	286,653	SH	SOLE
NATIONAL DATA CORP.	EQUITY	639480102	312	14,884	SH	SOLE
NATIONAL FUEL GAS CO.	EQUITY	636180101	5054	221,197	SH	SOLE
NATIONAL HEALTH INVESTORS, INC	EQUITY	63633D104	173	9,474	SH	SOLE
NATIONAL HEALTH REALTY	EQUITY	635905102	40	2,653	SH	SOLE
NATIONAL HEALTHCARE CORP	EQUITY	635906100	40	2,784	SH	SOLE
NATIONAL INSTRS CORP COM	EQUITY	636518102	29751	739144	SH	Sole
NATIONAL INSTRUMENTS CORP.	EQUITY	636518102	2893	72,181	SH	SOLE
NATIONAL PENN BANCSHARES, INC.	EQUITY	637138108	257	9,296	SH	SOLE
NATIONAL PRESTO INDUSTRIES	EQUITY	637215104	69	2,005	SH	SOLE
NATIONAL PROCESSING INC	EQUITY	637229105	64	3,301	SH	SOLE
NATIONAL SEMICONDUCTOR CORP.	EQUITY	637640103	4515	139,826	SH	SOLE
NATIONAL-OILWELL, INC.	EQUITY	637071101	10820	596,481	SH	SOLE

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

NATIONWIDE FINANCIAL	EQUITY	638612101	25	810	SH	SOLE
NATIONWIDE HEALTH PPTY COM	EQUITY	638620104	6650	380200	SH	Sole
NATIONWIDE HEALTH PROPERTIES	EQUITY	638620104	439	25,121	SH	SOLE
NATURES SUNSHINE PRODUCTS, INC	EQUITY	639027101	33	3,918	SH	SOLE
NAUTILUS GROUP INC	EQUITY	63910B102	154	12,186	SH	SOLE
NAVIGANT CONSULTING CO.	EQUITY	63935N107	220	17,859	SH	SOLE
NAVIGANT INTERNATIONAL, INC.	EQUITY	63935R108	75	5,379	SH	SOLE
NAVIGATORS GROUP INC	EQUITY	638904102	57	1,761	SH	SOLE
NAVISTAR INTERNATIONAL CORP.	EQUITY	63934E108	1133	30,394	SH	SOLE
NBC CAPITAL CORP	EQUITY	628729105	69	2,851	SH	SOLE
NBT BANCORP, INC.	EQUITY	628778102	280	13,850	SH	SOLE
NBTY INC COM	EQUITY	628782104	12973	555606	SH	Sole
NBTY, INC.	EQUITY	628782104	514	22,004	SH	SOLE
NCI BUILDING SYSTEMS, INC.	EQUITY	628852105	159	8,003	SH	SOLE
NCO GROUP, INC.	EQUITY	628858102	181	7,760	SH	SOLE
NCR CORP.	EQUITY	62886E108	1338	42,233	SH	SOLE
NEIMAN MARCUS GROUP INC CL A	EQUITY	640204202	2774	66,514	SH	SOLE
NEKTAR THERAPEUTICS	EQUITY	640268108	256	20,035	SH	SOLE
NEOFORMA INC	EQUITY	640475505	47	3,337	SH	SOLE
NEOPHARM INC	EQUITY	640919106	83	5,566	SH	SOLE
NEOSE TECHNOLOGIES, INC.	EQUITY	640522108	56	5,948	SH	SOLE
NEOWARE SYSTEMS INC	EQUITY	64065P102	101	5,942	SH	SOLE
NET2PHONE, INC.	EQUITY	64108N106	67	10,596	SH	SOLE
NETBANK INC	EQUITY	640933107	256	20,494	SH	SOLE
NETEGRITY, INC.	EQUITY	64110P107	109	10,915	SH	SOLE
NETFLIX COM INC COM	EQUITY	64110L106	21429	637592	SH	Sole
NETFLIX.COM INC	EQUITY	64110L106	152	4,530	SH	SOLE
NETGEAR INC	EQUITY	64111Q104	3198	192,200	SH	SOLE
NETIQ CORP.	EQUITY	64115P102	272	22,808	SH	SOLE
NETRATINGS INC	EQUITY	64116M108	40	4,308	SH	SOLE
NETSCOUT SYSTEMS INC	EQUITY	64115T104	39	8,225	SH	SOLE
NETSCREEN TECHNOLOGIES COM	EQUITY	64117V107	28726	1292236	SH	Sole
NETSCREEN TECHNOLOGIES INC	EQUITY	64117V107	23	1,017	SH	SOLE
NETSCREEN TECHNOLOGIES INS	EQUITY	64117V107	6300	283,400	SH	DEFINED
NETWORK APPLIANCE INC	EQUITY	64120L104	1267	61,700	SH	DEFINED
NETWORK APPLIANCE, INC.	EQUITY	64120L104	3655	178,014	SH	SOLE
Network Associates Inc	EQUITY	640938106	688	50,000	SH	DEFINED
NETWORK EQUIPMENT TECH.	EQUITY	641208103	88	9,669	SH	SOLE
NETWORKS ASSOCIATES, INC.	EQUITY	640938106	3100	225,301	SH	SOLE
NEUBERGER BERMAN INC	EQUITY	641234109	4105	98,036	SH	SOLE
NEUROCRINE BIOSCIENCES INC	EQUITY	64125C109	5601	113,100	SH	DEFINED
NEUROCRINE BIOSCIENCES, INC.	EQUITY	64125C109	23	468	SH	SOLE
NEW CENTURY FINANCIAL CORP	EQUITY	64352D101	343	12,088	SH	SOLE
NEW ENGLAND BUSINESS SERVICE	EQUITY	643872104	115	4,314	SH	SOLE
NEW JERSEY RESOURCES CORP.	EQUITY	646025106	418	11,589	SH	SOLE
NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106	5161	221,501	SH	SOLE
NEW YORK COMMUNITY BANCORP INC	EQUITY	649445103	6122	194,275	SH	SOLE
NEW YORK TIMES CO. CLASS A	EQUITY	650111107	2906	66,864	SH	SOLE
NEWCASTLE INVESTMENT CORP	EQUITY	65105M108	247	10,765	SH	SOLE
NEWELL RUBBERMAID, INC.	EQUITY	651229106	2671	123,235	SH	SOLE
NEWFIELD EXPLORATION	EQUITY	651290108	26	663	SH	SOLE
NEWFOCUS, INC.	EQUITY	644383101	108	24,004	SH	SOLE
NEWMONT MINING CORP HLDG CO	EQUITY	651639106	7001	179,090	SH	SOLE
NEWPARK RESOURCES, INC.	EQUITY	651718504	133	31,020	SH	SOLE
NEWPORT CORP	EQUITY	651824104	990	70,221	SH	SOLE
NEWS CORP., LTD. SPON-ADR	EQUITY	652487703	8173	249,190	SH	SOLE

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

NEWTEK BUSINESS SERVICES INC	EQUITY	652526104	4989	1,009,950	SH	SOLE
NEXTEL COMMUNICATIONS CL A	EQUITY	65332V103	2345	119100	SH	Sole
NEXTEL COMMUNICATIONS INC	EQUITY	65332V103	38460	1,953,300	SH	DEFINED
NEXTEL COMMUNICATIONS, INC. CLASS A	EQUITY	65332V103	26019	1,320,100	SH	SOLE
NEXTEL PARTNERS INC	EQUITY	65333F107	404	51,512	SH	SOLE
NIC INC	EQUITY	62914B100	59	12,588	SH	SOLE
NICOR, INC.	EQUITY	654086107	690	19,635	SH	SOLE
NII HOLDINGS INC-CL B	EQUITY	62913F201	301	5,080	SH	SOLE
NIKE INC	EQUITY	654106103	161	2,650	SH	DEFINED
NIKE, INC. CLASS B	EQUITY	654106103	7120	117,060	SH	SOLE
NISOURCE, INC.	EQUITY	65473P105	2347	117,454	SH	SOLE
NITCHES INC	EQUITY	65476M109	73	14,501	SH	SOLE
NL INDUSTRIES, INC.	EQUITY	629156407	51	3,139	SH	SOLE
NN INC	EQUITY	629337106	59	4,556	SH	SOLE
NOBLE CORPORATION	EQUITY	G65422100	1966	57,850	SH	SOLE
NOBLE ENERGYINC	EQUITY	655044105	3033	79,197	SH	SOLE
NOBLE ENRGY INC COM	EQUITY	655044105	3684	96200	SH	Sole
NOKIA CORP (ADR)	EQUITY	654902204	983	63000	SH	Sole
NOLAND CO	EQUITY	655286102	9	279	SH	SOLE
NORDSON CORP.	EQUITY	655663102	1461	56,450	SH	SOLE
NORDSTROM INC COM	EQUITY	655664100	5887	237300	SH	Sole
NORDSTROM, INC.	EQUITY	655664100	1490	60,074	SH	SOLE
NORFOLK SOUTHERN CORP.	EQUITY	655844108	4015	217,035	SH	SOLE
NORTEL NETWORKS CORP	EQUITY	656568102	12	2,925	SH	DEFINED
NORTH COAST ENERGY INC	EQUITY	658649702	12	938	SH	SOLE
NORTH FORK BANCORPORATION INC.	EQUITY	659424105	2373	68,292	SH	SOLE
NORTH PITTSBURGH SYSTEMS	EQUITY	661562108	110	6,411	SH	SOLE
NORTHEAST UTILITIES	EQUITY	664397106	3353	187,128	SH	SOLE
NORTHERN STATES FINL CORP	EQUITY	665751103	36	1,239	SH	SOLE
NORTHERN TRUST CORP.	EQUITY	665859104	4161	98,262	SH	SOLE
NORTHROP GRUMMAN CORP.	EQUITY	666807102	29280	339,593	SH	SOLE
NORTHWEST AIRLINES CORP CL-A	EQUITY	667280101	252	25,965	SH	SOLE
NORTHWEST BANCORP INC.	EQUITY	667328108	86	4,705	SH	SOLE
NORTHWEST NATURAL GAS CO.	EQUITY	667655104	318	10,964	SH	SOLE
NOVASTAR FINL INC	EQUITY	669947400	3049	53,046	SH	SOLE
NOVELL, INC .	EQUITY	670006105	882	166,329	SH	SOLE
NOVELLUS SYS INC	EQUITY	670008101	5285	156,600	SH	DEFINED
NOVELLUS SYSTEMS, INC.	EQUITY	670008101	2623	78,073	SH	SOLE
NOVEN PHARMACEUTICALS, INC.	EQUITY	670009109	99	8,650	SH	SOLE
NOVOSTE CORPORATION	EQUITY	67010C100	31	6,977	SH	SOLE
NPS PHARMACEUTICALS INC.	EQUITY	62936P103	350	12,565	SH	SOLE
NS GROUP, INC.	EQUITY	628916108	40	6,263	SH	SOLE
NSTAR	EQUITY	67019E107	3532	74,365	SH	SOLE
NTL INC	EQUITY	62940M104	256	5,529	SH	SOLE
NU SKIN ENTERPRISES, INC. CLASS A	EQUITY	67018T105	173	13,588	SH	SOLE
NUANCE COMMUNICATIONS, INC.	EQUITY	669967101	14	2,381	SH	SOLE
NUCOR CORP.	EQUITY	670346105	1603	34,948	SH	SOLE
NUEVO ENERGY CO.	EQUITY	670509108	136	7,490	SH	SOLE
NUI CORPORATION	EQUITY	629431107	102	6,844	SH	SOLE
NUTRACEUTICAL INTL CP COM	EQUITY	67060Y101	1244	120000	SH	Sole
NUVEEN INVESTMENTS INC	EQUITY	67090F106	9	333	SH	SOLE
NUVELO INC	EQUITY	67072M103	46	17,442	SH	SOLE
NVIDIA CORP	EQUITY	67066G104	1337	83,736	SH	SOLE
NVR, INC.	EQUITY	62944T105	47	100	SH	SOLE
NWH INC	EQUITY	62946E106	496	25,700	SH	SOLE
NYFIX INC	EQUITY	670712108	63	11,179	SH	SOLE

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

NYMAGIC, INC.	EQUITY	629484106	21	925	SH	SOLE
O2MICRO INTL LTD ORD	EQUITY	G6797E106	2312	160000	SH	SOLE
OAK HILL FINANCIAL INC	EQUITY	671337103	41	1,406	SH	SOLE
OAKLEY INC.	EQUITY	673662102	106	10,585	SH	SOLE
OCCIDENTAL PETROLEUM CORP.	EQUITY	674599105	5832	165,530	SH	SOLE
OCEANEERING INTERNATIONAL, INC	EQUITY	675232102	226	9,609	SH	SOLE
OCEANFIRST FINANCIAL CORP	EQUITY	675234108	67	2,680	SH	SOLE
O'CHARLEY'S INC.	EQUITY	670823103	126	8,533	SH	SOLE
OCTEL CORP.	EQUITY	675727101	74	4,269	SH	SOLE
OCULAR SCIENCES, INC.	EQUITY	675744106	176	7,936	SH	SOLE
OCWEN FINANCIAL CORP.	EQUITY	675746101	76	16,686	SH	SOLE
ODYSSEY HEALTHCARE INC	EQUITY	67611V101	407	13,660	SH	SOLE
ODYSSEY HEALTHCARE INC	EQUITY	67611V101	13928	467075	SH	SOLE
ODYSSEY RE HLDGS CORP	EQUITY	67612W108	3	169	SH	SOLE
OFFICE DEPOT, INC.	EQUITY	676220106	1945	138,406	SH	SOLE
OFFICEMAX, INC.	EQUITY	67622M108	497	53,083	SH	SOLE
OFFSHORE LOGISTICS, INC.	EQUITY	676255102	162	7,962	SH	SOLE
OGE ENERGY CORP.	EQUITY	670837103	8685	384,483	SH	SOLE
OHIO CASUALTY CORP.	EQUITY	677240103	1566	108,209	SH	SOLE
OIL STATES INTERNATIONAL INC	EQUITY	678026105	137	10,833	SH	SOLE
OIL STS INTL INC COM	EQUITY	678026105	3150	248200	SH	SOLE
OLD DOMINION FGHT LINE COM	EQUITY	679580100	2881	99050	SH	SOLE
OLD DOMINION FREIGHT LINE	EQUITY	679580100	140	4,762	SH	SOLE
OLD NATL BANCORP	EQUITY	680033107	20	915	SH	SOLE
OLD POINT FINANCIAL CORP	EQUITY	680194107	31	985	SH	SOLE
OLD REPUBLIC INTL CORP.	EQUITY	680223104	5603	169,341	SH	SOLE
OLD SECOND BANCORP INC	EQUITY	680277100	101	2,343	SH	SOLE
OLIN CORP.	EQUITY	680665205	1645	103,976	SH	SOLE
OM GROUP INC	EQUITY	670872100	177	12,115	SH	SOLE
OMEGA FINANCIAL CORP.	EQUITY	682092101	114	3,461	SH	SOLE
OMEGA HEALTHCARE INVESTORS	EQUITY	681936100	52	6,744	SH	SOLE
OMEGA PROTEIN CORP	EQUITY	68210P107	17	2,581	SH	SOLE
OMNICARE INC COM	EQUITY	681904108	21194	587746	SH	SOLE
OMNICARE, INC.	EQUITY	681904108	5116	141,887	SH	SOLE
OMNICELL INC	EQUITY	68213N109	101	6,182	SH	SOLE
OMNICOM GROUP, INC.	EQUITY	681919106	5897	82,070	SH	SOLE
OMNIVISION TECHNOLOGIE	EQUITY	682128103	417	9,885	SH	SOLE
OMNIVISION TECHNOLOGIE COM	EQUITY	682128103	21562	510462	SH	SOLE
OMNOVA SOLUTIONS	EQUITY	682129101	49	14,058	SH	SOLE
ON SEMICONDUCTOR CORPORATION	EQUITY	682189105	48	11,926	SH	SOLE
ONEIDA FINANCIAL CORP	EQUITY	682478102	17	718	SH	SOLE
ONEIDA LTD.	EQUITY	682505102	19	6,215	SH	SOLE
ONEOK, INC.	EQUITY	682680103	2420	119,959	SH	SOLE
ONYX PHARMACEUTICALS INC	EQUITY	683399109	219	10,168	SH	SOLE
OPENWAVE SYSTEMS INC.	EQUITY	683718100	325	77,193	SH	SOLE
OPLINK COMMUNICATIONS INC	EQUITY	68375Q106	119	47,191	SH	SOLE
OPNET TECHNOLOGIES	EQUITY	683757108	58	4,670	SH	SOLE
OPSWARE INC	EQUITY	68383A101	149	20,433	SH	SOLE
OPTICAL COMMUNICATION PROD	EQUITY	68382T101	16	6,761	SH	SOLE
OPTION CARE INC	EQUITY	683948103	66	5,461	SH	SOLE
ORACLE CORP.	EQUITY	68389X105	51457	4,573,920	SH	SOLE
ORASURE TECHNOLOGIES INC	EQUITY	68554V108	139	14,603	SH	SOLE
ORBITAL SCIENCES CORP.	EQUITY	685564106	482	51,948	SH	SOLE
O'REILLY AUTOMOTIVE, INC.	EQUITY	686091109	2778	75,487	SH	SOLE
ORIENTAL FINANCIAL GROUP	EQUITY	68618W100	134	5,538	SH	SOLE
ORLEANS HOMEBUILDERS INC	EQUITY	686588104	8	709	SH	SOLE

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

ORTHODONTIC CENTERS OF AMERICA	EQUITY	68750P103	169	21,463	SH	SOLE
ORTHOLOGIC CORP	EQUITY	68750J107	76	14,051	SH	SOLE
OSHKOSH B'GOSH, INC. CLASS A	EQUITY	688222207	86	3,360	SH	SOLE
OSHKOSH TRUCK CORP CL B	EQUITY	688239201	512	12,935	SH	SOLE
OSI PHARMACEUTICALS	EQUITY	671040103	540	16,553	SH	SOLE
OSI SYSTEMS INC	EQUITY	671044105	95	5,517	SH	SOLE
OSTEOTECH, INC.	EQUITY	688582105	54	6,531	SH	SOLE
OTTER TAIL POWER CO.	EQUITY	689648103	286	10,973	SH	SOLE
OUTBACK STEAKHOUSE INC.	EQUITY	689899102	3976	104,995	SH	SOLE
OVERLAND STORAGE INC	EQUITY	690310107	53	3,586	SH	SOLE
OVERSEAS SHIPHOLDING GROUP	EQUITY	690368105	1416	54,774	SH	SOLE
OVERSTOCK.COM	EQUITY	690370101	56	3,770	SH	SOLE
OVERTURE SERVICES INC	EQUITY	69039R100	7270	276,123	SH	SOLE
OWENS & MINOR, INC.	EQUITY	690732102	324	13,455	SH	SOLE
OWENS-ILLINOIS, INC.	EQUITY	690768403	18	1,544	SH	SOLE
OXFORD HEALTH PLANS, INC.	EQUITY	691471106	4817	116,604	SH	SOLE
OXFORD INDS INC.	EQUITY	691497309	158	2,457	SH	SOLE
P A M TRANSN SVCS INC	EQUITY	693149106	50	2,434	SH	SOLE
P G & E CORP.	EQUITY	69331C108	4398	184,035	SH	SOLE
P. F. CHANGS CHINA BISTRO INC.	EQUITY	69333Y108	490	10,803	SH	SOLE
PAB BANKSHARES INC	EQUITY	69313P101	41	3,013	SH	SOLE
PACCAR, INC	EQUITY	693718108	4500	60,495	SH	SOLE
PACER INTERNATIONAL INC	EQUITY	69373H106	191	9,529	SH	SOLE
PACIFIC CAPITAL BANCORP	EQUITY	69404P101	448	14,688	SH	SOLE
PACIFIC NORTHWEST BANCORP	EQUITY	69466M103	257	7,217	SH	SOLE
PACIFIC SUNWEAR CA INC COM	EQUITY	694873100	10082	488000	SH	SOLE
PACIFIC SUNWEAR OF CALIFORNIA	EQUITY	694873100	624	30,193	SH	SOLE
PACIFIC UN BK CALIF	EQUITY	695025106	32	1,704	SH	SOLE
PACIFICARE HEALTH SYSTEMS INC CLASS A	EQUITY	695112102	2567	52,605	SH	SOLE
PACKAGING CORP OF AMERICA	EQUITY	695156109	2824	145,441	SH	SOLE
PACKETEER INC COM	EQUITY	695210104	3487	289400	SH	SOLE
PACKETEER, INC	EQUITY	695210104	119	9,886	SH	SOLE
PACTIV CORPORATION	EQUITY	695257105	1435	70,756	SH	SOLE
PAIN THERAPEUTICS INC	EQUITY	69562K100	47	7,601	SH	SOLE
PALATIN TECHNOLOGIES INC	EQUITY	696077304	86	17,866	SH	SOLE
PALL CORP	EQUITY	696429307	1249	55,679	SH	SOLE
PALM HARBOR HOMES, INC	EQUITY	696639103	126	7,345	SH	SOLE
PALM INC	EQUITY	696642206	240	12,426	SH	SOLE
PALM INC COM NEW	EQUITY	696642206	40711	2082400	SH	SOLE
PAN PACIFIC RETAIL PROPERTIES	EQUITY	69806L104	25	575	SH	SOLE
PANAMSAT CORP	EQUITY	697933109	197	13,622	SH	SOLE
PANERA BREAD COMPANY CL A	EQUITY	69840W108	487	11,880	SH	SOLE
PANTRY INC	EQUITY	698657103	27	2,266	SH	SOLE
PAPA JOHNS INTERNATIONAL, INC	EQUITY	698813102	119	4,811	SH	SOLE
PARAMETRIC TECHNOLOGY CORP.	EQUITY	699173100	651	206,559	SH	SOLE
PAREXEL INTERNATIONAL CORP.	EQUITY	699462107	167	10,957	SH	SOLE
PARK ELECTROCHEMICAL CORP.	EQUITY	700416209	167	7,358	SH	SOLE
PARK NATIONAL CORP.	EQUITY	700658107	18	157	SH	SOLE
PARK PLACE ENTERTAINMENT	EQUITY	700690100	3810	422,902	SH	SOLE
PARKER DRILLING CO.	EQUITY	701081101	87	37,052	SH	SOLE
PARKER HANNIFIN CORP	EQUITY	701094104	1784	39,900	SH	DEFINED
PARKER HANNIFIN CORP.	EQUITY	701094104	12155	271,934	SH	SOLE
PARKVALE FINL CORP	EQUITY	701492100	45	1,790	SH	SOLE
PARKWAY PROPERTIES, INC.	EQUITY	70159Q104	174	3,992	SH	SOLE
PARTHUSCEVA INC	EQUITY	70212E106	56	6,487	SH	SOLE
PARTNERS TRUST FINCL G	EQUITY	70213A103	62	2,805	SH	SOLE

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

PARTY CITY CORP	EQUITY	702145103	53	4,295	SH	SOLE
PATHMARK STORES INC	EQUITY	70322A101	81	11,550	SH	SOLE
PATINA OIL & GAS CORP	EQUITY	703224105	462	12,744	SH	SOLE
PATINA OIL & GAS CORP COM	EQUITY	703224105	20613	568786	SH	Sole
PATRIOT BANK CORP	EQUITY	70335P103	54	2,850	SH	SOLE
PATTERSON DENTAL CO.	EQUITY	703412106	5750	99,860	SH	SOLE
PATTERSON UTI ENERGY INC	EQUITY	703481101	1714	63,300	SH	DEFINED
PATTERSON-UTI ENERGY INC	EQUITY	703481101	3224	119,117	SH	SOLE
PAXAR CORP.	EQUITY	704227107	532	41,564	SH	SOLE
PAXSON COMMUNICATIONS CORP.	EQUITY	704231109	63	12,644	SH	SOLE
PAYCHEX INC	EQUITY	704326107	20149	593,850	SH	DEFINED
PAYCHEX, INC.	EQUITY	704326107	6342	185,980	SH	SOLE
PAYLESS SHOESOURCE, INC.	EQUITY	704379106	1597	123,442	SH	SOLE
PC CONNECTION INC	EQUITY	69318J100	27	2,855	SH	SOLE
PC-TEL INC.	EQUITY	69325Q105	90	8,392	SH	SOLE
PDF SOLUTIONS INC	EQUITY	693282105	69	6,166	SH	SOLE
PEABODY ENERGY CORP	EQUITY	704549104	2370	75,550	SH	SOLE
PEABODY ENERGY CORP COM	EQUITY	704549104	18098	576932	SH	Sole
PEAPACK-GLADSTONE FINL	EQUITY	704699107	89	2,869	SH	SOLE
PEC SOLUTIONS INC	EQUITY	705107100	54	3,651	SH	SOLE
PEDIATRIX MEDICAL GROUP	EQUITY	705324101	464	10,071	SH	SOLE
PEETS COFFEE & TEA INC	EQUITY	705560100	88	4,496	SH	SOLE
PEETS COFFEE & TEA INC COM	EQUITY	705560100	2152	110100	SH	Sole
PEGASUS COMMUNICATIONS CORP	EQUITY	705904605	20	1,371	SH	SOLE
PEGASUS SOLUTIONS INC.	EQUITY	705906105	146	10,593	SH	SOLE
PEGASYSTEMS INC	EQUITY	705573103	30	4,112	SH	SOLE
PEMSTAR INC	EQUITY	706552106	38	10,822	SH	SOLE
PENN ENGINERRING & MFG CORP	EQUITY	707389300	67	4,372	SH	SOLE
PENN NATIONAL GAMING, INC.	EQUITY	707569109	280	13,150	SH	SOLE
PENN VA CORP COM	EQUITY	707882106	2033	46000	SH	Sole
PENN VIRGINIA CORPORATION	EQUITY	707882106	137	3,095	SH	SOLE
PENN-AMER GROUP INC COM	EQUITY	707247102	2442	163000	SH	Sole
PENN-AMERICA GROUP INC	EQUITY	707247102	59	3,934	SH	SOLE
PENNFED FINANCIAL SVCS INC	EQUITY	708167101	47	1,605	SH	SOLE
PENNRock FINL SVCS COR	EQUITY	708352109	92	3,247	SH	SOLE
PENNS WOODS BANCORP INC	EQUITY	708430103	56	1,292	SH	SOLE
PENNSYLVANIA REAL ESTATE INV.	EQUITY	709102107	287	8,581	SH	SOLE
PENTAIR INC.	EQUITY	709631105	3359	84,240	SH	SOLE
PENWEST PHARMACEUTICALS CO	EQUITY	709754105	128	5,897	SH	SOLE
PEOPLES BANCORP INC	EQUITY	709789101	115	4,316	SH	SOLE
PEOPLES BANK	EQUITY	710198102	11	366	SH	SOLE
PEOPLES ENERGY CORP.	EQUITY	711030106	679	16,420	SH	SOLE
PEOPLES HOLDING COMPANY	EQUITY	711148106	108	2,374	SH	SOLE
PEOPLESOFT INC	EQUITY	712713106	2789	153,341	SH	DEFINED
PEOPLESOFT INC	EQUITY	712713106	3723	204700	SH	Sole
PEOPLESOFT, INC.	EQUITY	712713106	3591	196,532	SH	SOLE
PEP BOYS-MANNY, MOE & JACK	EQUITY	713278109	314	20,520	SH	SOLE
PEPCO HOLDINGS INC	EQUITY	713291102	4134	239,260	SH	SOLE
PEPSI BOTTLING	EQUITY	713409100	2520	122,430	SH	SOLE
PEPSIAMERICAS INC	EQUITY	71343P200	2907	200,643	SH	SOLE
Pepsico	EQUITY	713448108	1,375	30,000	SH	DEFINED
PEPSICO INC	EQUITY	713448108	12665	276,305	SH	DEFINED
PEPSICO, INC.	EQUITY	713448108	39467	861,150	SH	SOLE

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

PEREGRINE PHARMACEUTICALS INC	EQUITY	713661106	96	44,815	SH	SOLE
PERFORMANCE FOOD GROUP CO.	EQUITY	713755106	32	794	SH	SOLE
PERICOM SEMICONDUCTOR CORP	EQUITY	713831105	89	8,908	SH	SOLE
PERINI CORP	EQUITY	713839108	32330	4,712,882	SH	SOLE
PERKINELMER INC.	EQUITY	714046109	867	56,640	SH	SOLE
PEROT SYSTEM CORP.	EQUITY	714265105	313	31,297	SH	SOLE
PERRIGO CO.	EQUITY	714290103	1568	123,206	SH	SOLE
PERRY ELLIS INTERNATIONAL	EQUITY	288853104	44	1,544	SH	SOLE
PER-SE TECHNOLOGIES	EQUITY	713569309	189	11,841	SH	SOLE
PER-SE TECHNOLOGIES COM NEW	EQUITY	713569309	1490	93100	SH	Sole
PETCO ANIMAL SUPPLIES	EQUITY	716016209	444	14,241	SH	SOLE
PETROCORP INC	EQUITY	71645N101	31	2,292	SH	SOLE
PETROLEO BRASILEIRO S.A. ADR	EQUITY	71654V408	3100	135,210	SH	SOLE
PETROLEUM DEVELOPMENT CORP	EQUITY	716578109	80	6,701	SH	SOLE
PETROLEUM HELICOPTERS -VTG	EQUITY	716604103	45	1,558	SH	SOLE
PETSMART, INC	EQUITY	716768106	4734	207,991	SH	SOLE
PF CHANGS CHINA BISTRO COM	EQUITY	69333Y108	21355	470900	SH	Sole
PFF BANCORP, INC.	EQUITY	69331W104	171	5,363	SH	SOLE
PFIZER INC	EQUITY	717081103	46555	1,532,157	SH	DEFINED
PFIZER, INC.	EQUITY	717081103	199699	6,573,371	SH	SOLE
PHARMACEUTICAL PRODUCT DEVELOPMENT	EQUITY	717124101	20	840	SH	SOLE
PHARMACEUTICAL RES COM	EQUITY	717125108	44019	645250	SH	Sole
PHARMACEUTICAL RES INC	EQUITY	717125108	5867	86,000	SH	DEFINED
PHARMACEUTICAL RES INC COM	EQUITY	717125108	3241	47,511	SH	SOLE
PHARMACOPEIA INC	EQUITY	71713B104	128	10,114	SH	SOLE
PHELPS DODGE CORP.	EQUITY	717265102	1867	39,886	SH	SOLE
PHILADELPHIA CONS. HLDG. CO.	EQUITY	717528103	304	6,653	SH	SOLE
PHILADELPHIA SUBURBAN CORP.	EQUITY	718009608	2355	97,783	SH	SOLE
PHILIPS ELECTRONICS - NY SHR ADR	EQUITY	500472303	94	4,093	SH	SOLE
PHILLIPINES LONG DISTANCE TELE ADR	EQUITY	718252604	666	56,420	SH	SOLE
PHILLIPS-VAN HEUSEN CORP.	EQUITY	718592108	160	10,651	SH	SOLE
PHOENIX COMPANIES INC	EQUITY	71902E109	465	40,220	SH	SOLE
PHOTON DYNAMICS	EQUITY	719364101	198	6,824	SH	SOLE
PHOTRONICS INC.	EQUITY	719405102	260	12,182	SH	SOLE
PICO HOLDINGS INC	EQUITY	693366205	35	2,621	SH	SOLE
PIEDMONT NATURAL GAS CO., INC.	EQUITY	720186105	18	451	SH	SOLE
PIER 1 IMPORTS, INC.	EQUITY	720279108	2421	125,808	SH	SOLE
PILGRIMS PRIDE CORP.	EQUITY	721467108	81	6,447	SH	SOLE
PINNACLE SYSTEMS, INC.	EQUITY	723481107	206	24,630	SH	SOLE
PINNACLE WEST CAPITAL CORP.	EQUITY	723484101	1444	40,680	SH	SOLE
PIONEER NATURAL RESOURCES CORP	EQUITY	723787107	4204	165,139	SH	SOLE
PITNEY BOWES INC	EQUITY	724479100	10406	271,559	SH	DEFINED
PITNEY BOWES, INC.	EQUITY	724479100	5630	146,909	SH	SOLE
PIXAR INC	EQUITY	725811103	266	3,996	SH	SOLE
Placer Dome Inc Com Stk	EQUITY	725906101	50	3,600	SH	SOLE
PLAINS EXPLORATION & PRODUCT	EQUITY	726505100	204	16,387	SH	SOLE
PLAINS RESOURCES, INC.	EQUITY	726540503	107	8,576	SH	SOLE
PLANAR SYSTEMS, INC.	EQUITY	726900103	127	5,985	SH	SOLE
PLANTRONICS, INC.	EQUITY	727493108	1860	77,931	SH	SOLE
PLATINUM UNDERWRITERS	EQUITY	G7127P100	15076	536514	SH	Sole
PLAYBOY ENTERPRISES, INC.	EQUITY	728117300	90	6,212	SH	SOLE
PLAYTEX PRODUCTS, INC.	EQUITY	72813P100	75	12,659	SH	SOLE
PLEXUS CORP.	EQUITY	729132100	1181	76,025	SH	SOLE

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

PLUG POWER INC	EQUITY	72919P103	51	9,933	SH	SOLE
PLUM CREEK TIMBER CO COM	EQUITY	729251108	19988	785700	SH	Sole
PLUM CREEK TIMBER CO INC	EQUITY	729251108	2079	81,730	SH	SOLE
PMA CAPITAL CORP.	EQUITY	693419202	115	9,142	SH	SOLE
PMC-SIERRA INC COM	EQUITY	69344F106	8388	635900	SH	Sole
PMC-SIERRA, INC.	EQUITY	69344F106	1096	83,130	SH	SOLE
PMI GROUP, INC.	EQUITY	69344M101	35506	1,052,024	SH	SOLE
PNC FINANCIAL SERVICES	EQUITY	693475105	5763	121,130	SH	SOLE
PNM RESOURCES INC	EQUITY	69349H107	2033	72,514	SH	SOLE
POGO PRODUCING CO	EQUITY	730448107	4030	88,992	SH	SOLE
POGO PRODUCING CO COM	EQUITY	730448107	10312	227740	SH	Sole
POLARIS INDUSTRIES, INC.	EQUITY	731068102	30	404	SH	SOLE
POLO RALPH LAUREN CO	EQUITY	731572103	16	613	SH	SOLE
POLYCOM INC COM	EQUITY	73172K104	11789	709766	SH	Sole
POLYCOM, INC.	EQUITY	73172K104	2303	138,644	SH	SOLE
POLYMEDICA CORP	EQUITY	731738100	204	7,696	SH	SOLE
POLYONE CORPORATION	EQUITY	73179P106	154	39,184	SH	SOLE
POMEROY IT SOLUTIONS INC	EQUITY	731822102	52	4,115	SH	SOLE
POPE & TALBOT, INC.	EQUITY	732827100	101	6,680	SH	SOLE
POPULAR INC	EQUITY	733174106	83	2,079	SH	SOLE
PORTFOLIO RECOVERY ASSOCIATE	EQUITY	73640Q105	121	4,759	SH	SOLE
POSSIS MEDICAL INC	EQUITY	737407106	104	6,681	SH	SOLE
POST PPTYS INC	EQUITY	737464107	13226	485700	SH	Sole
POST PROPERTIES, INC.	EQUITY	737464107	367	13,486	SH	SOLE
POTLATCH CORP.	EQUITY	737628107	1513	50,922	SH	SOLE
POWELL INDUSTRIES INC	EQUITY	739128106	47	2,797	SH	SOLE
POWER INTEGRATIONS INC COM	EQUITY	739276103	22050	663346	SH	Sole
POWER INTEGRATIONS, INC.	EQUITY	739276103	365	10,974	SH	SOLE
POWER-ONE , INC.	EQUITY	739308104	656	63,047	SH	SOLE
POWERWAVE TECHNOLOGIES COM	EQUITY	739363109	14308	2161300	SH	Sole
POWERWAVE TECHNOLOGIES INC	EQUITY	739363109	768	115,685	SH	SOLE
POZEN INC	EQUITY	73941U102	533	30,000	SH	DEFINED
POZEN INC.	EQUITY	73941U102	171	9,653	SH	SOLE
PPG INDUSTRIES, INC.	EQUITY	693506107	3962	75,879	SH	SOLE
PPL CORPORATION	EQUITY	69351T106	3419	83,486	SH	SOLE
PRACTICEWORKS INC	EQUITY	739419109	2749	128,150	SH	SOLE
PRAECIS PHARMACEUTICALS INC	EQUITY	739421105	130	19,157	SH	SOLE
PRAXAIR, INC.	EQUITY	74005P104	4514	72,862	SH	SOLE
PRECISION CASTPARTS CORP.	EQUITY	740189105	2603	74,161	SH	SOLE
PREMCOR INC	EQUITY	74045Q104	11	482	SH	SOLE
PRENTISS PPTYS TR SH BEN INT	EQUITY	740706106	16790	541600	SH	Sole
PRENTISS PROPERTIES TRUST	EQUITY	740706106	1860	59,986	SH	SOLE
PREPAID LEGAL SERVICES, INC.	EQUITY	740065107	157	6,714	SH	SOLE
PRESIDENTIAL LIFE CORP.	EQUITY	740884101	134	8,812	SH	SOLE
PRESSTEK INC	EQUITY	741113104	96	13,045	SH	SOLE
PRG-SCHULTZ INTERNATIONAL	EQUITY	69357C107	95	16,696	SH	SOLE
PRICE COMMUNICATIONS CO.	EQUITY	741437305	1146	92,457	SH	SOLE
PRICE ENTERP INC	EQUITY	74144P106	31	8,725	SH	SOLE
PRIDE INTERNATIONAL	EQUITY	74153Q102	3206	189,130	SH	SOLE
PRIDE INTERNATIONAL INC	EQUITY	74153Q102	5934	350,100	SH	DEFINED
PRIMA ENERGY CORP	EQUITY	741901201	97	3,805	SH	SOLE
PRIME HOSPITALITY CORP.	EQUITY	741917108	137	15,749	SH	SOLE
PRIMEDIA INC	EQUITY	74157K101	180	63,036	SH	SOLE
PRIMUS TELECOMMUNICATIONS GP	EQUITY	741929103	142	20,983	SH	SOLE
PRINCETON REVIEW INC	EQUITY	742352107	44	6,829	SH	SOLE
PRINCIPAL FINANCIAL GROUP	EQUITY	74251V102	4653	150,155	SH	SOLE

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

PRIORITY HEALTHCARE	EQUITY	74264T102	304	14,763	SH	SOLE
PRIVATEBANCORP INC	EQUITY	742962103	82	2,486	SH	SOLE
PROASSURANCE CORPORATION	EQUITY	74267C106	262	10,131	SH	SOLE
PROCTER & GAMBLE CO.	EQUITY	742718109	93917	1,011,821	SH	SOLE
PROCTER + GAMBLE CO	EQUITY	742718109	18601	200,400	SH	DEFINED
PROFESSIONAL DETAILING, INC.	EQUITY	69329V100	72	2,955	SH	SOLE
PROGENICS PHARMACEUTICALS	EQUITY	743187106	59	3,435	SH	SOLE
Progress Energy	EQUITY	743263105	5,558	125,000	SH	DEFINED
PROGRESS ENERGY INC.	EQUITY	743263105	4679	105,230	SH	SOLE
PROGRESS SOFTWARE CORP.	EQUITY	743312100	242	11,166	SH	SOLE
PROGRESSIVE CORP.	EQUITY	743315103	6483	93,800	SH	SOLE
PROLOGIS	EQUITY	743410102	2486	82,190	SH	SOLE
PROLOGIS TR SH BEN INT	EQUITY	743410102	6480	214214	SH	Sole
PROQUEST CO.	EQUITY	74346P102	267	10,154	SH	SOLE
PROSPERITY BANCSHARES INC	EQUITY	743606105	117	5,479	SH	SOLE
PROTECTIVE LIFE CORP COM	EQUITY	743674103	2881	96,515	SH	SOLE
PROTEIN DESIGN LABS, INC.	EQUITY	74369L103	1847	131,452	SH	SOLE
PROVIDENT BANCORP INC	EQUITY	743835100	64	1,524	SH	SOLE
PROVIDENT BANKSHARES CORP.	EQUITY	743859100	278	9,810	SH	SOLE
PROVIDENT FINANCIAL GROUP	EQUITY	743866105	1910	68,301	SH	SOLE
PROVIDENT FINANCIAL HLDGS	EQUITY	743868101	44	1,475	SH	SOLE
PROVIDENT FINANCIAL SERVICES	EQUITY	74386T105	388	20,245	SH	SOLE
PROVIDIAN FINANCIAL CORP.	EQUITY	74406A102	1528	129,643	SH	SOLE
PROVINCE HEALTHCARE CO COM	EQUITY	743977100	18565	1433600	SH	Sole
PROVINCE HEALTHCARE CO.	EQUITY	743977100	254	19,589	SH	SOLE
PROXIM CORP CL-A	EQUITY	744283102	78	51,948	SH	SOLE
PRUDENTIAL FINANCIAL INC	EQUITY	744320102	8816	235,970	SH	SOLE
PS BUSINESS PARKS, INC.	EQUITY	69360J107	207	5,497	SH	SOLE
PSS WORLD MEDICAL, INC	EQUITY	69366A100	255	28,999	SH	SOLE
PTEK HLDGS INC	EQUITY	69366M104	150	18,230	SH	SOLE
Public Service	EQUITY	744573106	3,150	75,000	SH	DEFINED
PUBLIC STORAGE INC	EQUITY	74460D109	56	1,439	SH	SOLE
PUBLIC STORAGE INC COM	EQUITY	74460D109	5265	134200	SH	Sole
PUGET ENEGY INC.	EQUITY	745310102	5587	249,064	SH	SOLE
PULITZER INC.	EQUITY	745769109	102	1,957	SH	SOLE
PULTE HOMES INC.	EQUITY	745867101	1863	27,393	SH	SOLE
PUMA TECHNOLOGY INC	EQUITY	745887109	75	15,840	SH	SOLE
QAD INC	EQUITY	74727D108	47	4,369	SH	SOLE
QLOGIC CORP	EQUITY	747277101	8297	176,500	SH	DEFINED
QLOGIC CORP COM	EQUITY	747277101	18753	398924	SH	Sole
QLOGIC CORP.	EQUITY	747277101	2363	50,264	SH	SOLE
QUAKER CHEM CORP COM	EQUITY	747316107	78	3,364	SH	SOLE
QUAKER CTRY BANCORP INC	EQUITY	74731K106	87	2,170	SH	SOLE
QUALCOMM, INC.	EQUITY	747525103	17004	408,060	SH	SOLE
QUALITY SYSTEMS INC	EQUITY	747582104	57	1,406	SH	SOLE
QUANEX CORP.	EQUITY	747620102	233	6,932	SH	SOLE
QUANTA SERVICES, INC.	EQUITY	74762E102	1596	192,972	SH	SOLE
QUANTUM CORP DLT & STORAGE	EQUITY	747906204	942	305,859	SH	SOLE
QUEST DIAGNOSTICS, INC.	EQUITY	74834L100	3456	57,000	SH	SOLE
QUEST SOFTWARE INC	EQUITY	74834T103	204	16,778	SH	SOLE
QUESTAR CORP.	EQUITY	748356102	3577	116,093	SH	SOLE
QUICKLOGIC CORP COM	EQUITY	74837p108	6256	940700	SH	Sole
QUICKSILVER RESOURCES COM	EQUITY	74837R104	5577	228300	SH	Sole
QUICKSILVER RESOURCES INC	EQUITY	74837R104	117	4,795	SH	SOLE
QUICKSILVER, INC.	EQUITY	74838C106	370	23,185	SH	SOLE
QUIDEL CORPORATION	EQUITY	74838J101	77	11,587	SH	SOLE

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

QUIKSILVER INC COM	EQUITY	74838C106	15161	950562	SH	Sole
QUIMICA Y MINERA ADR-EACH R	EQUITY	833635105	140	3,500	SH	SOLE
QUIXOTE CORP	EQUITY	749056107	67	2,678	SH	SOLE
QWEST COMMUNICATIONS INTL.	EQUITY	749121109	2561	753,290	SH	SOLE
R&G FINANCIAL CO.	EQUITY	749136107	228	7,825	SH	SOLE
R. R. DONNELLEY AND SONS CO.	EQUITY	257867101	1393	55,996	SH	SOLE
R.H. DONNELLEY CORP.	EQUITY	74955W307	342	8,467	SH	SOLE
R.O.C. TAIWAN FUND	EQUITY	749651105	740	164,700	SH	SOLE
RADIAN GROUP, INC.	EQUITY	750236101	5824	131,172	SH	SOLE
RADIANT SYSTEMS, INC.	EQUITY	75025N102	44	7,203	SH	SOLE
RADIO ONE INC -CL D	EQUITY	75040P405	18	1,257	SH	SOLE
RADIO ONE INC CL D NON VTG	EQUITY	75040P405	9211	641434	SH	Sole
RADIO SHACK CORP COM	EQUITY	750438103	7796	274400	SH	Sole
RADIO SHACK CORP.	EQUITY	750438103	2205	77,630	SH	SOLE
RADISYS CORP.	EQUITY	750459109	137	7,575	SH	SOLE
RAILAMERICA INC	EQUITY	750753105	109	12,634	SH	SOLE
RAINBOW TECHNOLOGIES INC	EQUITY	750862104	93	10,161	SH	SOLE
RAINDANCE COMM	EQUITY	75086X106	56	20,412	SH	SOLE
RAIT INVESTMENT TRUST	EQUITY	749227104	1891	82,343	SH	SOLE
RALCORP HOLDINGS, INC.	EQUITY	751028101	342	12,345	SH	SOLE
RAMBUS INC.	EQUITY	750917106	24	1,443	SH	SOLE
RAMCO-GERSHENSON PROPERTIES	EQUITY	751452202	116	4,569	SH	SOLE
RANGE RESOURCES CORP	EQUITY	75281A109	153	22,367	SH	SOLE
RARE HOSPITALITY INTERNATIONAL	EQUITY	753820109	314	12,606	SH	SOLE
RARE HOSPITALITY INTL COM	EQUITY	753820109	13159	528257	SH	SOLE
RAVEN INDUSTRIES INC	EQUITY	754212108	69	2,818	SH	SOLE
RAYMOND JAMES FINANCIAL, INC.	EQUITY	754730109	21	564	SH	SOLE
RAYMOND JAMES FINL INC COM	EQUITY	754730109	29401	808836	SH	SOLE
RAYONIER, INC.	EQUITY	754907103	2383	58,702	SH	SOLE
RAYOVAC CORP.	EQUITY	755081106	203	13,871	SH	SOLE
RAYTECH CORP DEL	EQUITY	755103108	11	3,049	SH	SOLE
RAYTHEON CO.	EQUITY	755111507	6665	238,040	SH	SOLE
RC2 CORP	EQUITY	749388104	110	5,720	SH	SOLE
RCN CORP.	EQUITY	749361101	43	23,133	SH	SOLE
READER'S DIGEST ASSOC., INC.	EQUITY	755267101	1935	138,342	SH	SOLE
READING INTERNATIONAL INC-A	EQUITY	755408101	34	5,902	SH	SOLE
REALNETWORKS, INC.	EQUITY	75605L104	9	1,376	SH	SOLE
REALTY INCOME CORP.	EQUITY	756109104	20	505	SH	SOLE
RECKSON ASSOC REALTY CORP.	EQUITY	75621K106	461	19,928	SH	SOLE
RECKSON ASSOCS RLTY CL B	EQUITY	75621K304	3297	142400	SH	Sole
RECKSON ASSOCS RLTY COM	EQUITY	75621K106	5983	258911	SH	Sole
RED HAT, INC.	EQUITY	756577102	22	2,191	SH	SOLE
RED ROBIN GOURMET BURG COM	EQUITY	75689M101	1273	50000	SH	Sole
RED ROBIN GOURMET BURGERS	EQUITY	75689M101	95	3,740	SH	SOLE
REDBACK NETWORKS INC	EQUITY	757209101	40	65,232	SH	SOLE
REDWOOD TRUST, INC.	EQUITY	758075402	229	5,395	SH	SOLE
REEBOK INTERNATIONAL, LTD.	EQUITY	758110100	908	27,165	SH	SOLE
REGAL ENTMT GROUP	EQUITY	758766109	6	345	SH	SOLE
REGAL-BELOIT CORP.	EQUITY	758750103	205	10,042	SH	SOLE
REGENCY CENTERS CORPORATION	EQUITY	758849103	14	377	SH	SOLE
REGENCY CTRS CORP COM	EQUITY	758849103	17888	485438	SH	Sole
REGENERATION TECHNOLOGIES	EQUITY	75886N100	89	9,933	SH	SOLE
REGENERON PHARMACEUTICALS INC.	EQUITY	75886F107	258	14,629	SH	SOLE
REGENT COMMUNICATIONS, INC	EQUITY	758865109	91	14,898	SH	SOLE
REGIONS FINANCIAL CORP.	EQUITY	758940100	3407	99,485	SH	SOLE
REGIS CORP.	EQUITY	758932107	22	695	SH	SOLE

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

REGISTER.COM	EQUITY	75914G101	35	7,727	SH	SOLE
REHAB CARE GROUP	EQUITY	759148109	116	6,793	SH	SOLE
REINSURANCE GROUP OF	EQUITY	759351109	12	283	SH	SOLE
RELIANCE STEEL & ALUMINIUM CO.	EQUITY	759509102	194	8,747	SH	SOLE
RELIANT RESOURCES INC	EQUITY	75952B105	20	3,881	SH	SOLE
REMEC, INC.	EQUITY	759543101	249	24,414	SH	SOLE
REMINGTON OIL & GAS CORP	EQUITY	759594302	163	8,954	SH	SOLE
RENAISSANCE LEARNING, INC.	EQUITY	75968L105	77	3,267	SH	SOLE
RENAL CARE GROUP, INC.	EQUITY	759930100	27	781	SH	SOLE
RENT-A-CENTER INC	EQUITY	76009N100	3797	117,845	SH	SOLE
RENT-WAY, INC.	EQUITY	76009U104	48	9,021	SH	SOLE
REPLIGEN CORP	EQUITY	759916109	64	11,798	SH	SOLE
REPUBLIC BANCORP, INC.	EQUITY	760281204	320	22,678	SH	SOLE
REPUBLIC BANCSHARES, INC.	EQUITY	759929102	92	3,229	SH	SOLE
REPUBLIC SERVICES IN	EQUITY	760759100	5094	224,993	SH	SOLE
RESEARCH FRONTIERS	EQUITY	760911107	49	4,258	SH	SOLE
RESMED INC	EQUITY	761152107	27	622	SH	SOLE
RESMED INC COM	EQUITY	761152107	24021	546172	SH	Sole
RESOURCE AMERICA, INC.	EQUITY	761195205	75	6,316	SH	SOLE
RESOURCE BANKSHARES CORP/VA	EQUITY	76121R104	56	1,909	SH	SOLE
RESOURCES CONNECTION INC	EQUITY	76122Q105	203	8,414	SH	SOLE
RESPIRONICS INC.	EQUITY	761230101	26	632	SH	SOLE
RESTORATION HARDWARE I	EQUITY	760981100	48	8,192	SH	SOLE
RETEK INC.	EQUITY	76128Q109	660	97,805	SH	SOLE
RETRACTABLE TECHNOLOGIES INC	EQUITY	76129W105	16	2,655	SH	SOLE
REVLON, INC.-CL A	EQUITY	761525500	11	4,290	SH	SOLE
REX STORES CORP	EQUITY	761624105	38	2,933	SH	SOLE
REYNOLDS AND REYNOLDS CO., CLASS A	EQUITY	761695105	2634	95,620	SH	SOLE
RF MICRO DEVICES INC	EQUITY	749941100	3167	342,725	SH	SOLE
RF MONOLITHICS INC COM(OXFORD PTNRS L	EQUITY	74955F106	33	4,973	SH	SOLE
RICHARDSON ELEC LTD	EQUITY	763165107	28	2,666	SH	SOLE
RIGGS NATIONAL CORP.	EQUITY	766570105	107	6,679	SH	SOLE
RIGHT MANAGEMENT CONSULTANTS	EQUITY	766573109	127	7,003	SH	SOLE
RITE AID CORP	EQUITY	767754104	39	7,627	SH	SOLE
RIVERSTONE NETWORKS INC	EQUITY	769320102	56	55,805	SH	SOLE
RIVIANA FOODS	EQUITY	769536103	72	2,548	SH	SOLE
RIVIERA HOLDINGS CORP	EQUITY	769627100	1868	345,900	SH	SOLE
RJ REYNOLDS TOBACCO HOLDINGS	EQUITY	76182K105	1491	37,717	SH	SOLE
RLI CORP.	EQUITY	749607107	255	7,736	SH	SOLE
ROADWAY CORP.	EQUITY	769742107	241	4,941	SH	SOLE
ROBBINS & MYERS, INC.	EQUITY	770196103	103	4,614	SH	SOLE
ROBERT HALF INTERNATIONAL INC.	EQUITY	770323103	1486	76,195	SH	SOLE
ROBERT HALF INTL INC	EQUITY	770323103	7626	391100	SH	Sole
ROCK-TENN CO., CLASS A	EQUITY	772739207	152	10,439	SH	SOLE
ROCKWELL AUTOMATION COM	EQUITY	773903109	10135	386100	SH	Sole
ROCKWELL AUTOMATION INC	EQUITY	773903109	2161	82,328	SH	SOLE
ROCKWELL AUTOMATION INC	EQUITY	773903109	6639	252,900	SH	DEFINED
ROCKWELL COLLINS INC	EQUITY	774341101	2027	80,279	SH	SOLE
ROFIN-SINAR TECHNOLOGIES INC	EQUITY	775043102	104	4,948	SH	SOLE
ROGERS CORP.	EQUITY	775133101	211	6,812	SH	SOLE
ROHM + HAAS CO	EQUITY	775371107	9243	276,332	SH	DEFINED
ROHM AND HAAS CO.	EQUITY	775371107	3293	98,448	SH	SOLE
ROLLINS, INC.	EQUITY	775711104	1262	70,747	SH	SOLE
ROPER INDUSTRIES, INC.	EQUITY	776696106	478	10,971	SH	SOLE
ROSLYN BANCORP, INC.	EQUITY	778162107	2496	106,219	SH	SOLE
ROSS STORES, INC.	EQUITY	778296103	5219	112,502	SH	SOLE

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

Rostelecom ADR	EQUITY	778529107	826	80,000	SH	SOLE
ROTO-ROOTER INC	EQUITY	778787101	149	4,198	SH	SOLE
ROUSE CO	EQUITY	779273101	46	1,115	SH	SOLE
ROWAN COMPANIES, INC.	EQUITY	779382100	1032	41,979	SH	SOLE
ROXIO INC	EQUITY	780008108	109	12,518	SH	SOLE
ROYAL BANCSHARES OF PENN-A	EQUITY	780081105	49	1,830	SH	SOLE
Royal Bk Scotland 8.5%	EQUITY	780097804	565	20,000	SH	DEFINED
Royal Bk Scotland 8.8889%	EQUITY	780097861	3,120	120,000	SH	DEFINED
Royal Bk Scotland 9.125%	EQUITY	780097606	1,231	45,000	SH	DEFINED
ROYAL GOLD INC	EQUITY	780287108	125	6,829	SH	SOLE
RPC	EQUITY	749660106	41	4,121	SH	SOLE
RPM INTERNATIONAL INC.	EQUITY	749685103	2115	161,968	SH	SOLE
RSA SECURITY INC.	EQUITY	749719100	1463	101,763	SH	SOLE
RTI INTERNATIONAL METALS, INC.	EQUITY	74973W107	85	8,109	SH	SOLE
RUBY TUESDAY INC	EQUITY	781182100	12106	502,100	SH	DEFINED
RUBY TUESDAY, INC.	EQUITY	781182100	2168	89,930	SH	SOLE
RUDDICK CORP.	EQUITY	781258108	1213	78,044	SH	SOLE
RUDOLPH TECHNOLOGIES COM	EQUITY	781270103	1095	56700	SH	Sole
RUDOLPH TECHNOLOGIES INC.	EQUITY	781270103	96	4,986	SH	SOLE
RUSS BERRIE AND CO., INC.	EQUITY	782233100	130	3,845	SH	SOLE
RUSSELL CORP.	EQUITY	782352108	183	11,244	SH	SOLE
RYANAIR HOLDINGS PLC-SP ADR	EQUITY	783513104	187	4,616	SH	SOLE
RYAN'S FAMILY STEAK HOUSES	EQUITY	783519101	230	18,001	SH	SOLE
RYDER SYSTEM, INC.	EQUITY	783549108	829	28,271	SH	SOLE
RYERSON TULL, INC.	EQUITY	78375P107	72	9,266	SH	SOLE
RYLAND GROUP	EQUITY	783764103	26	361	SH	SOLE
S & P 500 FUTURE	EQUITY	84749R100	39	2,966	SH	SOLE
S J W CORP COM	EQUITY	784305104	79	932	SH	SOLE
S&P 500 DEPOSITORY RECEIPT	EQUITY	78462F103	5122	51,250	SH	SOLE
S&T BANCORP, INC.	EQUITY	783859101	321	11,249	SH	SOLE
S.Y. BANCORP INC	EQUITY	785060104	84	4,488	SH	SOLE
S1 CORPORATION	EQUITY	78463B101	150	29,634	SH	SOLE
SABRE HOLDINGS CORP.	EQUITY	785905100	1391	64,745	SH	SOLE
SAFECO CORP	EQUITY	786429100	2976	84,400	SH	DEFINED
SAFECO CORP.	EQUITY	786429100	2426	68,639	SH	SOLE
SAFEGUARD SCIENTIFICS, INC.	EQUITY	786449108	173	50,977	SH	SOLE
SAFENET INC	EQUITY	78645R107	168	4,638	SH	SOLE
SAFENET INC COM	EQUITY	78645R107	1384	38300	SH	Sole
SAFETY INSURANCE GROUP INC	EQUITY	78648T100	63	4,048	SH	SOLE
SAFWAY INC	EQUITY	786514208	4524	197,200	SH	SOLE
SAFLINK CORP	EQUITY	786578302	51	11,069	SH	SOLE
SAGA COMMUNICATIONS, INC. CLASS A	EQUITY	786598102	112	5,805	SH	SOLE
SAKS INC.	EQUITY	79377W108	2305	199,916	SH	SOLE
SALEM COMMUNICATION- CLASS A	EQUITY	794093104	72	3,702	SH	SOLE
SALIX PHARMACEUTICALS	EQUITY	795435106	147	7,620	SH	SOLE
SANCHEZ COMPUTER ASSOCIATES	EQUITY	799702105	23	5,903	SH	SOLE
SANDERS MORRIS HARRIS GRP IN	EQUITY	80000Q104	40	4,522	SH	SOLE
SANDERSON FARMS, INC.	EQUITY	800013104	70	2,220	SH	SOLE
SANDISK CORP COM	EQUITY	80004C101	5267	82636	SH	Sole
SANDISK CORP.	EQUITY	80004C101	7111	111,591	SH	SOLE
SANDY SPRING BANCORP, INC.	EQUITY	800363103	203	6,196	SH	SOLE
SANMINA - SCI CORP	EQUITY	800907107	2554	264,384	SH	SOLE

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

SANTANDER BANCORP	EQUITY	802809103	39	2,063	SH	SOLE
SAPIENT CORP.	EQUITY	803062108	119	33,036	SH	SOLE
SARA LEE CORP.	EQUITY	803111103	6162	335,600	SH	SOLE
SAUER-DANFOSS INC.	EQUITY	804137107	61	4,294	SH	SOLE
SAUL CENTERS, INC.	EQUITY	804395101	124	4,672	SH	SOLE
SAVIENT PHARMACEUTICALS INC	EQUITY	80517Q100	121	23,965	SH	SOLE
SAXON CAPITAL INC	EQUITY	80556P302	198	11,571	SH	SOLE
SBA COMMUNICATIONS CORPORATION	EQUITY	78388J106	58	18,504	SH	SOLE
SBC COMMUNICATIONS INC	EQUITY	78387G103	7280	327,198	SH	DEFINED
SBC Communications Inc	EQUITY	78387G103	1,891	85,000	SH	DEFINED
SBC COMMUNICATIONS, INC.	EQUITY	78387G103	32696	1,469,470	SH	SOLE
SBS TECHNOLOGIES INC	EQUITY	78387P103	68	6,238	SH	SOLE
SCANA CORP	EQUITY	80589M102	5322	155,400	SH	SOLE
SCANSOFT INC	EQUITY	80603P107	133	31,660	SH	SOLE
SCANSOURCE INC	EQUITY	806037107	167	4,565	SH	SOLE
SCHAWK, INC.	EQUITY	806373106	39	3,230	SH	SOLE
SCHERING PLOUGH CORP	EQUITY	806605101	6494	426,102	SH	DEFINED
SCHERING-PLOUGH CORP.	EQUITY	806605101	15488	1,016,250	SH	SOLE
SCHLUMBERGER LTD	EQUITY	806857108	136	2,780	SH	DEFINED
SCHLUMBERGER, LTD.	EQUITY	806857108	12174	251,520	SH	SOLE
SCHNITZER STL INDS	EQUITY	806882106	116	3,851	SH	SOLE
SCHOLASTIC CORP.	EQUITY	807066105	1581	54,912	SH	SOLE
SCHOOL SPECIALTY, INC.	EQUITY	807863105	196	6,959	SH	SOLE
SCHULMAN, A. INC.	EQUITY	808194104	200	12,594	SH	SOLE
SCHWAB CHARLES CORP	EQUITY	808513105	13002	1,091,650	SH	DEFINED
SCHWEITZER-MAUDUIT INC.	EQUITY	808541106	160	6,318	SH	SOLE
SCICLONE PHARMACEUTICALS, INC.	EQUITY	80862K104	128	16,043	SH	SOLE
SCIENTIFIC ATLANTA INC COM	EQUITY	808655104	14955	480106	SH	SOLE
SCIENTIFIC GAMES CORP A	EQUITY	80874P109	240	21,052	SH	SOLE
SCIENTIFIC-ATLANTA, INC.	EQUITY	808655104	2071	66,485	SH	SOLE
SCOTTISH RE GROUP LTD ORD	EQUITY	G7885T104	1505	62300	SH	SOLE
SCOTTS CO.	EQUITY	810186106	17	314	SH	SOLE
SCP POOL CORPORATION	EQUITY	784028102	355	12,773	SH	SOLE
SCRIPPS CO	EQUITY	811054204	48	559	SH	SOLE
SCS TRANSPORTATION INC	EQUITY	81111T102	89	5,927	SH	SOLE
Scudder Strategic Muni Inc	EQUITY	811234103	251	20,000	SH	DEFINED
SEABOARD CORP.	EQUITY	811543107	34	157	SH	SOLE
SEABULK INTERNATIONAL INC	EQUITY	81169P101	36	4,992	SH	SOLE
SEACHANGE INTERNATIONAL, INC.	EQUITY	811699107	127	10,142	SH	SOLE
SEACOAST BANKING CORP FL	EQUITY	811707306	85	4,862	SH	SOLE
SEACOAST FINANCIAL SERVICES CO	EQUITY	81170Q106	242	11,606	SH	SOLE
SEACOR SMIT, INC.	EQUITY	811904101	263	7,283	SH	SOLE
SEALED AIR CORP	EQUITY	81211K100	1803	38,180	SH	SOLE
SEARS ROEBUCK & CO	EQUITY	812387108	5523	126,302	SH	SOLE
SEATTLE GENETICS INC WA	EQUITY	812578102	55	9,012	SH	SOLE
SECOND BANCORP, INC.	EQUITY	813114105	94	3,463	SH	SOLE
SECURE COMPUTING CORP	EQUITY	813705100	159	13,652	SH	SOLE
SECURITY BANK CORP	EQUITY	814047106	47	1,609	SH	SOLE
SEEBEYOND TECHNOLOGY CORP.	EQUITY	815704101	52	20,496	SH	SOLE
SEI INVESTMENTS CO.	EQUITY	784117103	4779	146,831	SH	SOLE
SELECT COMFORT CORP	EQUITY	81616X103	222	8,381	SH	SOLE
SELECT MED CORP	EQUITY	816196109	4084	141,800	SH	DEFINED
SELECT MEDICAL CORP	EQUITY	816196109	284	9,858	SH	SOLE
SELECTIVE INSURANCE GROUP, INC	EQUITY	816300107	342	11,489	SH	SOLE

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

SEMCO ENERGY, INC.	EQUITY	78412D109	37	8,092	SH	SOLE
SEMITOOL INC COM	EQUITY	816909105	935	117500	SH	Sole
SEMITOOL, INC.	EQUITY	816909105	55	6,925	SH	SOLE
SEMPRA ENERGY	EQUITY	816851109	2728	92,927	SH	SOLE
SEMTECH CORP.	EQUITY	816850101	2349	126,891	SH	SOLE
SENIOR HOUSING PROP TRUST	EQUITY	81721M109	280	19,424	SH	SOLE
SENSIENT TECHNOLOGIES CORP.	EQUITY	81725T100	1723	82,031	SH	SOLE
SEPRACOR INC	EQUITY	817315104	2985	108,400	SH	DEFINED
SEPRACOR, INC.	EQUITY	817315104	3285	118,928	SH	SOLE
SEQUA CORP CLASS A	EQUITY	817320104	686	16,014	SH	SOLE
SERENA SOFTWARE, INC.	EQUITY	817492101	179	9,721	SH	SOLE
SEROLOGICALS CORP.	EQUITY	817523103	127	9,682	SH	SOLE
SERVICE CORP INTERNATIONAL	EQUITY	817565104	20	4,317	SH	SOLE
SERVICEMASTER COMPAN	EQUITY	81760N109	44	4,314	SH	SOLE
SFBC INTERNATIONAL INC	EQUITY	784121105	64	2,237	SH	SOLE
SHARPER IMAGE CORP	EQUITY	820013100	93	3,999	SH	SOLE
SHAW GROUP INC	EQUITY	820280105	169	16,126	SH	SOLE
SHENANDOAH TELECOMMUNI	EQUITY	82312B106	53	1,387	SH	SOLE
SHERWIN WILLIAMS CO	EQUITY	824348106	9265	315,038	SH	DEFINED
SHERWIN-WILLIAMS CO.	EQUITY	824348106	1908	64,862	SH	SOLE
SHOE CARNIVAL INC	EQUITY	824889109	44	3,085	SH	SOLE
SHOPKO STORES, INC.	EQUITY	824911101	175	11,696	SH	SOLE
SHORE BANCSHARES INC	EQUITY	825107105	79	2,296	SH	SOLE
SHUFFLE MASTER, INC.	EQUITY	825549108	193	7,104	SH	SOLE
SHURGARD STORAGE CENTERS, INC. CLASS	EQUITY	82567D104	23	638	SH	SOLE
SHURGARD STORAGE CTRS COM	EQUITY	82567D104	16354	463300	SH	Sole
SI INTERNATIONAL	EQUITY	78427V102	3043	186700	SH	Sole
SICOR INC	EQUITY	825846108	3216	166,527	SH	SOLE
SICOR INC COM	EQUITY	825846108	15248	790852	SH	Sole
SIDER NACIONAL CIA SPONS AD	EQUITY	20440W105	14	400	SH	SOLE
SIEBEL SYSTEMS, INC.	EQUITY	826170102	2521	258,273	SH	SOLE
SIERRA BANCORP	EQUITY	82620P102	33	2,162	SH	SOLE
SIERRA HEALTH SERVICES, INC.	EQUITY	826322109	204	9,947	SH	SOLE
SIERRA HEALTH SVCS INC COM	EQUITY	826322109	8910	433562	SH	Sole
SIERRA PACIFIC RESOURCES	EQUITY	826428104	1031	212,547	SH	SOLE
SIGMA ALDRICH CORP.	EQUITY	826552101	1887	36,183	SH	SOLE
SIGMA DESIGNS INC	EQUITY	826565103	60	6,910	SH	SOLE
SIGMATEL INC COM	EQUITY	82661W107	10598	514200	SH	Sole
SILGAN HOLDINGS, INC.	EQUITY	827048109	148	4,619	SH	SOLE
SILICON GRAPHICS, INC.	EQUITY	827056102	84	87,306	SH	SOLE
SILICON IMAGE INC	EQUITY	82705T102	140	29,649	SH	SOLE
SILICON LABORATORIES COM	EQUITY	826919102	29977	666892	SH	Sole
SILICON LABORATORIES INC	EQUITY	826919102	3093	68,846	SH	SOLE
SILICON STORAGE TECHNOLOGY	EQUITY	827057100	297	33,970	SH	SOLE
SILICON VALLEY BANCSHARES	EQUITY	827064106	1670	60,503	SH	SOLE
SILICONIX, INC.	EQUITY	827079203	126	2,498	SH	SOLE
SIMMONS FIRST NATIONAL CORP.	EQUITY	828730200	139	6,045	SH	SOLE
SIMON PPTY GROUP	EQUITY	828806109	29775	683219	SH	Sole
SIMON PROPERTY GROUP INC	EQUITY	828806109	3706	85,036	SH	SOLE
SIMPLETECH INC	EQUITY	828823104	24	3,273	SH	SOLE
SIMPSON MANUFACTURING CO.	EQUITY	829073105	259	6,345	SH	SOLE
SINA CORP (F)	EQUITY	G81477104	10060	281400	SH	Sole
SINCLAIR BROADCAST GROUP, INC.	EQUITY	829226109	166	16,238	SH	SOLE
SIPEX CORP.	EQUITY	829909100	83	10,586	SH	SOLE
SIRIUS SATELLITE RADIO INC.	EQUITY	82966U103	736	404,530	SH	SOLE
SIRNA THERAPEUTICS INC	EQUITY	829669100	16	2,750	SH	SOLE

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

SIX FLAGS, INC	EQUITY	83001P109	884	168,071	SH	SOLE
SIZELER PPTY INVS INC	EQUITY	830137105	52	4,931	SH	SOLE
SKECHERS USA INC. CL-A	EQUITY	830566105	59	7,942	SH	SOLE
SKILLSOFT CORP COM (ADR)	EQUITY	830928107	11668	1566200	SH	Sole
SKY FINANCIAL GROUP	EQUITY	83080P103	28	1,257	SH	SOLE
SKYLINE CORP.	EQUITY	830830105	83	2,590	SH	SOLE
SKYWEST INC	EQUITY	830879102	32137	1,855,467	SH	SOLE
SKYWORKS SOLUTIONS INC	EQUITY	83088M102	539	59,239	SH	SOLE
SL GREEN REALTY CORP.	EQUITY	78440X101	422	11,695	SH	SOLE
SL GREEN RLTY CORP COM	EQUITY	78440X101	9542	264241	SH	Sole
SLM CORP	EQUITY	78442P106	7678	197,080	SH	SOLE
SLM CORP	EQUITY	78442P106	28433	729,800	SH	DEFINED
SM&A	EQUITY	78465D105	60	5,198	SH	SOLE
SMART & FINAL, INC.,	EQUITY	831683107	33	5,262	SH	SOLE
SMITH INTERNATIONAL, INC.	EQUITY	832110100	5047	140,273	SH	SOLE
SMITH INTL INC	EQUITY	832110100	4059	112,800	SH	DEFINED
SMITH, A.O. CORP.	EQUITY	831865209	199	7,111	SH	SOLE
SMITHFIELD FOODS INC	EQUITY	832248108	2928	152,496	SH	SOLE
SMURFIT-STONE CONTAINER CORP.	EQUITY	832727101	38152	2,553,671	SH	SOLE
SNAP-ON, INC.	EQUITY	833034101	720	26,030	SH	SOLE
SOHU COM(F)	EQUITY	83408W103	7912	254400	SH	Sole
SOHU.COM INC	EQUITY	83408W103	225	7,221	SH	SOLE
SOLA INTERNATIONAL, INC.	EQUITY	834092108	157	9,825	SH	SOLE
SOLETRON CORP.	EQUITY	834182107	2173	371,447	SH	SOLE
SOLUTIA, INC.	EQUITY	834376105	178	44,736	SH	SOLE
SONIC AUTOMOTIVE INC	EQUITY	83545G102	280	11,632	SH	SOLE
SONIC CORP.	EQUITY	835451105	417	16,533	SH	SOLE
SONIC SOLUTIONS	EQUITY	835460106	72	5,198	SH	SOLE
SONICWALL INC	EQUITY	835470105	127	22,019	SH	SOLE
SONOCO PRODUCTS CO.	EQUITY	835495102	2977	135,624	SH	SOLE
SONOSIGHT, INC.	EQUITY	83568G104	122	6,076	SH	SOLE
SONUS NETWORKS INC	EQUITY	835916107	587	84,672	SH	SOLE
SONUS NETWORKS INC	EQUITY	835916107	10392	1,499,600	SH	DEFINED
SOTHEBY'S HOLDINGS, INC. CLASS A	EQUITY	835898107	1130	104,444	SH	SOLE
SOUND FEDERAL BANCORP INC	EQUITY	83607V104	84	5,649	SH	SOLE
SOURCE INTERLINK COS INC	EQUITY	836151209	46	4,944	SH	SOLE
SOURCECORP	EQUITY	836167106	152	6,513	SH	SOLE
SOUTH FINANCIAL GROUP INC.	EQUITY	837841105	499	19,928	SH	SOLE
SOUTH JERSEY INDUSTRIES, INC.	EQUITY	838518108	200	5,294	SH	SOLE
SOUTHERN CO	EQUITY	842587107	53142	1,810,640	SH	SOLE
SOUTHERN CO	EQUITY	842587107	7738	263,900	SH	DEFINED
SOUTHERN FINANCIAL BNCRP	EQUITY	842870107	92	2,337	SH	SOLE
SOUTHERN PERU COPPER CORP.	EQUITY	843611104	5	207	SH	SOLE
SOUTHERN UNION CO.	EQUITY	844030106	384	22,581	SH	SOLE
SOUTHSIDE BANCSHARES INC	EQUITY	84470P109	63	3,774	SH	SOLE
SOUTHTRUST CORP.	EQUITY	844730101	4431	150,915	SH	SOLE
SOUTHWEST AIRLINES CO.	EQUITY	844741108	5992	338,520	SH	SOLE
SOUTHWEST AIRLS CO	EQUITY	844741108	22537	1,273,300	SH	DEFINED
SOUTHWEST BANCORP INC	EQUITY	844767103	76	4,537	SH	SOLE
SOUTHWEST BANCORPORATION OF TX	EQUITY	84476R109	441	12,074	SH	SOLE
SOUTHWEST GAS CORP	EQUITY	844895102	295	13,017	SH	SOLE
SOUTHWEST WTR CO	EQUITY	845331107	60	4,236	SH	SOLE
SOUTHWESTERN ENERGY CO.	EQUITY	845467109	275	15,181	SH	SOLE
SOVEREIGN BANCORP, INC.	EQUITY	845905108	7585	408,869	SH	SOLE
SOVRAN SELF STORAGE, INC.	EQUITY	84610H108	184	5,556	SH	SOLE
SPANISH BROADCASTING SYS, INC. CLASS	EQUITY	846425882	115	13,514	SH	SOLE

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

SPARTECH CORP.	EQUITY	847220209	210	9,849	SH	SOLE
SPECTRALINK CORP	EQUITY	847580107	128	6,825	SH	SOLE
SPECTRALINK CORP COM	EQUITY	847580107	1272	68100	SH	Sole
SPEEDWAY MOTORSPORTS	EQUITY	847788106	177	6,009	SH	SOLE
SPHERION CORPORATION	EQUITY	848420105	176	25,331	SH	SOLE
SPINNAKER EXPLORATION CO	EQUITY	84855W109	254	10,566	SH	SOLE
SPORTS AUTHORITY INC	EQUITY	84917U109	271	8,610	SH	SOLE
SPORTS RESORTS INTL INC	EQUITY	84918U108	3	598	SH	SOLE
SPRINT CORP PCS COM SER 1	EQUITY	852061506	15625	2726900	SH	Sole
SPRINT CORP. FON GROUP	EQUITY	852061100	5897	390,520	SH	SOLE
SPRINT CORP. PCS GROUP	EQUITY	852061506	2665	465,109	SH	SOLE
SPS TECHNOLOGIES, INC.	EQUITY	784626103	157	3,495	SH	SOLE
SPSS INC COM	EQUITY	78462K102	1019	60400	SH	Sole
SPSS, INC.	EQUITY	78462K102	88	5,244	SH	SOLE
SPX CORP.	EQUITY	784635104	12910	285,117	SH	SOLE
SRA INTERNATIONAL CL A	EQUITY	78464R105	135	3,594	SH	SOLE
SS&C TECHNOLOGIES INC	EQUITY	85227Q100	63	3,144	SH	SOLE
ST FRANCIS CAPITAL CORP.	EQUITY	789374105	582	19,774	SH	SOLE
ST JUDE MEDICAL, INC.	EQUITY	790849103	3989	74,190	SH	SOLE
ST PAUL COS INC	EQUITY	792860108	4199	113,400	SH	DEFINED
ST. MARY LAND & EXPLORATION	EQUITY	792228108	304	12,007	SH	SOLE
ST. PAUL COMPANIES, INC.	EQUITY	792860108	4997	134,951	SH	SOLE
STAAR SURGICAL CO	EQUITY	852312305	78	7,306	SH	SOLE
STAGE STORES INC	EQUITY	85254C305	159	6,268	SH	SOLE
STAMPS.COM INC	EQUITY	852857101	91	15,609	SH	SOLE
STANCORP FINANCIAL GROUP, INC.	EQUITY	852891100	2345	40,819	SH	SOLE
STANDARD COML CORP. COM	EQUITY	853258101	78	4,224	SH	SOLE
STANDARD MICROSYSTEMS CORP.	EQUITY	853626109	138	5,130	SH	SOLE
STANDARD MOTOR PRODUCTS, INC.	EQUITY	853666105	28	2,751	SH	SOLE
STANDARD PACIFIC CORP.	EQUITY	85375C101	521	13,758	SH	SOLE
STANDARD REGISTER CO.	EQUITY	853887107	83	5,021	SH	SOLE
STANDEX INTERNATIONAL CORP.	EQUITY	854231107	114	4,672	SH	SOLE
STANLEY FURNITURE CO INC	EQUITY	854305208	65	2,093	SH	SOLE
STANLEY WORKS	EQUITY	854616109	1632	55,293	SH	SOLE
STAPLES, INC.	EQUITY	855030102	75191	3,154,001	SH	SOLE
STAR SCIENTIFIC INC	EQUITY	85517P101	19	10,461	SH	SOLE
STARBUCKS CORP.	EQUITY	855244109	6085	211,283	SH	SOLE
STARTEK INC	EQUITY	85569C107	143	4,479	SH	SOLE
STARWOOD HOTELS & RESORTS WW	EQUITY	85590A203	3130	89,935	SH	SOLE
STATE AUTO FINANCIAL CORP.	EQUITY	855707105	138	5,487	SH	SOLE
STATE BANCORP INC	EQUITY	855716106	57	2,866	SH	SOLE
STATE FINL SERVICES CORP-A	EQUITY	856855101	54	2,187	SH	SOLE
STATE STREET CORP.	EQUITY	857477103	6479	143,970	SH	SOLE
STATEN ISLAND BANCORP, INC.	EQUITY	857550107	410	21,082	SH	SOLE
STATION CASINOS INC COM	EQUITY	857689103	13342	436000	SH	Sole
STATION CASINOS, INC.	EQUITY	857689103	19	622	SH	SOLE
Statoil ASA - ADR	EQUITY	85771P102	119	13,230	SH	SOLE
STEEL DYNAMICS, INC.	EQUITY	858119100	244	16,038	SH	SOLE
STEELCASE INC-CL A	EQUITY	858155203	7	601	SH	SOLE
STEIN MART, INC.	EQUITY	858375108	47	8,660	SH	SOLE
STEINWAY MUSICAL INSTRUMENTS	EQUITY	858495104	31476	1,773,310	SH	SOLE
STELLENT INC	EQUITY	85856W105	58	7,503	SH	SOLE
STEPAN CO.	EQUITY	858586100	50	2,198	SH	SOLE
STERICYCLE INC	EQUITY	858912108	4679	99,200	SH	DEFINED
STERICYCLE INC COM	EQUITY	858912108	20501	434610	SH	Sole
STERICYCLE, INC.	EQUITY	858912108	2778	58,787	SH	SOLE

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

STERIS CORP COM	EQUITY	859152100	2242	97,373	SH	SOLE
STERLING BANCORP	EQUITY	859158107	149	5,539	SH	SOLE
STERLING BANCSHARES, INC.	EQUITY	858907108	202	16,926	SH	SOLE
STERLING FINANCIAL CORP	EQUITY	859317109	184	7,232	SH	SOLE
STERLING FINL CORP WAS	EQUITY	859319105	178	6,314	SH	SOLE
STEVEN MADDEN, LTD.	EQUITY	556269108	81	4,267	SH	SOLE
STEWART & STEVENSON SERVICES	EQUITY	860342104	183	12,173	SH	SOLE
STEWART ENTERPRISES, INC.	EQUITY	860370105	157	41,248	SH	SOLE
STEWART INFORMATION SERVICES COM	EQUITY	860372101	202	7,142	SH	SOLE
STILLWATER MINING CO.	EQUITY	86074Q102	105	16,629	SH	SOLE
STMICROELECTRONICS NV-NY	EQUITY	861012102	97	4,023	SH	SOLE
STONE ENERGY CORP.	EQUITY	861642106	341	9,659	SH	SOLE
STONERIDGE, INC.	EQUITY	86183P102	80	5,426	SH	SOLE
STORAGE TECHNOLOGY CORP.	EQUITY	862111200	3708	153,602	SH	SOLE
STRATASYS INC	EQUITY	862685104	86	2,012	SH	SOLE
STRATEX NETWORKS INC	EQUITY	86279T109	136	35,407	SH	SOLE
STRATTEC SEC CORP	EQUITY	863111100	65	1,360	SH	SOLE
STRAYER ED INC COM	EQUITY	863236105	13150	135978	SH	Sole
STRAYER EDUCATION, INC	EQUITY	863236105	440	4,550	SH	SOLE
STRIDE RITE CORP.	EQUITY	863314100	170	15,728	SH	SOLE
STRYKER CORP	EQUITY	863667101	6281	83,400	SH	DEFINED
STRYKER CORP COM	EQUITY	863667101	2071	27500	SH	Sole
STRYKER CORP.	EQUITY	863667101	6477	86,010	SH	SOLE
STUDENT LOAN CORP.	EQUITY	863902102	7	58	SH	SOLE
STURM, RUGER & CO., INC.	EQUITY	864159108	94	9,083	SH	SOLE
SUFFOLK BANCORP	EQUITY	864739107	153	4,717	SH	SOLE
SUMMIT AMERICA TELEVISION INC	EQUITY	86600T109	44	15,232	SH	SOLE
SUMMIT BANCSHARES INC	EQUITY	866011109	60	2,227	SH	SOLE
SUMMIT PROPERTIES, INC.	EQUITY	866239106	228	10,050	SH	SOLE
SUN BANCORP INC	EQUITY	86663B102	102	5,052	SH	SOLE
SUN COMMUNITIES, INC.	EQUITY	866674104	231	5,868	SH	SOLE
SUN MICROSYSTEMS, INC.	EQUITY	866810104	5471	1,652,771	SH	SOLE
SUNCOR ENERGY INC COM (F)	EQUITY	867229106	7683	414200	SH	Sole
SUNGARD DATA SYS INC	EQUITY	867363103	7993	303800	SH	Sole
SUNGARD DATA SYSTEMS, INC.	EQUITY	867363103	4484	170,443	SH	SOLE
SUNOCO, INC.	EQUITY	86764P109	1384	34,406	SH	SOLE
SUNRISE SENIOR LIVING INC	EQUITY	86768K106	187	7,115	SH	SOLE
SUNTRUST BANKS, INC.	EQUITY	867914103	7345	121,670	SH	SOLE
SUPERCONDUCTOR TECHNOLOGIES	EQUITY	867931107	82	21,311	SH	SOLE
SUPERGEN, INC.	EQUITY	868059106	95	12,658	SH	SOLE
SUPERIOR ENERGY SERVICES, INC.	EQUITY	868157108	201	20,531	SH	SOLE
SUPERIOR INDUSTRIES INTL, INC.	EQUITY	868168105	1887	46,539	SH	SOLE
SUPERTEX INC	EQUITY	868532102	68	3,776	SH	SOLE
SUPERVALU, INC.	EQUITY	868536103	1426	59,779	SH	SOLE
SUPPORTSOFT INC	EQUITY	868587106	118	10,572	SH	SOLE
SUREBEAM CORP CL A	EQUITY	86866R102	46	32,210	SH	SOLE
SUREWEST COMMUNICATION	EQUITY	868733106	207	6,211	SH	SOLE
SURMODICS INC	EQUITY	868873100	160	5,967	SH	SOLE
SUSQUEHANNA BANCSHARES, INC.	EQUITY	869099101	436	16,951	SH	SOLE
SWIFT ENERGY CO.	EQUITY	870738101	155	10,959	SH	SOLE
SWIFT TRANSPORTATION CO., INC.	EQUITY	870756103	2644	116,521	SH	SOLE
SWS GROUP INC	EQUITY	78503N107	118	5,979	SH	SOLE
SYBASE, INC.	EQUITY	871130100	2836	166,730	SH	SOLE
SYBRON DENTAL SPECIALTIES INC.	EQUITY	871142105	409	16,303	SH	SOLE
SYCAMORE NETWORKS, INC	EQUITY	871206108	346	70,522	SH	SOLE
SYKES ENTERPRISES, INC.	EQUITY	871237103	67	10,194	SH	SOLE

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

SYLVAN LEARNING SYSTEMS, INC.	EQUITY	871399101	2060	75,158	SH	SOLE
SYMANTEC CORP	EQUITY	871503108	3428	54,400	SH	DEFINED
SYMANTEC CORP COM	EQUITY	871503108	9396	149100	SH	Sole
SYMANTEC CORP.	EQUITY	871503108	15703	248,499	SH	SOLE
SYMBOL TECHNOLOGIES, INC.	EQUITY	871508107	1240	103,767	SH	SOLE
SYMMETRICOM, INC.	EQUITY	871543104	102	16,067	SH	SOLE
SYMX TECHNOLOGIES INC.	EQUITY	87155S108	213	9,895	SH	SOLE
SYNAPTICS INC	EQUITY	87157D109	75	6,970	SH	SOLE
SYNOPSIS INC.	EQUITY	871607107	7021	227,134	SH	SOLE
SYNOVIS LIFE TECHNOLOGIES IN	EQUITY	87162G105	88	3,608	SH	SOLE
SYNOVUS FINANCIAL CORP.	EQUITY	87161C105	3760	150,456	SH	SOLE
SYNPLICITY INC	EQUITY	87160Y108	30	5,134	SH	SOLE
SYNTEL, INC.	EQUITY	87162H103	155	6,814	SH	SOLE
SYPRIS SOLUTIONS INC	EQUITY	871655106	32	2,300	SH	SOLE
SYSCO CORP.	EQUITY	871829107	9176	280,520	SH	SOLE
SYSTEMAX INC	EQUITY	871851101	26	3,919	SH	SOLE
SYSTEMS & COMPUTER TECHNOLOGY	EQUITY	871873105	150	14,374	SH	SOLE
T ROWE PRICE GROUP INC.	EQUITY	74144T108	2271	55,021	SH	SOLE
TAIWAN FUND	EQUITY	874036106	271	25,050	SH	SOLE
TAIWAN SEMICONDUCTOR-SP ADR	EQUITY	874039100	190	17,568	SH	SOLE
TAKE-TWO INTERACTIVE SOFTWARE	EQUITY	874054109	534	15,623	SH	SOLE
TALBOTS INC	EQUITY	874161102	14	402	SH	SOLE
TALBOTS INC COM	EQUITY	874161102	8768	251600	SH	Sole
TALK AMERICA HLDGS INC COM NEW	EQUITY	87426R202	39179	3433711	SH	Sole
TALK AMERICA HOLDINGS INC	EQUITY	87426R202	128	11,185	SH	SOLE
TALX CORP	EQUITY	874918105	144	5,794	SH	SOLE
TANGER FACTORY OUTLET CTRS	EQUITY	875465106	103	2,800	SH	SOLE
TANOX INC	EQUITY	87588Q109	203	10,191	SH	SOLE
TANOX INC	EQUITY	87588Q109	1001	50,000	SH	DEFINED
TARGET CORP	EQUITY	87612E106	13833	367,600	SH	DEFINED
TARGET CORPORATION	EQUITY	87612E106	17504	465,170	SH	SOLE
TARO PHARMACEUT INDS	EQUITY	M8737E108	18210	323100	SH	SOLE
TARRAGON REALTY INVESTORS	EQUITY	876287103	35	2,327	SH	SOLE
TAUBMAN CENTERS, INC.	EQUITY	876664103	368	18,789	SH	SOLE
TAYLOR CAPITAL GROUP INC	EQUITY	876851106	37	1,620	SH	SOLE
TBC CORP.	EQUITY	872180104	180	7,178	SH	SOLE
TCF FINANCIAL CORP.	EQUITY	872275102	4815	100,413	SH	SOLE
TECH DATA CORP.	EQUITY	878237106	2449	79,371	SH	SOLE
TECHE CORP.	EQUITY	878377100	554	17,414	SH	SOLE
TECHNICAL OLYMPIC USA INC	EQUITY	878483106	27	984	SH	SOLE
TECHNITROL, INC.	EQUITY	878555101	316	17,166	SH	SOLE
TECO ENERGY, INC.	EQUITY	872375100	1179	85,307	SH	SOLE
TECUMSEH PRODUCTS CO. CLASS A	EQUITY	878895200	1213	32,500	SH	SOLE
TEJON RANCH CO.	EQUITY	879080109	98	2,951	SH	SOLE
TEKELEC	EQUITY	879101103	341	21,747	SH	SOLE
TEKTRONIX, INC.	EQUITY	879131100	937	37,876	SH	SOLE
TELE NORTE LESTE PARTICIPACOES S.A. A	EQUITY	879246106	1061	76,110	SH	SOLE
Telebras - Spons ADR Pfd Block	EQUITY	879287308	349	5,500	SH	SOLE
TELEDYNE TECHNOLOGIES INC	EQUITY	879360105	200	13,747	SH	SOLE
TELEFLEX INC.	EQUITY	879369106	2406	55,403	SH	SOLE
TELEFONOS DE MEXIC ADR-EACH	EQUITY	879403780	6399	180,400	SH	SOLE

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

TELEKOMUNIKASI INDONESIA - SP ADR	EQUITY	715684106	5466	401,030	SH	SOLE
Telenor ASA ADR	EQUITY	87944W105	125	9,546	SH	SOLE
TELEPHONE AND DATA SYSTEMS	EQUITY	879433100	4546	80,405	SH	SOLE
TELETECH HOLDINGS	EQUITY	879939106	93	14,809	SH	SOLE
TELIK INC	EQUITY	87959M109	275	13,716	SH	SOLE
TELLABS, INC.	EQUITY	879664100	1366	200,599	SH	SOLE
TELLIUM INC	EQUITY	87967E107	57	41,539	SH	SOLE
TEMPLE-INLAND INC.	EQUITY	879868107	1168	24,052	SH	SOLE
TENARIS SA-ADR	EQUITY	88031M109	1678	63,752	SH	SOLE
TENET HEALTHCARE CORP.	EQUITY	88033G100	3005	207,513	SH	SOLE
TENNANT CO.	EQUITY	880345103	134	3,627	SH	SOLE
TENNECO AUTOMOTIVE INC	EQUITY	880349105	113	17,895	SH	SOLE
TERADYNE INC	EQUITY	880770102	3817	205,200	SH	DEFINED
TERADYNE, INC.	EQUITY	880770102	1578	84,863	SH	SOLE
TERAYON COMMUNICATION	EQUITY	880775101	161	27,938	SH	SOLE
TEREX CORP NEW	EQUITY	880779103	762	41,100	SH	DEFINED
TEREX CORP.	EQUITY	880779103	346	18,678	SH	SOLE
TESORO PETROLEUM CORP.	EQUITY	881609101	209	24,680	SH	SOLE
TETRA TECH INC NEW COM	EQUITY	88162G103	16352	821300	SH	Sole
TETRA TECH, INC.	EQUITY	88162G103	428	21,419	SH	SOLE
TETRA TECHNOLOGIES, INC.	EQUITY	88162F105	176	8,523	SH	SOLE
TEVA PHARMACEUTCL INDS (ADR)	EQUITY	881624209	11464	200600	SH	Sole
TEVA PHARMACEUTICAL ADR	EQUITY	881624209	8335	145,720	SH	SOLE
TEXAS GENCO HOLDINGS INC	EQUITY	882443104	5	219	SH	SOLE
TEXAS INDUSTRIES, INC.	EQUITY	882491103	221	8,998	SH	SOLE
TEXAS INSTRUMENTS INC	EQUITY	882508104	48	2,125	SH	DEFINED
TEXAS INSTRUMENTS, INC.	EQUITY	882508104	32634	1,431,300	SH	SOLE
TEXAS REGIONAL BANCSHARES, INC CLASS	EQUITY	882673106	338	10,016	SH	SOLE
TEXTRON FINANCIAL CORP	EQUITY	883203101	2377	60,257	SH	SOLE
THE ADVISORY BOARD COMPANY	EQUITY	00762W107	15917	350200	SH	Sole
THE GENLYTE GROUP, INC.	EQUITY	372302109	229	5,141	SH	SOLE
THE ST JOE COMPANY	EQUITY	790148100	18	565	SH	SOLE
THE STEAK N SHAKE COMPANY	EQUITY	857873103	141	9,457	SH	SOLE
THE TITAN CORPORATION	EQUITY	888266103	3029	145,327	SH	SOLE
THE YANKEE CANDLE CO.	EQUITY	984757104	339	13,311	SH	SOLE
THERAGENICS CORP.	EQUITY	883375107	73	12,783	SH	SOLE
THERASENSE INC	EQUITY	883381105	129	10,283	SH	SOLE
THERMO ELECTRON CORP.	EQUITY	883556102	3411	157,166	SH	SOLE
THESTREET.COM INC.	EQUITY	88368Q103	24	5,426	SH	SOLE
THIRD WAVE TECHNOLOGIES	EQUITY	88428W108	33	10,248	SH	SOLE
THOMAS & BETTS CORP.	EQUITY	884315102	690	43,526	SH	SOLE
THOMAS INDUSTRIES, INC.	EQUITY	884425109	116	4,056	SH	SOLE
THOMAS NELSON	EQUITY	640376109	47	3,393	SH	SOLE
THOR INDUSTRIES, INC.	EQUITY	885160101	412	7,633	SH	SOLE
THORATEC CORP COM NEW	EQUITY	885175307	10750	632700	SH	Sole
THORATEC LABORATORIES CORP.	EQUITY	885175307	346	20,375	SH	SOLE
THORNBURG MORTGAGE INC.	EQUITY	885218107	5425	214,160	SH	SOLE
THQ INC	EQUITY	872443403	266	16,239	SH	SOLE
THREE-FIVE SYS INC COM	EQUITY	88554L108	50	9,095	SH	SOLE
TIBCO SOFTWARE INC	EQUITY	88632Q103	192	35,849	SH	SOLE
TIDEWATER, INC.	EQUITY	886423102	3654	129,118	SH	SOLE
TIER TECHNOLOGIES INC	EQUITY	88650Q100	53	5,976	SH	SOLE
TIERONE CORP	EQUITY	88650R108	204	9,645	SH	SOLE
TIFFANY & CO.	EQUITY	886547108	2414	64,655	SH	SOLE
TIFFANY + CO NEW	EQUITY	886547108	17059	456,975	SH	DEFINED

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

TIMBERLAND COMPANY	EQUITY	887100105	2121	49,717	SH	SOLE
TIME WARNER TELECOM	EQUITY	887319101	158	17,084	SH	SOLE
TIMKEN CO.	EQUITY	887389104	12	810	SH	SOLE
TIVO INC	EQUITY	888706108	100	13,475	SH	SOLE
TJX COMPANIES, INC.	EQUITY	872540109	4459	229,610	SH	SOLE
TOLL BROTHERS, INC.	EQUITY	889478103	3101	101,933	SH	SOLE
TOLLGRADE COMMUNICATIONS INC	EQUITY	889542106	93	5,790	SH	SOLE
TOMPKINS TRUSTCO INC	EQUITY	890110109	159	3,468	SH	SOLE
TOO INC	EQUITY	890333107	215	14,588	SH	SOLE
TOOTSIE ROLL INDUSTRIES, INC.	EQUITY	890516107	2240	72,265	SH	SOLE
TOPPS CO. INC.	EQUITY	890786106	130	13,321	SH	SOLE
TORCHMARK CORP.	EQUITY	891027104	2077	51,095	SH	SOLE
TORO CO	EQUITY	891092108	1850	41,100	SH	DEFINED
TORO CO.	EQUITY	891092108	438	9,744	SH	SOLE
TOTAL SYSTEM SERVICE	EQUITY	891906109	17	651	SH	SOLE
TOWER AUTOMOTIVE, INC.	EQUITY	891707101	108	24,022	SH	SOLE
TOWN & COUNTRY TRUST	EQUITY	892081100	144	6,136	SH	SOLE
TOYS R US INC.	EQUITY	892335100	1146	95,295	SH	SOLE
TRACTOR SUPPLY CO	EQUITY	892356106	408	12,432	SH	SOLE
TRADESTATION GROUP INC	EQUITY	89267P105	55	7,413	SH	SOLE
TRAMMELL CROW CO.	EQUITY	89288R106	164	13,174	SH	SOLE
TRANS WORLD ENTERTAINMENT CORP	EQUITY	89336Q100	33	5,828	SH	SOLE
TRANSACTION SYSTEMS ARCHITECTS CLASS	EQUITY	893416107	1056	63,786	SH	SOLE
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	2224216	31,274,130	SH	SOLE
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	22	307	SH	SOLE
TRANSCONTINENTAL RLTY	EQUITY	893617209	8	713	SH	SOLE
TRANSKARYOTIC THERAPIES, INC.	EQUITY	893735100	132	12,571	SH	SOLE
TRANSMETA CORP	EQUITY	89376R109	140	48,713	SH	SOLE
TRANSMONTAIGNE, INC.	EQUITY	893934109	44	7,382	SH	SOLE
TRANSOCEAN INC	EQUITY	G90078109	4588	229,400	SH	SOLE
TRANSOCEAN SEDCO FOREX INC.	EQUITY	G90078109	7	340	SH	DEFINED
TRAVELERS PPTY CAS CORP NE	EQUITY	89420G109	7361	463,511	SH	DEFINED
TRAVELERS PPTY CAS CORP NE	EQUITY	89420G406	10	640	SH	DEFINED
TRAVELERS PROPERTY CASUALTY	EQUITY	89420G406	6915	435,440	SH	SOLE
TRC COS INC	EQUITY	872625108	83	5,018	SH	SOLE
TREDEGAR CORP.	EQUITY	894650100	197	13,083	SH	SOLE
TREX COMPANY, INC.	EQUITY	89531P105	99	3,189	SH	SOLE
TRIAD GUARANTY, INC.	EQUITY	895925105	160	3,253	SH	SOLE
TRIAD HOSPITALS, INC.	EQUITY	89579K109	3197	105,583	SH	SOLE
TRIARC COMPANIES INC. CLASS A	EQUITY	895927101	1	74	SH	SOLE
TRIARC COS-B	EQUITY	895927309	147	14,135	SH	SOLE
Tribune Co	EQUITY	896047107	689	15,000	SH	DEFINED
TRIBUNE CO.	EQUITY	896047107	11365	247,595	SH	SOLE
TRICO BANCSHARES	EQUITY	896095106	64	2,243	SH	SOLE
TRIMBLE NAVIGATION LTD.	EQUITY	896239100	312	13,526	SH	SOLE
TRIMERIS INC	EQUITY	896263100	145	5,803	SH	SOLE
TRINITY INDUSTRIES, INC.	EQUITY	896522109	2045	79,126	SH	SOLE
TRIPATH IMAGIN INC	EQUITY	896942109	81	9,431	SH	SOLE
TRIQUINT SEMICONDUCTOR, INC.	EQUITY	89674K103	1373	243,012	SH	SOLE
TRITON PCS HOLDINGS	EQUITY	89677M106	42	9,406	SH	SOLE
TRIUMPH GROUP, INC.	EQUITY	896818101	182	6,102	SH	SOLE
TRIZEC PROPERTIES INC	EQUITY	89687P107	14	1,176	SH	SOLE
TRIZETTO GROUP INC	EQUITY	896882107	89	13,227	SH	SOLE
TROY FINANCIAL CORP	EQUITY	897329108	98	2,802	SH	SOLE
TRUST CO. OF NEW JERSEY	EQUITY	898304100	253	7,915	SH	SOLE
TRUSTCO BANK CORP. NY	EQUITY	898349105	393	31,824	SH	SOLE

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

TRUSTMARK CORP.	EQUITY	898402102	19	702	SH	SOLE
TTM TECHONOLOGIES	EQUITY	87305R109	118	8,227	SH	SOLE
TUESDAY MORNING CORPORATION	EQUITY	899035505	163	5,843	SH	SOLE
TULARIK INC	EQUITY	899165104	188	18,763	SH	SOLE
TUPPERWARE CORP.	EQUITY	899896104	635	47,469	SH	SOLE
TURNSTONE SYSTEMS INC	EQUITY	900423104	41	14,430	SH	SOLE
TWEETER HOME ENTERTAINMENT	EQUITY	901167106	66	8,534	SH	SOLE
TXU CORP	EQUITY	873168108	3391	143,911	SH	SOLE
TYCO INTERNATIONAL, LTD.	EQUITY	902124106	36763	1,799,464	SH	SOLE
TYCO INTL LTD	EQUITY	902124106	11437	559,830	SH	DEFINED
TYLER TECHNOLOGIES INC	EQUITY	902252105	122	17,204	SH	SOLE
TYSON FOODS, INC. CLASS A	EQUITY	902494103	6910	489,012	SH	SOLE
U S XPRESS ENTERPRISES	EQUITY	90338N103	29	2,405	SH	SOLE
U.S. BANCORP, INC.	EQUITY	902973304	46805	1,951,021	SH	SOLE
U.S. RESTAURANT PROPERTIES INC	EQUITY	902971100	138	8,485	SH	SOLE
U.S.B. HOLDING CO., INC.	EQUITY	902910108	93	5,304	SH	SOLE
UCBH HOLDINGS INC	EQUITY	90262T308	544	18,002	SH	SOLE
UGC EUROPE INC	EQUITY	90268P102	12536	239,092	SH	SOLE
UGI CORP.	EQUITY	902681105	18	607	SH	SOLE
UICI	EQUITY	902737105	200	15,957	SH	SOLE
UIL HOLDINGS CORP.	EQUITY	902748102	175	5,004	SH	SOLE
ULTICOM INC	EQUITY	903844108	49	4,641	SH	SOLE
ULTIMATE ELECTRONIS, INC.	EQUITY	903849107	44	4,685	SH	SOLE
ULTRA PETROLEUM CORP COM	EQUITY	903914109	9575	686400	SH	Sole
ULTRATECH , INC.	EQUITY	904034105	243	8,607	SH	SOLE
UMB FINANCIAL CORP.	EQUITY	902788108	330	6,998	SH	SOLE
UMPQUA HOLDINGS CORP	EQUITY	904214103	229	12,066	SH	SOLE
UNIFI, INC.	EQUITY	904677101	442	92,134	SH	SOLE
UNIFIRST CORP.	EQUITY	904708104	91	3,840	SH	SOLE
UNION BANKSHARES CORP	EQUITY	905399101	98	3,237	SH	SOLE

Union Pac Corp	EQUITY	907818108	1,227	21,100	SH	DEFINED	4
UNION PACIFIC CORP.	EQUITY	907818108	6407	110,140	SH	SOLE	1
UNION PLANTERS CORP	EQUITY	908068109	2772	87,605	SH	SOLE	1
UNIONBANCAL CORP	EQUITY	908906100	37	752	SH	SOLE	1
UNISOURCE ENERGY CORP.	EQUITY	909205106	231	12,154	SH	SOLE	1
UNISYS CORP.	EQUITY	909214108	2492	184,210	SH	SOLE	1
UNIT CORP.	EQUITY	909218109	293	15,575	SH	SOLE	1
UNITED AUTO GROUP, INC.	EQUITY	909440109	157	6,813	SH	SOLE	1
UNITED BANKSHARES INC. WV	EQUITY	909907107	15	514	SH	SOLE	1
UNITED CAPITAL CORPORATION	EQUITY	909912107	21	1,183	SH	SOLE	1
UNITED CMNTY BKS BLAIR	EQUITY	90984P105	216	7,794	SH	SOLE	1
UNITED COMMUNITY FINANCIAL CO	EQUITY	909839102	128	12,912	SH	SOLE	1
UNITED DEFENSE INDS IN	EQUITY	91018B104	12	420	SH	SOLE	1
UNITED DOMINION REALTY TRUST	EQUITY	910197102	3078	168,121	SH	SOLE	1
UNITED FIRE & CASUALTY CO.	EQUITY	910331107	111	3,065	SH	SOLE	1
UNITED HEALTHCARE CORP	EQUITY	91324P102	16092	319,790	SH	SOLE	1
UNITED INDUSTRIAL CORP	EQUITY	910671106	70	4,389	SH	SOLE	1
UNITED MICROELECTRONICS-ADR	EQUITY	910873207	365	80,913	SH	SOLE	1
UNITED MOBILE HOMES INC	EQUITY	911024107	36	2,372	SH	SOLE	1
UNITED NATIONAL BANCORP	EQUITY	910909100	269	8,092	SH	SOLE	1
UNITED NATURAL FOODS, INC.	EQUITY	911163103	272	8,182	SH	SOLE	1
UNITED ONLINE INC	EQUITY	911268100	423	12,163	SH	SOLE	1
UNITED PANAM FINANCIAL CORP	EQUITY	911301109	29	1,681	SH	SOLE	1
UNITED PARCEL SERVICE CLASS -B	EQUITY	911312106	31391	492,020	SH	SOLE	1
UNITED PARCEL SVC INC	EQUITY	911312106	14293	224,030	SH	DEFINED	2
UNITED RENTALS, INC.	EQUITY	911363109	2082	129,416	SH	SOLE	1
UNITED SECURITY BANCSHARES	EQUITY	911460103	105	4,206	SH	SOLE	1
UNITED STATES STEEL CORP	EQUITY	912909108	880	47,879	SH	SOLE	1

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

UNITED STATIONERS, INC.	EQUITY	913004107	492	13,048	SH	SOLE	1
UNITED SURGICAL PARTNERS	EQUITY	913016309	208	7,350	SH	SOLE	1
UNITED SURGICAL PARTNERS	EQUITY	913016309	1313	46,400	SH	DEFINED	2
UNITED SURGICAL PRTRNS COM	EQUITY	913016309	24828	877300	SH	Sole	3
UNITED TECHNOLOGIES CORP	EQUITY	913017109	14915	193,000	SH	DEFINED	2
UNITED TECHNOLOGIES CORP.	EQUITY	913017109	15641	202,400	SH	SOLE	1
UNITED THERAPEUTICS CORP.	EQUITY	91307C102	168	7,446	SH	SOLE	1
UNITEDGLOBALCOM INC. CLASS A	EQUITY	913247508	8	1,238	SH	SOLE	1
UNITEDHEALTH GROUP INC	EQUITY	91324P102	275	5,460	SH	DEFINED	2
UNITRIN, INC.	EQUITY	913275103	4644	152,454	SH	SOLE	1
UNIVERSAL AMER FINANCIAL CORP	EQUITY	913377107	89	10,053	SH	SOLE	1
UNIVERSAL COMPRESSION HLDGS	EQUITY	913431102	125	5,789	SH	SOLE	1
UNIVERSAL CORP.	EQUITY	913456109	1896	45,013	SH	SOLE	1
UNIVERSAL DISPLAY CORP.	EQUITY	91347P105	65	6,212	SH	SOLE	1
UNIVERSAL ELECTRONICS INC.	EQUITY	913483103	67	5,813	SH	SOLE	1
UNIVERSAL FOREST PRODUCTS, INC	EQUITY	913543104	163	6,637	SH	SOLE	1
UNIVERSAL HEALTH REALTY INCOME	EQUITY	91359E105	127	4,672	SH	SOLE	1
UNIVERSAL HEALTH SERVICES - B	EQUITY	913903100	4014	81,177	SH	SOLE	1
UNIVERSITY OF PHOENI	EQUITY	037604204	18	267	SH	SOLE	1
UNIVISION COMMUNICATIONS, INC.	EQUITY	914906102	4530	141,741	SH	SOLE	1
UNIVISION COMMUNICATNS CL A	EQUITY	914906102	22212	695642	SH	Sole	3
UNIZAN FINANCIAL CORP	EQUITY	91528W101	184	9,235	SH	SOLE	1
UNOCAL CORP.	EQUITY	915289102	3640	115,474	SH	SOLE	1
UNOVA, INC.	EQUITY	91529B106	288	19,659	SH	SOLE	1
UNUMPROVIDENT CORP.	EQUITY	91529Y106	1968	133,272	SH	SOLE	1
URBAN OUTFITTERS INC COM	EQUITY	917047102	6539	250932	SH	Sole	3
URBAN OUTFITTERS, INC.	EQUITY	917047102	273	10,490	SH	SOLE	1
URS CORP.	EQUITY	903236107	132	6,827	SH	SOLE	1
URSTADT BIDDLE [A]	EQUITY	917286205	121	8,932	SH	SOLE	1
US CELLULAR	EQUITY	911684108	2403	84,023	SH	SOLE	1
US ONCOLOGY, INC.	EQUITY	90338W103	214	29,343	SH	SOLE	1
US PHYSICAL THERAPY INC	EQUITY	90337L108	62	5,075	SH	SOLE	1
USANA HEALTH SCIENCES INC	EQUITY	90328M107	92	1,884	SH	SOLE	1
USEC, INC	EQUITY	90333E108	229	35,084	SH	SOLE	1
USF CORP	EQUITY	91729Q101	363	11,480	SH	SOLE	1
USG CORP.	EQUITY	903293405	269	15,628	SH	SOLE	1
USI HOLDINGS CORP	EQUITY	90333H101	124	9,550	SH	SOLE	1
UST INC	EQUITY	902911106	5427	154,268	SH	DEFINED	2
UST INC.	EQUITY	902911106	2612	74,253	SH	SOLE	1
UTI WORLDWIDE INC	EQUITY	G87210103	1218	39900	SH	Sole	3
UTSTARCOM INC	EQUITY	918076100	40	1,260	SH	SOLE	1
V. F. CORP.	EQUITY	918204108	1853	47,616	SH	SOLE	1
VAIL RESORTS, INC.	EQUITY	91879Q109	114	7,999	SH	SOLE	1
VALANCE TECHNOLOGY, INC	EQUITY	918914102	72	21,148	SH	SOLE	1
VALASSIS COMMUNICATIONS, INC.	EQUITY	918866104	1922	72,787	SH	SOLE	1
VALERO ENERGY CORP.	EQUITY	91913Y100	7234	189,019	SH	SOLE	1
VALHI INC	EQUITY	918905100	129	11,430	SH	SOLE	1
VALLEY NATIONAL BANC	EQUITY	919794107	40	1,419	SH	SOLE	1
VALMONT INDUSTRIES, INC.	EQUITY	920253101	124	6,257	SH	SOLE	1
VALSPAR CORP.	EQUITY	920355104	3300	70,731	SH	SOLE	1
VALUE LINE, INC.	EQUITY	920437100	28	574	SH	SOLE	1
VALUECLICK INC.	EQUITY	92046N102	237	28,211	SH	SOLE	1
VALUEVISION MEDIA INC	EQUITY	92047K107	114	7,216	SH	SOLE	1
VANS, INC.	EQUITY	921930103	84	7,689	SH	SOLE	1
VARCO INTERNATIONAL	EQUITY	922122106	2313	136,799	SH	SOLE	1
VARIAN MED SYS INC COM	EQUITY	92220P105	4739	82452	SH	Sole	3

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

VARIAN MEDICAL SYSTEMS INC	EQUITY	92220P105	5514	95,923	SH	SOLE	1
VARIAN SEMICONDUCTOR COM	EQUITY	922207105	20764	554450	SH	SOLE	3
VARIAN SEMICONDUCTOR EQUIPMENT	EQUITY	922207105	455	12,141	SH	SOLE	1
VARIAN, INC.	EQUITY	922206107	1873	59,706	SH	SOLE	1
VASTERA INC	EQUITY	92239N109	59	11,443	SH	SOLE	1
VCA ANTECH INC	EQUITY	918194101	304	12,922	SH	SOLE	1
VECTOR GROUP LTD.	EQUITY	92240M108	143	9,946	SH	SOLE	1
VECTREN CORP	EQUITY	92240G101	2468	104,482	SH	SOLE	1
VEECO INSTRUMENTS, INC.	EQUITY	922417100	194	9,734	SH	SOLE	1
VENTANA MEDICAL SYSTEMS, INC.	EQUITY	92276H106	212	5,254	SH	SOLE	1
VENTAS, INC.	EQUITY	92276F100	542	31,683	SH	SOLE	1
VERINT SYS INC COM	EQUITY	92343X100	9495	443700	SH	SOLE	3
VERINT SYSTEMS	EQUITY	92343X100	56	2,618	SH	SOLE	1
VERISIGN, INC.	EQUITY	92343E102	246	18,283	SH	SOLE	1
VERITAS DGC, INC.	EQUITY	92343P107	105	13,140	SH	SOLE	1
VERITAS SOFTWARE CO COM	EQUITY	923436109	9557	304358	SH	SOLE	3
VERITAS SOFTWARE CORP	EQUITY	923436109	37033	1,179,400	SH	DEFINED	2
VERITAS SOFTWARE CORP.	EQUITY	923436109	6745	213,980	SH	SOLE	1
VERITY INC COM	EQUITY	92343C106	117	8,949	SH	SOLE	1
VERIZON COMMUNICATIONS	EQUITY	92343V104	92502	2,851,470	SH	SOLE	1
Verizon Communications	EQUITY	92343V104	1,622	50,000	SH	DEFINED	4
VERIZON COMMUNICATIONS	EQUITY	92343V104	29	900	SH	DEFINED	2
VERSO TECHNOLOGIES INC	EQUITY	925317109	142	38,259	SH	SOLE	1
VERTEX PHARMACEUTICALS, INC.	EQUITY	92532F100	1717	139,573	SH	SOLE	1
VIACOM INC	EQUITY	925524100	34	890	SH	DEFINED	2
VIACOM INC CLASS B	EQUITY	925524308	15034	392,488	SH	DEFINED	2
VIACOM, INC. CLASS B	EQUITY	925524308	55717	1,454,752	SH	SOLE	1
VIAD CORP.	EQUITY	92552R109	2961	124,003	SH	SOLE	1
VIASAT, INC.	EQUITY	92552V100	158	8,883	SH	SOLE	1
VIASYS HEALTHCARE INC	EQUITY	92553Q209	257	12,729	SH	SOLE	1
VICOR CORP.	EQUITY	925815102	78	8,208	SH	SOLE	1
VICURON PHARMACEUTICALS	EQUITY	926471103	350	19,787	SH	SOLE	1
VIGNETTE CORPORATION	EQUITY	926734104	203	88,186	SH	SOLE	1
VIMPEL-COMMUNICATIONS-SP ADR	EQUITY	68370R109	1704	28,000	SH	SOLE	1
VINTAGE PETROLEUM, INC.	EQUITY	927460105	230	21,131	SH	SOLE	1
VIRAGE LOGIC CORPORATION	EQUITY	92763R104	41	5,375	SH	SOLE	1
VIRBAC CORP	EQUITY	927649103	27	3,748	SH	SOLE	1
VIRGINIA COMMERCE BANCORP	EQUITY	92778Q109	45	2,041	SH	SOLE	1
VIRGINIA FINL CORP	EQUITY	927810101	92	3,055	SH	SOLE	1
VISHAY INTERTECHNOLOGY, INC.	EQUITY	928298108	3919	223,705	SH	SOLE	1
VISTACARE INC	EQUITY	92839Y109	2419	77300	SH	SOLE	3
VISTACARE INC-CL A	EQUITY	92839Y109	155	4,913	SH	SOLE	1
VISTEON CORP.	EQUITY	92839U107	1160	175,758	SH	SOLE	1
VISTEON CORPORATION	EQUITY	92839U107	1	192	SH	DEFINED	2
VISX, INC.	EQUITY	92844S105	1564	82,123	SH	SOLE	1
VITAL IMAGES INC	EQUITY	92846N104	71	3,819	SH	SOLE	1
VITAL SIGNS, INC.	EQUITY	928469105	72	2,469	SH	SOLE	1
VITALWORKS INC	EQUITY	928483106	84	15,976	SH	SOLE	1
VITESSE SEMICONDUCTOR CORP.	EQUITY	928497106	563	87,831	SH	SOLE	1
VITRAN INC COM	EQUITY	92850E107	3019	290000	SH	SOLE	3
VITRIA TECHNOLOGY, INC.	EQUITY	92849Q401	40	7,846	SH	SOLE	1
VIVUS INC.	EQUITY	928551100	50	14,412	SH	SOLE	1
VODAFONE GROUP PLC -SP ADR	EQUITY	92857W100	8176	403,773	SH	SOLE	1
VOLT INFORMATION SCIENCES INC.	EQUITY	928703107	56	3,380	SH	SOLE	1
VORNADO	EQUITY	929042109	56	1,158	SH	SOLE	1
VOTORANTIM CELULOSE - SPON ADR	EQUITY	92906P106	625	23,700	SH	SOLE	1

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

VULCAN MATERIALS CO.	EQUITY	929160109	5005	125,401	SH	SOLE	1
VULCAN MATLS CO	EQUITY	929160109	5602	140,363	SH	DEFINED	2
W HOLDING COMPANY INC.	EQUITY	929251106	347	19,395	SH	SOLE	1
W. R. BERKLEY CORP.	EQUITY	084423102	3982	116,240	SH	SOLE	1
W. W. GRAINGER, INC.	EQUITY	384802104	29832	627,378	SH	SOLE	1
WABASH NATIONAL CORP.	EQUITY	929566107	175	10,964	SH	SOLE	1
WABASH NATL CORP COM	EQUITY	929566107	11734	735700	SH	SOLE	3
WABTEC	EQUITY	929740108	214	13,508	SH	SOLE	1
WACHOVIA CORP	EQUITY	929903102	77442	1,880,110	SH	SOLE	1
WACHOVIA CORP 2ND NEW	EQUITY	929903102	7093	172,200	SH	DEFINED	2
WACKENHUT CORRECTIONS CORP.	EQUITY	929798106	67	3,954	SH	SOLE	1
WADDELL & REED FINANCIAL, INC.	EQUITY	930059100	2738	116,169	SH	SOLE	1
WAL MART STORES INC	EQUITY	931142103	42184	755,290	SH	DEFINED	2
WALGREEN CO.	EQUITY	931422109	13626	444,700	SH	SOLE	1
WAL-MART STORES, INC.	EQUITY	931142103	190933	3,418,675	SH	SOLE	1
WALT DISNEY	EQUITY	254687106	19593	971,410	SH	SOLE	1
WALTER INDUSTRIES, INC.	EQUITY	93317Q105	108	10,073	SH	SOLE	1
WARNACO GROUP INC	EQUITY	934390402	230	14,785	SH	SOLE	1
WARWICK CMNTY BANCORP	EQUITY	936559103	35	1,254	SH	SOLE	1
WARWICK VALLEY TELEPHONE CO	EQUITY	936750108	60	769	SH	SOLE	1
WASHINGTON FEDERAL I	EQUITY	938824109	2462	97,704	SH	SOLE	1
WASHINGTON GROUP INTL INC	EQUITY	938862208	288	10,681	SH	SOLE	1
WASHINGTON MUTUAL INC	EQUITY	939322103	17273	438,730	SH	SOLE	1
WASHINGTON MUTUAL INC	EQUITY	939322103	207	5,250	SH	DEFINED	2
Washington Mutual Savings	EQUITY	939322103	1,638	41,600	SH	DEFINED	4
WASHINGTON POST CO. CLASS B	EQUITY	939640108	8830	13,278	SH	SOLE	1
WASHINGTON REAL ESTATE INV.	EQUITY	939653101	451	15,553	SH	SOLE	1
WASHINGTON TRUST BANCORP, INC.	EQUITY	940610108	134	5,588	SH	SOLE	1
WASTE CONNECTIONS INC	EQUITY	941053100	3597	102,520	SH	DEFINED	2
WASTE CONNECTIONS, INC.	EQUITY	941053100	423	12,062	SH	SOLE	1
WASTE MANAGEMENT, INC.	EQUITY	94106L109	6700	256,030	SH	SOLE	1
WATCHGUARD TECH. INC.	EQUITY	941105108	75	14,032	SH	SOLE	1
WATERS CORP.	EQUITY	941848103	1991	72,568	SH	SOLE	1
WATSCO, INC.	EQUITY	942622200	153	8,019	SH	SOLE	1
WATSON PHARMACEUTICALS INC	EQUITY	942683103	3214	77,100	SH	DEFINED	2
WATSON PHARMACEUTICALS, INC	EQUITY	942683103	3140	75,325	SH	SOLE	1
WATSON WYATT & CO HOLDINGS	EQUITY	942712100	317	14,075	SH	SOLE	1
WATTS WATER TECHNOLOGIES INC., CLASS	EQUITY	942749102	84	4,770	SH	SOLE	1
WAUSAU-MOSINEE PAPER CORP.	EQUITY	943315101	1065	87,249	SH	SOLE	1
WAYNE BANCORP	EQUITY	944293109	62	2,160	SH	SOLE	1
WAYPOINT FINANCIAL CORP.	EQUITY	946756103	261	13,040	SH	SOLE	1
WCI COMMUNITIES INC	EQUITY	92923C104	119	7,197	SH	SOLE	1
WD-40 CO.	EQUITY	929236107	225	7,080	SH	SOLE	1
WEATHERFORDNINTL LTD	EQUITY	G95089101	11925	315,640	SH	SOLE	1
WEBEX COMMUNICATIONS INC (USD)	EQUITY	94767L109	194	10,282	SH	SOLE	1
WEBMD CORPORATION	EQUITY	94769M105	48	5,358	SH	SOLE	1
WEBMETHODS INC	EQUITY	94768C108	157	19,532	SH	SOLE	1
WEBSense INC	EQUITY	947684106	180	8,403	SH	SOLE	1
WEBSense INC	EQUITY	947684106	10284	483475	SH	SOLE	3
WEBSTER FINANCIAL CORP.	EQUITY	947890109	2551	63,958	SH	SOLE	1

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

WEIGHT WATCHERS INTL INC	EQUITY	948626106	32	775	SH	SOLE	1
WEIGHT WATCHERS INTL INC N	EQUITY	948626106	8498	204,275	SH	DEFINED	2
WEINGARTEN REALTY INVESTORS	EQUITY	948741103	30	663	SH	SOLE	1
WEINGARTEN RLTY INVS SH BEN IN	EQUITY	948741103	7555	167900	SH	SOLE	3
WEIS MARKETS INC	EQUITY	948849104	162	4,775	SH	SOLE	1
WELLCHOICE INC	EQUITY	949475107	10	327	SH	SOLE	1
WELLMAN, INC.	EQUITY	949702104	102	13,621	SH	SOLE	1
WELLPOINT HEALTH NETWORKS INC.	EQUITY	94973H108	4964	64,398	SH	SOLE	1
WELLS FARGO + CO NEW	EQUITY	949746101	7040	136,700	SH	DEFINED	2
WELLS FARGO CO.	EQUITY	949746101	44191	858,080	SH	SOLE	1
WENDY'S INTERNATIONAL, INC.	EQUITY	950590109	1640	50,776	SH	SOLE	1
WERNER ENTERPRISES, INC.	EQUITY	950755108	2050	89,303	SH	SOLE	1
WESBANCO, INC.	EQUITY	950810101	181	7,683	SH	SOLE	1
WESCO FINANCIAL CORP	EQUITY	950817106	7	21	SH	SOLE	1
WESCO INTERNATIONAL, INC.	EQUITY	95082P105	36	6,802	SH	SOLE	1
WEST BANCORPORATION	EQUITY	95123P106	118	6,862	SH	SOLE	1
WEST COAST BANCORP	EQUITY	952145100	127	6,497	SH	SOLE	1
WEST CORPORATION	EQUITY	952355105	8	320	SH	SOLE	1
WEST MARINE INC	EQUITY	954235107	97	5,089	SH	SOLE	1
WEST PHARMACEUTICAL SERVICES	EQUITY	955306105	144	4,614	SH	SOLE	1
WESTAMERICA BANKCORPORATION	EQUITY	957090103	2271	51,063	SH	SOLE	1
WESTAR ENERGY	EQUITY	95709T100	2376	128,787	SH	SOLE	1
WESTCORP	EQUITY	957907108	209	5,993	SH	SOLE	1
WESTELL TECHNOLOGIES CL A	EQUITY	957541105	13520	1805034	SH	SOLE	3
WESTELL TECHNOLOGIES INC-A	EQUITY	957541105	142	18,916	SH	SOLE	1
WESTERN DIGITAL CORP.	EQUITY	958102105	47	3,611	SH	SOLE	1
WESTERN GAS RESOURCES, INC.	EQUITY	958259103	1758	46,255	SH	SOLE	1
WESTERN SIERRA BANCORP	EQUITY	959522103	54	1,513	SH	SOLE	1
WESTERN WIRELESS CORP. CLASS A	EQUITY	95988E204	420	22,477	SH	SOLE	1
WESTFIELD FINANCIAL IN	EQUITY	96008D101	46	2,044	SH	SOLE	1
WESTMORELAND COAL CO	EQUITY	960878106	37	2,670	SH	SOLE	1
WESTPORT RES CORP NEW COM	EQUITY	961418100	8067	342700	SH	SOLE	3
WESTPORT RESOURCES	EQUITY	961418100	11	459	SH	SOLE	1
WESTWOOD ONE INC	EQUITY	961815107	6418	212,600	SH	DEFINED	2
WESTWOOD ONE, INC.	EQUITY	961815107	4282	141,843	SH	SOLE	1
WET SEAL, INC.	EQUITY	961840105	96	9,529	SH	SOLE	1
WEYCO GROUP INC	EQUITY	962149100	40	799	SH	SOLE	1
WEYERHAEUSER CO.	EQUITY	962166104	5540	94,780	SH	SOLE	1
WFS FINANCIAL, INC.	EQUITY	92923B106	192	5,187	SH	SOLE	1
WGL HOLDINGS INC.	EQUITY	92924F106	1878	68,101	SH	SOLE	1
W-H ENERGY SERVICES INC	EQUITY	92925E108	169	9,508	SH	SOLE	1
WHIRLPOOL CORP.	EQUITY	963320106	2084	30,751	SH	SOLE	1
WHITE ELECTR DESIGNS C	EQUITY	963801105	86	7,974	SH	SOLE	1
WHITEHALL JEWELLERS IN	EQUITY	965063100	51	4,560	SH	SOLE	1
WHITNEY HOLDING CORP.	EQUITY	966612103	20	579	SH	SOLE	1
WHOLE FOODS MARKET I	EQUITY	966837106	4811	87,150	SH	SOLE	1
WILD OATS MARKETS INC COM	EQUITY	96808B107	1749	160000	SH	SOLE	3
WILD OATS MARKETS, INC.	EQUITY	96808B107	116	10,585	SH	SOLE	1
WILLIAMS COMPANIES, INC.	EQUITY	969457100	2180	231,391	SH	SOLE	1
WILLIAMS SONOMA INC	EQUITY	969904101	5952	220,600	SH	DEFINED	2
WILLIAMS-SONOMA, INC.	EQUITY	969904101	4393	162,819	SH	SOLE	1
WILLOW GROVE BANCORP I	EQUITY	97111W101	76	4,742	SH	SOLE	1
WILMINGTON TRUST CORP	EQUITY	971807102	2841	92,348	SH	SOLE	1
WILSON GREATBATCH TECH INC	EQUITY	972232102	3468	96200	SH	SOLE	3
WILSON GREATBATCH TECHNOLOGIES	EQUITY	972232102	306	8,498	SH	SOLE	1
WILSONS THE LEATHER EXPERTS	EQUITY	972463103	59	7,380	SH	SOLE	1

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

WITEL COMMUNICATIONS INC	EQUITY	972487102	180	11,237	SH	SOLE	1
WIMM-BILL-DANN FOODS ADR	EQUITY	97263M109	2335	121,500	SH	SOLE	1
WIND RIVER SYSTEMS INC.	EQUITY	973149107	797	140,107	SH	SOLE	1
WINN-DIXIE STORES, INC.	EQUITY	974280109	643	66,639	SH	SOLE	1
WINNEBAGO INDUSTRIES, INC.	EQUITY	974637100	237	5,313	SH	SOLE	1
WINSTON HOTELS INC	EQUITY	97563A102	67	7,343	SH	SOLE	1
WINTRUST FINANCIAL CORP	EQUITY	97650W108	281	7,434	SH	SOLE	1
WIRELESS FACILITIES COM	EQUITY	97653A103	17639	1482282	SH	SOLE	3
WIRELESS FACILITIES INC.	EQUITY	97653A103	137	11,481	SH	SOLE	1
WISCONSIN ENERGY CORP.	EQUITY	976657106	5019	164,178	SH	SOLE	1
WM. WRIGLEY JR. CO.	EQUITY	982526105	5375	97,200	SH	SOLE	1
WMS INDUSTRIES INC.	EQUITY	929297109	213	9,404	SH	SOLE	1
WOLVERINE WORLD WIDE, INC.	EQUITY	978097103	331	17,044	SH	SOLE	1
WOODHEAD INDS INC COM	EQUITY	979438108	63	4,182	SH	SOLE	1
WOODWARD GOVERNOR CO.	EQUITY	980745103	164	3,782	SH	SOLE	1
WORLD ACCEPTANCE CORP.	EQUITY	981419104	86	6,379	SH	SOLE	1
WORLD FUEL SVCS CORP	EQUITY	981475106	113	4,021	SH	SOLE	1
WORLD WRESTLING ENTMNT	EQUITY	98156Q108	52	5,175	SH	SOLE	1
WORTHINGTON INDS IN	EQUITY	981811102	883	70,300	SH	DEFINED	2
WORTHINGTON INDUSTRIES, INC.	EQUITY	981811102	480	38,203	SH	SOLE	1
WPS RESOURCES CORP.	EQUITY	92931B106	1877	45,565	SH	SOLE	1
WRIGHT MED GROUP INC	EQUITY	98235T107	938	37,147	SH	SOLE	1
WSFS FINANCIAL CORP	EQUITY	929328102	105	2,504	SH	SOLE	1
WYETH	EQUITY	983024100	66883	1,450,815	SH	SOLE	1
WYNDHAM INTERNATIONAL, INC.	EQUITY	983101106	112	200,000	SH	SOLE	1
WYNN RESORTS LTD	EQUITY	983134107	8	415	SH	SOLE	1
XCEL STATES POWER-MINES	EQUITY	98389B100	2802	181,094	SH	SOLE	1
XEROX CORP.	EQUITY	984121103	3611	351,979	SH	SOLE	1
XICOR INC	EQUITY	984903104	99	10,699	SH	SOLE	1
XILINX, INC.	EQUITY	983919101	5024	176,710	SH	SOLE	1
XL CAPITAL LTD	EQUITY	G98255105	4570	59,010	SH	SOLE	1
XM SATELLITE RADIO HOLDINGS	EQUITY	983759101	22	1,415	SH	SOLE	1
XOMA LTD ORD	EQUITY	G9825R107	9946	1344000	SH	SOLE	3
X-RITE, INC.	EQUITY	983857103	98	8,654	SH	SOLE	1
XTO ENERGY CORP COM	EQUITY	98385X106	8817	420066	SH	SOLE	3
XTO ENERGY INC	EQUITY	98385X106	5408	257,636	SH	SOLE	1
XTO ENERGY INC	EQUITY	98385X106	1436	68,400	SH	DEFINED	2
YADKIN VY BK & TR ELKIN N C	EQUITY	984308106	59	3,343	SH	SOLE	1
YAHOO INC	EQUITY	984332106	36752	1,038,775	SH	DEFINED	2
YAHOO!, INC.	EQUITY	984332106	13497	185,842	SH	SOLE	1
YANKEE CANDLE INC	EQUITY	984757104	4148	162,800	SH	DEFINED	2
YARDVILLE NATL BANCORP	EQUITY	985021104	74	3,538	SH	SOLE	1
YELLOW CORP.	EQUITY	985509108	378	12,689	SH	SOLE	1
YORK INTERNATIONAL CORP.	EQUITY	986670107	2455	70,981	SH	SOLE	1
YOUNG BROADCASTING, INC. CLASS A	EQUITY	987434107	105	5,354	SH	SOLE	1
YOUNG INNOVATIONS INC	EQUITY	987520103	55	1,724	SH	SOLE	1
YPF S.A.-Sponsored ADR	EQUITY	984245100	265	9,000	SH	SOLE	1
Yum Brands Inc	EQUITY	988498101	1,333	45,000	SH	DEFINED	4
YUM! BRANDS INC	EQUITY	988498101	3908	131,953	SH	SOLE	1
ZALE CORP.	EQUITY	988858106	607	13,666	SH	SOLE	1
ZEBRA TECHNOLOGIES CORP. CLASS A	EQUITY	989207105	35	679	SH	SOLE	1
ZEBRA TECHNOLOGIES CP CL A	EQUITY	989207105	40788	790917	SH	SOLE	3
ZENITH NATIONAL INSURANCE CORP	EQUITY	989390109	105	3,770	SH	SOLE	1
ZIMMER HLDGS INC COM	EQUITY	98956P102	10342	187704	SH	SOLE	3
ZIMMER HOLDINGS INC	EQUITY	98956P102	5590	101,445	SH	SOLE	1
ZIONS BANCORPORATION	EQUITY	989701107	3801	67,891	SH	SOLE	1

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

ZOLL MEDICAL CORP.	EQUITY	989922109	116	3,624	SH	SOLE	1
ZORAN CORP.	EQUITY	98975F101	339	17,320	SH	SOLE	1
ZYGO CORP.	EQUITY	989855101	110	6,745	SH	SOLE	1
ZYMOGENETICS INC	EQUITY	98985T109	79	5,422	SH	SOLE	1