

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

AMERICAN INTERNATIONAL GROUP INC
Form 13F-HR
August 14, 2002

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 2002

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: Edward E. Matthews

Title: Senior Vice Chairman -- Investments and Financial Services

Phone: (212) 770-7000

Signature, Place, and Date of Signing:

/s/ Edward E. Matthews ----- (Signature)	New York, New York ----- (City, State)	August 14, 2002 ----- (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: 3,688

Form 13F Information Table Value Total: \$19,708,398 (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	SUNAMERICA ASSET MANAGEMENT CORP.
3	28-3463	JOHN MCSTAY INVESTMENT COUNSEL, L.P.
4	28-5794	HSB GROUP, INC.

File Number ----- (Consolidated)
As of 6/30/02

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN
----------------	-------------	-------	-----------------	-----------------	---------	-----------	----------------

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

1-800 CONTACTS INC	EQUITY	681977104	26	1,894	SH	DEFINED
1-800-FLOWERS.COM INC	EQUITY	68243Q106	49	4,414	SH	DEFINED
1ST SOURCE CORP.	EQUITY	336901103	128	5,167	SH	DEFINED
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	1015467	53,445,620	SH	DEFINED
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	9	462	SH	DEFINED
3COM CORP.	EQUITY	885535104	2027	460,658	SH	DEFINED
3D SYSTEMS CORPORATION	EQUITY	88554D205	31	2,571	SH	DEFINED
3M	EQUITY	88579Y101	2645	21,500	SH	DEFINED
3M CO	EQUITY	88579Y101	23021	187,160	SH	DEFINED
3M CO	EQUITY	88579Y101	3690	30,000	SH	SOLE
3M CO	EQUITY	88579Y101	19039	154,792	SH	SOLE
3TEC ENERGY CORPORATION	EQUITY	88575R308	97	5,593	SH	DEFINED
4KIDS ENTERTAINMENT INC	EQUITY	350865101	70	3,392	SH	DEFINED
7-ELEVEN INC.	EQUITY	817826209	67	8,273	SH	DEFINED
99 CENTS ONLY STORES	EQUITY	65440K106	2303	89,776	SH	DEFINED
99 CENTS ONLY STORES COM	EQUITY	65440K106	21	808,530	SH	SOLE
A C MOORE ARTS & CRAFT	EQUITY	00086T103	102	2,164	SH	DEFINED
A.G. EDWARDS, INC.	EQUITY	281760108	4049	104,166	SH	DEFINED
AAIPHARMA INC	EQUITY	00252W104	89	3,973	SH	DEFINED
AAON INC	EQUITY	000360206	63	3,355	SH	DEFINED
AAR CORP.	EQUITY	000361105	93	9,135	SH	DEFINED
AARON RENTS, INC.	EQUITY	002535201	113	4,704	SH	DEFINED
ABBOTT LABORATORIES	EQUITY	002824100	29868	793,315	SH	DEFINED
ABBOTT LABS	EQUITY	2824100	2717	75,762	SH	SOLE
Abbott Labs	EQUITY	002824100	3012	80,000	SH	DEFINED
ABC BANCORP	EQUITY	000400101	53	3,528	SH	DEFINED
ABERCROMBIE AND FITCH CO	EQUITY	002896207	2412	100,000	SH	SOLE
ABERCROMBIE AND FITCH CO	EQUITY	002896207	3377	140,000	SH	SOLE
ABERCROMBIE AND FITCH CO.	EQUITY	002896207	3082	127,786	SH	DEFINED
ABGENIX, INC.	EQUITY	00339B107	296	30,226	SH	DEFINED
ABIOMED, INC.	EQUITY	003654100	38	4,450	SH	DEFINED
ABM INDUSTRIES, INC.	EQUITY	000957100	234	13,454	SH	DEFINED
ACACIA RESEARCH CORP.	EQUITY	003881109	50	7,009	SH	DEFINED
ACADIA REALTY TRUST	EQUITY	004239109	39	4,771	SH	DEFINED
ACCLAIM ENTERTAINMENT, INC.	EQUITY	004325205	88	24,857	SH	DEFINED
ACCREDITO HEALTH INC	EQUITY	00437V104	1384	30,000	SH	SOLE
ACCREDITO HEALTH INC COM	EQUITY	00437V104	44	961,915	SH	SOLE
ACCREDITO HEALTH INC.	EQUITY	00437V104	19	412	SH	DEFINED
ACE LIMITED F	EQUITY	G0070K103	62	2,000	SH	SOLE
ACE LTD	EQUITY	G0070K103	3717	117,640	SH	DEFINED
ACME COMMUNICATION INC	EQUITY	004631107	24	3,295	SH	DEFINED
ACTEL CORP.	EQUITY	004934105	158	7,514	SH	DEFINED
ACTERNA CORP	EQUITY	00503U105	4	9,541	SH	DEFINED
ACTION PERFORMANCE CO., INC.	EQUITY	004933107	176	5,566	SH	DEFINED
ACTIVE POWER INC	EQUITY	00504W100	43	11,958	SH	DEFINED
ACTIVISION INC NEW	EQUITY	004930202	5902	203,100	SH	SOLE
ACTIVISION, INC.	EQUITY	004930202	2311	79,522	SH	DEFINED
ACTRADE FINANCIAL TECHNOLOGIES	EQUITY	00507P102	25	2,443	SH	DEFINED
ACTUANT CORP	EQUITY	00508X203	135	3,273	SH	DEFINED
ACTUATE CORP.	EQUITY	00508B102	71	15,736	SH	DEFINED
ACUITY BRANDS INC	EQUITY	00508Y102	269	14,763	SH	DEFINED
ACXIOM CORP.	EQUITY	005125109	1982	113,303	SH	DEFINED
ADAPTEC, INC.	EQUITY	00651F108	12	1,509	SH	DEFINED
ADC Telecommunications	EQUITY	000886101	229	100,000	SH	DEFINED
ADC TELECOMMUNICATIONS, INC	EQUITY	000886101	906	395,836	SH	DEFINED
ADE CORP.	EQUITY	00089C107	38	3,339	SH	DEFINED
ADMINISTAFF, INC.	EQUITY	007094105	68	6,829	SH	DEFINED

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

ADOBE SYS INC	EQUITY	00724F101	2138	75,000	SH	SOLE
ADOBE SYS INC	EQUITY	00724F101	4566	160,200	SH	SOLE
Adobe Systems	EQUITY	00724F101	1283	45,000	SH	DEFINED
ADOBE SYSTEMS INC.	EQUITY	00724F101	3648	128,004	SH	DEFINED
ADOLOR CORPORATION	EQUITY	00724X102	125	11,138	SH	DEFINED
ADTRAN, INC.	EQUITY	00738A106	1074	56,529	SH	DEFINED
ADVANCE AUTO PARTS	EQUITY	00751Y106	11	196	SH	DEFINED
ADVANCED AUTO PARTS COM	EQUITY	00751Y106	4	66,000	SH	SOLE
ADVANCED DIGITAL INFO CORP.	EQUITY	007525108	187	22,233	SH	DEFINED
ADVANCED ENERGY INDUSTRIES	EQUITY	007973100	131	5,917	SH	DEFINED
ADVANCED FIBRE COMMUNICATIONS	EQUITY	00754A105	1763	106,571	SH	DEFINED
ADVANCED MARKETING SERV. INC.	EQUITY	00753T105	92	5,008	SH	DEFINED
ADVANCED MICRO DEVICES INC	EQUITY	007903107	4374	450,000	SH	SOLE
ADVANCED MICRO DEVICES INC	EQUITY	007903107	6318	650,000	SH	SOLE
ADVANCED MICRO DEVICES, INC.	EQUITY	007903107	2079	213,883	SH	DEFINED
ADVANCED NEUROMOD SYS COM	EQUITY	00757t101	5	178,900	SH	SOLE
ADVANCED NEUROMODULATION S	EQUITY	00757T101	1525	50,000	SH	SOLE
ADVANCED POWER TECHNOLOG INC	EQUITY	00761E108	97	1,960	SH	DEFINED
ADVANCED TISSUE SCIENCES, INC.	EQUITY	00755F103	38	26,122	SH	DEFINED
ADVANCEPCS	EQUITY	00790K109	12642	528,061	SH	DEFINED
ADVANCES NEUROMODULATIONS SYS	EQUITY	00757T101	97	3,175	SH	DEFINED
ADVANTA CORP [B]	EQUITY	007942204	86	7,901	SH	DEFINED
ADVENT SOFTWARE, INC.	EQUITY	007974108	1417	55,135	SH	DEFINED
ADVISORY BRD CO	EQUITY	00762W107	60	1,652	SH	DEFINED
ADVO, INC.	EQUITY	007585102	256	6,736	SH	DEFINED
AEP INDS INC COM	EQUITY	001031103	51	1,446	SH	DEFINED
AEROFLEX, INC	EQUITY	007768104	149	21,424	SH	DEFINED
AEROPOSTALE	EQUITY	007865108	1273	46,500	SH	SOLE
AEROPOSTALE INC	EQUITY	007865108	122	4,461	SH	DEFINED
AES Corp	EQUITY	00130H105	1331	245,594	SH	DEFINED
AETHER SYSTEMS INC.	EQUITY	00808V105	38	12,895	SH	DEFINED
AETNA INC NEW	EQUITY	00817Y108	72	1,500	SH	SOLE
AETNA INC-NEW	EQUITY	00817Y108	3244	67,621	SH	DEFINED
AFC ENTERPRISES	EQUITY	00104Q107	159	5,091	SH	DEFINED
AFFILIATED COMPUTER CL A	EQUITY	008190100	74	1,548,874	SH	SOLE
AFFILIATED COMPUTER SERVICES CLASS A	EQUITY	008190100	8064	169,850	SH	DEFINED
AFFILIATED COMPUTER SVCS I	EQUITY	008190100	5342	112,500	SH	SOLE
AFFILIATED MANAGERS CORP	EQUITY	008252108	49	799,982	SH	SOLE
AFFILIATED MANAGERS GROUP	EQUITY	008252108	19	310	SH	DEFINED
AFFYMETRIX INC	EQUITY	00826T108	17	702	SH	DEFINED
AFFYMETRIX INC COM	EQUITY	00826T108	36	1,520,871	SH	SOLE
AFLAC, INC.	EQUITY	001055102	8542	266,940	SH	DEFINED
AFTERMARKET TECHNOLOGY	EQUITY	008318107	52	2,705	SH	DEFINED
AFTERMARKET TECHNOLOGY COR	EQUITY	008318107	1354	70,500	SH	SOLE
Agco Corp	EQUITY	001084102	683	35,000	SH	DEFINED
AGCO CORP.	EQUITY	001084102	1875	96,156	SH	DEFINED
AGERE SYSTEMS INC CL A CLASS A	EQUITY	00845V100		17	SH	SOLE
AGERE SYSTEMS INC CL B CLASS B	EQUITY	00845V209	1	423	SH	SOLE
AGERE SYSTEMS INC-A	EQUITY	00845V100		2	SH	DEFINED
AGERE SYSTEMS INC-CL B W/I	EQUITY	00845V209	35	23,179	SH	DEFINED
AGILE SOFTWARE CORP.	EQUITY	00846X105	98	13,467	SH	DEFINED
AGILENT TECHNOLOGIES INC.	EQUITY	00846U101	5039	213,050	SH	DEFINED
AGL RESOURCES, INC.	EQUITY	001204106	2834	122,159	SH	DEFINED
AIR PRODS & CHEMS INC COM	EQUITY	009158106	5	92,000	SH	SOLE
AIR PRODUCTS AND CHEMICALS INC	EQUITY	009158106	5144	101,920	SH	DEFINED
AIRBORNE INC.	EQUITY	009269101	2304	120,009	SH	DEFINED
AIRGAS, INC.	EQUITY	009363102	1897	109,677	SH	DEFINED
AIRGATE PCS, INC.	EQUITY	009367103	9	8,734	SH	DEFINED

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

AIRTRAN HOLDINGS, INC.	EQUITY	00949P108	120	22,493	SH	DEFINED
AK STEEL CORP.	EQUITY	001547108	39850	3,110,883	SH	DEFINED
AKAMAI TECHNOLOGIES INC.	EQUITY	00971T101	46	35,126	SH	DEFINED
AKSYS LTD	EQUITY	010196103	63	9,092	SH	DEFINED
ALABAMA NATIONAL BANCORP	EQUITY	010317105	151	3,477	SH	DEFINED
ALAMO GROUP INC	EQUITY	011311107	33	2,212	SH	DEFINED
ALAMOSA HOLDINGS INC.	EQUITY	011589108	37	26,310	SH	DEFINED
ALARIS MEDICAL INC	EQUITY	011637105	128	5,058	SH	DEFINED
ALASKA AIR GROUP, INC.	EQUITY	011659109	1109	42,497	SH	DEFINED
ALASKA COMM. SYS. HLDGS., INC.	EQUITY	01167P101	11	2,211	SH	DEFINED
ALBANY INTERNATIONAL CORP. CLASS A	EQUITY	012348108	1328	49,350	SH	DEFINED
ALBANY MOLECULAR	EQUITY	012423109	156	7,387	SH	DEFINED
ALBEMARLE CORP.	EQUITY	012653101	1648	53,597	SH	DEFINED
ALBERTO-CULVER CO. CLASS B	EQUITY	013068101	1264	26,452	SH	DEFINED
ALBERTSONS INC	EQUITY	013104104	6462	214,164	SH	SOLE
ALBERTSON'S, INC.	EQUITY	013104104	5559	182,500	SH	DEFINED
ALCAN	EQUITY	013716105	5408	144,140	SH	DEFINED
ALCOA, INC.	EQUITY	013817101	14166	427,320	SH	DEFINED
ALCON INC	EQUITY	H01301102	3425	100,000	SH	SOLE
ALDERWOODS GROUP INC	EQUITY	014383103	108	14,247	SH	DEFINED
ALEXANDER & BALDWIN, INC.	EQUITY	014482103	1705	66,774	SH	DEFINED
ALEXANDER'S, INC.	EQUITY	014752109	54	703	SH	DEFINED
ALEXANDRIA REAL ESTATE EQUITIE	EQUITY	015271109	278	5,642	SH	DEFINED
ALEXION PHARMACEUTICLAS, INC.	EQUITY	015351109	98	6,473	SH	DEFINED
ALFA CORP.	EQUITY	015385107	219	18,741	SH	DEFINED
ALICO INC	EQUITY	016230104	36	1,222	SH	DEFINED
ALIGN TECHNOLOGY INC	EQUITY	016255101	48	11,798	SH	DEFINED
ALKERMES INC	EQUITY	01642T108	312	19,469	SH	DEFINED
ALLEGHANY CORP	EQUITY	017175100	16	83	SH	DEFINED
ALLEGHENY ENERGY, INC.	EQUITY	017361106	2364	91,796	SH	DEFINED
ALLEGHENY TECHNOLOGIES, INC.	EQUITY	01741R102	590	37,366	SH	DEFINED
ALLEGIANCE TELECOM I	EQUITY	01747T102	67	36,835	SH	DEFINED
ALLEGIANTE BANCORP INC	EQUITY	017476102	77	4,219	SH	DEFINED
ALLEN TELECOM, INC.	EQUITY	018091108	42	9,812	SH	DEFINED
ALLERGAN, INC.	EQUITY	018490102	21963	329,040	SH	DEFINED
ALLETE INC.	EQUITY	018522102	2967	109,501	SH	DEFINED
ALLIANCE DATA SYS CORP COM	EQUITY	018581108	38	1,472,154	SH	SOLE
ALLIANCE DATA SYSTEMS	EQUITY	018581108	21	841	SH	DEFINED
ALLIANCE GAMING CORP	EQUITY	01859P609	188	15,103	SH	DEFINED
ALLIANCE GAMING CORP COM NEW	EQUITY	01859P609	10	809,600	SH	SOLE
ALLIANCE IMAGING INC	EQUITY	018606202	56	4,162	SH	DEFINED
ALLIANCE SEMICONDUCTOR CORP.	EQUITY	01877H100	64	8,988	SH	DEFINED
ALLIANT CORP	EQUITY	018802108	2570	100,000	SH	SOLE
ALLIANT ENERGY CORP.	EQUITY	018802108	2999	116,706	SH	DEFINED
ALLIANT TECHSYSTEMS COM	EQUITY	018804104	9	137,700	SH	SOLE
ALLIANT TECHSYSTEMS INC	EQUITY	018804104	29	451	SH	DEFINED
ALLIED CAPITAL CORP	EQUITY	01903Q108	4132	182,431	SH	DEFINED
ALLIED WASTE INDUSTRIES, INC.	EQUITY	019589308	1499	156,103	SH	DEFINED
ALLMERICA FINANCIAL CORP	EQUITY	019754100	3163	68,467	SH	DEFINED
ALLOS THERAPEUTICS INC	EQUITY	019777101	74	8,199	SH	DEFINED
ALLOY ONLINE, INC	EQUITY	019855105	161	11,134	SH	DEFINED
ALLSCRIPTS HEALTHCARE SOLUTION	EQUITY	01988P108	31	8,259	SH	DEFINED
ALLSTATE CORP	EQUITY	020002101	5917	160,000	SH	SOLE
ALLSTATE CORP	EQUITY	020002101	18483	499,800	SH	SOLE
ALLSTATE CORP.	EQUITY	020002101	13859	374,780	SH	DEFINED
ALLTEL CORP	EQUITY	020039103	5062	107,709	SH	SOLE
ALLTEL CORP.	EQUITY	020039103	7473	159,010	SH	DEFINED
ALPHARMA INC. CLASS A	EQUITY	020813101	179	10,532	SH	DEFINED
ALTERA CORP.	EQUITY	021441100	2622	192,821	SH	DEFINED

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

ALTIRIS INC	EQUITY	02148M100	9	1,788	SH	DEFINED
AMAZON.COM, INC.	EQUITY	023135106	158	9,698	SH	DEFINED
AMB PPTY CORP	EQUITY	00163T109	5	154,400	SH	SOLE
AMB PROPERTY CORP	EQUITY	00163T109	38	1,211	SH	DEFINED
AMBAC FINANCIAL GROUP INC.	EQUITY	023139108	3260	48,509	SH	DEFINED
AMBASSADORS GROUP INC	EQUITY	023177108	29	1,987	SH	DEFINED
AMC ENTERTAINMENT, INC.	EQUITY	001669100	133	9,380	SH	DEFINED
AMCOL INTERNATIONAL CORP.	EQUITY	02341W103	48	7,077	SH	DEFINED
AMCORE FINANCIAL, INC.	EQUITY	023912108	204	8,811	SH	DEFINED
AMERADA HESS CORP	EQUITY	023551104	3380	40,967	SH	DEFINED
AMERCO, INC.	EQUITY	023586100	53	3,550	SH	DEFINED
AMEREN CORP.	EQUITY	023608102	8377	194,758	SH	DEFINED
Ameren Corporation	EQUITY	023608102	9032	210,000	SH	DEFINED
AMERICA FIRST MORTGAGE INVST	EQUITY	023934102	122	12,407	SH	DEFINED
AMERICA MOVIL-SERIES L ADR	EQUITY	02364W105	3316	247,490	SH	DEFINED
AMERICAN AXLE & MFG HOLDINGS	EQUITY	024061103	11	382	SH	DEFINED
AMERICAN AXLE + MFG HLDGS	EQUITY	024061103	2903	97,600	SH	SOLE
AMERICAN CAP. STRATEGIES, INC.	EQUITY	024937104	8371	304,718	SH	DEFINED
AMERICAN EAGLE OUTFITTERS	EQUITY	02553E106	1963	92,852	SH	DEFINED
AMERICAN EAGLE OUTFITTERS	EQUITY	02553E106	6678	315,900	SH	SOLE
AMERICAN EAGLE OUTFITTERS	EQUITY	02553E106	16070	760,150	SH	SOLE
American Electric Power	EQUITY	025537101	3002	75,000	SH	DEFINED
AMERICAN ELECTRIC POWER, INC.	EQUITY	025537101	18183	454,360	SH	DEFINED
American Express	EQUITY	025816109	1634	45,000	SH	DEFINED
AMERICAN EXPRESS CO	EQUITY	025816109	11164	307,385	SH	SOLE
AMERICAN EXPRESS CO	EQUITY	025816109	25934	714,045	SH	SOLE
AMERICAN EXPRESS CO.	EQUITY	025816109	48080	1,323,790	SH	DEFINED
AMERICAN FINANCIAL GROUP, INC.	EQUITY	025932104	2109	88,236	SH	DEFINED
AMERICAN FINANCIAL HLDGS INC.	EQUITY	026075101	249	8,325	SH	DEFINED
AMERICAN GREETINGS CORP. CLASS A	EQUITY	026375105	503	30,201	SH	DEFINED
AMERICAN HEALTHWAYS INC	EQUITY	02649V104	68	3,815	SH	DEFINED
AMERICAN HOME MTG HLDG	EQUITY	02660M108	29	2,336	SH	DEFINED
AMERICAN INTL GROUP INC	EQUITY	026874107	2064	30,250	SH	SOLE
AMERICAN INTL GROUP INC	EQUITY	026874107	2895	42,437	SH	SOLE
AMERICAN INTL GRP INC COM	EQUITY	026874107	158848	2,328,132	SH	DEFINED
AMERICAN ITALIAN PASTA CO. CLASS A	EQUITY	027070101	302	5,919	SH	DEFINED
AMERICAN MANAGEMENT SYSTEMS	EQUITY	027352103	267	13,977	SH	DEFINED
AMERICAN MED SEC GROUP	EQUITY	02744P101	53	2,203	SH	DEFINED
AMERICAN MEDICAL SYSTEMS HOLDI	EQUITY	02744M108	140	6,967	SH	DEFINED
AMERICAN NATIONAL INS	EQUITY	028591105	14	149	SH	DEFINED
AMERICAN NATL BANKSHAR	EQUITY	027745108	57	2,079	SH	DEFINED
AMERICAN PHARMACEUTICA	EQUITY	02886P109	40	3,217	SH	DEFINED
AMERICAN PHYSICIANS CAPITAL IN	EQUITY	028884104	65	3,546	SH	DEFINED
AMERICAN POWER CONVERSION	EQUITY	029066107	1140	90,282	SH	DEFINED
American Standard Co	EQUITY	029712106	1127	15,000	SH	DEFINED
AMERICAN STANDARD COMPANIES	EQUITY	029712106	3273	43,588	SH	DEFINED
AMERICAN STATES WATER CO.	EQUITY	029899101	143	5,402	SH	DEFINED
AMERICAN SUPERCONDUCTOR CORP	EQUITY	030111108	40	7,307	SH	DEFINED
AMERICAN TOWER CORP	EQUITY	029912201	199	57,667	SH	DEFINED
AMERICAN WATER WORKS CO., INC.	EQUITY	030411102	5554	128,538	SH	DEFINED
AMERICAN WOODMARK CORP.	EQUITY	030506109	92	1,634	SH	DEFINED
AMERICREDIT CORP COM	EQUITY	03060R101	68	2,438,085	SH	SOLE
AMERICREDIT CORP.	EQUITY	03060R101	3676	131,052	SH	DEFINED
AMERIGROUP CORP	EQUITY	03073T102	94	3,435	SH	DEFINED
AMERIPATH, INC.	EQUITY	03071D109	241	10,051	SH	DEFINED
AMERISOURCEBERGEN CO	EQUITY	03073E105	18664	245,574	SH	DEFINED
AMERISTAR CASINOS	EQUITY	03070Q101	107	3,699	SH	DEFINED
AMERITRADE HOLDING CORP	EQUITY	03072H109	150	32,830	SH	DEFINED
AMERON, INC.	EQUITY	030710107	92	1,279	SH	DEFINED
AMERUS GROUP CO.	EQUITY	03072M108	1940	52,285	SH	DEFINED

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

AMETEK, INC.	EQUITY	031100100	2011	53,992	SH	DEFINED
AMGEN INC	EQUITY	031162100	5568	132,944	SH	SOLE
AMGEN INC	EQUITY	031162100	13530	323,055	SH	SOLE
AMGEN, INC.	EQUITY	031162100	23538	416,400	SH	DEFINED
AMKOR TECHNOLOGY, INC	EQUITY	031652100	8	1,235	SH	DEFINED
AMLI RESIDENTIAL PROPERTIES	EQUITY	001735109	131	5,038	SH	DEFINED
AMN HEALTHCARE SERVICE	EQUITY	001744101	7	195	SH	DEFINED
AMN HEALTHCARE SVCS INC	EQUITY	001744101	3501	100,000	SH	SOLE
AMPHENOL CORP. CLASS A	EQUITY	032095101	361	10,019	SH	DEFINED
AMR CORP.	EQUITY	001765106	1211	71,844	SH	DEFINED
AMSOUTH BANCORPORATION	EQUITY	032165102	3748	167,482	SH	DEFINED
AMSURG CORP CL A	EQUITY	03232P405	191	7,288	SH	DEFINED
AMSURG CORP CL A	EQUITY	03232P405	11	400,715	SH	SOLE
AMYLIN PHARMACEUTICALS, INC.	EQUITY	032346108	239	21,869	SH	DEFINED
ANADARKO PETE CORP	EQUITY	032511107	3698	75,000	SH	SOLE
ANADARKO PETE CORP	EQUITY	032511107	11487	233,000	SH	SOLE
ANADARKO PETROLEUM CORP.	EQUITY	032511107	22865	463,802	SH	DEFINED
ANADIGICS, INC.	EQUITY	032515108	90	10,917	SH	DEFINED
ANALOG DEVICES, INC.	EQUITY	032654105	5162	173,810	SH	DEFINED
ANALOGIC CORP.	EQUITY	032657207	116	2,361	SH	DEFINED
ANAREN MICROWAVE, INC	EQUITY	032744104	69	8,020	SH	DEFINED
ANCHOR BANCORP WISCONSIN, INC.	EQUITY	032839102	181	7,523	SH	DEFINED
ANDREW CORP.	EQUITY	034425108	674	45,143	SH	DEFINED
ANDRX GROUP	EQUITY	034553107	5766	213,807	SH	DEFINED
ANGELICA CORP	EQUITY	034663104	53	3,080	SH	DEFINED
ANGLO AMERICAN PLC - UNSP ADR	EQUITY	03485P102	1908	116,710	SH	DEFINED
Anheuser Busch	EQUITY	035229103	2000	40,000	SH	DEFINED
ANHEUSER BUSCH COS INC	EQUITY	035229103	1500	30,000	SH	SOLE
ANHEUSER BUSCH COS INC	EQUITY	035229103	4075	81,500	SH	SOLE
ANHEUSER-BUSCH COMPANIES, INC.	EQUITY	035229103	42364	847,270	SH	DEFINED
ANIXTER INTERNATIONAL, INC.	EQUITY	035290105	262	11,147	SH	DEFINED
ANN TAYLOR STORES CORP.	EQUITY	036115103	399	15,703	SH	DEFINED
ANNALY MTG MGMT INC	EQUITY	035710409	4979	256,649	SH	DEFINED
ANNTAYLOR STORES CORP COM	EQUITY	036115103	49	1,935,500	SH	SOLE
ANSWERTHINK INC	EQUITY	036916104	63	16,728	SH	DEFINED
ANSYS INC	EQUITY	03662Q105	106	5,263	SH	DEFINED
ANTEON INTERNATIONAL CORP	EQUITY	03674E108	135	5,354	SH	DEFINED
ANTEON INTL CORP COM	EQUITY	03674E108	30	1,171,100	SH	SOLE
ANTHEM INC	EQUITY	03674B104	98	1,449	SH	DEFINED
ANTHEM INC COM	EQUITY	03674B104	18	264,764	SH	SOLE
ANTHRACITE CAPITAL INC.	EQUITY	037023108	2867	216,414	SH	DEFINED
ANTIGENICS INC.	EQUITY	037032109	77	7,828	SH	DEFINED
ANWORTH MORTGAGE ASSET	EQUITY	037347101	61	4,356	SH	DEFINED
AO Tafneft ADR	EQUITY	03737P306	1065	77,000	SH	DEFINED
AOL TIME WARNER	EQUITY	00184A105	176	12,567	SH	SOLE
AOL Time Warner	EQUITY	00184A105	618	42,000	SH	DEFINED
AOL TIME WARNER INC.	EQUITY	00184A105	33266	2,261,434	SH	DEFINED
AON CORP.	EQUITY	037389103	3700	125,508	SH	DEFINED
APAC TELESERVICES, INC.	EQUITY	00185E106	54	9,214	SH	DEFINED
APACHE CORP	EQUITY	037411105	4598	80,000	SH	SOLE
APACHE CORP	EQUITY	037411105	13963	242,967	SH	SOLE
APACHE CORP.	EQUITY	037411105	3818	66,418	SH	DEFINED
APARTMENT INVT & MGMT CL A	EQUITY	03748R101	28	572,900	SH	SOLE
APARTMENT INVT & MGMT CO - A	EQUITY	03748R101	52	1,057	SH	DEFINED
APEX MORTGAGE CAPITAL INC	EQUITY	037564101	156	10,426	SH	DEFINED
APHTON CORP.	EQUITY	03759P101	48	6,460	SH	DEFINED
APOGEE ENTERPRISES, INC.	EQUITY	037598109	145	10,120	SH	DEFINED
APOGENT TECHNOLOGIES	EQUITY	03760A101	2835	137,829	SH	DEFINED
APOLLO GROUP INC	EQUITY	037604105	1975	50,100	SH	SOLE

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

APOLLO GROUP INC CL A	EQUITY	037604105	34	862,580	SH	SOLE
APOLLO GROUP INC. (UNIVERSITY OF PHOENIX)	EQUITY	037604204	6	208	SH	DEFINED
APOLLO GROUP, INC. CLASS A	EQUITY	037604105	3310	83,977	SH	DEFINED
APPLE COMPUTER, INC.	EQUITY	037833100	3168	178,756	SH	DEFINED
APPLEBEES INTERNATIONAL, INC.	EQUITY	037899101	18	777	SH	DEFINED
APPLERA CORP APPLIED BIOSYSTEM	EQUITY	038020103	2205	113,139	SH	DEFINED
APPLERA CORP (CELERA GENOMICS GROUP)	EQUITY	038020202	294	24,509	SH	DEFINED
APPLICA INC.	EQUITY	03815A106	72	5,771	SH	DEFINED
APPLIED FILMS CORP	EQUITY	038197109	44	3,935	SH	DEFINED
APPLIED INDUSTRIAL TECH., INC.	EQUITY	03820C105	134	6,851	SH	DEFINED
APPLIED MATERIALS INC	EQUITY	038222105	2853	150,000	SH	SOLE
APPLIED MATERIALS INC	EQUITY	038222105	7656	402,500	SH	SOLE
APPLIED MATERIALS, INC.	EQUITY	038222105	23337	1,226,980	SH	DEFINED
APPLIED MICRO CIRCUITS CORP.	EQUITY	03822W109	702	148,480	SH	DEFINED
APPLIED MOLECULAR EVOLUTION	EQUITY	03823E108	32	5,483	SH	DEFINED
APRIA HEALTHCARE GROUP, INC.	EQUITY	037933108	1883	84,059	SH	DEFINED
APTARGROUP, INC.	EQUITY	038336103	16	520	SH	DEFINED
AQUILA INC	EQUITY	03840P102	5731	716,397	SH	DEFINED
ARAID PHARAMACEUTICLAS, INC.	EQUITY	04033A100	43	10,342	SH	DEFINED
ARAMARK CORP	EQUITY	038521100	10	419	SH	DEFINED
ARBITRON, INC.	EQUITY	03875Q108	327	10,484	SH	DEFINED
ARCH CAP GROUP LTD ORD	EQUITY	G0450A105	4	128,000	SH	SOLE
ARCH CHEMICALS, INC.	EQUITY	03937R102	177	7,159	SH	DEFINED
ARCH COAL, INC.	EQUITY	039380100	1887	83,077	SH	DEFINED
ARCHER DANIELS MIDLAND CO.	EQUITY	039483102	3844	300,548	SH	DEFINED
ARCHSTONE COMMUNITIES TRUST	EQUITY	039583109	68	2,546	SH	DEFINED
ARCHSTONE SMITH TR COM	EQUITY	039583109	31	1,164,208	SH	SOLE
ARCTIC CAT, INC.	EQUITY	039670104	99	5,700	SH	DEFINED
ARDEN GROUP INC	EQUITY	039762109	29	488	SH	DEFINED
ARDEN REALTY INC.	EQUITY	039793104	4533	159,327	SH	DEFINED
ARDEN RLTY GROUP INC COM	EQUITY	039793104	25	886,600	SH	SOLE
ARENA PHARMACEUTICALS INC	EQUITY	040047102	58	6,950	SH	DEFINED
ARGONAUT GROUP, INC.	EQUITY	040157109	165	7,700	SH	DEFINED
ARGOSY GAMING CO.	EQUITY	040228108	252	8,889	SH	DEFINED
ARIBA, INC.	EQUITY	04033V104	383	119,981	SH	DEFINED
ARKANSAS BEST CORP	EQUITY	040790107	1498	58,800	SH	SOLE
ARKANSAS BEST CORP.	EQUITY	040790107	195	7,657	SH	DEFINED
ARMOR HOLDINGS, INC.	EQUITY	042260109	229	8,971	SH	DEFINED
ARQULE, INC.	EQUITY	04269E107	51	7,577	SH	DEFINED
ARRAY BIOPHARMA INC	EQUITY	04269X105	66	6,856	SH	DEFINED
ARRAY BIOPHARMA INC	EQUITY	04269X105	2	250,600	SH	SOLE
ARRIS GROUP INC	EQUITY	04269Q100	105	23,356	SH	DEFINED
ARROW ELECTRONICS INC	EQUITY	042735100	3327	160,338	SH	DEFINED
ARROW FINANCIAL CORP	EQUITY	042744102	77	2,276	SH	DEFINED
ARROW INTERNATIONAL, INC.	EQUITY	042764100	130	3,328	SH	DEFINED
ARTESYN TECHNOLOGIES, INC.	EQUITY	043127109	69	10,553	SH	DEFINED
ARTHROCARE CORP.	EQUITY	043136100	100	7,798	SH	DEFINED
Arthur J Gallagher	EQUITY	363576109	1733	50,000	SH	DEFINED
ARTISAN COMPONENTS INC.	EQUITY	042923102	48	5,294	SH	DEFINED
ARVINMERITOR, INC	EQUITY	043353101	2104	87,679	SH	DEFINED
ASBURY AUTOMOTIVE GROUP	EQUITY	043436104	37	2,744	SH	DEFINED
ASCENTIAL SOFTWARE CORP.	EQUITY	04362P108	1162	416,453	SH	DEFINED
ASHLAND OIL, INC.	EQUITY	044204105	5251	129,644	SH	DEFINED
ASIAINFO HOLDINGS INC.	EQUITY	04518A104	137	10,326	SH	DEFINED
ASPECT COMMUNICATIONS INC.	EQUITY	04523Q102	60	18,747	SH	DEFINED
ASPEN TECHNOLOGY, INC.	EQUITY	045327103	106	12,672	SH	DEFINED
ASSOCIATED BANC-CORP.	EQUITY	045487105	3703	98,200	SH	DEFINED

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

ASSOCIATED ESTATES REALTY	EQUITY	045604105	1280	120,740	SH	DEFINED
ASTEC INDS INC COM	EQUITY	046224101	87	5,424	SH	DEFINED
ASTORIA FINANCIAL CORP.	EQUITY	046265104	3722	116,119	SH	DEFINED
ASTROPOWER INC	EQUITY	04644A101	131	6,684	SH	DEFINED
ASTROPOWER INC COM	EQUITY	04644A101	21	1,079,963	SH	SOLE
ASYST TECHNOLOGIES, INC.	EQUITY	04648X107	259	12,740	SH	DEFINED
AT + T WIRELESS SVCS INC	EQUITY	00209A106	878	150,000	SH	SOLE
AT + T WIRELESS SVCS INC	EQUITY	00209A106	2077	355,000	SH	SOLE
AT RD INC	EQUITY	04648K105	46	7,484	SH	DEFINED
AT&T	EQUITY	001957109	25841	2,415,040	SH	DEFINED
AT&T CORP	EQUITY	1957109	35	3,467	SH	SOLE
AT&T WIRELESS	EQUITY	00209A106	5	1,055	SH	SOLE
AT&T WIRELESS (USD)	EQUITY	00209A106	7477	1,278,202	SH	DEFINED
ATHEROGENICS INC	EQUITY	047439104	64	8,894	SH	DEFINED
ATLANTIC COAST AIRLINES HL	EQUITY	048396105	875	40,300	SH	SOLE
ATLANTIC COAST AIRLINES HLDG.	EQUITY	048396105	315	14,499	SH	DEFINED
ATLAS AIR WORLDWIDE HLDGS INC.	EQUITY	049164106	203	54,773	SH	DEFINED
ATMEL CORP	EQUITY	049513104	8150	1,301,900	SH	SOLE
ATMEL CORP.	EQUITY	049513104	3838	613,060	SH	DEFINED
ATMI INC	EQUITY	00207R101	1707	76,300	SH	SOLE
ATMI, INC.	EQUITY	00207R101	216	9,667	SH	DEFINED
ATMOS ENERGY CORP.	EQUITY	049560105	346	14,745	SH	DEFINED
ATRIX LABS INC	EQUITY	04962L101	165	7,401	SH	DEFINED
ATWOOD OCEANICS, INC.	EQUITY	050095108	120	3,192	SH	DEFINED
AUDIOVOX COPR.	EQUITY	050757103	48	5,981	SH	DEFINED
AUGUST TECHNOLOGY CORP.	EQUITY	05106U105	26	2,611	SH	DEFINED
AURORA FOODS, INC.	EQUITY	05164B106	13	8,437	SH	DEFINED
AUTODESK, INC.	EQUITY	052769106	704	53,132	SH	DEFINED
AUTOLIV, INC.	EQUITY	052800109	36	1,418	SH	DEFINED
AUTOMATIC DATA PROCESSING INC.	EQUITY	053015103	13959	320,520	SH	DEFINED
AUTONATION INC	EQUITY	05329W102	42	2,875	SH	DEFINED
AUTOZONE, INC.	EQUITY	053332102	3730	48,248	SH	DEFINED
AVALONBAY COMM	EQUITY	053484101	14	293,505	SH	SOLE
AVALONBAY COMMUNITIE	EQUITY	053484101	40	865	SH	DEFINED
AVANEX CORP	EQUITY	05348W109	41	20,893	SH	DEFINED
AVATAR HOLDINGS, INC.	EQUITY	053494100	43	1,538	SH	DEFINED
AVAYA INC	EQUITY	53499109	2	548	SH	SOLE
AVAYA INC.	EQUITY	053499109	828	167,231	SH	DEFINED
AVENUE A INC	EQUITY	053566105	44	12,387	SH	DEFINED
AVERY DENNISON CORP	EQUITY	053611109	1255	20,000	SH	SOLE
AVERY DENNISON CORP	EQUITY	053611109	10974	174,880	SH	SOLE
AVERY DENNISON CORP.	EQUITY	053611109	3172	50,548	SH	DEFINED
AVIALL, INC.	EQUITY	05366B102	93	6,645	SH	DEFINED
AVID TECHNOLOGY, INC.	EQUITY	05367P100	82	8,884	SH	DEFINED
AVIGEN, INC.	EQUITY	053690103	67	7,171	SH	DEFINED
AVISTA CORP	EQUITY	05379B107	235	17,052	SH	DEFINED
AVNET, INC.	EQUITY	053807103	3973	180,653	SH	DEFINED
AVOCENT CORPORATION	EQUITY	053893103	1150	72,232	SH	DEFINED
AVON PRODS INC	EQUITY	054303102	1306	25,000	SH	SOLE
AVON PRODS INC	EQUITY	054303102	5694	109,000	SH	SOLE
AVON PRODUCTS, INC.	EQUITY	054303102	6932	132,700	SH	DEFINED
AVX CORP	EQUITY	002444107	222	13,615	SH	DEFINED
AXCAN PHARMA INC COM	EQUITY	054923107	6	390,900	SH	SOLE
AXCELIS TECHNOLOGIES INC	EQUITY	054540109	395	34,947	SH	DEFINED
AXT INC.	EQUITY	00246W103	53	6,656	SH	DEFINED
AZTAR CORP.	EQUITY	054802103	254	12,216	SH	DEFINED
B I S Y S GROUP INC	EQUITY	055472104	86	2,571,286	SH	SOLE
BAKER HUGHES INC.	EQUITY	057224107	4	107,300	SH	SOLE

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

BAKER HUGHES, INC.	EQUITY	057224107	8946	268,730	SH	DEFINED
BALDOR ELECTRIC CO.	EQUITY	057741100	274	10,859	SH	DEFINED
BALDWIN & LYONS, INC., CLASS B	EQUITY	057755209	46	2,036	SH	DEFINED
BALL CORP.	EQUITY	058498106	1092	26,315	SH	DEFINED
BALLY TOTAL FITNESS HLDG COR COM	EQUITY	05873K108	206	11,020	SH	DEFINED
BANC CORP	EQUITY	05944B103	41	4,660	SH	DEFINED
BANCFIRST CORP.	EQUITY	05945F103	64	1,390	SH	DEFINED
BANCO DE CHILE-ADR	EQUITY	059520106	613	37,599	SH	DEFINED
BANCORP CONN INC	EQUITY	059684100	44	1,554	SH	DEFINED
BANCORPSOUTH, INC.	EQUITY	059692103	24	1,175	SH	DEFINED
BANDAG, INC.	EQUITY	059815100	862	30,423	SH	DEFINED
BANK AMER CORP	EQUITY	060505104	11601	164,875	SH	SOLE
BANK AMER CORP	EQUITY	060505104	41122	646,025	SH	SOLE
BANK ATLANTIC BANCORP CLASS A	EQUITY	065908501	184	14,865	SH	DEFINED
BANK MUTUAL CORP	EQUITY	063748107	81	3,964	SH	DEFINED
BANK OF AMERICA CORP	EQUITY	060505104	55132	783,570	SH	DEFINED
BANK OF GRANITE CORP.	EQUITY	062401104	96	4,865	SH	DEFINED
BANK OF HAWAII CORP	EQUITY	062540109	2639	94,256	SH	DEFINED
BANK OF NEW YORK CO., INC.	EQUITY	064057102	38744	1,147,960	SH	DEFINED
BANK OF THE OZARKS INC	EQUITY	063904106	35	1,586	SH	DEFINED
BANK ONE CORP	EQUITY	06423A103	1924	50,000	SH	SOLE
BANK UNITED CORP-CPR WI	EQUITY	065416117	46	506,802	SH	DEFINED
BANKNORTH GROUP INC.	EQUITY	06646R107	4955	190,426	SH	DEFINED
BANKONE CORP.	EQUITY	06423A103	22867	594,250	SH	DEFINED
BANKUNITED FINANCIAL CORP CLASS A	EQUITY	06652B103	146	7,613	SH	DEFINED
BANNER CORPORATION	EQUITY	06652V109	91	3,681	SH	DEFINED
BANTA CORP.	EQUITY	066821109	1470	40,939	SH	DEFINED
BARNES & NOBLE, INC.	EQUITY	067774109	11355	429,632	SH	DEFINED
BARNES GROUP, INC.	EQUITY	067806109	85	3,696	SH	DEFINED
BARR LABORATORIES, INC	EQUITY	068306109	4665	73,435	SH	DEFINED
BARRA, INC.	EQUITY	068313105	212	5,715	SH	DEFINED
BARRICK GOLD CORP COM	EQUITY	067901108	4	190,000	SH	SOLE
BARRICK GOLD CORP.	EQUITY	067901108	4609	242,730	SH	DEFINED
BASSETT FURNITURE INDUSTRIES	EQUITY	070203104	70	3,594	SH	DEFINED
BAUSCH & LOMB, INC.	EQUITY	071707103	845	24,952	SH	DEFINED
BAXTER INTERNATIONAL, INC.	EQUITY	071813109	14132	317,930	SH	DEFINED
BAXTER INTL INC	EQUITY	071813109	4446	100,021	SH	SOLE
BAXTER INTL INC	EQUITY	071813109	6204	139,571	SH	SOLE
BAY VIEW CAPITAL CORP.	EQUITY	07262L101	143	22,379	SH	DEFINED
BBT CORP.	EQUITY	054937107	8300	215,031	SH	DEFINED
BE AEROSPACE, INC.	EQUITY	073302101	168	12,728	SH	DEFINED
BEA SYSTEMS, INC.	EQUITY	073325102	149	15,669	SH	DEFINED
BEAR STEARNS COS	EQUITY	073902108	4613	75,375	SH	DEFINED
BEASLEY BROADCAST GROUP, INC.	EQUITY	074014101	31	2,089	SH	DEFINED
BEAZER HOMES USA INC COM	EQUITY	07556Q105	17	207,200	SH	SOLE
BEAZER HOMES USA, INC.	EQUITY	07556Q105	341	4,260	SH	DEFINED
BEBE STORES, INC.	EQUITY	075571109	32	1,560	SH	DEFINED
Beckman Coulter Inc	EQUITY	075811109	250	5,000	SH	DEFINED
BECKMAN COULTER, INC.	EQUITY	075811109	3978	79,712	SH	DEFINED
BECTON, DICKINSON AND CO.	EQUITY	075887109	4229	122,747	SH	DEFINED
BED BATH & BEYOND INC COM	EQUITY	075896100	22	589,200	SH	SOLE
BED BATH & BEYOND, INC.	EQUITY	075896100	5511	146,026	SH	DEFINED
BEDFORD PRPTY INVESTORS, INC.	EQUITY	076446301	3016	111,284	SH	DEFINED
BEI TECHNOLOGIES INC	EQUITY	05538P104	45	3,894	SH	DEFINED
BEL FUSE INC. CLASS B	EQUITY	077347300	94	3,492	SH	DEFINED
BELDEN, INC.	EQUITY	077459105	169	8,086	SH	DEFINED
BELL MICROPRODUCTS INC	EQUITY	078137106	50	6,208	SH	DEFINED
BELLSOUTH CORP.	EQUITY	079860102	31163	989,290	SH	DEFINED

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

BELO CORP.	EQUITY	080555105	3260	144,173	SH	DEFINED
BEMIS CO., INC.	EQUITY	081437105	1161	24,447	SH	DEFINED
BEMIS INC	EQUITY	081437105	1188	25,000	SH	SOLE
BEMIS INC	EQUITY	081437105	12220	257,255	SH	SOLE
BENCHMARK ELECTRONICS, INC.	EQUITY	08160H101	236	8,122	SH	DEFINED
BENIHANA INC [A]	EQUITY	082047200	27	1,459	SH	DEFINED
BENTLEY PHARMACEUTICAL	EQUITY	082657107	50	4,325	SH	DEFINED
BERKSHIRE HATHAWAY INC DEL	EQUITY	084670207	8512	3,810	SH	SOLE
BERKSHIRE HATHAWAY INC DEL CL	EQUITY	084670207	9991	4,472	SH	SOLE
BERKSHIRE HILLS BANCOR	EQUITY	084680107	58	2,227	SH	DEFINED
BERRY PETROLEUM CO. CLASS A	EQUITY	085789105	99	5,898	SH	DEFINED
BEST BUY CO., INC.	EQUITY	086516101	5835	160,750	SH	DEFINED
BEVERLY ENTERPRISES, INC.	EQUITY	087851309	266	34,977	SH	DEFINED
BIG LOTS INC.	EQUITY	089302103	1056	53,673	SH	DEFINED
BIOGEN, INC.	EQUITY	090597105	4771	115,148	SH	DEFINED
BIOMARIN PHARMACEUTICAL INC.	EQUITY	09061G101	68	12,937	SH	DEFINED
BIOMET, INC.	EQUITY	090613100	3635	134,042	SH	DEFINED
BIOPURE CORP.	EQUITY	09065H105	51	6,627	SH	DEFINED
BIO-RAD LABORATORIES, INC., CLASS A	EQUITY	090572207	274	6,030	SH	DEFINED
BIORELIANCE CORP	EQUITY	090951104	30	1,224	SH	DEFINED
BIOSITE INC.	EQUITY	090945106	115	4,095	SH	DEFINED
BIO-TECHNOLOGY GENERAL CORP.	EQUITY	090578105	125	20,867	SH	DEFINED
BIOVAIL CORP	EQUITY	09067J109	30	1,023,654	SH	SOLE
BISYS GROUP, INC.	EQUITY	055472104	5129	154,032	SH	DEFINED
BJ SERVICES CO.	EQUITY	055482103	5206	153,652	SH	DEFINED
BJ SVCS CO	EQUITY	055482103	1823	53,800	SH	SOLE
BJ'S WHOLESALE CLUB INC.	EQUITY	05548J106	4727	122,792	SH	DEFINED
BKF CAPITAL GROUP INC	EQUITY	05548G102	59	2,087	SH	DEFINED
BLACK & DECKER CORP.	EQUITY	091797100	1791	37,162	SH	DEFINED
BLACK BOX CORP.	EQUITY	091826107	295	7,233	SH	DEFINED
BLACK HILLS CORP.	EQUITY	092113109	1518	43,871	SH	DEFINED
BLACKROCK INC	EQUITY	09247X101	10	237	SH	DEFINED
BLAIR CORP	EQUITY	092828102	73	2,851	SH	DEFINED
BLOCK FINANCIAL CORP	EQUITY	093671105	3944	85,466	SH	DEFINED
BLOCKBUSTER INC -CLA	EQUITY	093679108	12	434	SH	DEFINED
BLYTH INC.	EQUITY	09643P108	2205	70,636	SH	DEFINED
BMC SOFTWARE, INC.	EQUITY	055921100	1865	112,351	SH	DEFINED
BOB EVANS FARMS, INC.	EQUITY	096761101	1800	57,187	SH	DEFINED
BOCA RESORTS INC -CL A	EQUITY	09688T106	135	10,184	SH	DEFINED
BOEING CO	EQUITY	097023105	1575	35,000	SH	SOLE
BOEING CO	EQUITY	097023105	8656	192,410	SH	SOLE
BOEING CO.	EQUITY	097023105	17265	383,670	SH	DEFINED
BOISE CASCADE CORP.	EQUITY	097383103	925	26,802	SH	DEFINED
BOK FINANCIAL CORP.	EQUITY	05561Q201	7	205	SH	DEFINED
BOMBAY CO INC	EQUITY	097924104	53	11,814	SH	DEFINED
BONE CARE INTERNATIONAL, INC.	EQUITY	098072101	20	3,421	SH	DEFINED
BORDERS GROUP INC COM	EQUITY	099709107	9	498,400	SH	SOLE
BORDERS GROUP, INC.	EQUITY	099709107	1941	105,476	SH	DEFINED
BORG WARNER INC	EQUITY	099724106	2870	49,684	SH	DEFINED
BORLAND SOFTWARE CORP.	EQUITY	099849101	223	21,644	SH	DEFINED
BOSTON BEER, INC. CLASS A	EQUITY	100557107	52	3,301	SH	DEFINED
BOSTON COMMUNICATIONS GROUP	EQUITY	100582105	37	4,579	SH	DEFINED
BOSTON EDISON	EQUITY	67019E107	4188	84,357	SH	DEFINED
BOSTON PRIVATE FINANCIAL HOLDI	EQUITY	101119105	170	6,860	SH	DEFINED
BOSTON PROPERTIES INC	EQUITY	101121101	38	962	SH	DEFINED
BOSTON PROPERTIES INC COM	EQUITY	101121101	32	802,600	SH	SOLE
BOSTON SCIENTIFIC CORP	EQUITY	101137107	3357	114,500	SH	SOLE
BOSTON SCIENTIFIC CORP.	EQUITY	101137107	5335	181,960	SH	DEFINED

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

BOSTONFED BANCORP INC	EQUITY	101178101	45	1,405	SH	DEFINED
BOWATER, INC.	EQUITY	102183100	3874	71,256	SH	DEFINED
BOWNE & CO., INC.	EQUITY	103043105	176	11,957	SH	DEFINED
BOYD GAMING CORP.	EQUITY	103304101	160	11,084	SH	DEFINED
BOYDS COLLECTION, LTD.	EQUITY	103354106	40	6,331	SH	DEFINED
BOYKIN LODGING CO.	EQUITY	103430104	67	6,155	SH	DEFINED
BP AMOCO PLC SPON ADR	EQUITY	55622104	204	4,090	SH	SOLE
BP P.L.C.	EQUITY	055622104	1010	20,000	SH	DEFINED
BPP LIQUIDATING TRUST	EQUITY	12232C108	11	7,544	SH	DEFINED
BRADLEY PHARMACEUTICAL	EQUITY	104576103	39	2,952	SH	DEFINED
BRADY CORP.	EQUITY	104674106	230	6,562	SH	DEFINED
BRANDYWINE REALTY TRUST	EQUITY	105368203	246	9,516	SH	DEFINED
BRASIL DISTR PAO ACU-SP ADR	EQUITY	20440T201	745	41,900	SH	DEFINED
BRE PROPERTIES INC CL A	EQUITY	05564E106	7	231,200	SH	SOLE
BRE PROPERTIES, INC., CLASS A	EQUITY	05564E106	21	664	SH	DEFINED
BRIDGFORD FOODS CORP	EQUITY	108763103	14	1,033	SH	DEFINED
BRIGGS & STRATTON CORP.	EQUITY	109043109	296	7,726	SH	DEFINED
BRIGHT HORIZON FAMILY COM	EQUITY	109195107	45	1,345,056	SH	SOLE
BRIGHT HORIZONS FAM. SOLUTIONS	EQUITY	109195107	120	3,613	SH	DEFINED
BRINKER INTERNATIONAL, INC.	EQUITY	109641100	4019	126,570	SH	DEFINED
BRINKER INTL INC	EQUITY	109641100	21	654,820	SH	SOLE
BRISTOL MYERS SQUIBB CO.	EQUITY	110122108	37570	1,461,850	SH	DEFINED
BRISTOL-MYERS SQUIBB CO	EQUITY	110122108	2352	91,506	SH	SOLE
BRITE SMILE, INC.	EQUITY	110415106	10	4,304	SH	DEFINED
BROADCOM CORP.	EQUITY	111320107	2270	129,443	SH	DEFINED
BROADWING INC.	EQUITY	111620100	905	347,969	SH	DEFINED
BROCADE COMMUNICATION	EQUITY	111621108	5126	293,270	SH	DEFINED
BROCADE COMMUNICATIONS SYS	EQUITY	111621108	3650	166,006	SH	SOLE
BROOKLINE BANCORP, INC.	EQUITY	113739106	94	3,704	SH	DEFINED
BROOKS-PRI AUTOMATION INC	EQUITY	11442E102	308	12,068	SH	DEFINED
BROOKSTONE INC	EQUITY	114537103	54	3,026	SH	DEFINED
BROWN & BROWN INC	EQUITY	115236101	21	673	SH	DEFINED
BROWN FORMAN CORP	EQUITY	115637209	7382	106,988	SH	SOLE
BROWN SHOE COMANY, INC.	EQUITY	115736100	176	6,265	SH	DEFINED
BROWN, TOM INC.	EQUITY	115660201	338	11,928	SH	DEFINED
BROWN-FORMAN CORP CLASS B	EQUITY	115637209	2149	31,152	SH	DEFINED
BRUCKER DALTRONICS INC	EQUITY	116795105	16	3,999	SH	DEFINED
Brunswick Corp	EQUITY	117043109	560	20,000	SH	DEFINED
BRUNSWICK CORP.	EQUITY	117043109	1168	41,723	SH	DEFINED
BRUSH ENGINEERED MATERIALS	EQUITY	117421107	74	5,940	SH	DEFINED
BRYN MAWR BK CORP	EQUITY	117665109	54	1,328	SH	DEFINED
BSB BANCORP, INC.	EQUITY	055652101	82	3,088	SH	DEFINED
BUCA INC	EQUITY	117769109	4953	260,000	SH	SOLE
BUCA, INC.	EQUITY	117769109	103	5,426	SH	DEFINED
BUCKEYE TECHNOLOGIES INC	EQUITY	118255108	84	8,611	SH	DEFINED
BUCKLE, INC.	EQUITY	118440106	62	2,513	SH	DEFINED
BUILDING MATERIAL HOLDING CORP	EQUITY	120113105	63	4,354	SH	DEFINED
BURLINGTON COAT FACTORY WHSE	EQUITY	121579106	136	6,380	SH	DEFINED
BURLINGTON NORTHERN SANTA FE	EQUITY	12189T104	6889	229,740	SH	DEFINED
BURLINGTON NORTHN SANTA FE	EQUITY	12189T104	2100	70,000	SH	SOLE
BURLINGTON NORTHN SANTA FE	EQUITY	12189T104	11085	369,500	SH	SOLE
BURLINGTON RESOURCES, INC.	EQUITY	122014103	3645	95,918	SH	DEFINED
BUSH INDUSTRIES, INC.	EQUITY	123164105	36	3,021	SH	DEFINED
BUTLER MANUFACTURING CO.	EQUITY	123655102	55	1,987	SH	DEFINED
BWAY CORP	EQUITY	056039100	24	1,502	SH	DEFINED
C & D TECHNOLOGIES, INC.	EQUITY	124661109	167	9,269	SH	DEFINED
C H ROBINSON WORLDWIDE INC	EQUITY	12541W100	14	425,884	SH	SOLE
C. H. ROBINSON WORLDWIDE, INC.	EQUITY	12541W100	3653	108,934	SH	DEFINED

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

C. R. BARD, INC.	EQUITY	067383109	1463	25,851	SH	DEFINED
CABLE & WIRELESS PLC ADR	EQUITY	126830207	6	720	SH	SOLE
CABLE DESIGN TECHNOLOGIES CORP	EQUITY	126924109	162	15,828	SH	DEFINED
CABLEVISION SYS CORP	EQUITY	12686C109	69	7,270	SH	DEFINED
CABLEVISION SYS CORP	EQUITY	12686C844	6	704	SH	DEFINED
CABOT CORP.	EQUITY	127055101	2303	80,396	SH	DEFINED
CABOT MICROELECTRONICS CORP	EQUITY	12709P103	1683	38,985	SH	DEFINED
CABOT OIL & GAS CORP., CLASS A	EQUITY	127097103	226	9,898	SH	DEFINED
CACHE INC	EQUITY	127150308	13	927	SH	DEFINED
CACI INTERNATIONAL	EQUITY	127190304	387	10,144	SH	DEFINED
CACI INTL INC	EQUITY	127190304	1925	50,400	SH	SOLE
CADENCE DESIGN SYSTEMS, INC.	EQUITY	127387108	6198	384,495	SH	DEFINED
CADIZ INC.	EQUITY	127537108	110	12,940	SH	DEFINED
CAL DIVE INTERNATIONAL, INC.	EQUITY	127914109	289	13,115	SH	DEFINED
CALGON CARBON CORP.	EQUITY	129603106	100	11,950	SH	DEFINED
CALIFORNIA FIRST NTNL	EQUITY	130222102	20	1,238	SH	DEFINED
CALIFORNIA PIZZA KITCHEN INC	EQUITY	13054D109	125	5,057	SH	DEFINED
CALIFORNIA WATER SERVICE GROUP	EQUITY	130788102	127	5,025	SH	DEFINED
CALIPER TECHNOLOGIES CORP	EQUITY	130876105	72	8,671	SH	DEFINED
CALLAWAY GOLF CO.	EQUITY	131193104	1603	101,173	SH	DEFINED
CALPINE CORP.	EQUITY	131347106	1379	196,090	SH	DEFINED
CAMBREX CORP.	EQUITY	132011107	322	8,020	SH	DEFINED
CAMDEN NATL CORP	EQUITY	133034108	80	2,878	SH	DEFINED
CAMDEN POPERTY TRUST	EQUITY	133131102	19	521	SH	DEFINED
CAMDEN PPTY TR SH BEN INT	EQUITY	133131102	23	627,900	SH	SOLE
CAMINUS CORP.	EQUITY	133766105	21	3,553	SH	DEFINED
CAMPBELL SOUP CO.	EQUITY	134429109	5084	183,790	SH	DEFINED
CANTEL MEDICAL CORP	EQUITY	138098108	44	2,377	SH	DEFINED
CAPITAL AUTOMOTIVE REIT	EQUITY	139733109	182	7,630	SH	DEFINED
CAPITAL CITY BANK GROUP, INC.	EQUITY	139674105	86	2,505	SH	DEFINED
CAPITAL GAMING INTL INC	EQUITY	140180308		103	SH	SOLE
CAPITAL ONE FINANCIAL CORP.	EQUITY	14040H105	23016	377,010	SH	DEFINED
CAPITAL ONE FINL CORP COM	EQUITY	14040H105	30	492,514	SH	SOLE
CAPITOL BANCORP LTD	EQUITY	14056D105	66	2,749	SH	DEFINED
CAPITOL FEDERAL FINANCIAL	EQUITY	14057C106	8	324	SH	DEFINED
CAPSTEAD MORTGAGE CORP.	EQUITY	14067E506	78	3,455	SH	DEFINED
CAPSTONE TURBINE COR	EQUITY	14067D102	46	27,645	SH	DEFINED
CARAUSTAR INDUSTRIES, INC.	EQUITY	140909102	117	9,410	SH	DEFINED
CARBO CERAMICS INC	EQUITY	140781105	121	3,286	SH	DEFINED
CARDIAC SCIENCE INC.	EQUITY	141410209	73	19,577	SH	DEFINED
CARDINAL HEALTH INC	EQUITY	14149Y108	14367	233,950	SH	DEFINED
CARDINAL HEALTH INC	EQUITY	14149Y108	4299	70,000	SH	SOLE
CARDINAL HEALTH INC	EQUITY	14149Y108	12270	199,800	SH	SOLE
CARDIODYNAMICS INTERNATIONAL	EQUITY	141597104	42	11,408	SH	DEFINED
CARECENTRIC INC.	EQUITY	14166Y106		647	SH	DEFINED
CAREER ED CORP	EQUITY	141665109	2696	59,900	SH	SOLE
CAREER EDUCATION CORP	EQUITY	141665109	28	626	SH	DEFINED
CAREER EDUCATION CORP COM	EQUITY	141665109	21	464,426	SH	SOLE
CAREMARK RX INC	EQUITY	141705103	116	7,041	SH	DEFINED
CARLISLE COS INC.	EQUITY	142339100	2233	49,641	SH	DEFINED
CARMIKE CINEMAS INC	EQUITY	143436400	20	790	SH	DEFINED
CARNIVAL CORP	EQUITY	143658102	6230	225,000	SH	SOLE
CARNIVAL CORP	EQUITY	143658102	13579	490,400	SH	SOLE
CARNIVAL CORP. CLASS A	EQUITY	143658102	8993	324,790	SH	DEFINED
CARPENTER TECHNOLOGY CORP.	EQUITY	144285103	1016	35,250	SH	DEFINED
CARRAMERICA REALTY C	EQUITY	144418100	24	767	SH	DEFINED
CARRAMERICA REALTY CORPORATION	EQUITY	144418100	30	963,500	SH	SOLE
CARREKER CORP	EQUITY	144433109	79	6,894	SH	DEFINED

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

CASCADE BANCORP	EQUITY	147154108	80	4,450	SH	DEFINED
CASCADE CORP	EQUITY	147195101	52	3,346	SH	DEFINED
CASCADE NAT GAS CORP COM	EQUITY	147339105	82	3,943	SH	DEFINED
CASELLA WASTE SYSTEMS, INC.	EQUITY	147448104	71	5,926	SH	DEFINED
CASEYS GENERAL STORES, INC.	EQUITY	147528103	167	13,890	SH	DEFINED
CASH AMERICA INTERNATIONAL	EQUITY	14754D100	72	7,831	SH	DEFINED
CASTLE A. M. & CO.	EQUITY	148411101	31	2,493	SH	DEFINED
CATALINA MARKETING CORP.	EQUITY	148867104	2013	71,315	SH	DEFINED
CATAPULT COMM CORP	EQUITY	149016107	42	1,905	SH	DEFINED
CATELLUS DEVELOPMENT	EQUITY	149111106	23	1,150	SH	DEFINED
CATELLUS DEVELOPMENT CORP	EQUITY	149111106	12	604,700	SH	SOLE
Caterpillar	EQUITY	149123101	1469	30,000	SH	DEFINED
CATERPILLAR INC	EQUITY	149123101	4895	100,000	SH	SOLE
CATERPILLAR INC	EQUITY	149123101	19082	389,821	SH	SOLE
CATERPILLAR, INC.	EQUITY	149123101	7552	154,280	SH	DEFINED
CATHAY BANCORP INC.	EQUITY	149150104	228	5,506	SH	DEFINED
CATO CORP. CLASS A	EQUITY	149205106	116	5,213	SH	DEFINED
CB BANCSHARES INC HAWAII	EQUITY	124785106	45	1,189	SH	DEFINED
CBL & ASSOC PPTYS INC COM	EQUITY	124830100	25	614,200	SH	SOLE
CBL & ASSOCIATES PROPERTIES	EQUITY	124830100	293	7,225	SH	DEFINED
CBRL GROUP, INC.	EQUITY	12489V106	2188	71,901	SH	DEFINED
CCBT FINANCIAL COMPANIES INC	EQUITY	12500Q102	87	3,078	SH	DEFINED
CCC INFORMATION SERVICES	EQUITY	12487Q109	61	4,373	SH	DEFINED
C-COR ELECTRONICS, INC.	EQUITY	125010108	79	11,234	SH	DEFINED
CDI CORP.	EQUITY	125071100	137	4,224	SH	DEFINED
CDW COMPUTER CENTERS, INC.	EQUITY	125129106	5301	113,250	SH	DEFINED
CEC ENTERTAINMENT, INC.	EQUITY	125137109	15	361	SH	DEFINED
CELGENE CORP	EQUITY	151020104	16	1,054	SH	DEFINED
CELL GENESYS, INC.	EQUITY	150921104	158	11,734	SH	DEFINED
CELL THERAPEUTICS INC	EQUITY	150934107	1747	320,000	SH	SOLE
CELL THERAPEUTICS, INC.	EQUITY	150934107	68	12,534	SH	DEFINED
CENDANT CORP	EQUITY	151313103	3785	100,000	SH	SOLE
CENDANT CORP	EQUITY	151313103	7103	447,300	SH	SOLE
CENDANT CORP.	EQUITY	151313103	8911	561,150	SH	DEFINED
CENTENE CORP DEL	EQUITY	15135B101	55	1,785	SH	DEFINED
CENTENE CORP DEL	EQUITY	15135B101	1859	60,000	SH	SOLE
CENTENNIAL BANCORP	EQUITY	15133T104	60	7,615	SH	DEFINED
CENTENNIAL CELLULAR CORP.	EQUITY	15133V208	9	3,575	SH	DEFINED
CENTER TR INC	EQUITY	151845104	27	3,760	SH	DEFINED
CENTERPOINT PPTYS TRUST	EQUITY	151895109	14	235,100	SH	SOLE
CENTERPOINT PROPERTIES CORP.	EQUITY	151895109	19	333	SH	DEFINED
CENTEX CONSTRUCTION PRODUCTION	EQUITY	15231R109	83	2,279	SH	DEFINED
CENTEX CORP COM	EQUITY	152312104	42	725,800	SH	SOLE
CENTEX CORP.	EQUITY	152312104	1740	30,106	SH	DEFINED
CENTILLIUM COMMUNICATIONS	EQUITY	152319109	86	9,907	SH	DEFINED
CENTRAL COAST BANCORP	EQUITY	153145107	60	2,653	SH	DEFINED
CENTRAL GARDEN & PET C	EQUITY	153527106	90	5,107	SH	DEFINED
CENTRAL PARKING CORP.	EQUITY	154785109	142	6,222	SH	DEFINED
CENTRAL VT PUB SVC CORP COM	EQUITY	155771108	75	4,158	SH	DEFINED
CENTURY ALUMINUM CO.	EQUITY	156431108	63	4,216	SH	DEFINED
CENTURY BANCORP INC	EQUITY	156432106	31	1,138	SH	DEFINED
CENTURY BUSINESS SERVICES	EQUITY	156490104	92	28,109	SH	DEFINED
CENTURYTEL, INC.	EQUITY	156700106	1932	65,495	SH	DEFINED
CEPHALON INC	EQUITY	156708109	93	2,068	SH	DEFINED
CERES GROUP INC	EQUITY	156772105	26	6,774	SH	DEFINED
CERIDIAN CORP	EQUITY	156779100	3764	198,323	SH	DEFINED
CERNER CORP	EQUITY	156782104	18	381	SH	DEFINED
CERTEGY INC	EQUITY	156880106	3328	89,671	SH	DEFINED

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

CERTEGY INC COM	EQUITY	156880106	61	1,649,873	SH	SOLE
CERUS CORP.	EQUITY	157085101	163	4,813	SH	DEFINED
CFS BANCORP, INC.	EQUITY	12525D102	66	4,287	SH	DEFINED
CH ENERGY GROUP INC.	EQUITY	12541M102	288	5,842	SH	DEFINED
CHAMPION ENTERPRISES, INC.	EQUITY	158496109	98	17,398	SH	DEFINED
CHAMPIONSHIP AUTO RACING TEAMS	EQUITY	158711101	38	3,850	SH	DEFINED
CHAMPS ENTMT INC DEL	EQUITY	158787101	36	2,959	SH	DEFINED
CHARLES RIV LABORATORIES I	EQUITY	159864107	6551	186,900	SH	SOLE
CHARLES RIV LABS INTL COM	EQUITY	159864107	33	929,300	SH	SOLE
CHARLES RIVER ASSOCIAT	EQUITY	159852102	53	2,627	SH	DEFINED
CHARLES RIVER LABORATORIES	EQUITY	159864107	22	619	SH	DEFINED
CHARLES SCHWAB CORP.	EQUITY	808513105	6939	619,570	SH	DEFINED
CHARLOTTE RUSSE HOLDING INC	EQUITY	161048103	60	2,685	SH	DEFINED
CHARMING SHOPPES, INC.	EQUITY	161133103	331	38,338	SH	DEFINED
CHARTER COMMUNICATIONS INC CLASS A	EQUITY	16117M107	43	10,484	SH	DEFINED
CHARTER FINL CORP WEST	EQUITY	16122M100	40	1,415	SH	DEFINED
CHARTER MUNICIPAL MORTGAGE ACC	EQUITY	160908109	263	14,694	SH	DEFINED
CHARTER ONE FINANCIAL INC.	EQUITY	160903100	3576	104,028	SH	DEFINED
CHASE INDS INC	EQUITY	161568100	30	2,175	SH	DEFINED
CHATEAU COMMUNITIES, INC.	EQUITY	161726104	771	25,187	SH	DEFINED
CHATTEM INC	EQUITY	162456107	58	1,849	SH	DEFINED
CHECK POINT SOFTWARE TECH	EQUITY	M22465104	92	6,790	SH	DEFINED
CHECKERS DRIVE-IN REST	EQUITY	162809305	31	2,640	SH	DEFINED
CHECKFREE HOLDINGS CORP.	EQUITY	162813109	1573	100,584	SH	DEFINED
CHECKPOINT SYSTEMS, INC.	EQUITY	162825103	134	11,479	SH	DEFINED
CHEESECAKE FACTORY	EQUITY	163072101	2310	65,102	SH	DEFINED
CHEESECAKE FACTORY INC COM	EQUITY	163072101	27	759,075	SH	SOLE
CHELSEA PPTY GROUP INC COM	EQUITY	163421100	10	293,000	SH	SOLE
CHELSEA PROPERTY GROUP INC.	EQUITY	163421100	331	9,910	SH	DEFINED
CHEMED CORP.	EQUITY	163596109	132	3,496	SH	DEFINED
CHEMFIRST, INC.	EQUITY	16361A106	112	3,903	SH	DEFINED
CHEMICAL FINANCIAL CORP.	EQUITY	163731102	302	8,047	SH	DEFINED
CHEROKEE INC DEL NEW	EQUITY	16444H102	35	1,699	SH	DEFINED
CHESAPEAKE CORP.	EQUITY	165159104	132	4,997	SH	DEFINED
CHESAPEAKE ENERGY CORP.	EQUITY	165167107	364	50,609	SH	DEFINED
CHEVRONTEXACO CORPORATION	EQUITY	166764100	173	1,987	SH	SOLE
ChevronTexaco Corp	EQUITY	166764100	1328	15,000	SH	DEFINED
CHEVRONTEXACO CORP	EQUITY	166764100	50145	566,610	SH	DEFINED
CHICAGO PIZZA & BREWER	EQUITY	167889104	38	3,763	SH	DEFINED
CHICOS'S FAS INC.	EQUITY	168615102	18	505	SH	DEFINED
CHILDREN'S PLACE, INC.	EQUITY	168905107	108	4,083	SH	DEFINED
CHILES OFFSHORE INC	EQUITY	16888M104	110	4,535	SH	DEFINED
CHINA MOBILE HK LTD - SPON ADR	EQUITY	16941M109	2721	186,100	SH	DEFINED
CHIPPAC INC	EQUITY	169657103	93	15,057	SH	DEFINED
CHIQUITA BRANDS INTL	EQUITY	170032809	230	12,820	SH	DEFINED
CHIRON CORP.	EQUITY	170040109	3325	94,047	SH	DEFINED
CHITTENDEN CORP.	EQUITY	170228100	307	10,600	SH	DEFINED
CHOICE HOTELS INTL INC.	EQUITY	169905106	160	7,976	SH	DEFINED
CHOICEPOINT INC	EQUITY	170388102	3759	82,665	SH	SOLE
CHOICEPOINT INC COM	EQUITY	170388102	53	1,157,568	SH	SOLE
CHOICEPOINT INC.	EQUITY	170388102	5007	110,111	SH	DEFINED
CHOLESTECH CORP	EQUITY	170393102	44	4,189	SH	DEFINED
CHOLESTECH CORP COM	EQUITY	170393102	5	468,800	SH	SOLE
CHORDIANT SOFTWARE INC	EQUITY	170404107	25	12,751	SH	DEFINED
CHRISTOPHER & BANKS CORPORATIO	EQUITY	171046105	354	8,378	SH	DEFINED
CHUBB CORP	EQUITY	171232101	4000	56,500	SH	SOLE
CHUBB CORP.	EQUITY	171232101	6901	97,470	SH	DEFINED
CHURCH & DWIGHT CO., INC.	EQUITY	171340102	1595	50,910	SH	DEFINED

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

CHURCHILL DOWNS, INC.	EQUITY	171484108	87	2,148	SH	DEFINED
CIBER, INC.	EQUITY	17163B102	135	18,681	SH	DEFINED
CIENA CORP.	EQUITY	171779101	880	210,073	SH	DEFINED
CIGNA CORP.	EQUITY	125509109	11162	114,580	SH	DEFINED
CIMA LABS	EQUITY	171796105	122	5,054	SH	DEFINED
CINCINNATI FINANCIAL CORP.	EQUITY	172062101	3481	74,813	SH	DEFINED
CINERGY CORP.	EQUITY	172474108	2786	77,417	SH	DEFINED
CINTAS CORP	EQUITY	172908105	12	239,000	SH	SOLE
CINTAS CORP.	EQUITY	172908105	4128	83,511	SH	DEFINED
CIRCOR INTERNATIONAL, INC.	EQUITY	17273K109	61	3,546	SH	DEFINED
CIRCUIT CITY STORES, INC.	EQUITY	172737108	1822	97,162	SH	DEFINED
CIRCUIT CITY STORES, INC. CARMAX	EQUITY	172737306	11	523	SH	DEFINED
CIRRUS LOGIC, INC.	EQUITY	172755100	974	132,209	SH	DEFINED
CISCO SYS INC	EQUITY	17275R102	6557	470,000	SH	SOLE
CISCO SYS INC	EQUITY	17275R102	16123	1,156,195	SH	SOLE
Cisco Systems	EQUITY	17275R102	900	64,500	SH	DEFINED
CISCO SYSTEMS, INC.	EQUITY	17275R102	64254	4,605,990	SH	DEFINED
CITIGROUP INC	EQUITY	172967101	155730	3,982,243	SH	DEFINED
CITIGROUP INC	EQUITY	172967101	23837	615,159	SH	SOLE
CITIGROUP INC	EQUITY	172967101	55361	1,429,211	SH	SOLE
CITIZENS BANKING CORP.	EQUITY	174420109	19	650	SH	DEFINED
CITIZENS COMMUNICATIONS INC	EQUITY	17453B101	1091	130,486	SH	DEFINED
CITIZENS FIRST BANCORP	EQUITY	17461R106	73	3,231	SH	DEFINED
CITIZENS INC	EQUITY	174740100	105	8,087	SH	DEFINED
CITRIX SYSTEMS, INC.	EQUITY	177376100	567	93,877	SH	DEFINED
CITY HOLDING CO.	EQUITY	177835105	141	6,032	SH	DEFINED
CITY NATIONAL CORP.	EQUITY	178566105	3466	64,479	SH	DEFINED
CITYBANK	EQUITY	17770A109	87	2,704	SH	DEFINED
CKE RESTAURANTS INC	EQUITY	12561E105	207	18,146	SH	DEFINED
CLAIRE'S STORES, INC.	EQUITY	179584107	1770	77,301	SH	DEFINED
CLARCOR, INC.	EQUITY	179895107	280	8,862	SH	DEFINED
CLARK DICK PRODTNS INC	EQUITY	181512104	10	720	SH	DEFINED
CLARK/BARDES INC	EQUITY	180668105	116	5,057	SH	DEFINED
CLAYTON HOMES, INC.	EQUITY	184190106	2802	177,325	SH	DEFINED
CLEAR CHANNEL COMMUNICATIO	EQUITY	184502102	5776	180,375	SH	SOLE
CLEAR CHANNEL COMMUNICATIO	EQUITY	184502102	12979	405,325	SH	SOLE
CLEAR CHANNEL COMMUNICATIONS	EQUITY	184502102	29754	929,233	SH	DEFINED
CLEARONE COMMUNICATION	EQUITY	185060100	38	2,603	SH	DEFINED
CLECO CORP	EQUITY	12561W105	1577	71,987	SH	DEFINED
CLEVELAND-CLIFFS, INC.	EQUITY	185896107	87	3,170	SH	DEFINED
CLOROX CO	EQUITY	189054109	1861	45,000	SH	SOLE
CLOROX CO	EQUITY	189054109	12737	308,024	SH	SOLE
CLOROX CO.	EQUITY	189054109	4365	105,569	SH	DEFINED
CLOSURE MEDICAL CORP.	EQUITY	189093107	26	1,884	SH	DEFINED
CMS ENERGY CORP.	EQUITY	125896100	9326	849,400	SH	DEFINED
CNA FINANCIAL CORP	EQUITY	126117100	10	362	SH	DEFINED
CNA SURETY CORP.	EQUITY	12612L108	80	5,512	SH	DEFINED
CNET NETWORKS INC.	EQUITY	12613R104	88	44,298	SH	DEFINED
CNF INC.	EQUITY	12612W104	2357	62,048	SH	DEFINED
COACH INC	EQUITY	189754104	13374	243,613	SH	DEFINED
COACH INC	EQUITY	189754104	4118	75,000	SH	SOLE
COACH INC	EQUITY	189754104	12199	222,200	SH	SOLE
COACH INC COM	EQUITY	189754104		5,000	SH	SOLE
COACHMEN INDUSTRIES, INC.	EQUITY	189873102	74	5,135	SH	DEFINED
COASTAL BANCORP INC	EQUITY	19041P105	48	1,519	SH	DEFINED
COASTAL FINL CORP DEL	EQUITY	19046E105	44	2,969	SH	DEFINED
COBALT CORP	EQUITY	19074W100	77	3,356	SH	DEFINED
COBIZ INC	EQUITY	190897108	46	2,644	SH	DEFINED

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

COCA COLA CO	EQUITY	191216100	13440	240,000	SH	SOLE
COCA COLA CO	EQUITY	191216100	33751	602,700	SH	SOLE
COCA COLA ENTERPRISES, INC.	EQUITY	191219104	8407	380,746	SH	DEFINED
COCA-COLA BOTTLING CO.	EQUITY	191098102	13	306	SH	DEFINED
COCA-COLA CO.	EQUITY	191216100	97242	1,736,470	SH	DEFINED
COCA-COLA FEMSA S.A.-SP ADR	EQUITY	191241108	530	22,100	SH	DEFINED
COGNEX CORP.	EQUITY	192422103	240	11,990	SH	DEFINED
COGNIZANT TECH SOLUTION	EQUITY	192446102	156	2,911	SH	DEFINED
COGNIZANT TECH SOLUTNS CL A	EQUITY	192446102	36	670,700	SH	SOLE
COHERENT, INC.	EQUITY	192479103	309	10,311	SH	DEFINED
COHU, INC.	EQUITY	192576106	128	7,384	SH	DEFINED
COINSTAR INC COM	EQUITY	19259P300	3	121,200	SH	SOLE
COINSTAR, INC	EQUITY	19259P300	190	7,769	SH	DEFINED
COLDWATER CREEK, INC.	EQUITY	193068103	41	1,697	SH	DEFINED
COLE NATIONAL CORP. CLASS A	EQUITY	193290103	66	3,481	SH	DEFINED
COLE, K. PRODUCTIONS, INC. CLASS A	EQUITY	193294105	72	2,529	SH	DEFINED
Colgate	EQUITY	194162103	2878	57,500	SH	DEFINED
COLGATE-PALMOLIVE CO.	EQUITY	194162103	36991	739,080	SH	DEFINED
COLLATERAL THERAPEUTIC	EQUITY	193921103	32	2,748	SH	DEFINED
COLLINS & AIKMAN CORP	EQUITY	194830204	64	7,047	SH	DEFINED
COLONIAL BANCGROUP, INC.	EQUITY	195493309	2329	155,239	SH	DEFINED
COLONIAL PROPERTIES TRUST	EQUITY	195872106	197	5,066	SH	DEFINED
COLUMBIA BANCORP	EQUITY	197227101	49	2,066	SH	DEFINED
COLUMBIA BANKING SYSTEM, INC	EQUITY	197236102	61	4,732	SH	DEFINED
COLUMBIA LABORATORIES, INC.	EQUITY	197779101	56	9,338	SH	DEFINED
COLUMBIA SPORTSWEAR	EQUITY	198516106	6	191	SH	DEFINED
COLUMBUS MCKINNON CORP	EQUITY	199333105	38	4,372	SH	DEFINED
COMCAST CORP	EQUITY	200300200	3311	138,894	SH	SOLE
COMCAST CORP	EQUITY	200300200	6990	293,194	SH	SOLE
COMCAST CORP. CLASS A SPECIAL	EQUITY	200300200	11829	496,180	SH	DEFINED
COMERICA, INC.	EQUITY	200340107	4935	80,380	SH	DEFINED
COMFORT SYS USA INC	EQUITY	199908104	67	13,514	SH	DEFINED
COMMERCE BANCORP INC	EQUITY	200519106	3793	85,806	SH	DEFINED
COMMERCE BANCORP INC N J	EQUITY	200519106	2829	64,000	SH	SOLE
COMMERCE BANCSHARES	EQUITY	200525103	38	848	SH	DEFINED
COMMERCE BANCSHARES INC	EQUITY	200525103	2544	76,250	SH	SOLE
COMMERCE BANCSHARES INC	EQUITY	200525103	6590	148,950	SH	SOLE
COMMERCE GROUP, INC.	EQUITY	200641108	346	8,754	SH	DEFINED
COMMERCIAL FEDERAL CORP.	EQUITY	201647104	469	16,178	SH	DEFINED
COMMERCIAL METALS CO.	EQUITY	201723103	202	4,304	SH	DEFINED
COMMERCIAL NET LEASE REALTY	EQUITY	202218103	209	13,068	SH	DEFINED
COMMONWEALTH BANCORP, INC.	EQUITY	20268X102	80	2,706	SH	DEFINED
COMMONWEALTH TELEPHONE ENT.	EQUITY	203349105	156	3,878	SH	DEFINED
COMMSCOPE INC.	EQUITY	203372107	1216	97,314	SH	DEFINED
COMMUNITY BANK SYSTEM, INC.	EQUITY	203607106	131	4,058	SH	DEFINED
COMMUNITY BANKS INC	EQUITY	203628102	81	2,768	SH	DEFINED
COMMUNITY FIRST BANKSHARES	EQUITY	203902101	371	14,236	SH	DEFINED
COMMUNITY HEALTH SYS	EQUITY	203668108	19	709	SH	DEFINED
COMMUNITY TRUST BANCORP	EQUITY	204149108	115	4,084	SH	DEFINED
Compania Telecomunicaciones Chile ADR	EQUITY	204449300	255	13,500	SH	DEFINED
COMPASS BANCSHARES, INC.	EQUITY	20449H109	5542	164,946	SH	DEFINED
COMPUCOM SYS INC	EQUITY	204780100	32	8,140	SH	DEFINED
COMPUCREDIT CORPORATION	EQUITY	20478N100	42	6,118	SH	DEFINED
COMPUTER ASSOCIATES INT'L.	EQUITY	204912109	5287	332,728	SH	DEFINED
COMPUTER HORIZONS CORP	EQUITY	205908106	55	11,204	SH	DEFINED
COMPUTER NETWORK TECHNOLOGY	EQUITY	204925101	63	10,254	SH	DEFINED
COMPUTER PROGRAMS & SY	EQUITY	205306103	23	1,071	SH	DEFINED
Computer Sciences	EQUITY	205363104	956	20,000	SH	DEFINED

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

COMPUTER SCIENCES CORP.	EQUITY	205363104	4566	95,528	SH	DEFINED
COMPUWARE CORP.	EQUITY	205638109	1085	178,789	SH	DEFINED
COMPX INTERNATIONAL INC.	EQUITY	20563P101	17	1,319	SH	DEFINED
COMSTOCK RESOURCES, INC.	EQUITY	205768203	61	8,080	SH	DEFINED
COMVERSE TECHNOLOGY, INC.	EQUITY	205862402	851	91,953	SH	DEFINED
CONAGRA INC	EQUITY	205887102	11393	412,041	SH	SOLE
CONAGRA, INC.	EQUITY	205887102	8869	320,750	SH	DEFINED
CONCEPTUS INC	EQUITY	206016107	78	4,730	SH	DEFINED
CONCEPTUS INC	EQUITY	206016107	5194	315,000	SH	SOLE
CONCORD CAMERA CORP.	EQUITY	206156101	44	8,606	SH	DEFINED
CONCORD COMMUNICATIONS	EQUITY	206186108	94	5,680	SH	DEFINED
CONCORD EFS INC	EQUITY	206197105	7493	248,620	SH	DEFINED
CONCORD EFS INC	EQUITY	206197105	2191	72,700	SH	SOLE
CONCORD EFS INC COM	EQUITY	206197105	29	963,744	SH	SOLE
CONCURRENT COMPUTER	EQUITY	206710204	103	22,087	SH	DEFINED
CONNECTIV	EQUITY	206829103	2960	114,684	SH	DEFINED
CONEXANT SYS INC	EQUITY	207142100	927	572,200	SH	SOLE
CONEXANT SYSTEMS INC.	EQUITY	207142100	19	11,750	SH	DEFINED
CONMED CORP.	EQUITY	207410101	215	9,623	SH	DEFINED
CONNECTICUT BANCSHARES INC	EQUITY	207540105	133	4,017	SH	DEFINED
CONNECTICUT WATER SVC INC	EQUITY	207797101	83	2,736	SH	DEFINED
CONNETICS CORP	EQUITY	208192104	141	10,933	SH	DEFINED

CONOCO INC	EQUITY	208251504	39113	1,406,950	SH	DEFINED
CONSECO, INC.	EQUITY	208464107	531	265,310	SH	DEFINED
CONSOL ENERGY INC	EQUITY	20854P109	6	288	SH	DEFINED
CONSOLIDATED EDISON, INC.	EQUITY	209115104	4142	99,206	SH	DEFINED
CONSOLIDATED GRAPHICS, INC.	EQUITY	209341106	75	3,962	SH	DEFINED
CONSTELLATION BRANDS	EQUITY	21036P108	3672	114,745	SH	DEFINED
CONSTELLATION BRANDS INC	EQUITY	21036P108	1056	33,000	SH	SOLE
CONSTELLATION ENERGY GROUP INC	EQUITY	210371100	2228	75,953	SH	DEFINED
CONTINENTAL AIRLS INC COM CL B	EQUITY	210795308	23	1,487	SH	DEFINED
CONVERA CORP.	EQUITY	211919105	12	4,977	SH	DEFINED
CONVERGYS CORP	EQUITY	212485106	1632	83,778	SH	DEFINED
COOPER CAMERON CORP.	EQUITY	216640102	4048	83,594	SH	DEFINED
COOPER COMPANIES, INC.	EQUITY	216648402	256	5,436	SH	DEFINED
COOPER INDUSTRIES INC CL A	EQUITY	G24182100	1690	42,990	SH	DEFINED
COOPER TIRE & RUBBER CO	EQUITY	216831107	694	33,789	SH	DEFINED
COORS ADOLPH CLASS B	EQUITY	217016104	1107	17,761	SH	DEFINED
COORSTEK INC	EQUITY	217020106	87	2,817	SH	DEFINED
COPART INC COM	EQUITY	217204106	29	1,793,756	SH	SOLE
COPART, INC.	EQUITY	217204106	1903	117,233	SH	DEFINED
CORINTHIAN COLLEGES COM	EQUITY	218868107	51	1,509,210	SH	SOLE
CORINTHIAN COLLEGES INC	EQUITY	218868107	458	13,509	SH	DEFINED
CORIXA CORP.	EQUITY	21887F100	96	13,964	SH	DEFINED
CORN PRODUCTS INTERNATIONAL	EQUITY	219023108	375	12,039	SH	DEFINED
CORNELL COMPANIES INC	EQUITY	219141108	55	4,675	SH	DEFINED
CORNERSTONE REALITY INCOME	EQUITY	21922V102	194	17,132	SH	DEFINED
CORNING, INC.	EQUITY	219350105	1889	532,054	SH	DEFINED
CORP EXEC BOARD CO.	EQUITY	21988R102	452	13,201	SH	DEFINED
CORPORATE EXEC BRD CO COM	EQUITY	21988R102	46	1,353,301	SH	SOLE
CORPORATE OFFICE PROPERTIES TR	EQUITY	22002T108	88	6,046	SH	DEFINED
CORRECTIONAL PROPERTIES TRUST	EQUITY	22025E104	56	2,561	SH	DEFINED
CORRECTIONS CORP. OF AMERICA	EQUITY	22025Y407	173	10,003	SH	DEFINED
CORUS BANKSHARES, INC.	EQUITY	220873103	147	3,205	SH	DEFINED
CORVEL CORP.	EQUITY	221006109	79	2,356	SH	DEFINED
COST PLUS, INC.	EQUITY	221485105	210	6,889	SH	DEFINED
COSTAR GROUP, INC.	EQUITY	22160N109	95	4,650	SH	DEFINED
COSTCO WHOLESALE CORPORATION	EQUITY	22160K105	12734	329,715	SH	DEFINED

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

COUNTRYWIDE CREDIT IND INC	EQUITY	222372104	2750	56,989	SH	DEFINED
COURIER CORP	EQUITY	222660102	52	1,313	SH	DEFINED
COURTYARD BY MARRIOTT II	EQUITY	44107P104	1204	106,551	SH	DEFINED
COUSINS PPTYS INC COM	EQUITY	222795106	6	228,600	SH	SOLE
COUSINS PROPERTIES, INC.	EQUITY	222795106	13	522	SH	DEFINED
COVANCE INC.	EQUITY	222816100	1907	101,719	SH	DEFINED
COVANSYS CORP.	EQUITY	22281W103	39	6,860	SH	DEFINED
COVENANT TRANSPORT INC CLASS A	EQUITY	22284P105	45	2,106	SH	DEFINED
COVENTRY HEALTH CARE, INC.	EQUITY	222862104	15	538	SH	DEFINED
COX COMMUNICATIONS, INC. CLASS A	EQUITY	224044107	18486	670,990	SH	DEFINED
COX RADIO INC-CL A	EQUITY	224051102	12	478	SH	DEFINED
CPB, INC.	EQUITY	125903104	116	2,515	SH	DEFINED
CPI CORP.	EQUITY	125902106	49	2,525	SH	DEFINED
CRANE CO.	EQUITY	224399105	699	27,555	SH	DEFINED
CRAWFORD & CO. CLASS B	EQUITY	224633107	77	9,482	SH	DEFINED
CRAY INC	EQUITY	225223106	65	14,619	SH	DEFINED
CREDENCE SYSTEMS CORP.	EQUITY	225302108	1757	98,901	SH	DEFINED
Credicorp Limited Com Stk USD 5	EQUITY	G2519Y108	337	42,621	SH	DEFINED
CREDIT ACCEPTANCE CORP.	EQUITY	225310101	60	4,767	SH	DEFINED
CREE INC	EQUITY	225447101	1574	118,993	SH	DEFINED
CRESCENT REAL ESTATE COM	EQUITY	225756105	2	123,900	SH	SOLE
CRESCENT REAL ESTATE EQUITIES, INC	EQUITY	225756105	22	1,177	SH	DEFINED
CROMPTON CORP	EQUITY	227116100	2366	185,531	SH	DEFINED
CROSS CTRY INC	EQUITY	22748P105	435	11,514	SH	DEFINED
CROSS MEDIA MARKETING	EQUITY	22754R201	28	2,985	SH	DEFINED
CROWN AMERICAN REALTY TRUST	EQUITY	228186102	71	7,534	SH	DEFINED
CROWN CASTLE INTERNATIONAL	EQUITY	228227104	287	73,028	SH	DEFINED
CROWN CORK & SEAL CO., INC.	EQUITY	228255105	308	44,932	SH	DEFINED
CROWN MEDIA HOLDINGS-CLASS A	EQUITY	228411104	71	8,941	SH	DEFINED
CRYOLIFE INC.	EQUITY	228903100	94	5,823	SH	DEFINED
CSG SYSTEMS INTERNATIONAL, INC	EQUITY	126349109	1302	68,034	SH	DEFINED
CSK AUTO CORP	EQUITY	125965103	105	7,527	SH	DEFINED
CSS INDUSTRIES, INC.	EQUITY	125906107	48	1,359	SH	DEFINED
CSX CORP.	EQUITY	126408103	20812	593,773	SH	DEFINED
CT COMMUNICATION	EQUITY	126426402	97	6,000	SH	DEFINED
CTB INTL CORP	EQUITY	125960104	19	1,254	SH	DEFINED
CTI MOLECULAR IMAGING INC	EQUITY	22943D105	1721	75,000	SH	SOLE
CTS CORP.	EQUITY	126501105	128	10,643	SH	DEFINED
CUBIC CORP.	EQUITY	229669106	130	5,504	SH	DEFINED
CUBIST PHARMA INC	EQUITY	229678107	91	9,652	SH	DEFINED
CULLEN/FROST BANKERS	EQUITY	229899109	27	741	SH	DEFINED
CULP INC	EQUITY	230215105	35	2,156	SH	DEFINED
CUMMINS INC.	EQUITY	231021106	1650	49,840	SH	DEFINED
CUMULUS MEDIA, INC.	EQUITY	231082108	6	420	SH	DEFINED
CUNO, INC.	EQUITY	126583103	201	5,564	SH	DEFINED
CURAGEN CORP	EQUITY	23126R101	86	15,288	SH	DEFINED
CURATIVE HEALTH SVCS I	EQUITY	231264102	62	3,671	SH	DEFINED
CURTISS-WRIGHT CORP.	EQUITY	231561101	297	3,708	SH	DEFINED
CV THERAPEUTICS, INC.	EQUITY	126667104	171	9,201	SH	DEFINED
CVB FINANCIAL CORP	EQUITY	126600105	214	9,408	SH	DEFINED
CVS Corp	EQUITY	126650100	1377	45,000	SH	DEFINED
CVS CORP.	EQUITY	126650100	6251	204,270	SH	DEFINED
CYBERONICS	EQUITY	23251P102	102	7,756	SH	DEFINED
CYMER INC COM	EQUITY	232572107	29	831,200	SH	SOLE
CYMER, INC.	EQUITY	232572107	17	473	SH	DEFINED
CYPRESS SEMICONDUCTOR CORP	EQUITY	232806109	3947	260,000	SH	SOLE
CYPRESS SEMICONDUCTOR CORP.	EQUITY	232806109	2406	158,525	SH	DEFINED
CYTEC INDUSTRIES, INC.	EQUITY	232820100	2036	64,753	SH	DEFINED

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

CYTYC CORPORATION	EQUITY	232946103	1234	161,966	SH	DEFINED
D & E COMMUNICATIONSINC	EQUITY	232860106		1	SH	DEFINED
D & K HEALTHCARE RES I	EQUITY	232861104	162	4,583	SH	DEFINED
D R HORTON INC COM	EQUITY	23331A109	26	1,001,507	SH	SOLE
D.R. HORTON INC	EQUITY	23331A109	4908	188,560	SH	DEFINED
DAISYTEK INTERNATIONAL CORP.	EQUITY	234053106	107	6,318	SH	DEFINED
DAKTRONICS INC	EQUITY	234264109	49	4,999	SH	DEFINED
DANA CORP	EQUITY	235811106	1302	70,290	SH	DEFINED
DANAHER CORP DEL COM	EQUITY	235851102	26	391,800	SH	SOLE
DANAHER CORP.	EQUITY	235851102	4595	69,256	SH	DEFINED
DARDEN RESTAURANTS, INC.	EQUITY	237194105	1976	80,003	SH	DEFINED
DATASCOPE CORP.	EQUITY	238113104	118	4,253	SH	DEFINED
DATASTREAM SYSTEMS	EQUITY	238124101	40	5,570	SH	DEFINED
DAVE & BUSTERS INC	EQUITY	23833N104	48	3,922	SH	DEFINED
DAVITA INC	EQUITY	23918K108	26	1,079	SH	DEFINED
DDI CORP	EQUITY	233162106	15	17,140	SH	DEFINED
DEAN FOODS CO	EQUITY	242370104	5487	147,103	SH	DEFINED
DEB SHOPS, INC	EQUITY	242728103	51	1,499	SH	DEFINED
DECODE GENETICS, INC	EQUITY	243586104	61	12,937	SH	DEFINED
DEERE & CO	EQUITY	244199105	11707	244,475	SH	SOLE
DEERE & CO.	EQUITY	244199105	5109	106,660	SH	DEFINED
DEERE + CO	EQUITY	244199105	4551	95,000	SH	SOLE
DEL LABS INC	EQUITY	245091103	35	1,414	SH	DEFINED
DEL MONTE	EQUITY	24522P103	115	9,767	SH	DEFINED
DELIA'S CORP	EQUITY	24688Q101	59	11,559	SH	DEFINED
DELL COMPUTER CORP	EQUITY	247025109	8446	323,125	SH	SOLE
DELL COMPUTER CORP	EQUITY	247025109	19478	745,125	SH	SOLE
DELL COMPUTER CORP.	EQUITY	247025109	37764	1,444,680	SH	DEFINED
DELPHI CORP	EQUITY	247126105	3605	273,120	SH	DEFINED
DELPHI FINANCIAL GROUP, INC., CLASS A	EQUITY	247131105	203	4,688	SH	DEFINED
DELTA & PINE LAND CO.	EQUITY	247357106	263	13,109	SH	DEFINED
DELTA AIR LINES, INC.	EQUITY	247361108	1141	57,073	SH	DEFINED
DELTAGEN INC	EQUITY	24783R103	6	2,432	SH	DEFINED
DELTIC TIMBER CORP.	EQUITY	247850100	122	3,535	SH	DEFINED
DELUXE CORP.	EQUITY	248019101	1140	29,305	SH	DEFINED
DENBURY RESOURCES INC	EQUITY	247916208	87	8,439	SH	DEFINED
DENDRITE INTERNATIONAL, INC.	EQUITY	248239105	107	11,050	SH	DEFINED
DENTSPLY INTERNATIONAL INC.	EQUITY	249030107	3723	100,872	SH	DEFINED
DENTSPLY INTL INC NEW	EQUITY	249030107	3739	101,300	SH	SOLE
DEPARTMENT 56 INC	EQUITY	249509100	64	3,940	SH	DEFINED
DEVELOPERS DIVERS RLTY COM	EQUITY	251591103	29	1,285,600	SH	SOLE
DEVELOPERS DIVERSIFIED REALTY	EQUITY	251591103	4150	184,431	SH	DEFINED
DEVON ENERGY CORP NEW	EQUITY	25179M103	25	500	SH	SOLE
DEVON ENERGY CORP.	EQUITY	25179M103	3518	71,388	SH	DEFINED
DEVRY, INC.	EQUITY	251893103	2058	90,095	SH	DEFINED
DHB INDS INC	EQUITY	23321E103	19	4,779	SH	DEFINED
DIAGNOSTIC PRODUCTS CORP.	EQUITY	252450101	11	304	SH	DEFINED
DIAL CORP.	EQUITY	25247D101	2453	122,546	SH	DEFINED
DIAMOND OFFSHORE DRILLING	EQUITY	25271C102	22	768	SH	DEFINED
DIAMONDCLUSTER INT'L INC CL A	EQUITY	25278P106	43	7,177	SH	DEFINED
DIANON SYSTEMS INC	EQUITY	252826102	162	3,031	SH	DEFINED
DIEBOLD, INC.	EQUITY	253651103	3465	93,041	SH	DEFINED
DIGENE CORP	EQUITY	253752109	49	4,193	SH	DEFINED
DIGIMARC CORP	EQUITY	253807101	33	3,177	SH	DEFINED
DIGITAL INSIGHT	EQUITY	25385P106	166	10,079	SH	DEFINED
DIGITAL RIV INC	EQUITY	25388B104	88	9,563	SH	DEFINED
DIGITAS INC	EQUITY	25388K104	15	3,337	SH	DEFINED
DILLARDS, INC. CLASS A	EQUITY	254067101	1020	38,809	SH	DEFINED

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

DIME CMNTY BANCORP INC	EQUITY	253922108	1429	63,000	SH	SOLE
DIME COMMUNITY BANCSHARES	EQUITY	253922108	181	7,964	SH	DEFINED
DIMON, INC.	EQUITY	254394109	102	14,712	SH	DEFINED
DIONEX CORP.	EQUITY	254546104	167	6,239	SH	DEFINED
DISCOVERY PARTNERS INT	EQUITY	254675101	40	6,041	SH	DEFINED
DIVERSA CORP	EQUITY	255064107	86	8,593	SH	DEFINED
DIVINE INC-A	EQUITY	255402406		1	SH	DEFINED
DJ ORTHOPEDICS INC	EQUITY	23325G104	21	2,614	SH	DEFINED
DMC STRATEX NETWORKS INC	EQUITY	23322L106	59	29,428	SH	DEFINED
DOBSON COMMUNICATIONS	EQUITY	256069105	7	7,561	SH	DEFINED
DOCUCORP INTL INC	EQUITY	255911109	29	2,816	SH	DEFINED
DOCUMENTUM, INC.	EQUITY	256159104	169	14,119	SH	DEFINED
DOLE FOOD CO., INC.	EQUITY	256605106	2083	72,207	SH	DEFINED
DOLLAR GENERAL CORP.	EQUITY	256669102	2947	154,870	SH	DEFINED
DOLLAR THRIFTY AUTOMOTIVE	EQUITY	256743105	226	8,715	SH	DEFINED
DOLLAR TREE STORES COM	EQUITY	256747106	28	704,100	SH	SOLE
DOLLAR TREE STORES INC.	EQUITY	256747106	5938	150,672	SH	DEFINED
DOMINION HOMES INC	EQUITY	257386102	15	733	SH	DEFINED
DOMINION RES INC VA NEW	EQUITY	25746U109	66	1,000	SH	SOLE
Dominion Resources	EQUITY	25746U109	3641	55,000	SH	DEFINED
DOMINION RESOURCES, INC.	EQUITY	25746U109	8414	127,100	SH	DEFINED
DONALDSON CO INC	EQUITY	257651109	960	27,400	SH	SOLE
DONALDSON CO., INC.	EQUITY	257651109	1999	57,042	SH	DEFINED
DONNELLY CORP	EQUITY	257870105	28	1,055	SH	DEFINED
DORAL FINANCIAL CORP.	EQUITY	25811P100	18	539	SH	DEFINED
DORCHESTER HUGOTON	EQUITY	258205202	57	4,200	SH	DEFINED
DOUBLECLICK INC	EQUITY	258609304	307	42,336	SH	DEFINED
DOVER CORP.	EQUITY	260003108	4529	129,414	SH	DEFINED
DOVER DOWNS GAMING & ENTERTA	EQUITY	260095104	46	3,568	SH	DEFINED
DOVER MOTORSPORTS INC	EQUITY	260174107	32	5,571	SH	DEFINED
Dow Chemical	EQUITY	260543103	1375	40,000	SH	DEFINED
DOW CHEMICAL CO.	EQUITY	260543103	14392	418,630	SH	DEFINED
DOW JONES & CO., INC.	EQUITY	260561105	3167	65,363	SH	DEFINED
DOWNEY FINANCIAL CORP.	EQUITY	261018105	15	309	SH	DEFINED
DPL, INC.	EQUITY	233293109	4323	163,430	SH	DEFINED
DQE INC	EQUITY	23329J104	4423	315,903	SH	DEFINED
DRESS BARN, INC.	EQUITY	261570105	308	19,884	SH	DEFINED
DREW INDUSTRIES INC	EQUITY	26168L205	31	1,865	SH	DEFINED
DREXLER TECHNOLOGY COR	EQUITY	261876106	65	3,012	SH	DEFINED
DREYER'S GRAND ICE CREAM, INC.	EQUITY	261878102	3057	44,559	SH	DEFINED
DRILL QUIP	EQUITY	262037104	57	2,272	SH	DEFINED
DRS TECHNOLOGIES INC	EQUITY	23330X100	252	5,898	SH	DEFINED
DRUGSTORE.COM	EQUITY	262241102	25	9,290	SH	DEFINED
DSP GROUP, INC. COM	EQUITY	23332B106	189	9,650	SH	DEFINED
DST SYSTEMS INC	EQUITY	233326107	7070	154,667	SH	DEFINED
DTE ENERGY CO.	EQUITY	233331107	3442	77,102	SH	DEFINED
DTE Energy Company	EQUITY	233331107	3571	80,000	SH	DEFINED
DU PONT E I DE NEMOURS + C	EQUITY	263534109	3774	85,000	SH	SOLE
DU PONT E I DE NEMOURS + C	EQUITY	263534109	16977	382,355	SH	SOLE
DUANE READE, INC.	EQUITY	263578106	434	12,738	SH	DEFINED
DUCOMMUN INC DEL	EQUITY	264147109	65	2,462	SH	DEFINED
DUKE ENERGY CORP.	EQUITY	264399106	11579	372,320	SH	DEFINED
DUKE REALTY	EQUITY	264411505	56	1,943	SH	DEFINED
DUKE REALTY CORP COM NEW	EQUITY	264411505	22	758,594	SH	SOLE
DUN & BRADSTREET CORP NEW WI	EQUITY	26483E100	3184	96,347	SH	DEFINED
DUPONT PHOTOMASKS	EQUITY	26613X101	138	4,261	SH	DEFINED
DURA AUTOMOTIVE SYSTEM	EQUITY	265903104	109	5,266	SH	DEFINED
DURATEK INC	EQUITY	26658Q102	108	15,200	SH	DEFINED

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

DURECT CORPORATION	EQUITY	266605104	70	8,808	SH	DEFINED
DVI, INC.	EQUITY	233343102	86	4,450	SH	DEFINED
DYCOM INDUSTRIES, INC.	EQUITY	267475101	914	78,167	SH	DEFINED
DYNACARE INC	EQUITY	267920205	1801	81,900	SH	DEFINED
DYNACQ INTERNATIONAL INC	EQUITY	267919306	27	1,918	SH	DEFINED
DYNAMICS RESH CORP	EQUITY	268057106	58	2,393	SH	DEFINED
DYNEGY INC.	EQUITY	26816Q101	1195	165,935	SH	DEFINED
E*TRADE GROUP, INC.	EQUITY	269246104	2501	458,010	SH	DEFINED
E.I. DU PONT DE NEMOURS AND CO	EQUITY	263534109	20070	452,020	SH	DEFINED
E.PIHPANY, INC.	EQUITY	26881V100	98	22,370	SH	DEFINED
EAGLE BANCSHARES INC	EQUITY	26942C109	46	1,781	SH	DEFINED
EARTHLINK INC	EQUITY	270321102	610	92,027	SH	DEFINED
EARTHSHHELL CORP.	EQUITY	27032B100	27	23,581	SH	DEFINED
EAST WEST BANCORP	EQUITY	27579R104	291	8,427	SH	DEFINED
EASTGROUP PROPERTIES, INC.	EQUITY	277276101	132	5,172	SH	DEFINED
EASTMAN CHEMICAL CO.	EQUITY	277432100	2265	48,298	SH	DEFINED
Eastman Chemical Company	EQUITY	277432100	1173	25,000	SH	DEFINED
EASTMAN KODAK CO	EQUITY	277461109	6405	219,580	SH	SOLE
EASTMAN KODAK CO.	EQUITY	277461109	17165	588,451	SH	DEFINED
EATON CORP.	EQUITY	278058102	2363	32,476	SH	DEFINED
EATON VANCE CORP.	EQUITY	278265103	3283	105,216	SH	DEFINED
EBAY, INC.	EQUITY	278642103	365	5,920	SH	DEFINED
ECHELON	EQUITY	27874N105	115	8,925	SH	DEFINED
ECHOSTAR COMMUNICATIONS CO	EQUITY	278762109	6829	367,950	SH	SOLE
ECHOSTAR COMMUNICATIONS CORP. CLASS A	EQUITY	278762109	131	7,060	SH	DEFINED
ECLIPSYS CORP.	EQUITY	278856109	81	12,336	SH	DEFINED
ECOLAB, INC.	EQUITY	278865100	2785	60,236	SH	DEFINED
EDISON INTERNATIONAL INC	EQUITY	281020107	2565	150,904	SH	DEFINED
EDO CORP	EQUITY	281347104	156	5,461	SH	DEFINED
EDO CORP	EQUITY	281347104	949	33,300	SH	SOLE
EDUCATION MANAGEMENT CORP.	EQUITY	28139T101	1835	45,042	SH	DEFINED
EDUCATION MGMT CORP COM	EQUITY	28139T101	33	810,402	SH	SOLE
EDWARDS J D + CO	EQUITY	281667105	1002	82,500	SH	SOLE
EDWARDS LIFESCIENCES CP	EQUITY	28176E108	1785	76,939	SH	DEFINED
EFUNDS CORP	EQUITY	28224R101	158	16,631	SH	DEFINED
EGL INC.	EQUITY	268484102	1247	73,513	SH	DEFINED
EL PASO CORP	EQUITY	28336L109	6363	308,710	SH	DEFINED
EL PASO CORPORATION	EQUITY	28336L109	18	861	SH	SOLE
EL PASO ELECTRIC CO.	EQUITY	283677854	231	16,711	SH	DEFINED
El Paso Energy Partners	EQUITY	28368B102	797	25,000	SH	DEFINED
ELAN CORP PLC - B WARRANTS	EQUITY	284131802	27	68,700	SH	DEFINED
ELCOR CORP.	EQUITY	284443108	189	6,922	SH	DEFINED
ELECTRO RENT CORP.	EQUITY	285218103	65	4,998	SH	DEFINED
ELECTRO SCIENTIFIC INDUSTRIES,	EQUITY	285229100	239	9,816	SH	DEFINED
ELECTROGLAS, INC.	EQUITY	285324109	76	7,550	SH	DEFINED
ELECTRONIC ARTS	EQUITY	285512109	12016	181,919	SH	DEFINED
ELECTRONIC ARTS INC	EQUITY	285512109	5898	89,300	SH	SOLE
ELECTRONIC ARTS INC COM	EQUITY	285512109	2	30,000	SH	SOLE
ELECTRONIC DATA SYSTEMS CORP.	EQUITY	285661104	9950	267,840	SH	DEFINED
ELECTRONICS BOUTIQUE HLDGS. CO	EQUITY	286045109	106	3,603	SH	DEFINED
ELECTRONICS FOR IMAGING, INC.	EQUITY	286082102	308	19,356	SH	DEFINED
ELI LILLY AND CO.	EQUITY	532457108	30839	546,790	SH	DEFINED
ELIZABETH ARDEN INC	EQUITY	28660G106	81	4,645	SH	DEFINED
EMBARCADERO TECHNOLOGIES INC	EQUITY	290787100	18	2,868	SH	DEFINED
EMBEX INC	EQUITY	290817105	54	2,572	SH	DEFINED
EMC Corp / Mass	EQUITY	268648102	415	55,000	SH	DEFINED
EMC CORP MASS	EQUITY	268648102	24794	909,525	SH	SOLE
EMC CORP.	EQUITY	268648102	8510	1,127,141	SH	DEFINED

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

EMC INS GROUP INC	EQUITY	268664109	13	836	SH	DEFINED
EMCOR GROUP INC	EQUITY	29084Q100	16	269,000	SH	SOLE
EMCOR GROUP, INC.	EQUITY	29084Q100	312	5,307	SH	DEFINED
EMCORE CORPORATION	EQUITY	290846104	52	8,603	SH	DEFINED
Emerson Elec Co	EQUITY	291011104	2676	50,000	SH	DEFINED
EMERSON ELECTRIC CO.	EQUITY	291011104	12326	230,350	SH	DEFINED
EMEX CORP	EQUITY	291206100		-	SH	DEFINED
EMMIS COMMUNICATIONS CORP. CLASS A	EQUITY	291525103	1444	68,134	SH	DEFINED
EMMIS COMMUNICTNS CORP CL A	EQUITY	291525103	45	2,109,122	SH	SOLE
EMPIRE DISTRICT ELECTRIC CO.	EQUITY	291641108	2667	130,089	SH	DEFINED
EMS TECHNOLOGIES INC	EQUITY	26873N108	78	3,750	SH	DEFINED
EMULEX CORP	EQUITY	292475209	11	509,300	SH	SOLE
EMULEX CORP	EQUITY	292475209	26	1,146	SH	DEFINED
ENCORE ACQUISITION CO	EQUITY	29255W100	54	3,142	SH	DEFINED
ENCORE ACQUISITION CO	EQUITY	29255W100	6	370,800	SH	SOLE
ENCORE WIRE CORP	EQUITY	292562105	68	4,744	SH	DEFINED
ENDO PHARMACEUTICALS	EQUITY	29264F205	53	7,508	SH	DEFINED
ENDOCARDIAL SOLUTIONS	EQUITY	292962107	37	4,917	SH	DEFINED
ENDOCARE INC	EQUITY	29264P104	85	6,457	SH	DEFINED
ENDOCARE INC COM	EQUITY	29264P104	18	1,325,739	SH	SOLE
ENERGEN CORP.	EQUITY	29265N108	338	12,278	SH	DEFINED
ENERGIZER HOLDINGS INC	EQUITY	29266R108	3239	118,116	SH	DEFINED
ENERGY CONVERSION DEVICES, INC	EQUITY	292659109	84	5,341	SH	DEFINED
ENERGY EAST CORP	EQUITY	29266M109	4203	185,990	SH	DEFINED
ENERGY PARTNERS LTD	EQUITY	29270U105	64	6,843	SH	DEFINED
ENERGYSOUTH INC	EQUITY	292970100	48	1,500	SH	DEFINED
Enersis S.A.-ADR	EQUITY	29274F104	332	13,500	SH	DEFINED
ENGELHARD CORP	EQUITY	292845104	1416	50,000	SH	SOLE
ENGELHARD CORP COM	EQUITY	292845104	23	814,692	SH	SOLE
ENGELHARD CORP.	EQUITY	292845104	1776	62,705	SH	DEFINED
ENGINEERED SUPPORT SYS COM	EQUITY	292866100	12	231,500	SH	SOLE
ENGINEERED SUPPORT SYSTEMS	EQUITY	292866100	159	3,032	SH	DEFINED

ENNIS BUSINESS FORMS I	EQUITY	293389102	76	5,811	SH	DEFINED
ENPRO INDUSTRIES INC	EQUITY	29355X107		1	SH	DEFINED
ENSCO INTERNATIONAL, INC.	EQUITY	26874Q100	4768	174,894	SH	DEFINED
ENSCO INTL INC	EQUITY	26874Q100	7360	270,000	SH	SOLE
ENSCO INTL INC COM	EQUITY	26874Q100	22	798,482	SH	SOLE
ENTEGRIS INC	EQUITY	29362U104	239	16,377	SH	DEFINED
ENTERASYS NETWORKS INC	EQUITY	293637104	103	57,660	SH	DEFINED
ENTERCOM COMM CORP CL A	EQUITY	293639100	28	607,100	SH	SOLE
ENTERCOM COMMUNICATIONS CORP.	EQUITY	293639100	2923	63,689	SH	DEFINED
ENERGY ARKANSAS INC	EQUITY	29364G103	4408	103,855	SH	DEFINED
ENTERTAINMENT PROPERTIES TRUST	EQUITY	29380T105	151	6,109	SH	DEFINED
ENTRAVISION COMMUNIC	EQUITY	29382R107	8	629	SH	DEFINED
ENTRUST TECHNOLOGIES INC.	EQUITY	293848107	47	17,103	SH	DEFINED
ENZO BIOCHEM, INC.	EQUITY	294100102	118	8,235	SH	DEFINED
ENZON INC	EQUITY	293904108	378	15,342	SH	DEFINED
EOG RESOURCES INC	EQUITY	26875P101	2133	53,719	SH	DEFINED
EOG RESOURCES INC	EQUITY	26875P101	596	15,000	SH	SOLE
EOG RESOURCES INC	EQUITY	26875P101	596	15,000	SH	SOLE
EON LABS INC	EQUITY	29412E100	62	3,510	SH	DEFINED
EON LABS INC	EQUITY	29412E100	1067	60,000	SH	SOLE
EPIQ SYSTEMS INC	EQUITY	26882D109	60	3,528	SH	DEFINED
EPIX MEDICAL INC	EQUITY	26881Q101	47	4,462	SH	DEFINED
EQUIFAX, INC.	EQUITY	294429105	1929	71,462	SH	DEFINED
EQUITABLE RESOURCES, INC.	EQUITY	294549100	2806	81,817	SH	DEFINED
EQUITY INNS, INC.	EQUITY	294703103	116	14,450	SH	DEFINED
EQUITY OFFICE PPTYS TR COM	EQUITY	294741103	54	1,807,319	SH	SOLE

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

EQUITY OFFICE PROPERTIES TRUST	EQUITY	294741103	12703	422,020	SH	DEFINED
EQUITY ONE COM	EQUITY	294752100	5	338,200	SH	SOLE
EQUITY ONE INC	EQUITY	294752100	31	2,202	SH	DEFINED
EQUITY RESIDENT PPTYS SH BEN I	EQUITY	29476L107	30	1,027,100	SH	SOLE
EQUITY RESIDENTIAL	EQUITY	29476L107	3657	127,213	SH	DEFINED
ERESEARCHTECHNOLOGY IN	EQUITY	29481V108	49	1,930	SH	DEFINED
ERICSSON LMTEL CO.-ADR SERIES B	EQUITY	294821400	37	25,870	SH	DEFINED
ERIE INDEMNITY COMPA	EQUITY	29530P102	13	332	SH	DEFINED
ESCALADE INC	EQUITY	296056104	29	1,283	SH	DEFINED
ESCO ELECTRONICS CORP	EQUITY	296315104	149	4,263	SH	DEFINED
ESPEED INC	EQUITY	296643109	88	8,029	SH	DEFINED
ESPERION THERAPEUTICS COM	EQUITY	29664R106	2	404,700	SH	SOLE
ESPERION THERAPEUTICS INC (USD)	EQUITY	29664R106	57	10,440	SH	DEFINED
ESS TECHNOLOGY INC COM	EQUITY	269151106	29	1,635,300	SH	SOLE
ESS TECHNOLOGY, INC.	EQUITY	269151106	200	11,417	SH	DEFINED
ESSEX PROPERTY TRUST, INC.	EQUITY	297178105	4832	88,332	SH	DEFINED
ESTEE LAUDER COMPANIES-CL A	EQUITY	518439104	52	1,478	SH	DEFINED
ESTERLINE TECHNOLOGIES CORP.	EQUITY	297425100	168	7,404	SH	DEFINED
ETHAN ALLEN INTERIOR	EQUITY	297602104	16	448	SH	DEFINED
EUNIVERSE INC	EQUITY	298412107	26	4,268	SH	DEFINED
EURONET WORLDWIDE INC	EQUITY	298736109	81	5,089	SH	DEFINED
EVEREST RE GROUP, LTD	EQUITY	G3223R108	3665	65,500	SH	DEFINED
EVERGREEN RES INC COM NO PAR	EQUITY	299900308	33	777,298	SH	SOLE
EVERGREEN RESOURCES, INC.	EQUITY	299900308	288	6,767	SH	DEFINED
EVOLVE SOFTWARE INC.	EQUITY	30049P104	161	1,239,564	SH	DEFINED
EXACT SCIENCES CORP (USD)	EQUITY	30063P105	65	4,073	SH	DEFINED
EXAR CORP.	EQUITY	300645108	275	13,941	SH	DEFINED
EXCEL TECHNOLOGY	EQUITY	30067T103	66	3,121	SH	DEFINED
EXELIXIS, INC.	EQUITY	30161Q104	121	16,100	SH	DEFINED
EXELON CORP	EQUITY	30161N101	7673	146,720	SH	DEFINED
EXPEDIA INC -CL A	EQUITY	302125109	8	136	SH	DEFINED
EXPEDITORS INTERNATIONAL OF WA	EQUITY	302130109	4434	133,710	SH	DEFINED
EXPLORATION CO	EQUITY	302133202	38	5,555	SH	DEFINED
EXPRESS SCRIPTS, INC.	EQUITY	302182100	6286	125,450	SH	DEFINED
EXPRESSJET HOLDINGS IN	EQUITY	30218U108	140	10,718	SH	DEFINED
EXTENDED STAY AMERICA INC	EQUITY	30224P101	1937	119,435	SH	DEFINED
EXTREME NETWORK INC	EQUITY	30226D106	371	36,759	SH	DEFINED
EXULT INC	EQUITY	302284104	110	16,879	SH	DEFINED
EXXON MOBIL CORP	EQUITY	30231G102	7979	195,000	SH	SOLE
EXXON MOBIL CORP	EQUITY	30231G102	30806	753,112	SH	SOLE
EXXON MOBIL CORP.	EQUITY	30231G102	143376	3,503,812	SH	DEFINED
F A O INC	EQUITY	30240S105	47	5,945	SH	DEFINED
F N B CORP VA	EQUITY	302930102	63	2,081	SH	DEFINED
F&M BANCORP/FREDERICK	EQUITY	302367107	136	3,868	SH	DEFINED
F5 NETWORKS INC	EQUITY	315616102	77	7,909	SH	DEFINED
FACTORY 2-U STORES, INC.	EQUITY	303072102	64	4,621	SH	DEFINED
FACTSET RESEARCH SYSTEMS, INC.	EQUITY	303075105	221	7,431	SH	DEFINED
FAIRCHILD SEMICONDUCTOR CORP.	EQUITY	303726103	4121	169,597	SH	DEFINED
FALCONSTOR SOFTWARE INC	EQUITY	306137100	51	12,148	SH	DEFINED
FAMILY DOLLAR STORES, INC.	EQUITY	307000109	2813	79,805	SH	DEFINED
FARMER BROS. CO.	EQUITY	307675108	115	318	SH	DEFINED
FARMERS CAPITAL BANK CORP	EQUITY	309562106	77	2,196	SH	DEFINED
FASTENAL CO COM	EQUITY	311900104	6	145,800	SH	SOLE
FASTENAL CO.	EQUITY	311900104	3767	97,817	SH	DEFINED
FBL FINANCIAL GROUP, INC., CLASS A	EQUITY	30239F106	90	4,076	SH	DEFINED
FBR ASSET INVESTMENT CORP	EQUITY	30241E303	185	5,541	SH	DEFINED
FEDERAL AGRIC MTG CORP	EQUITY	313148306	76	2,836	SH	DEFINED
FEDERAL NATIONAL MORTGAGE ASSO	EQUITY	313586109	40397	547,760	SH	DEFINED

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

FEDERAL REALTY INVESTMENT TR.	EQUITY	313747206	4783	172,620	SH	DEFINED
FEDERAL SIGNAL CORP.	EQUITY	313855108	1775	73,961	SH	DEFINED
FEDERATED DEPT STORES INC	EQUITY	31410H101	5655	150,000	SH	SOLE
FEDERATED DEPT STORES INC	EQUITY	31410H101	3216	81,000	SH	SOLE
FEDERATED DEPT STORES, INC.	EQUITY	31410H101	3700	93,190	SH	DEFINED
FEDERATED INVESTORS	EQUITY	314211103	40	1,147	SH	DEFINED
FEDEX CORPORATION	EQUITY	31428X106	7151	133,910	SH	DEFINED
FEI COMPANY	EQUITY	30241L109	1223	49,904	SH	DEFINED
FELCOR LODGING TRUST, INC.	EQUITY	31430F101	291	15,872	SH	DEFINED
FERRO CORP.	EQUITY	315405100	1871	62,069	SH	DEFINED
FIDELITY BANKSHARES INC	EQUITY	31604Q107	125	5,638	SH	DEFINED
FIDELITY NATIONAL FINANCIAL	EQUITY	316326107	3905	123,583	SH	DEFINED
FIDELITY NATL INFO SOLUTIONS	EQUITY	31620P109	47	1,951	SH	DEFINED
FIFTH THIRD BANCORP	EQUITY	316773100	17696	265,499	SH	DEFINED
FILENET CORP.	EQUITY	316869106	172	11,887	SH	DEFINED
FINANCIAL FED CORP COM	EQUITY	317492106	13	382,800	SH	SOLE
FINANCIAL FEDERAL CORP.	EQUITY	317492106	135	4,065	SH	DEFINED
FINANCIAL INDS CORP	EQUITY	317574101	51	2,795	SH	DEFINED
FINCANCIAL INSTITUTIONS INC	EQUITY	317585404	105	2,772	SH	DEFINED
FINISAR CORPORATION	EQUITY	31787A101	113	47,491	SH	DEFINED
FINISH LINE, INC.	EQUITY	317923100	120	6,708	SH	DEFINED
FINLAY ENTERPRISES INC.	EQUITY	317884203	31	1,900	SH	DEFINED
FIRST AMERICAN CAP TRUST CLASS A	EQUITY	318522307	24	1,034	SH	DEFINED
FIRST BANCORP NORTH CAROLINA	EQUITY	318910106	71	2,586	SH	DEFINED
FIRST BANCORP/PUERTO RICO	EQUITY	318672102	299	7,923	SH	DEFINED
FIRST BANKS AMERICA INC	EQUITY	31928N103	11	269	SH	DEFINED
FIRST BUSEY CORP	EQUITY	319383105	72	3,227	SH	DEFINED
FIRST CHARTER CORP.	EQUITY	319439105	199	11,000	SH	DEFINED
FIRST CITIZENS BANCSHARES, INC CLASS	EQUITY	31946M103	240	2,167	SH	DEFINED
FIRST CMNTY BANCORP CA	EQUITY	31983B101	40	1,742	SH	DEFINED
FIRST COMMONWEALTH FINANCIAL	EQUITY	319829107	283	20,962	SH	DEFINED
FIRST COMMUNITY BANCSHARES INC	EQUITY	31983A103	106	3,156	SH	DEFINED
FIRST CONSULTING GROUP, INC.	EQUITY	31986R103	56	6,478	SH	DEFINED
FIRST DATA CORP	EQUITY	319963104	14977	402,600	SH	SOLE
FIRST DATA CORP COM	EQUITY	319963104	2	62,000	SH	SOLE
FIRST DATA CORP.	EQUITY	319963104	17163	461,380	SH	DEFINED
FIRST DEFIANCE FINL CO	EQUITY	32006W106	38	1,898	SH	DEFINED
FIRST ESSEX BANCORP INC	EQUITY	320103104	81	2,381	SH	DEFINED
FIRST FEDERAL CAPITAL CORP.	EQUITY	319960100	136	6,138	SH	DEFINED
FIRST FINANCIAL BANCORP	EQUITY	320209109	252	12,863	SH	DEFINED
FIRST FINANCIAL BANKSHARES	EQUITY	32020R109	184	4,409	SH	DEFINED
FIRST FINANCIAL CORP.	EQUITY	320218100	125	2,440	SH	DEFINED
FIRST FINANCIAL HOLDINGS, INC.	EQUITY	320239106	157	4,799	SH	DEFINED
FIRST HEALTH GROUP CORP	EQUITY	320960107	2243	80,000	SH	SOLE
FIRST HEALTH GROUP CORP.	EQUITY	320960107	3665	130,710	SH	DEFINED
FIRST HORIZON PHARMACE COM	EQUITY	32051K106	7	343,100	SH	SOLE
FIRST HORIZON PHARMACEUTICAL	EQUITY	32051K106	165	7,954	SH	DEFINED
FIRST INDIANA CORP.	EQUITY	32054R108	90	4,145	SH	DEFINED
FIRST INDUSTRIAL REALITY TRUST	EQUITY	32054K103	1037	31,570	SH	DEFINED
FIRST INDUSTRIAL RLTY COM	EQUITY	32054K103	23	692,600	SH	SOLE
FIRST MERCHANTS CORP.	EQUITY	320817109	148	4,932	SH	DEFINED
FIRST MIDWEST BANCORP, INC.	EQUITY	320867104	19	701	SH	DEFINED
FIRST NATL CORP ORANGE	EQUITY	320942105	75	2,482	SH	DEFINED
FIRST NIAGARA FINANCIAL GRP	EQUITY	33582U100	92	3,328	SH	DEFINED
FIRST OAK BROOK BANCSH	EQUITY	335847208	49	1,538	SH	DEFINED
FIRST PLACE FINANCIAL CORP	EQUITY	33610T109	91	4,561	SH	DEFINED
FIRST REPUBLIC BANK	EQUITY	336158100	101	3,675	SH	DEFINED
FIRST SENTINEL BANCORP INC	EQUITY	33640T103	122	8,843	SH	DEFINED

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

FIRST SOUTH BANCORP IN	EQUITY	33646W100	37	1,007	SH	DEFINED
FIRST ST BANCORPORATIO	EQUITY	336453105	38	1,475	SH	DEFINED
FIRST TENNESSEE NATIONAL CORP.	EQUITY	337162101	2249	58,714	SH	DEFINED
FIRST VIRGINIA BANKS, INC.	EQUITY	337477103	3319	61,892	SH	DEFINED
FIRSTENERGY CORP.	EQUITY	337932107	8076	241,939	SH	DEFINED
FIRSTFED AMER BANCORP	EQUITY	337929103	47	1,980	SH	DEFINED
FIRSTFED FINANCIAL CORP.	EQUITY	337907109	179	6,163	SH	DEFINED
FIRSTMERIT CORP.	EQUITY	337915102	3029	109,830	SH	DEFINED
FIRSTSERVICE CORP SUB VTG SH	EQUITY	33761N109	8	300,100	SH	SOLE
FISERV INC COM	EQUITY	337738108	16	425,322	SH	SOLE
FISERV, INC.	EQUITY	337738108	3491	95,103	SH	DEFINED
FISHER COMMUNICATIONS INC	EQUITY	337756209	104	1,764	SH	DEFINED
FISHER SCIENTIFIC INT'L., INC.	EQUITY	338032204	21	760	SH	DEFINED
FLAGSTAR BANCORP, INC.	EQUITY	337930101	111	4,809	SH	DEFINED
FLEETBOSTON FINANCIAL CORP.	EQUITY	339030108	17068	527,610	SH	DEFINED
FLEETBOSTON FINL CORP	EQUITY	339030108	3698	114,300	SH	SOLE
FLEETBOSTON FINL CORP	EQUITY	339030108	9074	280,500	SH	SOLE
FLEETWOOD ENTERPRISES, INC.	EQUITY	339099103	109	12,486	SH	DEFINED
FLEMING COMPANIES, INC	EQUITY	339130106	249	13,697	SH	DEFINED
FLEXTRONICS INTERNATIONAL LTD	EQUITY	Y2573F102	112	15,760	SH	DEFINED
FLEXTRONICS INTL LTD	EQUITY	Y2573F102	7	1,000	SH	SOLE
FLIR SYSTEMS INC (USD)	EQUITY	302445101	224	5,338	SH	DEFINED
FLORIDA EAST COAST INDUSTRIES	EQUITY	340632108	206	8,126	SH	DEFINED
FLORIDA ROCK INDUSTRIES, INC.	EQUITY	341140101	252	7,037	SH	DEFINED
FLOW INTERNATIONAL CORP	EQUITY	343468104	32	4,698	SH	DEFINED
FLOWERS FOODS INC	EQUITY	343498101	204	7,884	SH	DEFINED
FLOWSERVE CORP	EQUITY	34354P105	2152	72,200	SH	SOLE
FLOWSERVE CORP.	EQUITY	34354P105	2124	71,272	SH	DEFINED
FLUOR CORP	EQUITY	343412102	1539	39,508	SH	DEFINED
FLUSHING FINANCIAL CORP	EQUITY	343873105	73	3,560	SH	DEFINED
FMC CORP.	EQUITY	302491303	1638	54,285	SH	DEFINED
FMC TECHNOLOGIES INC	EQUITY	30249U101	1753	84,436	SH	DEFINED
FMC TECHNOLOGIES INC COM	EQUITY	30249U101	30	1,464,346	SH	SOLE
FNB CORP.	EQUITY	302520101	17	633	SH	DEFINED
FOAMEX INTERNATIONAL, INC.	EQUITY	344123104	85	7,694	SH	DEFINED
FOCAL COMMUNICATION CORP	EQUITY	344155205		1	SH	DEFINED
FOMENTO ECONOMICO MEX-SP ADR	EQUITY	344419106	314	8,000	SH	DEFINED
FOOT LOCKER INC	EQUITY	344849104	29	2,002	SH	DEFINED
FOOTSTAR, INC.	EQUITY	344912100	176	7,181	SH	DEFINED
FORD MOTOR CO.	EQUITY	345370860	13230	826,870	SH	DEFINED
FORD MOTOR COMPANY NEW	EQUITY	345370860	12313	769,751	SH	SOLE
FORD MTR CO DEL	EQUITY	345370860	2080	130,000	SH	SOLE
FOREST CITY ENTERPRISES, INC. CLASS A	EQUITY	345550107	11	320	SH	DEFINED
FOREST LABORATORIES, INC.	EQUITY	345838106	5697	80,460	SH	DEFINED
FOREST LABS INC	EQUITY	345838106	8277	116,900	SH	SOLE
FOREST OIL CORP	EQUITY	346091705	1715	60,334	SH	DEFINED
FORRESTER RESEARCH, INC.	EQUITY	346563109	98	5,074	SH	DEFINED
FORTUNE BRANDS, INC.	EQUITY	349631101	4069	72,653	SH	DEFINED
FORWARD AIR CORP	EQUITY	349853101	134	4,093	SH	DEFINED
FOSSIL, INC.	EQUITY	349882100	147	7,165	SH	DEFINED
FOUNDRY NETWORKS INC	EQUITY	35063R100	216	30,712	SH	DEFINED
FOX ENTMT GROUP INC	EQUITY	35138T107	4691	215,700	SH	SOLE
FPIC INS GROUP INC	EQUITY	302563101	47	3,138	SH	DEFINED
FPL Group	EQUITY	302571104	1800	30,000	SH	DEFINED
FPL GROUP, INC.	EQUITY	302571104	4737	78,970	SH	DEFINED
FRANKLIN ELECTRIC CO., INC.	EQUITY	353514102	108	2,288	SH	DEFINED
FRANKLIN FINL CORP TEN	EQUITY	353523202	25	971	SH	DEFINED
FRANKLIN RESOURCES, INC.	EQUITY	354613101	5011	117,520	SH	DEFINED

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

GENERAL GROWTH PPTYS COM	EQUITY	370021107	29	571,300	SH	SOLE
GENERAL GROWTH PROPE	EQUITY	370021107	46	899	SH	DEFINED
GENERAL MILLS, INC.	EQUITY	370334104	10115	229,475	SH	DEFINED
GENERAL MOTORS CORP.	EQUITY	370442105	13451	251,660	SH	DEFINED
GENERAL MTRS CORP	EQUITY	370442105	20198	481,902	SH	SOLE
GENERAL MTRS CORP	EQUITY	370442105	3742	70,000	SH	SOLE
GENESCO, INC.	EQUITY	371532102	175	7,176	SH	DEFINED
GENESEE & WYO INC	EQUITY	371559105	93	4,144	SH	DEFINED
GENESIS HEALTH VENTURES	EQUITY	37183F115	96	71,292	SH	DEFINED
GENESIS HEALTH VENTURES INC	EQUITY	37183F107	991	49,319	SH	DEFINED
GENESIS MICROCHIP INC	EQUITY	37184C103	91	10,904	SH	DEFINED
GENETECH INC	EQUITY	368710406	25	905	SH	SOLE
GENTA INC	EQUITY	37245M207	115	13,816	SH	DEFINED
GENTA INC	EQUITY	37245M207	1658	200,000	SH	SOLE
GENTEX CORP.	EQUITY	371901109	2680	97,552	SH	DEFINED
GENIVA HEALTH SERVICES	EQUITY	37247A102	132	14,647	SH	DEFINED
GENUINE PARTS CO	EQUITY	372460105	1220	35,000	SH	SOLE
GENUINE PARTS CO	EQUITY	372460105	9724	278,862	SH	SOLE
GENUINE PARTS CO.	EQUITY	372460105	2815	80,731	SH	DEFINED
GENZYME CORP	EQUITY	372917708	8	1,708	SH	SOLE
GENZYME-MOLECULAR ONCOLOGY-	EQUITY	372917104	6053	314,620	SH	DEFINED
GENZYME-MOLECULAR ONCOLOGY- BIOSURGER	EQUITY	372917708	61	13,395	SH	DEFINED
GEORGIA GULF CORP	EQUITY	373200203	1933	73,100	SH	SOLE
GEORGIA GULF CORP.	EQUITY	373200203	259	9,811	SH	DEFINED
GEORGIA-PACIFIC CORP.	EQUITY	373298108	2637	107,291	SH	DEFINED
GERDAU SA-SPON ADR	EQUITY	373737105	451	43,200	SH	DEFINED
GERMAN AMERICAN BANCORP	EQUITY	373865104	62	3,330	SH	DEFINED
GERON CORP	EQUITY	374163103	40	8,821	SH	DEFINED
GETTY IMAGES, INC.	EQUITY	374276103	9	416	SH	DEFINED
GETTY REALTY CORP.	EQUITY	374297109	2138	105,560	SH	DEFINED
GIBRALTAR STEEL CORP.	EQUITY	37476F103	67	3,016	SH	DEFINED
GILEAD SCIENCES INC	EQUITY	375558103	1315	40,000	SH	SOLE
GILEAD SCIENCES, INC.	EQUITY	375558103	8445	256,829	SH	DEFINED
GILLETTE CO	EQUITY	375766102	5019	148,175	SH	SOLE
GILLETTE CO	EQUITY	375766102	12277	362,475	SH	SOLE
GILLETTE CO.	EQUITY	375766102	16192	478,060	SH	DEFINED
GLACIER BANCORP, INC.	EQUITY	37637Q105	139	5,660	SH	DEFINED
GLADSTONE CAP CORP	EQUITY	376535100	2153	119,300	SH	SOLE
GLADSTONE CAPITAL CORP	EQUITY	376535100	57	3,165	SH	DEFINED
GLATFELTER, P.H. CO.	EQUITY	377316104	1106	58,810	SH	DEFINED
GLAXO PLC	EQUITY	37733W105	64	1,575	SH	SOLE
GLENBOROUGH REALTY TRUST, INC	EQUITY	37803P105	5826	245,802	SH	DEFINED
GLIMCHER REALTY TRUST	EQUITY	379302102	2873	155,317	SH	DEFINED
Glimcher Realty Trust	EQUITY	379302102	833	45,000	SH	DEFINED
GLIMCHER RLTY TR SH BEN INT	EQUITY	379302102	6	324,300	SH	SOLE
GLOBAL IMAGING SYSTEMS, INC.	EQUITY	37934A100	54	2,862	SH	DEFINED
GLOBAL INDUSTRIES LT	EQUITY	379336100	166	23,774	SH	DEFINED
GLOBAL PAYMENTS INC.	EQUITY	37940X102	15	512	SH	DEFINED
GLOBAL POWER EQUIPME	EQUITY	37941P108	79	7,957	SH	DEFINED
GLOBALSANTAFE CORPORATION	EQUITY	G3930E101	2462	90,000	SH	SOLE
GLOBALSANTAFE CORPORATION	EQUITY	G3930E101	12823	468,839	SH	SOLE
GLOBESPAN VIRATA INC	EQUITY	37957V106	165	42,630	SH	DEFINED
GOLD BANK CORP., INC.	EQUITY	379907108	116	10,564	SH	DEFINED
GOLD FIELDS LTD-SPONS ADR	EQUITY	38059T106	733	65,300	SH	DEFINED
GOLDCORP INC	EQUITY	380956409	3075	309,000	SH	SOLE
GOLDEN STATE BANCORP, INC.	EQUITY	381197102	8207	226,395	SH	DEFINED
GOLDEN TELECOM INC	EQUITY	38122G107	118	6,732	SH	DEFINED
GOLDEN WEST FINANCIAL CORP.	EQUITY	381317106	4780	69,500	SH	DEFINED

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

GOLDMAN SACHS GROUP INC	EQUITY	38141G104	28840	393,190	SH	DEFINED
GOODRICH CORP.	EQUITY	382388106	1289	47,173	SH	DEFINED
GOODYEAR TIRE & RUBBER CO.	EQUITY	382550101	1409	75,330	SH	DEFINED
GOODYS FAMILY CLOTHING	EQUITY	382588101	65	5,648	SH	DEFINED
GORMAN RUPP CO COM	EQUITY	383082104	83	2,625	SH	DEFINED
GRACE, W.R. & CO.	EQUITY	38388F108	224	74,731	SH	DEFINED
GRACO INC COM	EQUITY	384109104	21	833,300	SH	SOLE
GRACO, INC.	EQUITY	384109104	17	661	SH	DEFINED
GRAFTECH INTERNATIONAL LTD	EQUITY	384313102	1128	91,679	SH	DEFINED
GRANITE CONSTRUCTION, INC.	EQUITY	387328107	1623	64,154	SH	DEFINED
GRANITE ST BANKSHARES	EQUITY	387472103	61	1,848	SH	DEFINED
GRANT PRIDE INC	EQUITY	38821G101	1541	113,605	SH	SOLE
GRANT PRIDECO INC	EQUITY	38821G101	1949	143,336	SH	DEFINED
GRANT PRIDECO INC COM	EQUITY	38821G101	15	1,090,600	SH	SOLE
GRAPHIC PACKAGING INTL	EQUITY	388690109	75	8,081	SH	DEFINED
GRAY COMMUNICATIONS SYSTEMS	EQUITY	389190109	57	3,176	SH	DEFINED
GREAT AMERICAN FINANCIAL RES	EQUITY	389915109	50	2,608	SH	DEFINED
GREAT ATLANTIC & PACIFIC TEA	EQUITY	390064103	112	5,966	SH	DEFINED
GREAT LAKES CHEM CORP.	EQUITY	390568103	1011	38,170	SH	DEFINED
GREAT LAKES REIT, INC.	EQUITY	390752103	89	4,688	SH	DEFINED
GREAT PLAINS ENERGY INC	EQUITY	391164100	11434	536,646	SH	DEFINED
GREAT SOUTHERN BANCORP, INC.	EQUITY	390905107	81	2,025	SH	DEFINED
GREATER BAY BANCORP	EQUITY	391648102	2004	65,153	SH	DEFINED
GREEN MOUNTAIN COFFEE INC	EQUITY	393122106	24	1,119	SH	DEFINED
GREENPOINT FINANCIAL CORP.	EQUITY	395384100	7595	154,682	SH	DEFINED
GREIF BROTHERS CORP., CLASS A	EQUITY	397624107	154	4,609	SH	DEFINED
GREY GLOBAL GROUP INC	EQUITY	39787M108	183	265	SH	DEFINED
GREY WOLF, INC.	EQUITY	397888108	244	59,700	SH	DEFINED
GRIFFON CORP COM	EQUITY	398433102	17	963,500	SH	SOLE
GRIFFON CORP.	EQUITY	398433102	171	9,445	SH	DEFINED
GROUP 1 AUTOMOTIVE, INC.	EQUITY	398905109	255	6,689	SH	DEFINED
Grupo Televisa S.A. GDR (ADR)	EQUITY	40049J206	1469	39,300	SH	DEFINED
GSI COMMERCE INC	EQUITY	36238G102	50	6,667	SH	DEFINED
GT GROUP TELECOM INC CL B	EQUITY	362359408	2	35,000	SH	DEFINED
GTECH HOLDINGS CORP.	EQUITY	400518106	1895	74,208	SH	DEFINED
GUESS? INC	EQUITY	401617105	19	2,678	SH	DEFINED
GUIDANT CORP.	EQUITY	401698105	10140	335,430	SH	DEFINED
GUILFORD PHARMACEUTICALS INC	EQUITY	401829106	65	8,625	SH	DEFINED
GUITAR CENTER, INC.	EQUITY	402040109	90	4,867	SH	DEFINED
GULF ISLAND FABRICATION, INC.	EQUITY	402307102	46	2,501	SH	DEFINED
GULFMARK OFFSHORE, INC.	EQUITY	402629109	99	2,396	SH	DEFINED
GYMBOREE CORP	EQUITY	403777105	1849	115,400	SH	SOLE
GYMBOREE CORP.	EQUITY	403777105	137	8,535	SH	DEFINED
H J HEINZ CO.	EQUITY	423074103	6833	166,250	SH	DEFINED
H.B. FULLER CO.	EQUITY	359694106	1356	46,310	SH	DEFINED
HAEMONETICS CORP.	EQUITY	405024100	187	6,419	SH	DEFINED
HAIN CELESTIAL GROUP INC	EQUITY	405217100	155	8,385	SH	DEFINED
HALL KINOIN & ASSOCIATES INC.	EQUITY	406069104	27	3,603	SH	DEFINED
HALLIBURTON CO.	EQUITY	406216101	4648	291,606	SH	DEFINED
HALLIBURTON COMPANY	EQUITY	406216101	62	4,375	SH	SOLE
Halliburton Company	EQUITY	406216101	1435	90,000	SH	DEFINED
HANCOCK FABRICS, INC.	EQUITY	409900107	112	6,049	SH	DEFINED
HANCOCK HOLDING CO.	EQUITY	410120109	213	3,167	SH	DEFINED
HANDLEMAN CO.	EQUITY	410252100	128	8,857	SH	DEFINED
HANDSPRING INC	EQUITY	410293104	27	15,342	SH	DEFINED
HANGER ORTHOPEDIC GROUP	EQUITY	41043F208	105	6,894	SH	DEFINED
HANMI FINL CORP	EQUITY	410495105	53	3,118	SH	DEFINED
HANOVER COMPRESSOR COMPANY	EQUITY	410768105	1364	101,032	SH	DEFINED

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

HARBOR FLORIDA BANCSHARES	EQUITY	411901101	158	7,605	SH	DEFINED
HARLAND, JOHN H. CO.	EQUITY	412693103	294	10,422	SH	DEFINED
HARLEY DAVIDSON INC	EQUITY	412822108	2564	50,000	SH	SOLE
HARLEY DAVIDSON INC	EQUITY	412822108	3589	70,000	SH	SOLE
HARLEY-DAVIDSON FUNDING	EQUITY	412822108	8709	169,870	SH	DEFINED
HARLEYSVILLE GROUP, INC.	EQUITY	412824104	293	10,570	SH	DEFINED
HARLEYSVILLE NATIONAL CORP.	EQUITY	412850109	176	6,511	SH	DEFINED
HARMAN INT'L INDUSTRIES, INC.	EQUITY	413086109	18	361	SH	DEFINED
HARMONIC INC.	EQUITY	413160102	78	21,262	SH	DEFINED
HARRAH'S ENTERTAINMENT, INC.	EQUITY	413619107	2354	53,082	SH	DEFINED
HARRIS CORP.	EQUITY	413875105	3101	85,568	SH	DEFINED
HARRIS INTERACTIVE INC	EQUITY	414549105	45	13,207	SH	DEFINED
HARSCO CORP.	EQUITY	415864107	1946	51,880	SH	DEFINED
HARTE-HANKS COMMUNICATIONS	EQUITY	416196103	2494	121,358	SH	DEFINED
HARTFORD FINANCIAL SVCS GROUP	EQUITY	416515104	7474	125,680	SH	DEFINED
HARVARD BIOSCIENCE INC	EQUITY	416906105	35	6,249	SH	DEFINED
HARVEST NATURAL RESOUR	EQUITY	41754V103	62	12,380	SH	DEFINED
HASBRO, INC.	EQUITY	418056107	1081	79,704	SH	DEFINED
HAVERTY FURNITURE COMPANIES	EQUITY	419596101	108	5,445	SH	DEFINED
HAWAIIAN ELECTRIC INDUSTRIES,	EQUITY	419870100	6885	161,813	SH	DEFINED
HAWTHORNE FINL CORP	EQUITY	420542102	68	2,097	SH	DEFINED
HCA INC	EQUITY	404119109	6650	140,000	SH	SOLE
HCA INC	EQUITY	404119109	16815	354,000	SH	SOLE
HCA INC.	EQUITY	404119109	15376	359,026	SH	DEFINED
HCC INSURANCE HOLDINGS, INC.	EQUITY	404132102	2118	80,395	SH	DEFINED
HEADWATERS INC	EQUITY	42210P102	139	8,837	SH	DEFINED
HEALTH CARE PPTY INVS COM	EQUITY	421915109	4	103,600	SH	SOLE
HEALTH CARE PPTYS INVEST INC	EQUITY	421915109	36	828	SH	DEFINED
HEALTH CARE REIT INC COM	EQUITY	42217K106	16	535,400	SH	SOLE
HEALTH CARE REIT, INC.	EQUITY	42217K106	395	13,193	SH	DEFINED
HEALTH MANAGEMENT ASSOC.	EQUITY	421933102	2247	111,500	SH	DEFINED
HEALTH NET INC. CLASS A	EQUITY	42222G108	4335	161,953	SH	DEFINED
HEALTHCARE REALTY TRUST, INC.	EQUITY	421946104	479	14,963	SH	DEFINED
HEALTHCARE RLTY TR COM	EQUITY	421946104	9	288,200	SH	SOLE
HEALTHCARE SVCS GRP IN	EQUITY	421906108	51	3,310	SH	DEFINED
HEALTHEXTRAS INC	EQUITY	422211102	119	23,483	SH	DEFINED
HEALTHSOUTH CORP	EQUITY	421924101	2331	182,248	SH	DEFINED
HEALTHTRONICS SURGICAL	EQUITY	42222L107	50	2,833	SH	DEFINED
HEARST-ARGYLE TELEVI	EQUITY	422317107	6	244	SH	DEFINED
HEARTLAND EXPRESS INC	EQUITY	422347104	2246	93,861	SH	SOLE
HEARTLAND EXPRESS, INC.	EQUITY	422347104	255	10,641	SH	DEFINED
HECLA MNG CO	EQUITY	422704106	125	26,695	SH	DEFINED
HEICO CORP.	EQUITY	422806109	71	5,039	SH	DEFINED
HEIDRICK & STRUGGLES INT'L	EQUITY	422819102	129	6,460	SH	DEFINED
HELIX TECHNOLOGY CORP.	EQUITY	423319102	192	9,317	SH	DEFINED
HELMERICH & PAYNE, INC.	EQUITY	423452101	4139	115,872	SH	DEFINED
HENRY JACK & ASSOCIATES	EQUITY	426281101	1945	116,547	SH	DEFINED
HENRY SCHEIN INC	EQUITY	806407102	2481	55,764	SH	DEFINED
HERBALIFE INTL INC [B]	EQUITY	426908307	122	6,384	SH	DEFINED
HERCULES, INC.	EQUITY	427056106	623	53,744	SH	DEFINED
HERITAGE PPTY INVT TR COM	EQUITY	42725M107	10	390,800	SH	SOLE
HERITAGE PROPERTY INVESTMENT	EQUITY	42725M107	5514	206,425	SH	DEFINED
HERLEY INDS INC DEL	EQUITY	427398102	90	4,264	SH	DEFINED
HERLEY INDS INC DEL COM	EQUITY	427398102	3	162,500	SH	SOLE
HERMAN MILLER, INC.	EQUITY	600544100	9267	456,499	SH	DEFINED
HERSHEY FOODS CORP.	EQUITY	427866108	4225	67,606	SH	DEFINED
HEWITT ASSOCS INC COM	EQUITY	42822Q100	8	360,200	SH	SOLE
HEWLETT PACKARD CO	EQUITY	428236103	1528	100,000	SH	SOLE

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

HEWLETT PACKARD CO	EQUITY	428236103	3757	245,809	SH	SOLE
HEWLETT PACKARD CO.	EQUITY	428236103	23457	1,535,166	SH	DEFINED
HEXCEL CORP.	EQUITY	428291108	37	8,509	SH	DEFINED
HIBBETT SPORTING GOODS, INC.	EQUITY	428565105	63	2,498	SH	DEFINED
HIBERNIA CORP	EQUITY	428656102	4033	203,800	SH	SOLE
HIBERNIA CORP. CLASS A	EQUITY	428656102	4095	206,916	SH	DEFINED
HICKORY TECH CORP	EQUITY	429060106	75	4,992	SH	DEFINED
HIGHWOODS PPTYS INC COM	EQUITY	431284108	5	180,300	SH	SOLE
HIGHWOODS PROPERTIES, INC.	EQUITY	431284108	20	765	SH	DEFINED
HILB, ROGAL & HAMILTON CO.	EQUITY	431294107	461	10,195	SH	DEFINED
HILFIGER TOMMY CORP ORD	EQUITY	G89152102	53	3,735,798	SH	SOLE
HILLENBRAND INDUSTRIES, INC.	EQUITY	431573104	4551	81,047	SH	DEFINED
HILTON HOTELS CORP	EQUITY	432848109	6374	560,932	SH	DEFINED
HILTON HOTELS CORP COM	EQUITY	432848109	9	654,800	SH	SOLE
HISPANIC BROADCASTING	EQUITY	43357b104	80	3,052,493	SH	SOLE
HISPANIC BROADCASTING CORP. CLASS A	EQUITY	43357B104	7170	274,728	SH	DEFINED
HNC SOFTWARE, INC.	EQUITY	40425P107	3741	224,001	SH	DEFINED
HOLLINGER INTERNATIONAL, INC.	EQUITY	435569108	222	18,503	SH	DEFINED
HOLLY CORP.	EQUITY	435758305	59	3,511	SH	DEFINED
HOLLYWOOD CASINO CORP	EQUITY	436132203	40	3,695	SH	DEFINED
HOLLYWOOD ENTERTAINMENT CORP.	EQUITY	436141105	390	18,838	SH	DEFINED
HOLLYWOOD PARK, INC.	EQUITY	723456109	91	8,584	SH	DEFINED
HOLOGIC INC	EQUITY	436440101	100	6,880	SH	DEFINED
HOME DEPOT INC	EQUITY	437076102	15079	410,547	SH	SOLE
HOME DEPOT INC	EQUITY	437076102	32803	893,599	SH	SOLE
HOME DEPOT, INC.	EQUITY	437076102	43043	1,171,880	SH	DEFINED
HOME PPTYS N Y INC COM	EQUITY	437306103	18	467,900	SH	SOLE
HOME PROPERTIES OF NY, INC.	EQUITY	437306103	352	9,270	SH	DEFINED
HOMESTORE.COM	EQUITY	437852106	40	27,616	SH	DEFINED
HON INDUSTRIES INC.	EQUITY	438092108	2073	76,149	SH	DEFINED
HONEYWELL INTERNATIONAL INC.	EQUITY	438516106	13163	373,620	SH	DEFINED
HOOPER HOLMES, INC.	EQUITY	439104100	153	19,106	SH	DEFINED
HORACE MANN EDUCATORS CORP.	EQUITY	440327104	1211	64,875	SH	DEFINED
HORIZON OFFSHORE, INC.	EQUITY	44043J105	53	6,303	SH	DEFINED
HORIZON ORGANIC HOLDIN	EQUITY	44043T103	41	2,329	SH	DEFINED
HORMEL FOODS CORP.	EQUITY	440452100	4273	178,480	SH	DEFINED
HOSPITALITY PPTYS TR COM SH BE	EQUITY	44106M102	5	137,400	SH	SOLE
HOSPITALITY PROPERTIES TRUST	EQUITY	44106M102	3497	95,805	SH	DEFINED
HOST MARRIOTT CORP COM	EQUITY	44107p104	17	1,508,200	SH	SOLE
HOST MARRIOTT CORP NEW	EQUITY	44107P104	1790	158,400	SH	SOLE
HOT TOPIC INC	EQUITY	441339108	301	11,272	SH	DEFINED
HOT TOPIC INC COM	EQUITY	441339108	24	892,909	SH	SOLE
HOTELS.COM-CL A	EQUITY	44147T108	6	133	SH	DEFINED
HOUSEHOLD FINANCE CORP.	EQUITY	441815107	12223	245,940	SH	DEFINED
HOUSEHOLD INTL INC	EQUITY	441815107	3728	75,000	SH	SOLE
HOUSEHOLD INTL INC	EQUITY	441815107	10268	206,600	SH	SOLE
HOUSTON EXPLORATION COMPAN	EQUITY	442120101	105	3,616	SH	DEFINED
HOVNIANIAN ENTER, INC. COM PAR \$0.01	EQUITY	442487203	192	5,353	SH	DEFINED
HOVNIANIAN ENTERPRISES CL A	EQUITY	442487203	6	177,000	SH	SOLE
HPL TECHNOLOGIES INC	EQUITY	40426C105	49	3,235	SH	DEFINED
HRPT PROPERTIES TRUST	EQUITY	40426W101	407	45,994	SH	DEFINED
HUBBELL INC. CLASS B	EQUITY	443510201	2599	76,107	SH	DEFINED
HUDSON CITY BANCORP	EQUITY	443683107	21	1,077	SH	DEFINED
HUDSON RIVER BANKCORP.	EQUITY	444128102	147	5,436	SH	DEFINED
HUGHES SUPPLY, INC.	EQUITY	444482103	382	8,516	SH	DEFINED
HUMAN GENOME SCIENCES INC	EQUITY	444903108	670	50,000	SH	SOLE
HUMAN GENOME SCIENCES, INC.	EQUITY	444903108	71	5,330	SH	DEFINED
Humana Inc.	EQUITY	444859102	1250	80,000	SH	DEFINED

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

HUMANA, INC.	EQUITY	444859102	1225	78,398	SH	DEFINED
HUMBOLDT BANCORP	EQUITY	445069107	54	3,196	SH	DEFINED
HUNTINGTON BANCSHARES, INC.	EQUITY	446150104	2225	114,847	SH	DEFINED
HUSDON UNITED BANCORP	EQUITY	444165104	18	647	SH	DEFINED
HUTCHINSON TECHNOLOGY, INC.	EQUITY	448407106	141	9,044	SH	DEFINED
HYDRIL COMPANY	EQUITY	448774109	111	4,129	SH	DEFINED
HYPERCOM CORP	EQUITY	44913M105	93	12,061	SH	DEFINED
HYPERION SOLUTIONS CORP	EQUITY	44914M104	217	11,890	SH	DEFINED
I2 TECHNOLOGIES	EQUITY	465754109	25	17,103	SH	DEFINED
IBERIABANK CORP	EQUITY	450828108	87	2,144	SH	DEFINED
IBM	EQUITY	459200101	336	3,671	SH	SOLE
ICN PHARMACEUTICALS, INC.	EQUITY	448924100	2602	107,492	SH	DEFINED
Icon Plc - Sponsored ADR	EQUITY	45103T107	1568	55,000	SH	DEFINED
ICOS CORPORATION	EQUITY	449295104	41	2,410	SH	DEFINED
ICT GROUP INC	EQUITY	44929Y101	20	1,095	SH	DEFINED
ICTS INTERNATIONAL NV	EQUITY	N43837108	686	98,000	SH	DEFINED
ICU MEDICAL, INC.	EQUITY	44930G107	116	3,766	SH	DEFINED
IDACORP, INC.	EQUITY	451107106	1345	48,544	SH	DEFINED
IDEC PHARMACEUTICALS CORP	EQUITY	449370105	3545	100,000	SH	SOLE
IDEC PHARMACEUTICALS CORP	EQUITY	449370105	20451	576,900	SH	SOLE
IDEC PHARMACEUTICALS CORP.	EQUITY	449370105	7152	201,757	SH	DEFINED
IDENTIX INC	EQUITY	451906101	117	16,030	SH	DEFINED
IDEX CORP.	EQUITY	45167R104	331	9,890	SH	DEFINED
IDEXX LABORATORIES, INC.	EQUITY	45168D104	293	11,367	SH	DEFINED
IDINE REWARDS NETWORK	EQUITY	45168A100	58	5,000	SH	DEFINED
IDT CORP.	EQUITY	448947101	12	719	SH	DEFINED
IDX SYSTEMS CORP.	EQUITY	449491109	79	6,039	SH	DEFINED
IGATE CORP	EQUITY	45169U105	33	7,187	SH	DEFINED
IGEN INTERNATIONAL, INC.	EQUITY	449536101	170	5,385	SH	DEFINED
IHOP CORP.	EQUITY	449623107	208	7,053	SH	DEFINED
II-VI INC	EQUITY	902104108	58	3,899	SH	DEFINED
IKON OFFICE SOLUTIONS INC.	EQUITY	451713101	20	2,083	SH	DEFINED
ILEX ONCOLOGY INC	EQUITY	451923106	163	11,587	SH	DEFINED
ILLINOIS TOOL WKS INC COM	EQUITY	452308109	4	65,000	SH	SOLE
Illinois Tool Works Inc	EQUITY	452308109	2391	35,000	SH	DEFINED
ILLINOIS TOOL WORKS, INC.	EQUITY	452308109	9382	137,360	SH	DEFINED
ILLUMINA INC	EQUITY	452327109	57	8,472	SH	DEFINED
IMAGEX.COM INC	EQUITY	45244D102	356	791,393	SH	DEFINED
IMAGISTICS INTL INC	EQUITY	45247T104	137	6,400	SH	DEFINED
I-MANY INC	EQUITY	44973Q103	40	14,397	SH	DEFINED
IMATION CORP.	EQUITY	45245A107	1706	57,317	SH	DEFINED
IMC GLOBAL INC	EQUITY	449669100	2250	180,000	SH	SOLE
IMC GLOBAL INC	EQUITY	449669100	15176	760,500	SH	SOLE
IMC GLOBAL, INC.	EQUITY	449669100	9850	788,036	SH	DEFINED
IMCLONE SYSTEMS	EQUITY	45245W109	177	20,388	SH	DEFINED
IMCO RECYCLING INC	EQUITY	449681105	42	4,247	SH	DEFINED
IMMUCOR INC	EQUITY	452526106	52	2,234	SH	DEFINED
IMMUNEX CORP.	EQUITY	452528102	20659	924,760	SH	DEFINED
IMMUNOGEN INC	EQUITY	45253H101	39	14,337	SH	DEFINED
IMMUNOMEDICS, INC.	EQUITY	452907108	76	14,599	SH	DEFINED
IMPAC MORTGAGE HOLDINGS INC	EQUITY	45254P102	190	14,077	SH	DEFINED
IMPACT INC.	EQUITY	45255G101	113	6,292	SH	DEFINED
IMPAX LABORATORIES INC	EQUITY	45256B101	70	9,307	SH	DEFINED
IMPACO TECHNOLOGIES INC	EQUITY	45255W106	45	3,472	SH	DEFINED
IMS HEALTH, INC.	EQUITY	449934108	3315	184,701	SH	DEFINED
INAMED CORP	EQUITY	453235103	114	4,256	SH	DEFINED
INCO LIMITED	EQUITY	453258402	1851	81,760	SH	DEFINED
Incyte Genomics	EQUITY	45337C102	145	20,000	SH	DEFINED

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

INCYTE GENOMICS, INC.	EQUITY	45337C102	799	109,897	SH	DEFINED
INDEPENDENCE COMMUNITY BANK	EQUITY	453414104	2142	74,549	SH	DEFINED
INDEPENDENCE HLDG CO N	EQUITY	453440307	26	1,168	SH	DEFINED
INDEPENDENT BANK CORP.	EQUITY	453838104	231	8,490	SH	DEFINED
INDEVUS PHARMACEUTICALS INC	EQUITY	454072109	16	13,497	SH	DEFINED
INDYMAC BANCORP, INC.	EQUITY	456607100	1778	78,377	SH	DEFINED
INET TECHNOLOGY	EQUITY	45662V105	28	4,185	SH	DEFINED
INFOCUS CORPORATION	EQUITY	45665B106	745	63,271	SH	DEFINED
INFOGRAMES INC.	EQUITY	45665T107	5	1,995	SH	DEFINED
INFONET SERVICES COR	EQUITY	45666T106	56	22,399	SH	DEFINED
INFORMATICA CORP	EQUITY	45666Q102	145	20,435	SH	DEFINED
INFORMATION HOLDINGS INC.	EQUITY	456727106	89	3,640	SH	DEFINED
INFORMATION RESOURCES, INC.	EQUITY	456905108	92	9,792	SH	DEFINED
INFORTE CORP	EQUITY	45677R107	23	2,288	SH	DEFINED
INFOUSA INC. CLASS B	EQUITY	456818301	50	9,144	SH	DEFINED
INGERSOLL RAND COMPANY LIM	EQUITY	G4776G101	1142	25,000	SH	SOLE
INGERSOLL-RAND CO CL A	EQUITY	G4776G101	3867	84,690	SH	DEFINED
INGLES MARKETS, INC., CLASS A	EQUITY	457030104	45	3,551	SH	DEFINED
INGRAM MICRO INC. CLASS A	EQUITY	457153104	16	1,170	SH	DEFINED
INHALE THERAPEUTIC S	EQUITY	457191104	187	19,710	SH	DEFINED
Inhale Therapeutic System	EQUITY	457191104	190	20,000	SH	DEFINED
INKTOMI CORP.	EQUITY	457277101	46	51,884	SH	DEFINED
INNKEEPERS USA TRUST	EQUITY	4576J0104	80	8,359	SH	DEFINED
INPUT/OUTPUT, INC.	EQUITY	457652105	144	15,988	SH	DEFINED
INRANGE TECHNOLOGIES CL B	EQUITY	45769V206	15	3,102	SH	DEFINED
INSIGHT COMMUNICATIO	EQUITY	45768V108	173	14,743	SH	DEFINED
INSIGHT ENTERPRISES, INC.	EQUITY	45765U103	369	14,633	SH	DEFINED
INSIGNIA FINANCIAL GROUP INC.	EQUITY	45767A105	68	6,952	SH	DEFINED
INSITUFORM TECHNOLOGIES, INC. CLASS A	EQUITY	457667103	171	8,089	SH	DEFINED
INSTINET GROUP INCORPORATED	EQUITY	457750107	4	601	SH	DEFINED
INSURANCE AUTO AUCTIONS INC COM	EQUITY	457875102	69	3,547	SH	DEFINED
INSWEB CORP	EQUITY	45809K202	21	9,194	SH	DEFINED
INTEGRA BANK CORP.	EQUITY	45814P105	123	5,511	SH	DEFINED
INTEGRA LIFESCIENCES CORP	EQUITY	457985208	10092	483,900	SH	SOLE
INTEGRA LIFESCIENCES HOLDINGS	EQUITY	457985208	144	6,606	SH	DEFINED
INTEGRAL SYS INC MD COM	EQUITY	45810H107	3	158,200	SH	SOLE
INTEGRAL SYSTEMS INC/MD	EQUITY	45810H107	72	3,294	SH	DEFINED
INTEGRATED CIRCUIT SYSTEMS	EQUITY	45811K208	13	660	SH	DEFINED
INTEGRATED DEFENSE TEC	EQUITY	45819B101	74	2,504	SH	DEFINED
INTEGRATED DEFENSE TEC COM	EQUITY	45819B101	18	608,100	SH	SOLE
INTEGRATED DEVICE TECHNOLOGY,	EQUITY	458118106	2496	137,591	SH	DEFINED
INTEGRATED ELECTRICAL SERVICES	EQUITY	45811E103	68	10,859	SH	DEFINED
INTEGRATED SILICON SOLUTION	EQUITY	45812P107	85	9,548	SH	DEFINED
Intel	EQUITY	458140100	438	24,000	SH	DEFINED
INTEL CORP	EQUITY	458140100	8042	440,198	SH	SOLE
INTEL CORP	EQUITY	458140100	18630	1,019,762	SH	SOLE
INTEL CORP.	EQUITY	458140100	88679	4,853,780	SH	DEFINED
INTER PARFUMS INC	EQUITY	458334109	8	1,175	SH	DEFINED
INTERACTIVE DATA CORP	EQUITY	45840J107	7	499	SH	DEFINED
INTERCEPT INC	EQUITY	45845L107	107	5,187	SH	DEFINED
INTERCHANGE FINL SVCS	EQUITY	458447109	57	2,042	SH	DEFINED
INTERDIGITAL COMMUNICATION	EQUITY	45866A105	176	19,413	SH	DEFINED
INTERFACE, INC. CLASS A	EQUITY	458665106	125	15,573	SH	DEFINED 1
INTERGRAPH CORP.	EQUITY	458683109	312	17,885	SH	DEFINED 1
INTERLAND INC	EQUITY	458727104	138	43,704	SH	DEFINED 1
INTERMAGNETICS GENERAL CORP.	EQUITY	458771102	106	5,271	SH	DEFINED 1
INTERMET CORP	EQUITY	45881K104	82	7,681	SH	DEFINED 1

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

INTERMUNE INC.	EQUITY	45884X103	188	8,894	SH	DEFINED	1
INTERNATIONAL BANCSHARES CORP.	EQUITY	459044103	342	8,101	SH	DEFINED	1
INTERNATIONAL GAME TECHNOLOGY	EQUITY	459902102	2363	41,675	SH	DEFINED	1
INTERNATIONAL MULTIFOODS CORP.	EQUITY	460043102	147	5,637	SH	DEFINED	1
INTERNATIONAL PAPER CO	EQUITY	460146103	1307	30,000	SH	SOLE	2
INTERNATIONAL PAPER CO	EQUITY	460146103	11595	266,059	SH	SOLE	2
INTERNATIONAL PAPER CO.	EQUITY	460146103	9442	216,660	SH	DEFINED	1
International Rectifier	EQUITY	460254105	583	20,000	SH	DEFINED	4
INTERNATIONAL RECTIFIER CORP.	EQUITY	460254105	2393	82,089	SH	DEFINED	1
INTERNATIONAL SPEEDWAY CORP.	EQUITY	460335201	2739	68,293	SH	DEFINED	1
INTERNATIONAL WIRELESS COM	EQUITY	46058G504	18	181,292	SH	SOLE	2
INTERNET SECURITY SY	EQUITY	46060X107	988	75,279	SH	DEFINED	1
INTERPOOL, INC.	EQUITY	46062R108	35	2,003	SH	DEFINED	1
INTERPORE INTERNATIONAL	EQUITY	46062W107	60	6,154	SH	DEFINED	1
INTERPUBLIC GROUP CORP	EQUITY	460690100	4266	172,300	SH	DEFINED	1
INTERSIL CORP -CL A	EQUITY	46069S109	3750	175,387	SH	DEFINED	1
INTERSILL CORP	EQUITY	46069S109	38	1,789,326	SH	SOLE	3
INTERSTATE BAKERIES CORP.	EQUITY	46072H108	2058	71,257	SH	DEFINED	1
INTERTAN INC.	EQUITY	461120107	93	8,343	SH	DEFINED	1
INTER-TEL, INC.	EQUITY	458372109	111	6,462	SH	DEFINED	1
INTERTRUST TECHNOLOGIES CORP.	EQUITY	46113Q109	79	26,153	SH	DEFINED	1
INTERWOVEN INC	EQUITY	46114T102	115	37,851	SH	DEFINED	1
INTL BUSINESS MACHINES CORP	EQUITY	459200101	88825	1,233,675	SH	DEFINED	1
INTL SPECIALTY PRODUCTS, INC.	EQUITY	460337108	29	3,772	SH	DEFINED	1
INT'L. FLAVORS & FRAGRANCES,	EQUITY	459506101	1407	43,309	SH	DEFINED	1
INTRADO INC	EQUITY	46117A100	105	5,432	SH	DEFINED	1
INTROGEN THERAPEUTICS INC	EQUITY	46119F107	152	75,000	SH	SOLE	2
Intuit	EQUITY	461202103	1094	22,000	SH	DEFINED	4
INTUIT	EQUITY	461202103	2983	60,000	SH	SOLE	2
INTUIT	EQUITY	461202103	5797	116,600	SH	SOLE	2
INTUIT, INC.	EQUITY	461202103	6061	121,901	SH	DEFINED	1
INTUITIVE SURGICAL INC	EQUITY	46120E107	91	10,742	SH	DEFINED	1
INVACARE CORP.	EQUITY	461203101	348	9,395	SH	DEFINED	1
INVERESK RESH GROUP COM	EQUITY	461238107	6	450,000	SH	SOLE	3
INVERESK RESH GROUP INC	EQUITY	461238107	1301	100,000	SH	SOLE	2
INVERNESS MEDICAL INNOVATION	EQUITY	46126P106	48	2,375	SH	DEFINED	1
INVESTMENT TEC GRP NEW COM	EQUITY	46145F105	25	776,190	SH	SOLE	3
INVESTMENT TECHNOLOGY GROUP	EQUITY	46145F105	2079	63,585	SH	DEFINED	1
INVESTORS FINANCIAL SERVICES	EQUITY	461915100	2784	82,995	SH	DEFINED	1
INVESTORS REAL ESTATE TRUST	EQUITY	461730103	105	9,866	SH	DEFINED	1
INVISION TECHNOLOGIES	EQUITY	461851107	100	4,129	SH	DEFINED	1
INVITROGEN CORP	EQUITY	46185R100	69	2,166	SH	DEFINED	1
IOMEGA CORP	EQUITY	462030305	235	18,271	SH	DEFINED	1
IONICS, INC.	EQUITY	462218108	152	6,261	SH	DEFINED	1
IPC HOLDINGS LTD	EQUITY	G4933P101	357990	11,722,000	SH	DEFINED	1
IRON MOUNTAIN INC.	EQUITY	462846106	27	871	SH	DEFINED	1
IRON MTN INC DEL COM	EQUITY	462846106	91	2,944,320	SH	SOLE	3
IRON MTN INC PA	EQUITY	462846106	4011	130,000	SH	SOLE	2
IRT PROPERTY CO.	EQUITY	450058102	153	11,983	SH	DEFINED	1
IRWIN FINANCIAL CORP.	EQUITY	464119106	110	5,486	SH	DEFINED	1
IRWIN FINL CORP COM	EQUITY	464119106	14	706,100	SH	SOLE	3
ISHARES RUSSELL MIDCAP GRWTH	EQUITY	464287481	114	2,000	SH	DEFINED	1
ISHARES RUSSELL MIDCAP VALUE	EQUITY	464287473	428	5,425	SH	DEFINED	1
ISHARES S&P 500/BARRA GROWTH	EQUITY	464287309	188	3,800	SH	DEFINED	1
ISHARES S&P 500/BARRA VALUE	EQUITY	464287408	873	17,600	SH	DEFINED	1
ISIS PHARMACEUTICALS, INC.	EQUITY	464330109	158	16,653	SH	DEFINED	1
ISLE OF CAPRI CASINOS	EQUITY	464592104	115	5,663	SH	DEFINED	1
ISTAR FINANCIAL INC	EQUITY	45031U101	12831	450,227	SH	DEFINED	1

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

ITLA CAP CORP	EQUITY	450565106	49	1,649	SH	DEFINED	1
ITRON, INC.	EQUITY	465741106	179	6,827	SH	DEFINED	1
ITT EDUCATIONAL SERVICES, INC.	EQUITY	45068B109	330	15,155	SH	DEFINED	1
ITT INDUSTRIAL INC	EQUITY	450911102	2967	42,029	SH	DEFINED	1
ITXC CORP	EQUITY	45069F109	35	6,774	SH	DEFINED	1
IVAX CORP.	EQUITY	465823102	3154	292,067	SH	DEFINED	1
IVEX PACKAGING CORP.	EQUITY	465855104	118	5,172	SH	DEFINED	1
IXIA	EQUITY	45071R109	45	7,674	SH	DEFINED	1
IXYS CORP.	EQUITY	46600W106	20	3,735	SH	DEFINED	1
J & J SNACK FOODS CORP	EQUITY	466032109	98	2,169	SH	DEFINED	1
J JILL GROUP INC	EQUITY	466189107	163	4,286	SH	DEFINED	1
J P MORGAN CHASE + CO	EQUITY	46625H100	10029	295,675	SH	SOLE	2
J P MORGAN CHASE + CO	EQUITY	46625H100	32933	970,889	SH	SOLE	2
J.B. HUNT TRANSPORT SERVICES	EQUITY	445658107	1595	54,031	SH	DEFINED	1
J.C. PENNEY CO., INC.	EQUITY	708160106	2741	124,462	SH	DEFINED	1
J.D. EDWARDS & CO.	EQUITY	281667105	17	1,399	SH	DEFINED	1
J.P. MORGAN CHASE AND CO.	EQUITY	46625H100	47118	1,389,080	SH	DEFINED	1
J2 GLOBAL COMMUNICATIO	EQUITY	46626E205	29	1,783	SH	DEFINED	1
JABIL CIRCUT, INC.	EQUITY	466313103	1917	90,830	SH	DEFINED	1
JACK IN THE BOX INC.	EQUITY	466367109	419	13,170	SH	DEFINED	1
JACOBS ENGINEERING GROUP, INC.	EQUITY	469814107	2437	70,065	SH	DEFINED	1
JACOBS ENGR GROUP INC	EQUITY	469814107	2643	76,000	SH	SOLE	2
JAKKS PACIFIC, INC.	EQUITY	47012E106	146	8,220	SH	DEFINED	1
JARDEN CORP	EQUITY	471109108	81	4,109	SH	DEFINED	1
JDA SOFTWARE GROUP, INC.	EQUITY	46612K108	282	9,989	SH	DEFINED	1
JDN REALITY CORP.	EQUITY	465917102	155	12,431	SH	DEFINED	1
JDS UNIPHASE CORP	EQUITY	46612J101	1785	668,671	SH	DEFINED	1
JEFFERIES GROUP, INC.	EQUITY	472319102	291	6,902	SH	DEFINED	1
JEFFERSON-PILOT CORP.	EQUITY	475070108	361	69,603	SH	DEFINED	1
JETBLUE AIRWAYS CORP	EQUITY	477143101	4	84	SH	DEFINED	1
JLG INDUSTRIES, INC.	EQUITY	466210101	211	15,047	SH	DEFINED	1
JM SMUCKER CO/THE NEW COM WI	EQUITY	832696405	2690	78,819	SH	DEFINED	1
JO-ANN STORES INC [A]	EQUITY	47758P109	149	5,112	SH	DEFINED	1
JOHN HANCOCK FINANCIAL SERVICE	EQUITY	41014S106	7967	226,340	SH	DEFINED	1
JOHN NUVEEN CO-CL A	EQUITY	478035108	8	300	SH	DEFINED	1
JOHN WILEY & SONS, INC. CLASS A	EQUITY	968223206	16	649	SH	DEFINED	1
JOHNSON & JOHNSON	EQUITY	478160104	39156	749,265	SH	SOLE	2
JOHNSON & JOHNSON	EQUITY	478160104	76404	1,462,000	SH	DEFINED	1
JOHNSON + JOHNSON	EQUITY	478160104	12813	245,175	SH	SOLE	2
Johnson and Johnson	EQUITY	478160104	3920	75,000	SH	DEFINED	4
JOHNSON CONTROLS, INC.	EQUITY	478366107	5864	71,852	SH	DEFINED	1
JOHNSON CTLS INC	EQUITY	478366107	1224	15,000	SH	SOLE	2
JOHNSON CTLS INC	EQUITY	478366107	3313	40,600	SH	SOLE	2
JOHNSON OUTDOORS INC	EQUITY	479167108	22	1,310	SH	DEFINED	1
JONES APPAREL GROUP COM	EQUITY	480074103	14	360,302	SH	SOLE	3
JONES APPAREL GROUP, INC.	EQUITY	480074103	15545	414,540	SH	DEFINED	1
JONES LANG LASALLE, INC.	EQUITY	48020Q107	267	10,807	SH	DEFINED	1
JOURNAL REGISTER CO.	EQUITY	481138105	195	9,722	SH	DEFINED	1
JOY GLOBAL INC.	EQUITY	481165108	267	15,405	SH	DEFINED	1
JP MORGAN CHASE CO	EQUITY	46622H100	82	2,500	SH	SOLE	2
JP REALITY, INC.	EQUITY	46624A106	127	4,769	SH	DEFINED	1
JUNIPER NETWORKS, INC.	EQUITY	48203R104	99	17,524	SH	DEFINED	1
K V PHARMACEUT [A]	EQUITY	482740206	198	7,330	SH	DEFINED	1
K.FORCE INC.	EQUITY	493732101	41	6,920	SH	DEFINED	1
K2, INC.	EQUITY	482732104	66	6,406	SH	DEFINED	1
KADANT INC	EQUITY	48282T104	72	4,373	SH	DEFINED	1
KAMAN CORP., CLASS A	EQUITY	483548103	134	7,998	SH	DEFINED	1

KANA SOFTWARE INC.	EQUITY	483600300		43	SH	DEFINED	1
--------------------	--------	-----------	--	----	----	---------	---

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

KANE SERVICES LLC	EQUITY	484173109	491	24,540	SH	DEFINED	1
KANSAS CITY LIFE INSURANCE CO.	EQUITY	484836101	50	1,302	SH	DEFINED	1
KANSAS CITY SOUTHERN	EQUITY	485170302	365	21,453	SH	DEFINED	1
KAYDON CORP.	EQUITY	486587108	1138	48,212	SH	DEFINED	1
KB HOME	EQUITY	48666K109	1220	23,688	SH	DEFINED	1
KEANE, INC.	EQUITY	486665102	1460	117,767	SH	DEFINED	1
KEITHLEY INSTRUMENTS, INC.	EQUITY	487584104	30	2,111	SH	DEFINED	1
KELLOGG CO.	EQUITY	487836108	6575	183,360	SH	DEFINED	1
KELLWOOD CO.	EQUITY	488044108	266	8,195	SH	DEFINED	1
KELLY SERVICES, INC., CLASS A	EQUITY	488152208	1406	52,038	SH	DEFINED	1
KEMET CORP.	EQUITY	488360108	2715	151,992	SH	DEFINED	1
KENDLE INTERNATIONAL, INC.	EQUITY	48880L107	51	3,769	SH	DEFINED	1
KENNAMETAL INC COM	EQUITY	489170100	29	788,983	SH	SOLE	3
KENNAMETAL, INC.	EQUITY	489170100	2007	54,830	SH	DEFINED	1
KENSEY NASH CORP	EQUITY	490057106	42	2,583	SH	DEFINED	1
KERR MCGEE CORP	EQUITY	492386107	2724	50,871	SH	DEFINED	1
KERR-MC GEE CORPORATION	EQUITY	492386107	54	1,000	SH	SOLE	2
KEY BANK NA	EQUITY	493267108	5554	203,440	SH	DEFINED	1
KEY ENERGY SERVICES INC	EQUITY	492914106	363	34,532	SH	DEFINED	1
KEY PRODUCTION COMPANY, INC.	EQUITY	493138101	98	5,027	SH	DEFINED	1
KEYNOTE SYSTEMS INC	EQUITY	493308100	63	8,585	SH	DEFINED	1
KEYSPAN CORPORATION	EQUITY	49337W100	10462	277,866	SH	DEFINED	1
KEYSTONE AUTOMOTIVE IN	EQUITY	49338N109	70	3,668	SH	DEFINED	1
KEYSTONE PROPERTY TRUST	EQUITY	493596100	81	5,107	SH	DEFINED	1
KILROY REALTY CORP.	EQUITY	49427F108	3088	115,433	SH	DEFINED	1
KIMBALL INTERNATIONAL, INC. CLASS B	EQUITY	494274103	198	12,084	SH	DEFINED	1
KIMBERLY-CLARK CORP.	EQUITY	494368103	23106	372,680	SH	DEFINED	1
KIMCO REALTY	EQUITY	49446R109	2841	84,826	SH	DEFINED	1
KIMCO REALTY CORP COM	EQUITY	49446R109	26	780,250	SH	SOLE	3
Kinder Morgan Energy Partners	EQUITY	494550106	1885	60,000	SH	DEFINED	4
KINDER MORGAN INC.	EQUITY	49455P101	2133	56,115	SH	DEFINED	1
KINDRED HEALTHCARE INC	EQUITY	494580103	179	4,034	SH	DEFINED	1
KING PHARMACEUTICALS INC	EQUITY	495582108	27	1,460	SH	SOLE	2
KING PHARMACEUTICALS, INC.	EQUITY	495582108	2858	128,446	SH	DEFINED	1
KIRBY CORP.	EQUITY	497266106	163	6,652	SH	DEFINED	1
KLA-TENCOR CORP.	EQUITY	482480100	4131	93,914	SH	DEFINED	1
KMART CORP.	EQUITY	482584109	183	177,969	SH	DEFINED	1
KNIGHT TRADING GROUP	EQUITY	499063105	152	29,067	SH	DEFINED	1
KNIGHT TRANSPORTATION, INC.	EQUITY	499064103	198	8,541	SH	DEFINED	1
KNIGHTBRIDGE TANKERS LTD	EQUITY	G5299G106	20267	1,408,530	SH	DEFINED	1
KNIGHT-RIDDER, INC.	EQUITY	499040103	2447	38,865	SH	DEFINED	1
KOGER EQUITY, INC.	EQUITY	500228101	4511	233,712	SH	DEFINED	1
KOHL'S CORP	EQUITY	500255104	8953	127,758	SH	SOLE	2
KOHL'S CORP	EQUITY	500255104	22952	327,514	SH	SOLE	2
KOHL'S CORP.	EQUITY	500255104	32099	458,040	SH	DEFINED	1
KONNKLIJKE PHILIPS ELECTRS	EQUITY	500472303	1656	60,000	SH	SOLE	2
KOOKMIN BANK SPONS ADR	EQUITY	50049M109	4293	87,347	SH	DEFINED	1
KOPIN CORP.	EQUITY	500600101	163	24,756	SH	DEFINED	1
Korea Electric Power Corp. Kepco Sp A	EQUITY	500631106	974	59,500	SH	DEFINED	1
KORN/FERRY INTERNATIONAL	EQUITY	500643200	562	61,785	SH	DEFINED	1
KOS PHARMACEUTICALS, INC.	EQUITY	500648100	39	1,934	SH	DEFINED	1
KOSAN BIOSCIENCES INC	EQUITY	50064W107	53	6,125	SH	DEFINED	1
KPMG CONSULTING INC	EQUITY	48265R109	29	1,984	SH	DEFINED	1
KRAFT FOODS INC	EQUITY	50075N104	6759	165,060	SH	DEFINED	1
KRAMONT REALTY TRUST	EQUITY	50075Q107	2419	151,275	SH	DEFINED	1
KRISPY KREME DOUGHNU	EQUITY	501014104	19	577	SH	DEFINED	1
KROGER CO.	EQUITY	501044101	7082	355,860	SH	DEFINED	1
KROLL INC.	EQUITY	501049100	161	7,691	SH	DEFINED	1
KROLL INC.	EQUITY	501049100	30300	1,444,212	SH	DEFINED	1

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

KRONOS, INC.	EQUITY	501052104	214	7,027	SH	DEFINED	1
K-SWISS, INC.	EQUITY	482686102	109	4,200	SH	DEFINED	1
KT CORP ADR	EQUITY	48268K101	318	14,700	SH	DEFINED	1
KULICKE & SOFFA INDUSTRIES	EQUITY	501242101	218	17,592	SH	DEFINED	1
KULICKE + SOFFA INDS INC	EQUITY	501242101	1487	120,000	SH	SOLE	2
KYPHON INC	EQUITY	501577100	31	2,151	SH	DEFINED	1
KYPHON INC	EQUITY	501577100	109	7,500	SH	SOLE	2
L S B BANCSHARES N C	EQUITY	502158108	60	3,017	SH	DEFINED	1
L-3 COMMUNICATIONS HOLDINGS,	EQUITY	502424104	6491	120,211	SH	DEFINED	1
L-3 COMMUNICATNS HLDGS COM	EQUITY	502424104	13	242,100	SH	SOLE	3
LA JOLLA PHARMACEUTICAL CO	EQUITY	503459109	94	15,116	SH	DEFINED	1
LA QUINTA PROPERTIES-PAIRED	EQUITY	50419U202	356	49,093	SH	DEFINED	1
Lab Corp of America Holdings	EQUITY	50540R409	1095	23,996	SH	DEFINED	4
LABONE INC NEW	EQUITY	50540L105	49	1,894	SH	DEFINED	1
LABOR READY, INC.	EQUITY	505401208	85	14,606	SH	DEFINED	1
LABORATORY CORP OF AMERICA	EQUITY	50540R409	15	323,600	SH	SOLE	3
LABRANCHE & CO. INC.	EQUITY	505447102	1740	75,973	SH	DEFINED	1
LACLEDE GAS CO.	EQUITY	505597104	1861	79,250	SH	DEFINED	1
LADISH CO., INC.	EQUITY	505754200	40	3,257	SH	DEFINED	1
LAFARGE NORTH AMERIC	EQUITY	505862102	557	15,857	SH	DEFINED	1
LAKELAND BANCORP INC	EQUITY	511637100	88	3,978	SH	DEFINED	1
LAKELAND FINL CORP	EQUITY	511656100	53	1,821	SH	DEFINED	1
LAM RESEARCH CORP.	EQUITY	512807108	2959	164,574	SH	DEFINED	1
LAM RESH CORP	EQUITY	512807108	4074	226,600	SH	SOLE	2
LAMAR ADVERTISING CO	EQUITY	512815101	39	1,042	SH	DEFINED	1
LAMAR CORP CV	EQUITY	512815AF8	13	13,228,000	PRN	SOLE	3
LANCASTER COLONY CORP.	EQUITY	513847103	1683	47,208	SH	DEFINED	1
LANCE, INC.	EQUITY	514606102	126	8,658	SH	DEFINED	1
LANDAMERICA FINANCIAL GROUP	EQUITY	514936103	209	6,629	SH	DEFINED	1
LANDAUER, INC.	EQUITY	51476K103	113	2,908	SH	DEFINED	1
LANDRY'S RESTAURANTS INC.	EQUITY	51508L103	200	7,823	SH	DEFINED	1
LANDSTAR SYSTEM, INC.	EQUITY	515098101	291	2,720	SH	DEFINED	1
LANNETT CO INC	EQUITY	516012101	48	1,326	SH	DEFINED	1
LASALLE HOTEL PPTYS COM SH BEN	EQUITY	517942108	7	424,000	SH	SOLE	3
LASALLE HOTEL PROPERTIES	EQUITY	517942108	95	6,010	SH	DEFINED	1
LATTICE SEMICONDUCTOR CORP.	EQUITY	518415104	1491	170,557	SH	DEFINED	1
LAWSON PRODUCTS, INC.	EQUITY	520776105	54	1,748	SH	DEFINED	1
LAWSON SOFTWARE	EQUITY	520780107	29	5,014	SH	DEFINED	1
LA-Z-BOY CHAIR CO.	EQUITY	505336107	19	736	SH	DEFINED	1
LEAR CORP	EQUITY	521865105	3901	84,344	SH	DEFINED	1
LEARNING TREE INTERNATIONAL	EQUITY	522015106	69	3,730	SH	DEFINED	1
LECROY CORP	EQUITY	52324W109	35	2,949	SH	DEFINED	1
LEE ENTERPRISES, INC.	EQUITY	523768109	2000	57,140	SH	DEFINED	1
LEEDS FED BANKSHARES I	EQUITY	524226107	14	442	SH	DEFINED	1
LEGATO SYSTEMS, INC.	EQUITY	524651106	635	176,384	SH	DEFINED	1
LEGG MASON, INC.	EQUITY	524901105	4096	83,010	SH	DEFINED	1
LEGGETT & PLATT, INC.	EQUITY	524660107	2123	90,713	SH	DEFINED	1
LEHMAN BROTHERS HLDGS INC	EQUITY	524908100	5627	90,000	SH	SOLE	2
LEHMAN BROTHERS HLDGS INC	EQUITY	524908100	15311	244,900	SH	SOLE	2
LEHMAN BROTHERS HOLDINGS, INC.	EQUITY	524908100	7703	123,210	SH	DEFINED	1
LENDING TREE INC	EQUITY	52602Q105	30	2,347	SH	DEFINED	1
LENNAR CORP COM	EQUITY	526057104	53	863,296	SH	SOLE	3
LENNAR CORP.	EQUITY	526057104	6335	103,516	SH	DEFINED	1
LENNOX INTERNATIONAL INC	EQUITY	526107107	274	15,241	SH	DEFINED	1
LEUCADIA NATIONAL CORP.	EQUITY	527288104	2255	71,221	SH	DEFINED	1
LEVEL 3 COMMUNICATIONS, INC.	EQUITY	52729N100	13	4,479	SH	DEFINED	1
LEXAR MEDIA INC	EQUITY	52886P104	1057	247,626	SH	DEFINED	1
LEXICON GENETICS INC.	EQUITY	528872104	58	11,948	SH	DEFINED	1
LEXINGTON CORP. PROPERTRIES	EQUITY	529043101	138	8,340	SH	DEFINED	1

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

LEXMARK INTERNATIONAL GROUP	EQUITY	529771107	3956	72,717	SH	DEFINED	1
LIBBEY, INC.	EQUITY	529898108	187	5,485	SH	DEFINED	1
LIBERATE TECHNOLOGIES, INC.	EQUITY	530129105	101	38,146	SH	DEFINED	1
LIBERTY CORP.	EQUITY	530370105	240	6,015	SH	DEFINED	1
LIBERTY LIVEWIRE CORP	EQUITY	530709104	5	1,725	SH	DEFINED	1
LIBERTY MEDIA CORP A	EQUITY	530718105	137	15,700	SH	SOLE	2
LIBERTY PROPERTY TRUST	EQUITY	531172104	5435	155,282	SH	DEFINED	1
LIFECORE BIOMEDICAL IN	EQUITY	532187101	40	3,563	SH	DEFINED	1
LIFELINE SYS INC	EQUITY	532192101	38	1,428	SH	DEFINED	1
LIFEPPOINT HOSPITALS HLDG	EQUITY	53219L109	1850	50,949	SH	DEFINED	1
LIGAND PHARMACEUTICALS, INC., CLASS B	EQUITY	53220K207	267	18,429	SH	DEFINED	1
LIGHTBRIDGE INC	EQUITY	532226107	85	10,089	SH	DEFINED	1
Lilly (Eli) & Co Com Stk	EQUITY	532457108	342	6,070	SH	DEFINED	1
LILLY ELI COMPANY	EQUITY	532457108	68	1,250	SH	SOLE	2
LIMITED BRANDS INC	EQUITY	532716107	8393	340,000	SH	SOLE	2
LIMITED BRANDS INC	EQUITY	532716107	12725	597,400	SH	SOLE	2
LIMITED BRANDS, INC.	EQUITY	532716107	4966	233,140	SH	DEFINED	1
LIN TV CORP	EQUITY	532774106	7	241	SH	DEFINED	1
LIN TV CORP	EQUITY	532774106	2231	82,500	SH	SOLE	2
LIN TV CORP CL A	EQUITY	532774106	14	516,778	SH	SOLE	3
LINCARE HOLDINGS, INC.	EQUITY	532791100	4486	138,898	SH	DEFINED	1
LINCOLN ELECTRIC HOLDINGS, INC	EQUITY	533900106	305	11,341	SH	DEFINED	1
LINCOLN NATIONAL CORP.	EQUITY	534187109	5074	120,816	SH	DEFINED	1
LINCOLN NATL CORP IND	EQUITY	534187109	32	830	SH	SOLE	2
LINDSAY MANUFACTURING CO.	EQUITY	535555106	82	3,557	SH	DEFINED	1
LINEAR TECHNOLOGY CORP.	EQUITY	535678106	4848	154,260	SH	DEFINED	1
LINENS N THINGS INC	EQUITY	535679104	9010	274,600	SH	SOLE	2
LINENS 'N THINGS, INC.	EQUITY	535679104	392	11,939	SH	DEFINED	1
LITHIA MOTORS, INC.	EQUITY	536797103	104	3,879	SH	DEFINED	1
LITTELFUSE, INC.	EQUITY	537008104	162	6,988	SH	DEFINED	1
LIZ CLAIBORNE, INC.	EQUITY	539320101	1570	49,383	SH	DEFINED	1
LNR PROPERTY CORP.	EQUITY	501940100	276	8,006	SH	DEFINED	1
LOCAL FINANCIAL CORP.	EQUITY	539553107	112	6,840	SH	DEFINED	1
LOCKHEED MARTIN CORP	EQUITY	539830109	17424	250,700	SH	SOLE	2
LOCKHEED MARTIN CORP	EQUITY	539830109	38531	554,400	SH	SOLE	2
LOCKHEED MARTIN CORP.	EQUITY	539830109	14054	202,220	SH	DEFINED	1
LODGENET ENTERTAINMENT CORP.	EQUITY	540211109	57	3,933	SH	DEFINED	1
LOEWS CORP.	EQUITY	540424108	4874	91,979	SH	DEFINED	1
LO-JACK CORPORATION	EQUITY	539451104	665	190,100	SH	DEFINED	1
LONE STAR STEAKHOUSE & SALOON	EQUITY	542307103	161	6,815	SH	DEFINED	1
LONE STAR TECHNOLOGIES, INC.	EQUITY	542312103	233	10,186	SH	DEFINED	1
LONGS DRUG STORES CORP.	EQUITY	543162101	1692	59,803	SH	DEFINED	1
LONGVIEW FIBRE CO.	EQUITY	543213102	787	83,538	SH	DEFINED	1
LOOKSMART LTD	EQUITY	543442107	48	24,408	SH	DEFINED	1
LOUDCLOUD INC	EQUITY	545735102	8	5,732	SH	DEFINED	1
LOUISIANA PACIFIC CORP.	EQUITY	546347105	962	90,808	SH	DEFINED	1
LOWE'S COMPANIES, INC.	EQUITY	548661107	30270	666,750	SH	DEFINED	1
LOWES COS INC COM	EQUITY	548661107	5	104,000	SH	SOLE	3
LSI INDUSTRIES, INC.	EQUITY	50216C108	94	5,105	SH	DEFINED	1
LSI LOGIC CORP	EQUITY	502161102	2188	250,000	SH	SOLE	2
LSI LOGIC CORP.	EQUITY	502161102	2192	250,562	SH	DEFINED	1
LTC PROP INC	EQUITY	502175102	43	5,031	SH	DEFINED	1
LTX CORP.	EQUITY	502392103	1122	78,562	SH	DEFINED	1
LUBRIZOL CORP COM	EQUITY	549271104	53	1,578,534	SH	SOLE	3
LUBRIZOL CORP.	EQUITY	549271104	2222	66,343	SH	DEFINED	1
LUBY'S, INC.	EQUITY	549282101	53	8,010	SH	DEFINED	1
LUCENT TECHNOLOGIES INC	EQUITY	549463107	3	1,600	SH	SOLE	2

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

LUCENT TECHNOLOGIES INC	EQUITY	549463107	2912	1,754,282	SH	DEFINED	1
LUFKIN INDS INC COM	EQUITY	549764108	58	2,009	SH	DEFINED	1
LUMINEX CORP	EQUITY	55027E102	52	6,871	SH	DEFINED	1
LYDALL, INC.	EQUITY	550819106	80	5,247	SH	DEFINED	1
LYON WILLIAM HOMES	EQUITY	552074106	46	1,769	SH	DEFINED	1
LYONDELL CHEMICAL CO	EQUITY	552078107	1208	80,000	SH	SOLE	2
LYONDELL CHEMICAL CO	EQUITY	552078107	3700	245,000	SH	SOLE	2
LYONDELL CHEMICAL CO.	EQUITY	552078107	5477	362,701	SH	DEFINED	1
M&T BANK CORP.	EQUITY	55261F104	10261	119,643	SH	DEFINED	1
M.D.C. HOLDINGS, INC.	EQUITY	552676108	359	6,911	SH	DEFINED	1
M/I SCHOTTENSTEIN HOMES INC	EQUITY	55305B101	162	4,308	SH	DEFINED	1
MACATAWA BK CORP	EQUITY	554225102	52	2,385	SH	DEFINED	1
MACDERMID, INC.	EQUITY	554273102	199	9,247	SH	DEFINED	1
MACERICH CO.	EQUITY	554382101	361	11,642	SH	DEFINED	1
MACK-CALI REALTY CORP	EQUITY	554489104	5484	156,020	SH	DEFINED	1
MACROMEDIA, INC.	EQUITY	556100105	853	96,212	SH	DEFINED	1
MACROVISION CORP	EQUITY	555904101	1056	80,563	SH	DEFINED	1
MADDEN STEVEN LTD COM	EQUITY	556269108	6	278,400	SH	SOLE	3
MADISON GAS & ELECTRIC CO.	EQUITY	557497104	161	5,790	SH	DEFINED	1
MAF BANCORP, INC.	EQUITY	55261R108	255	6,780	SH	DEFINED	1
MAGELLAN HEALTH SERVICES, INC.	EQUITY	559079108	9	8,670	SH	DEFINED	1
MAGMA DESIGN AUTOMATIO	EQUITY	559181102	111	6,608	SH	DEFINED	1
MAGNA ENTERTAINMENT CL A	EQUITY	559211107	110	15,794	SH	DEFINED	1
MAGNATEK, INC.	EQUITY	559424106	69	7,014	SH	DEFINED	1
MAGNUM HUNTER RES INC COM PAR	EQUITY	55972F203	5	601,500	SH	SOLE	3
MAGNUM HUNTER RESOURCES INC	EQUITY	55972F203	136	17,275	SH	DEFINED	1
MAIL-WELL, INC.	EQUITY	560321200	53	10,148	SH	DEFINED	1
MAIN STREET BANKS INC	EQUITY	56034R102	77	3,718	SH	DEFINED	1
MAINSOURCE FINANCIAL G	EQUITY	56062Y102	48	1,995	SH	DEFINED	1
MANDALAY RESORT GROUP	EQUITY	562567107	2423	87,884	SH	DEFINED	1
MANHATTAN ASSOCIATES, INC.	EQUITY	562750109	223	6,922	SH	DEFINED	1
MANITOWOC CO., INC.	EQUITY	563571108	305	8,596	SH	DEFINED	1
MANOR CARE, INC.	EQUITY	564055101	1121	48,759	SH	DEFINED	1
MANPOWER, INC.	EQUITY	56418H100	3586	97,566	SH	DEFINED	1
MANTECH INTL CORP	EQUITY	564563104	62	2,576	SH	DEFINED	1
MANUFACTURED HOME CMNT COM	EQUITY	564682102	8	227,100	SH	SOLE	3
MANUFACTURED HOME COMMUNITIES	EQUITY	564682102	161	4,586	SH	DEFINED	1
MANUFACTURERS SERVICES LTD	EQUITY	565005105	25	5,133	SH	DEFINED	1
MANUGISTICS GROUP IN	EQUITY	565011103	129	21,193	SH	DEFINED	1
MAPICS INC	EQUITY	564910107	29	5,124	SH	DEFINED	1
MAPINFO CORP COM	EQUITY	565105103	49	5,398	SH	DEFINED	1
MARATHON OIL CORP	EQUITY	565849106	4161	153,411	SH	DEFINED	1
MARCUS CORP	EQUITY	566330106	117	7,033	SH	DEFINED	1
MARINEMAX INC	EQUITY	567908108	34	2,608	SH	DEFINED	1
MARKEL CORP	EQUITY	570535104	22	112	SH	DEFINED	1
MARRIOTT INTERNATIONAL, INC.	EQUITY	571903202	4248	111,640	SH	DEFINED	1
MARSH & MCLENNAN COMPANIES INC	EQUITY	571748102	34486	357,000	SH	DEFINED	1
MARSHALL & ILSLEY CORP.	EQUITY	571834100	2993	96,775	SH	DEFINED	1
MARTEK BIOSCIENCES CORP.	EQUITY	572901106	149	7,117	SH	DEFINED	1
MARTHA STEWART LIVING INC	EQUITY	573083102	750	65,400	SH	SOLE	2
MARTHA STEWART LIVING-CL A	EQUITY	573083102	41	3,563	SH	DEFINED	1
MARTIN MARIETTA MATERIALS	EQUITY	573284106	2457	63,003	SH	DEFINED	1
MARVEL ENTERPRISES INC	EQUITY	57383M108	33	6,075	SH	DEFINED	1
MARVELL TECHNOLOGY GROUP L	EQUITY	G5876H105	3656	183,800	SH	SOLE	2
MASCO CORP	EQUITY	574599106	4216	155,500	SH	SOLE	2
MASCO CORP	EQUITY	574599106	15304	564,500	SH	SOLE	2
MASCO CORP.	EQUITY	574599106	6176	227,830	SH	DEFINED	1
MASSBANK CORP READ MAS	EQUITY	576152102	48	1,359	SH	DEFINED	1

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

MASSEY ENERGY COMPANY	EQUITY	576206106	284	22,399	SH	DEFINED	1
MASTEC, INC.	EQUITY	576323109	53	7,170	SH	DEFINED	1
MATERIAL SCIENCES CORP	EQUITY	576674105	51	3,645	SH	DEFINED	1
MATRIA HEALTHCARE INC	EQUITY	576817209	18	2,207	SH	DEFINED	1
MATRIXONE INC	EQUITY	57685P304	113	18,515	SH	DEFINED	1
MATTEL INC	EQUITY	577081102	2108	100,000	SH	SOLE	2
MATTEL INC	EQUITY	577081102	3120	148,000	SH	SOLE	2
MATTEL, INC.	EQUITY	577081102	6632	314,617	SH	DEFINED	1
MATTHEWS INTERNATIONAL CORP.							
CLASS A	EQUITY	577128101	228	9,777	SH	DEFINED	1
MATTSON TECHNOLOGY, INC.	EQUITY	577223100	35	7,476	SH	DEFINED	1
MAUI LAND & PINEAPPLE CO	EQUITY	577345101	21	1,051	SH	DEFINED	1
MAVERICK TUBE CORP.	EQUITY	577914104	201	13,429	SH	DEFINED	1
MAXIM INTEGRATED PRODUCTS INC.	EQUITY	57772K101	6038	157,530	SH	DEFINED	1
MAXIMUS, INC.	EQUITY	577933104	194	6,127	SH	DEFINED	1
MAXTOR CORP	EQUITY	577729205	321	71,120	SH	DEFINED	1
MAXWELL SHOE INC	EQUITY	577766108	78	4,892	SH	DEFINED	1
MAXYGEN	EQUITY	577776107	122	10,211	SH	DEFINED	1
MAY DEPARTMENT STORES CO.	EQUITY	577778103	8314	252,464	SH	DEFINED	1
MAY DEPT STORES CO	EQUITY	577778103	5900	179,182	SH	SOLE	2
MAYTAG CORP COM	EQUITY	578592107	16	380,000	SH	SOLE	3
MAYTAG CORP.	EQUITY	578592107	1528	35,830	SH	DEFINED	1
MB FINANCIAL INC	EQUITY	55264U108	135	4,032	SH	DEFINED	1
MBIA, INC	EQUITY	55262C100	3866	68,397	SH	DEFINED	1
MBNA CORP	EQUITY	55262L100	5448	164,750	SH	SOLE	2
MBNA CORP	EQUITY	55262L100	5448	164,750	SH	SOLE	2
MBNA CORP.	EQUITY	55262L100	14611	441,820	SH	DEFINED	1
MCAFEE.COM CORP.	EQUITY	579062100	62	4,217	SH	DEFINED	1
MCCLATCHY COMPANY-CL	EQUITY	579489105	17	266	SH	DEFINED	1
MCCORMICK & CO., INC.	EQUITY	579780206	4632	179,875	SH	DEFINED	1
MCDATA CORP CL A	EQUITY	580031201	34	258	SH	SOLE	2
MCDERMOTT INTERNATIONAL, INC.	EQUITY	580037109	286	35,280	SH	DEFINED	1
MCDONALDS CORP	EQUITY	580135101	2276	80,000	SH	SOLE	2
MCDONALDS CORP	EQUITY	580135101	9056	318,300	SH	SOLE	2
MCDONALDS CORP COM	EQUITY	580135101	3	110,000	SH	SOLE	3
MCDONALD'S CORP.	EQUITY	580135101	16322	573,700	SH	DEFINED	1
MCG CAPITAL CORP	EQUITY	58047P107	39498	2,363,740	SH	DEFINED	1
MCGRATH RENTCORP	EQUITY	580589109	85	3,267	SH	DEFINED	1
MCGRAW-HILL, INC.	EQUITY	580645109	6448	108,010	SH	DEFINED	1
MCKESSON CORP.	EQUITY	58155Q103	5215	159,474	SH	DEFINED	1
MCSI INC	EQUITY	55270M108	89	7,850	SH	DEFINED	1
MDU RESOURCES GROUP, INC.	EQUITY	552690109	2406	91,525	SH	DEFINED	1
MEADWESTVACO CORP	EQUITY	583334107	3106	92,541	SH	DEFINED	1
MEDAREX INC	EQUITY	583916101	184	24,858	SH	DEFINED	1
MEDAREX INC	EQUITY	583916101	1484	200,000	SH	SOLE	2
MEDCATH CORP	EQUITY	58404W109	39	2,270	SH	DEFINED	1
MED-DESIGN CORP	EQUITY	583926100	39	3,038	SH	DEFINED	1
MEDFORD BANCORP INC	EQUITY	584131106	83	2,388	SH	DEFINED	1
MEDIA GENERAL, INC. CLASS A	EQUITY	584404107	1787	29,783	SH	DEFINED	1
MEDIACOM COMMUNICATI	EQUITY	58446K105	149	19,143	SH	DEFINED	1
MEDICAL STAFFING NETWORK H	EQUITY	58463F104	184	7,500	SH	SOLE	2
MEDICAL STAFFING NETWORK							
HOLDINGS	EQUITY	58463F104	68	2,787	SH	DEFINED	1
MEDICINES CO	EQUITY	584688105	2775	225,100	SH	SOLE	2
MEDICINES COMPANY	EQUITY	584688105	93	7,549	SH	DEFINED	1
MEDICIS PHARMACEUTIC	EQUITY	584690309	19	433	SH	DEFINED	1
MEDICIS PHARMACEUTICAL CL A NE	EQUITY	584690309	35	827,428	SH	SOLE	3
MEDICIS PHARMACEUTICAL SR NT C	EQUITY	584690AA9		150,000	PRN	SOLE	3

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

MEDIMMUNE INC	EQUITY	584699102	5990	226,900	SH	SOLE	2
MEDIMMUNE, INC.	EQUITY	584699102	3252	123,194	SH	DEFINED	1
MEDIS TECHNOLOGIES LTD	EQUITY	58500P107	31	3,857	SH	DEFINED	1
MEDQUIST, INC.	EQUITY	584949101	96	3,604	SH	DEFINED	1
MEDSOURCE TECHNOLOGIES	EQUITY	58505Y103	36	2,974	SH	DEFINED	1
Medtronic	EQUITY	585055106	857	20,000	SH	DEFINED	4
MEDTRONIC, INC.	EQUITY	585055106	23396	546,000	SH	DEFINED	1
MEEMIC HOLDINGS INC	EQUITY	585135106	11	381	SH	DEFINED	1
MELLON FINANCIAL CORPORATION	EQUITY	58551A108	7731	245,970	SH	DEFINED	1
MELLON FINL CORP	EQUITY	58551A108	943	30,000	SH	SOLE	2
MELLON FINL CORP	EQUITY	58551A108	4834	153,800	SH	SOLE	2
MEMBERWORKS INCORPORATED	EQUITY	586002107	61	3,306	SH	DEFINED	1
MEMC ELECTRONIC MATERIALS, INC	EQUITY	552715104	36	7,248	SH	DEFINED	1
MENS WEARHOUSE, INC.	EQUITY	587118100	280	10,981	SH	DEFINED	1
MENTOR CORP.	EQUITY	587188103	258	7,035	SH	DEFINED	1
MENTOR GRAPHICS CORP.	EQUITY	587200106	1521	106,953	SH	DEFINED	1
MERCANTILE BANKSHARES CORP.	EQUITY	587405101	3723	90,731	SH	DEFINED	1
MERCHANTS BANCSHARES	EQUITY	588448100	40	1,424	SH	DEFINED	1
MERCK & CO INC	EQUITY	589331107	18361	363,297	SH	SOLE	2
MERCK & CO., INC.	EQUITY	589331107	57154	1,128,640	SH	DEFINED	1
MERCK + CO INC	EQUITY	589331107	4558	90,000	SH	SOLE	2
Merck and Co Inc	EQUITY	589331107	2375	46,900	SH	DEFINED	4
MERCURY COMPUTER SYSTEMS INC	EQUITY	589378108	160	7,725	SH	DEFINED	1
MERCURY GENERAL CORP	EQUITY	589400100	18	374	SH	DEFINED	1
MERCURY INTERACTIVE CORP.	EQUITY	589405109	944	41,132	SH	DEFINED	1
MERCURY INTERACTIVE CP COM	EQUITY	589405109	38	1,657,383	SH	SOLE	3
MEREDITH CORP	EQUITY	589433101	877	22,860	SH	DEFINED	1
MERIDIAN GOLD INC	EQUITY	589975101	3130	195,000	SH	SOLE	2
MERIDIAN MED TECHNOLOG	EQUITY	589658103	44	1,205	SH	DEFINED	1
MERIDIAN RESOURCE CORP	EQUITY	58977Q109	42	11,286	SH	DEFINED	1
MERISTAR HOSPITALITY CORP.	EQUITY	58984Y103	222	14,561	SH	DEFINED	1
MERIT MED SYS INC	EQUITY	589889104	85	4,102	SH	DEFINED	1
MERITAGE CORPORATION	EQUITY	59001A102	124	2,726	SH	DEFINED	1
MERIX CORPORATION	EQUITY	590049102	42	4,854	SH	DEFINED	1
MERRILL LYNCH & CO., INC.	EQUITY	590188108	15677	387,080	SH	DEFINED	1
MERRILL LYNCH + CO INC	EQUITY	590188108	6278	155,000	SH	SOLE	2
MERRILL LYNCH + CO INC	EQUITY	590188108	14461	357,050	SH	SOLE	2
MESA AIR GROUP INC	EQUITY	590479101	990	107,600	SH	SOLE	2
MESA AIRLINES, INC.	EQUITY	590479101	101	11,007	SH	DEFINED	1
MESABA HOLDINGS, INC.	EQUITY	59066B102	20	3,420	SH	DEFINED	1
MESTEK, INC.	EQUITY	590829107	21	1,084	SH	DEFINED	1
METAL MGMT INC	EQUITY	591097209	596	183,347	SH	SOLE	2
METASOLV INC.	EQUITY	59139P104	41	10,338	SH	DEFINED	1
METHODE ELECTRONICS, INC., CLASS A	EQUITY	591520200	156	12,191	SH	DEFINED	1
METLIFE INC	EQUITY	59156R108	9461	400,000	SH	SOLE	2
METLIFE INC	EQUITY	59156R108	10526	365,500	SH	SOLE	2
METLIFE, INC.	EQUITY	59156R108	9116	316,520	SH	DEFINED	1
METRIS COMPANIES INC	EQUITY	591598107	757	91,126	SH	DEFINED	1
METRO ONE TELECOMMUNICATIONS	EQUITY	59163F105	92	6,611	SH	DEFINED	1
METRO-GOLDWYN-MAYER	EQUITY	591610100	293	25,036	SH	DEFINED	1
METTLER-TOLEDO INTERNATIONAL	EQUITY	592688105	18	495	SH	DEFINED	1
MGI PHARMA INC	EQUITY	552880106	63	8,947	SH	DEFINED	1
MGIC INVESTMENT CORP.	EQUITY	552848103	3486	51,418	SH	DEFINED	1
MGM GRAND INC	EQUITY	552953101	33	980	SH	DEFINED	1
MICHAELS STORES INC COM	EQUITY	594087108	18	449,076	SH	SOLE	3
MICHAELS STORES, INC.	EQUITY	594087108	3328	85,323	SH	DEFINED	1
MICREL, INC.	EQUITY	594793101	1719	119,571	SH	DEFINED	1

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

MICRO GENERAL CORP	EQUITY	594838302	57	3,433	SH	DEFINED	1
MICROCHIP TECHNOLOGY COM	EQUITY	595017104	20	717,467	SH	SOLE	3
MICROCHIP TECHNOLOGY, INC.	EQUITY	595017104	7198	262,398	SH	DEFINED	1
MICROMUSE INC	EQUITY	595094103	124	26,673	SH	DEFINED	1
MICRON TECHNOLOGY INC	EQUITY	595112103	9681	478,800	SH	SOLE	2
MICRON TECHNOLOGY, INC.	EQUITY	595112103	7138	353,020	SH	DEFINED	1
MICROS SYSTEMS, INC.	EQUITY	594901100	164	5,920	SH	DEFINED	1
MICROSEMI CORP.	EQUITY	595137100	68	10,310	SH	DEFINED	1
Microsoft Corp	EQUITY	594918104	1094	20,000	SH	DEFINED	4
MICROSOFT CORP	EQUITY	594918104	22154	405,000	SH	SOLE	2
MICROSOFT CORP	EQUITY	594918104	56271	1,028,798	SH	SOLE	2
MICROSOFT CORP.	EQUITY	594918104	196004	3,564,980	SH	DEFINED	1
MICROTUNE INC	EQUITY	59514P109	139	15,561	SH	DEFINED	1
MICROTUNE INC DEL COM	EQUITY	59514P109	5	527,300	SH	SOLE	3
MID ATLANTIC MED SERVICES, INC	EQUITY	59523C107	21	657	SH	DEFINED	1
MID ATLANTIC REALTY TRUST	EQUITY	595232109	110	6,222	SH	DEFINED	1
MID STATE BANCSHARES	EQUITY	595440108	166	8,598	SH	DEFINED	1
MID-AMERICA APT. COMMUNITIES	EQUITY	59522J103	134	5,026	SH	DEFINED	1
MIDAS, INC.	EQUITY	595626102	25	1,978	SH	DEFINED	1
MIDDLESEX WATER CO	EQUITY	596680108	72	2,735	SH	DEFINED	1
MIDLAND CO COM	EQUITY	597486109	70	1,394	SH	DEFINED	1
MIDWAY GAMES INC.	EQUITY	598148104	83	9,816	SH	DEFINED	1
MIDWEST BANC HOLDINGS INC.	EQUITY	598251106	66	2,202	SH	DEFINED	1
MIDWEST EXPRESS HOLDINGS, INC.	EQUITY	597911106	55	4,170	SH	DEFINED	1
MILACRON, INC.	EQUITY	598709103	62	6,103	SH	DEFINED	1
MILLENNIUM CHEMICALS INC.	EQUITY	599903101	316	22,465	SH	DEFINED	1
MILLENNIUM PHARMACEUTICALS, IN	EQUITY	599902103	4531	372,942	SH	DEFINED	1
MILLIPORE CORP.	EQUITY	601073109	769	24,053	SH	DEFINED	1
MILLS CORP COM	EQUITY	601148109	4	136,400	SH	SOLE	3
MILLS CORP.	EQUITY	601148109	242	7,803	SH	DEFINED	1
MIM CORP	EQUITY	553044108	99	8,183	SH	DEFINED	1
MINAS BUENAVENTURA-SPON ADR	EQUITY	204448104	947	37,000	SH	DEFINED	1
MINE SAFETY APPLIANCES CO.	EQUITY	602720104	112	2,803	SH	DEFINED	1
MINERALS TECHNOLOGIES, INC.	EQUITY	603158106	1647	33,395	SH	DEFINED	1
MIPS TECHNOLOGIES INC	EQUITY	604567107	78	12,713	SH	DEFINED	1
MIPS TECHNOLOGIES INC CL B	EQUITY	604567206	279	50,100	SH	DEFINED	1
MIRANT CORP.	EQUITY	604675108	2114	289,536	SH	DEFINED	1
MISSION WEST PROPERTIES	EQUITY	605203108	63	5,155	SH	DEFINED	1
MISSISSIPPI VALLEY BANCSHARES,	EQUITY	605720101	108	2,093	SH	DEFINED	1
MKS INSTRUMENTS, INC.	EQUITY	55306N104	6	321	SH	DEFINED	1
MOBILE MINI INC.	EQUITY	60740F105	76	4,421	SH	DEFINED	1
MOBILE TELESYSTEMS-SP ADR	EQUITY	607409109	1609	53,105	SH	DEFINED	1
MODINE MANUFACTURING CO.	EQUITY	607828100	1296	52,712	SH	DEFINED	1
MODTECH HLDGS INC	EQUITY	60783C100	40	3,174	SH	DEFINED	1
MOHAWK INDS INC COM	EQUITY	608190104	58	941,846	SH	SOLE	3
MOHAWK INDUSTRIES, INC.	EQUITY	608190104	5348	86,916	SH	DEFINED	1
MOLECULAR DEVICES CORP.	EQUITY	60851C107	97	5,458	SH	DEFINED	1
MOLEX, INC.	EQUITY	608554101	3062	91,333	SH	DEFINED	1
MONACO COACH CORP	EQUITY	60886R103	182	8,527	SH	DEFINED	1
MONARCH CASINO & RESOR	EQUITY	609027107	17	1,146	SH	DEFINED	1
MONDAVI, ROBERT CORP. CLASS A	EQUITY	609200100	114	3,316	SH	DEFINED	1
MONOLITHIC SYS TECHNOL	EQUITY	609842109	72	6,395	SH	DEFINED	1
MONRO MUFFLER BRAKE IN	EQUITY	610236101	44	1,928	SH	DEFINED	1
MONSANTO CO	EQUITY	61166W101	10	559	SH	DEFINED	1
MONTEREY PASTA CO	EQUITY	612570101	47	5,015	SH	DEFINED	1
MONY GROUP, INC.	EQUITY	615337102	2134	62,751	SH	DEFINED	1
MOODY'S CORP.	EQUITY	615369105	3533	71,006	SH	DEFINED	1
MOOG INC.	EQUITY	615394202	231	5,385	SH	DEFINED	1

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

MORGAN STANLEY	EQUITY	617446448	12372	287,200	SH	SOLE	2
MORGAN STANLEY	EQUITY	617446448	21550	500,240	SH	DEFINED	1
MORGAN STANLEY DEAN WITTER	EQUITY	617446448	5385	125,000	SH	SOLE	2
MORGAN STANLEY DEAN WITTER & C REPO	EQUITY	568427108	27	2,353	SH	DEFINED	1
MORGAN STANLY DN WTRR DISCVR	EQUITY	651229106	577	13,840	SH	SOLE	2
MOSSIMO INC	EQUITY	619696107	16	1,746	SH	DEFINED	1
MOTHERS WK INC	EQUITY	619903107	28	719	SH	DEFINED	1
MOTOROLA, INC.	EQUITY	620076109	17215	1,179,895	SH	DEFINED	1
MOVADO GROUP, INC.	EQUITY	624580106	73	2,918	SH	DEFINED	1
MOVIE GALLERY, INC.	EQUITY	624581104	130	6,171	SH	DEFINED	1
MPS GROUP INC	EQUITY	553409103	1361	160,103	SH	DEFINED	1
MRO SOFTWARE	EQUITY	55347W105	71	6,280	SH	DEFINED	1
MRV COMMUNICATIONS, INC.	EQUITY	553477100	49	32,347	SH	DEFINED	1
MSC INDUSTRIAL DIRECT CO.	EQUITY	553530106	194	9,950	SH	DEFINED	1
MSC SOFTWARE CORPORATION	EQUITY	553531104	81	9,087	SH	DEFINED	1
MTR GAMING GROUP INC	EQUITY	553769100	125	7,500	SH	DEFINED	1
MTS SYSTEMS CORP.	EQUITY	553777103	94	7,517	SH	DEFINED	1
MUELLER INDUSTRIES, INC.	EQUITY	624756102	319	10,037	SH	DEFINED	1
MULTIMEDIA GAMES INC	EQUITY	625453105	80	3,654	SH	DEFINED	1
MURPHY OIL CORP.	EQUITY	626717102	4860	58,915	SH	DEFINED	1
MYERS INDUSTRIES, INC.	EQUITY	628464109	90	5,280	SH	DEFINED	1
MYKROLIS CORP	EQUITY	62852P103	167	14,159	SH	DEFINED	1
MYLAN LABORATORIES INC.	EQUITY	628530107	5096	162,557	SH	DEFINED	1
MYRIAD GENETICS INC	EQUITY	62855J104	173	8,493	SH	DEFINED	1
MYRIAD GENETICS INC	EQUITY	62855J104	1015	49,900	SH	SOLE	2
NABI BIOPHARMACEUTICALS	EQUITY	629519109	74	13,790	SH	DEFINED	1
NABORS INDUSTRIES LTD	EQUITY	G6359F103	6001	170,000	SH	SOLE	2
NABORS INDUSTRIES LTD	EQUITY	G6359F103	33895	960,200	SH	SOLE	2
NABORS INDUSTRIES LTD	EQUITY	G6359F103	40	1,115	SH	SOLE	2
NACCO INDUSTRIES, INC. CLASS A	EQUITY	629579103	111	1,917	SH	DEFINED	1
NANOMETRICS INC.	EQUITY	630077105	41	2,572	SH	DEFINED	1
NAPRO BIOTHERAPEUTICS INC	EQUITY	630795102	60	9,108	SH	DEFINED	1
NARA BANCORP INC	EQUITY	63080P105	33	1,423	SH	DEFINED	1
NASB FINL INC	EQUITY	628968109	24	1,088	SH	DEFINED	1
NASHFINCH CO.	EQUITY	631158102	125	3,922	SH	DEFINED	1
NASSDA CORP	EQUITY	63172M101	22	1,786	SH	DEFINED	1
NASTECH PHARMACEUTICAL	EQUITY	631728409	46	2,820	SH	DEFINED	1
NATCO GROUP INC	EQUITY	63227W203	28	3,273	SH	DEFINED	1
NATIONAL BEVERAGE CORP.	EQUITY	635017106	18	1,285	SH	DEFINED	1
NATIONAL CITY CORP	EQUITY	635405103	2394	72,000	SH	SOLE	2
NATIONAL CITY CORP.	EQUITY	635405103	9255	278,360	SH	DEFINED	1
NATIONAL COMMERCE BANCORP.	EQUITY	63545P104	7011	266,585	SH	DEFINED	1
NATIONAL DATA CORP.	EQUITY	639480102	321	11,497	SH	DEFINED	1
NATIONAL EQUIPMENT SERVICES	EQUITY	635847106	116	75,000	SH	DEFINED	1
NATIONAL FUEL GAS CO.	EQUITY	636180101	4892	217,336	SH	DEFINED	1
NATIONAL HEALTH INVESTORS, INC	EQUITY	63633D104	1245	77,803	SH	DEFINED	1
NATIONAL HEALTH REALTY	EQUITY	635905102	40	2,116	SH	DEFINED	1
NATIONAL HEALTHCARE CORP	EQUITY	635906100	64	2,999	SH	DEFINED	1
NATIONAL INSTRUMENTS CORP.	EQUITY	636518102	2152	66,106	SH	DEFINED	1
NATIONAL PENN BANCSHARES, INC.	EQUITY	637138108	166	6,351	SH	DEFINED	1
NATIONAL PRESTO INDUSTRIES	EQUITY	637215104	54	1,683	SH	DEFINED	1
NATIONAL PROCESSING INC	EQUITY	637229105	3	104	SH	DEFINED	1
NATIONAL SEMICONDUCTOR CORP.	EQUITY	637640103	2418	82,902	SH	DEFINED	1
NATIONAL WESTERN LIFE INS. CO. CLASS	EQUITY	638522102	89	770	SH	DEFINED	1
NATIONAL-OILWELL INC COM	EQUITY	637071101	23	1,070,032	SH	SOLE	3
NATIONAL-OILWELL, INC.	EQUITY	637071101	24580	1,167,694	SH	DEFINED	1

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

NATIONWIDE FINANCIAL	EQUITY	638612101	12	299	SH	DEFINED	1
NATIONWIDE HEALTH PROPERTIES	EQUITY	638620104	2365	126,109	SH	DEFINED	1
NATURES SUNSHINE PRODUCTS, INC	EQUITY	639027101	46	4,105	SH	DEFINED	1
NAUTICA ENTERPRISES, INC.	EQUITY	639089101	116	8,967	SH	DEFINED	1
NAUTILUS GROUP INC	EQUITY	63910B102	327	10,677	SH	DEFINED	1
NAVIGANT CONSULTING CO.	EQUITY	63935N107	97	13,926	SH	DEFINED	1
NAVIGANT INTERNATIONAL, INC.	EQUITY	63935R108	67	4,321	SH	DEFINED	1
NAVIGATORS GROUP INC	EQUITY	638904102	39	1,442	SH	DEFINED	1
NAVISTAR INTERNATIONAL CORP.	EQUITY	63934E108	894	27,947	SH	DEFINED	1
NBC CAPITAL CORP	EQUITY	628729105	71	1,871	SH	DEFINED	1
NBT BANCORP, INC.	EQUITY	628778102	193	10,674	SH	DEFINED	1
NBTY, INC.	EQUITY	628782104	226	14,607	SH	DEFINED	1
NCI BUILDING SYSTEMS, INC.	EQUITY	628852105	117	6,553	SH	DEFINED	1
NCO GROUP, INC.	EQUITY	628858102	866	39,771	SH	DEFINED	1
NCR CORP.	EQUITY	62886E108	1570	45,377	SH	DEFINED	1
NEIMAN MARCUS GROUP INC CL A	EQUITY	640204202	2145	61,823	SH	DEFINED	1
NEOFORMA INC	EQUITY	640475505	35	2,669	SH	DEFINED	1
NEOPHARM INC	EQUITY	640919106	51	4,031	SH	DEFINED	1
NEOSE TECHNOLOGIES, INC.	EQUITY	640522108	43	3,904	SH	DEFINED	1

NET.B@NK INC	EQUITY	640933107	203	17,455	SH	DEFINED	1
NET2PHONE, INC.	EQUITY	64108N106	27	6,328	SH	DEFINED	1
NETEGRITY, INC.	EQUITY	64110P107	59	9,580	SH	DEFINED	1
NETFLIX.COM INC	EQUITY	64110L106	28	1,972	SH	DEFINED	1
NETIQ CORP.	EQUITY	64115P102	319	14,108	SH	DEFINED	1
NETRATINGS INC	EQUITY	64116M108	25	2,728	SH	DEFINED	1
NETRO CORP	EQUITY	64114R109	31	13,732	SH	DEFINED	1
NETSCOUT SYSTEMS INC	EQUITY	64115T104	44	6,430	SH	DEFINED	1
NETSCREEN TECHNOLOGIES INC	EQUITY	64117V107	33	3,582	SH	DEFINED	1
NETWORK APPLIANCE INC	EQUITY	64120L104	2116	170,100	SH	SOLE	2
NETWORK APPLIANCE, INC.	EQUITY	64120L104	2035	163,579	SH	DEFINED	1
Network Associates	EQUITY	640938106	771	40,000	SH	DEFINED	4
NETWORKS ASSOCIATES, INC.	EQUITY	640938106	3654	189,645	SH	DEFINED	1
NETWORKS ASSOCS INC	EQUITY	640938106	2443	126,800	SH	SOLE	2
NEUBERGER BERMAN INC	EQUITY	641234109	3323	90,781	SH	DEFINED	1
NEUROCRINE BIOSCIENCES, INC.	EQUITY	64125C109	288	10,047	SH	DEFINED	1
NEUROGEN CORP.	EQUITY	64124E106	54	4,619	SH	DEFINED	1
NEW CENTURY FINANCIAL CORP	EQUITY	64352D101	196	5,616	SH	DEFINED	1
NEW ENGLAND BUSINESS SERVICE	EQUITY	643872104	104	4,128	SH	DEFINED	1
NEW JERSEY RESOURCES CORP.	EQUITY	646025106	287	9,623	SH	DEFINED	1
NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106	23	1,122,100	SH	SOLE	3
NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106	2551	122,471	SH	DEFINED	1
NEW YORK COMMUNITY BANCORP INC	EQUITY	649445103	3757	138,633	SH	DEFINED	1
NEW YORK TIMES CO	EQUITY	650111107	2575	50,000	SH	SOLE	2
NEW YORK TIMES CO	EQUITY	650111107	7071	137,300	SH	SOLE	2
NEW YORK TIMES CO. CLASS A	EQUITY	650111107	3594	69,796	SH	DEFINED	1
NEWELL RUBBERMAID INC	EQUITY	651229106	6837	195,000	SH	SOLE	2
NEWELL RUBBERMAID INC	EQUITY	651229106	28002	798,680	SH	SOLE	2

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

NEWELL RUBBERMAID, INC.	EQUITY	651229106	4330	123,505	SH	DEFINED	1
NEWFIELD EXPLORATION	EQUITY	651290108	23	628	SH	DEFINED	1
NEWFOCUS, INC.	EQUITY	644383101	71	23,764	SH	DEFINED	1
NEWMONT MINING CORP COM	EQUITY	651639106	4	135,000	SH	SOLE	3
NEWMONT MINING CORP HLDG CO	EQUITY	651639106	4800	182,293	SH	DEFINED	1
NEWPARK RESOURCES, INC.	EQUITY	651718504	189	25,649	SH	DEFINED	1
NEWPORT CORP	EQUITY	651824104	970	61,932	SH	DEFINED	1
NEWTEK CAPITAL INC	EQUITY	652526104	3376	803,805	SH	DEFINED	1
NEXT LEVEL COMMUNICATION	EQUITY	65333U104	6	5,905	SH	DEFINED	1
NEXTEL COMMUNICATIONS, INC. CLASS A	EQUITY	65332V103	1374	428,009	SH	DEFINED	1
NEXTEL PARTNERS INC	EQUITY	65333F107	223	74,140	SH	DEFINED	1
NIC INC	EQUITY	62914B100	13	8,592	SH	DEFINED	1
NICOR, INC.	EQUITY	654086107	936	20,460	SH	DEFINED	1
Nike Inc	EQUITY	654106103	1341	25,000	SH	DEFINED	4
NIKE INC	EQUITY	654106103	5460	101,775	SH	SOLE	2
NIKE INC	EQUITY	654106103	7815	145,500	SH	SOLE	2
NIKE, INC. CLASS B	EQUITY	654106103	6462	120,450	SH	DEFINED	1
NISOURCE, INC.	EQUITY	65473P105	2123	97,233	SH	DEFINED	1
NITCHES INC	EQUITY	65476M109	562	93,050	SH	DEFINED	1
NL INDUSTRIES, INC.	EQUITY	629156407	46	3,034	SH	DEFINED	1
NN INC	EQUITY	629337106	52	4,058	SH	DEFINED	1
NOBLE CORPORATION	EQUITY	G65422100	2329	60,340	SH	DEFINED	1
NOBLE ENERGYINC	EQUITY	655044105	2657	73,707	SH	DEFINED	1
NOBLE ENRGY INC COM	EQUITY	655044105	40	1,117,378	SH	SOLE	3
NOKIA CORP A ADR	EQUITY	654902204	27	1,890	SH	SOLE	2
NOKIA CORP SPON-ADR	EQUITY	654902204	2690	185,780	SH	DEFINED	1
NORDSON CORP.	EQUITY	655663102	1251	50,748	SH	DEFINED	1
NORDSTROM, INC.	EQUITY	655664100	1400	61,809	SH	DEFINED	1
NORFOLK SOUTHERN CORP.	EQUITY	655844108	4201	179,695	SH	DEFINED	1
NORTEK, INC.	EQUITY	656559101	137	3,033	SH	DEFINED	1
NORTEL NETWORKS CORP	EQUITY	656568102	6	3,550	SH	SOLE	2
NORTEL NETWORKS CORP.	EQUITY	656568102	2725	1,879,540	SH	DEFINED	1
NORTH FORK BANCORPORATION	EQUITY	659424105	1194	30,000	SH	SOLE	2
NORTH FORK BANCORPORATION INC.	EQUITY	659424105	8430	211,748	SH	DEFINED	1
NORTH PITTSBURGH SYSTEMS	EQUITY	661562108	86	5,358	SH	DEFINED	1
NORTHEAST UTILITIES	EQUITY	664397106	3344	177,775	SH	DEFINED	1
NORTHERN TRUST CORP.	EQUITY	665859104	4565	103,610	SH	DEFINED	1
NORTHROP GRUMMAN CORP	EQUITY	666807102	3125	25,000	SH	SOLE	2
NORTHROP GRUMMAN CORP	EQUITY	666807102	6125	49,000	SH	SOLE	2
NORTHROP GRUMMAN CORP.	EQUITY	666807102	6361	50,890	SH	DEFINED	1
NORTHWEST AIRLINES CORP CL-A	EQUITY	667280101	9	778	SH	DEFINED	1
NORTHWEST BANCORP INC.	EQUITY	667328108	51	3,869	SH	DEFINED	1
NORTHWEST NATURAL GAS CO.	EQUITY	667655104	280	9,727	SH	DEFINED	1
NORTHWEST PIPE COMPANY	EQUITY	667746101	48	2,055	SH	DEFINED	1
NORTHWESTERN CORP.	EQUITY	668074107	9997	589,783	SH	DEFINED	1
NOVADIGM INC	EQUITY	669937104	35	4,829	SH	DEFINED	1
NOVASTAR FINL INC	EQUITY	669947400	133	3,718	SH	DEFINED	1
NOVELL, INC .	EQUITY	670006105	975	303,801	SH	DEFINED	1
NOVELLUS SYS INC	EQUITY	670008101	4080	120,000	SH	SOLE	2
NOVELLUS SYS INC	EQUITY	670008101	7749	227,900	SH	SOLE	2
NOVELLUS SYSTEMS, INC.	EQUITY	670008101	2524	74,237	SH	DEFINED	1
NOVEN PHARMACEUTICALS, INC.	EQUITY	670009109	189	7,412	SH	DEFINED	1
NPS PHARMACEUTICALS INC.	EQUITY	62936P103	141	9,212	SH	DEFINED	1
NS GROUP, INC.	EQUITY	628916108	58	6,105	SH	DEFINED	1
NU HORIZONS ELEC CORP	EQUITY	669908105	42	5,119	SH	DEFINED	1
NU SKIN ENTERPRISES, INC. CLASS A	EQUITY	67018T105	230	15,784	SH	DEFINED	1
NUANCE COMMUNICATIONS, INC.	EQUITY	669967101	43	10,316	SH	DEFINED	1
NUCOR CORP.	EQUITY	670346105	2350	36,139	SH	DEFINED	1

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

NUEVO ENERGY CO.	EQUITY	670509108	89	5,612	SH	DEFINED	1
NUI CORPORATION	EQUITY	629431107	155	5,626	SH	DEFINED	1
NUMERICAL TECHNOLOGIES, INC.	EQUITY	67053T101	35	8,673	SH	DEFINED	1
NVIDIA CORP	EQUITY	67066G104	1731	100,783	SH	DEFINED	1
NVR, INC.	EQUITY	62944T105	24	75	SH	DEFINED	1
NYFIX INC	EQUITY	670712108	76	8,922	SH	DEFINED	1
NYMAGIC, INC.	EQUITY	629484106	8	513	SH	DEFINED	1
O CHARLEYS INC COM	EQUITY	670823103	8	305,000	SH	SOLE	3
OAK TECHNOLOGY, INC.	EQUITY	671802106	90	19,946	SH	DEFINED	1
OAKLEY INC.	EQUITY	673662102	159	9,154	SH	DEFINED	1
OCCIDENTAL PETROLEUM CORP.	EQUITY	674599105	4986	166,260	SH	DEFINED	1
Occidental Petroleum Corporation USD.	EQUITY	674599105	61	2,020	SH	DEFINED	1
OCEAN ENERGY INC NEW	EQUITY	67481E106	2167	100,000	SH	SOLE	2
OCEAN ENERGY INC NEW	EQUITY	67481E106	5498	253,700	SH	SOLE	2
OCEAN ENERGY INC TEX COM	EQUITY	67481E106	28	1,287,300	SH	SOLE	3
OCEAN ENERGY, INC.	EQUITY	67481E106	4905	226,367	SH	DEFINED	1
OCEANEERING INTERNATIONAL, INC	EQUITY	675232102	222	8,220	SH	DEFINED	1
OCEANFIRST FINANCIAL CORP	EQUITY	675234108	90	3,729	SH	DEFINED	1
O'CHARLEY'S INC.	EQUITY	670823103	143	5,650	SH	DEFINED	1
OCTEL CORP.	EQUITY	675727101	89	3,516	SH	DEFINED	1
OCULAR SCIENCES, INC.	EQUITY	675744106	160	6,054	SH	DEFINED	1
OCWEN FINANCIAL CORP.	EQUITY	675746101	73	13,317	SH	DEFINED	1
ODYSSEY HEALTHCARE INC	EQUITY	67611V101	154	4,237	SH	DEFINED	1
ODYSSEY HEALTHCARE INC	EQUITY	67611V101	4	105,200	SH	SOLE	3
ODYSSEY RE HLDGS CORP	EQUITY	67612W108	104	5,978	SH	DEFINED	1
OFFICE DEPOT INC	EQUITY	676220106	4536	270,000	SH	SOLE	2
OFFICE DEPOT INC	EQUITY	676220106	15555	925,900	SH	SOLE	2
OFFICE DEPOT, INC.	EQUITY	676220106	2399	142,791	SH	DEFINED	1
OFFICEMAX, INC.	EQUITY	67622M108	242	41,110	SH	DEFINED	1
OFFSHORE LOGISTICS INC	EQUITY	676255102	1555	65,100	SH	SOLE	2
OFFSHORE LOGISTICS, INC.	EQUITY	676255102	167	7,007	SH	DEFINED	1
OGE ENERGY CORP.	EQUITY	670837103	6256	273,679	SH	DEFINED	1
OHIO CASUALTY CORP.	EQUITY	677240103	1991	95,251	SH	DEFINED	1
OIL STATES INTERNATIONAL INC	EQUITY	678026105	72	6,077	SH	DEFINED	1
OLD NATL BANCORP	EQUITY	680033107	23	885	SH	DEFINED	1
OLD REPUBLIC INTL CORP.	EQUITY	680223104	4896	155,427	SH	DEFINED	1
OLD SECOND BANCORP INC	EQUITY	680277100	69	1,880	SH	DEFINED	1
OLIN CORP.	EQUITY	680665205	1698	76,641	SH	DEFINED	1
OM GROUP INC	EQUITY	670872100	25	406	SH	DEFINED	1
OMEGA FINANCIAL CORP.	EQUITY	682092101	107	2,941	SH	DEFINED	1
OMEGA HEALTHCARE INVESTORS	EQUITY	681936100	44	5,740	SH	DEFINED	1
OMNICARE, INC.	EQUITY	681904108	3190	121,466	SH	DEFINED	1
OMNICELL INC	EQUITY	68213N109	36	5,184	SH	DEFINED	1
OMNICOM GROUP, INC.	EQUITY	681919106	4626	101,010	SH	DEFINED	1
OMNIVISION TECHNOLOGIE	EQUITY	682128103	101	7,077	SH	DEFINED	1
OMNOVA SOLUTIONS	EQUITY	682129101	119	14,138	SH	DEFINED	1
ON ASSIGNMENT, INC.	EQUITY	682159108	134	7,538	SH	DEFINED	1
ON SEMICONDUCTOR CORPORATION	EQUITY	682189105	21	9,955	SH	DEFINED	1
ONEIDA LTD.	EQUITY	682505102	99	5,152	SH	DEFINED	1
ONEOK, INC.	EQUITY	682680103	2450	111,634	SH	DEFINED	1
ONYX PHARMACEUTICALS INC	EQUITY	683399109	24	4,236	SH	DEFINED	1
ONYX SOFTWARE CORP.	EQUITY	683402101	53	15,671	SH	DEFINED	1
OPENWAVE SYSTEMS INC.	EQUITY	683718100	518	92,394	SH	DEFINED	1
OPLINK COMMUNICATIONS INC	EQUITY	68375Q106	27	36,661	SH	DEFINED	1
OPNET TECHNOLOGIES	EQUITY	683757108	32	3,607	SH	DEFINED	1
OPTICAL COMMUNICATION PROD	EQUITY	68382T101	7	5,331	SH	DEFINED	1
OPTION CARE INC	EQUITY	683948103	62	4,544	SH	DEFINED	1
OPTION CARE INC COM	EQUITY	683948103	6	439,700	SH	SOLE	3

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

Oracle	EQUITY	68389X105	1222	129,000	SH	DEFINED	4
ORACLE CORP.	EQUITY	68389X105	37791	3,990,650	SH	DEFINED	1
ORASURE TECHNOLOGIES INC	EQUITY	68554V108	61	9,353	SH	DEFINED	1
ORBITAL SCIENCES CORP.	EQUITY	685564106	339	42,484	SH	DEFINED	1
OREGON STEEL MILLS, INC.	EQUITY	686079104	55	9,209	SH	DEFINED	1
O'REILLY AUTOMOTIVE, INC.	EQUITY	686091109	15	558	SH	DEFINED	1
ORIENTAL FINANCIAL GROUP	EQUITY	68618W100	110	4,344	SH	DEFINED	1
ORTHODONTIC CENTERS OF AMERICA	EQUITY	68750P103	393	17,038	SH	DEFINED	1
ORTHOLOGIC CORP	EQUITY	68750J107	63	11,397	SH	DEFINED	1
OSHKOSH B'GOSH, INC. CLASS A	EQUITY	688222207	159	3,662	SH	DEFINED	1
OSHKOSH TRUCK CORP CL B	EQUITY	688239201	317	5,368	SH	DEFINED	1
OSI PHARMACEUTICALS	EQUITY	671040103	311	12,955	SH	DEFINED	1
OSI PHARMACEUTICALS INC	EQUITY	671040103	2402	100,000	SH	SOLE	2
OSI SYSTEMS INC	EQUITY	671044105	47	2,392	SH	DEFINED	1
OSMONICS INC	EQUITY	688350107	60	3,788	SH	DEFINED	1
OTTER TAIL POWER CO.	EQUITY	689648103	279	8,855	SH	DEFINED	1
OUTBACK STEAKHOUSE INC.	EQUITY	689899102	3494	99,550	SH	DEFINED	1
OVERLAND DATA INC	EQUITY	690213103	45	2,715	SH	DEFINED	1
OVERSEAS SHIPHOLDING GROUP	EQUITY	690368105	1132	53,716	SH	DEFINED	1
OVERTURE SERVICES INC	EQUITY	69039R100	455	18,213	SH	DEFINED	1
OWENS & MINOR, INC.	EQUITY	690732102	240	12,164	SH	DEFINED	1
OWENS-ILLINOIS, INC.	EQUITY	690768403	22	1,608	SH	DEFINED	1
OXFORD HEALTH PLANS, INC.	EQUITY	691471106	6949	149,575	SH	DEFINED	1
OXFORD INDS INC.	EQUITY	691497309	61	2,168	SH	DEFINED	1
P A M TRANSN SVCS INC	EQUITY	693149106	26	1,100	SH	DEFINED	1
P G & E CORP.	EQUITY	69331C108	3413	190,764	SH	DEFINED	1
P. F. CHANGS CHINA BISTRO INC.	EQUITY	69333Y108	181	5,761	SH	DEFINED	1
PACCAR INC	EQUITY	693718108	1332	30,000	SH	SOLE	2
PACCAR INC	EQUITY	693718108	4175	94,050	SH	SOLE	2
PACCAR, INC	EQUITY	693718108	2538	57,186	SH	DEFINED	1
PACER INTL INC TN	EQUITY	69373H106	2469	143,200	SH	SOLE	2
PACIFIC CAPITAL BANCORP	EQUITY	69404P101	298	12,487	SH	DEFINED	1
PACIFIC NORTHWEST BANCORP	EQUITY	69466M103	172	5,500	SH	DEFINED	1
PACIFIC SUNWEAR OF CALIFORNIA	EQUITY	694873100	238	10,756	SH	DEFINED	1
PACIFIC UN BK CALIF	EQUITY	695025106	66	3,785	SH	DEFINED	1
PACIFICARE HEALTH SYSTEMS INC CLASS A	EQUITY	695112102	1549	56,940	SH	DEFINED	1
PACKAGING CORP OF AMERICA	EQUITY	695156109	2700	135,755	SH	DEFINED	1
PACKETEER, INC	EQUITY	695210104	35	8,030	SH	DEFINED	1
PACTIV CORPORATION	EQUITY	695257105	1744	73,278	SH	DEFINED	1
PAIN THERAPEUTICS INC	EQUITY	69562K100	48	5,696	SH	DEFINED	1
PALL CORP	EQUITY	696429307	1176	56,698	SH	DEFINED	1
PALM HARBOR HOMES, INC	EQUITY	696639103	122	6,154	SH	DEFINED	1
PALM, INC	EQUITY	696642107	1011	574,710	SH	DEFINED	1
PAN PACIFIC RETAIL COM	EQUITY	69806L104	12	342,400	SH	SOLE	3
PAN PACIFIC RETAIL PROPERTIES	EQUITY	69806L104	406	11,891	SH	DEFINED	1
PANAMSAT CORP	EQUITY	697933109	139	6,133	SH	DEFINED	1
PANERA BREAD COMPANY CL A	EQUITY	69840W108	282	8,190	SH	DEFINED	1
PAPA JOHNS INTERNATIONAL, INC	EQUITY	698813102	1043	31,232	SH	DEFINED	1
PARADYNE NETWORKS INC	EQUITY	69911G107	39	9,795	SH	DEFINED	1
PARAMETRIC TECHNOLOGY CORP.	EQUITY	699173100	737	214,974	SH	DEFINED	1
PAREXEL INTERNATIONAL CORP.	EQUITY	699462107	117	8,444	SH	DEFINED	1
PARK ELECTROCHEMICAL CORP.	EQUITY	700416209	161	6,093	SH	DEFINED	1
PARK NATIONAL CORP.	EQUITY	700658107	15	175	SH	DEFINED	1
PARKER DRILLING CO.	EQUITY	701081101	91	27,720	SH	DEFINED	1
PARKER HANNIFIN CORP.	EQUITY	701094104	3192	66,793	SH	DEFINED	1
PARKERVISION, INC	EQUITY	701354102	58	3,039	SH	DEFINED	1
PARKVALE FINL CORP	EQUITY	701492100	49	1,710	SH	DEFINED	1
PARKWAY PROPERTIES, INC.	EQUITY	70159Q104	964	26,495	SH	DEFINED	1

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

PARTNERS TRUST FINCL G	EQUITY	70213A103	38	2,356	SH	DEFINED	1
PARTY CITY CORP	EQUITY	702145103	34	2,109	SH	DEFINED	1
PATHMARK STORES INC	EQUITY	70322A101	202	10,736	SH	DEFINED	1
PATINA OIL & GAS CORP	EQUITY	703224105	234	8,548	SH	DEFINED	1
PATTERSON DENTAL CO.	EQUITY	703412106	4393	87,291	SH	DEFINED	1
PATTERSON UTI ENERGY INC	EQUITY	703481101	6259	221,700	SH	SOLE	2
PATTERSON-UTI ENERGY INC	EQUITY	703481101	2873	101,782	SH	DEFINED	1
PAXAR CORP.	EQUITY	704227107	878	52,396	SH	DEFINED	1
PAXSON COMMUNICATIONS CORP.	EQUITY	704231109	60	10,980	SH	DEFINED	1
PAYCHEX INC	EQUITY	704326107	1787	57,100	SH	SOLE	2
PAYCHEX, INC.	EQUITY	704326107	6725	214,910	SH	DEFINED	1
PAYLESS SHOESOURCE, INC.	EQUITY	704379106	2117	36,729	SH	DEFINED	1
PAYPAL INC	EQUITY	704508100	2	76	SH	DEFINED	1
PAYPAL INC COM	EQUITY	704508100	28	1,398,628	SH	SOLE	3
PC CONNECTION INC	EQUITY	69318J100	10	2,351	SH	DEFINED	1
PC-TEL INC.	EQUITY	69325Q105	48	7,152	SH	DEFINED	1
PDF SOLUTIONS INC	EQUITY	693282105	31	4,269	SH	DEFINED	1
PEABODY ENERGY CORP	EQUITY	704549104	9	328	SH	DEFINED	1
PEAPACK-GLADSTONE FINL	EQUITY	704699107	66	1,071	SH	DEFINED	1
PEC SOLUTIONS INC	EQUITY	705107100	72	2,991	SH	DEFINED	1
PEDIATRIX MEDICAL GROUP	EQUITY	705324101	211	8,458	SH	DEFINED	1
PEETS COFFEE & TEA INC	EQUITY	705560100	57	3,098	SH	DEFINED	1
PEGASUS SOLUTIONS INC.	EQUITY	705906105	155	8,854	SH	DEFINED	1
PEGASYSTEMS INC	EQUITY	705573103	20	2,175	SH	DEFINED	1
PENFORD CORP	EQUITY	707051108	49	2,723	SH	DEFINED	1
PENN ENGINEERING & MFG CORP	EQUITY	707389300	73	4,166	SH	DEFINED	1
PENN NATIONAL GAMING, INC.	EQUITY	707569109	197	10,836	SH	DEFINED	1
PENN TRAFFIC CO NEW	EQUITY	707832200	38	3,811	SH	DEFINED	1
PENN VIRGINIA CORPORATION	EQUITY	707882106	111	2,850	SH	DEFINED	1
PENNFED FINANCIAL SVCS INC	EQUITY	708167101	50	1,780	SH	DEFINED	1
PENNRock FINL SVCS COR	EQUITY	708352109	74	2,257	SH	DEFINED	1
PENNSYLVANIA REAL ESTATE INV.	EQUITY	709102107	136	5,029	SH	DEFINED	1
PENNZOIL-QUAKER STATE CO.	EQUITY	709323109	6458	299,963	SH	DEFINED	1
PENTAIR INC COM	EQUITY	709631105	31	647,776	SH	SOLE	3
PENTAIR INC.	EQUITY	709631105	3058	63,612	SH	DEFINED	1
PENTON MEDIA INC	EQUITY	709668107	11	5,314	SH	DEFINED	1
PENWEST PHARMACEUTICALS CO	EQUITY	709754105	96	4,942	SH	DEFINED	1
PEOPLES BANCORP INC	EQUITY	709789101	84	2,812	SH	DEFINED	1
PEOPLES BANK	EQUITY	710198102	9	358	SH	DEFINED	1
PEOPLES ENERGY CORP.	EQUITY	711030106	1048	28,743	SH	DEFINED	1
PEOPLES HOLDING COMPANY	EQUITY	711148106	82	2,007	SH	DEFINED	1
PEOPLESOF, INC.	EQUITY	712713106	5453	366,492	SH	DEFINED	1
PEP BOYS-MANNY, MOE & JACK	EQUITY	713278109	289	17,144	SH	DEFINED	1
PEPSI BOTTLING	EQUITY	713409100	4056	131,694	SH	DEFINED	1
PEPSIAMERICAS INC	EQUITY	71343P200	2970	198,826	SH	DEFINED	1
Pepsico	EQUITY	713448108	1928	40,000	SH	DEFINED	4
PEPSICO INC	EQUITY	713448108	8239	170,930	SH	SOLE	2
PEPSICO INC	EQUITY	713448108	20592	427,205	SH	SOLE	2
PEPSICO, INC.	EQUITY	713448108	45295	939,730	SH	DEFINED	1
PEREGRINE PHARMACEUTICALS INC	EQUITY	713661106	40	34,084	SH	DEFINED	1
PEREGRINE SYSTEMS, INC.	EQUITY	71366Q101	21	68,667	SH	DEFINED	1
PEREZ COMPANC SA- SPON ADR	EQUITY	71367B103	67	44,400	SH	DEFINED	1
PERFORMANCE FOOD GROUP CO.	EQUITY	713755106	21	620	SH	DEFINED	1
PERICOM SEMICONDUCTOR CORP	EQUITY	713831105	81	7,025	SH	DEFINED	1
PERINI CORP	EQUITY	713839108	18824	4,705,882	SH	DEFINED	1
PERKINELMER INC.	EQUITY	714046109	642	58,055	SH	DEFINED	1
PEROT SYSTEM CORP.	EQUITY	714265105	11	965	SH	DEFINED	1
PERRIGO CO.	EQUITY	714290103	1488	114,466	SH	DEFINED	1

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

PER-SE TECHNOLOGIES	EQUITY	713569309	102	11,104	SH	DEFINED	1
PETCO ANIMAL SUPPLIES	EQUITY	716016209	5	202	SH	DEFINED	1
PETROCHINA CO LTD ADR	EQUITY	71646E100	752	34,240	SH	DEFINED	1
PETROLEO BRASILEIRO S.A. - ADR	EQUITY	71654V101	1147	65,900	SH	DEFINED	1
PETROLEO BRASILEIRO S.A. ADR	EQUITY	71654V408	538	28,520	SH	DEFINED	1
PETROLEUM HELICOPTERS -VTG	EQUITY	716604103	30	899	SH	DEFINED	1
PETROQUEST ENERGY INC	EQUITY	716748108	54	9,656	SH	DEFINED	1
PETSMART, INC	EQUITY	716768106	30	1,857	SH	DEFINED	1
PF CHANGS CHINA BISTRO COM	EQUITY	69333Y108	7	226,900	SH	SOLE	3
PFF BANCORP, INC.	EQUITY	69331W104	155	4,041	SH	DEFINED	1
PFIZER INC	EQUITY	717081103	14551	415,751	SH	SOLE	2
PFIZER INC	EQUITY	717081103	34958	1,000,459	SH	SOLE	2
PFIZER, INC.	EQUITY	717081103	159089	4,545,403	SH	DEFINED	1
PHARMACEUTICAL PRODUCT DEVELOPMENT	EQUITY	717124101	17	654	SH	DEFINED	1
PHARMACEUTICAL RES INC COM	EQUITY	717125108	179	6,436	SH	DEFINED	1
PHARMACIA CORP	EQUITY	71713U102	12426	331,802	SH	SOLE	2
PHARMACIA CORP	EQUITY	71713U102	4777	127,552	SH	SOLE	2
PHARMACIA CORPORATION	EQUITY	71713U102	46996	1,254,910	SH	DEFINED	1
PHARMACOPEIA INC	EQUITY	71713B104	71	8,364	SH	DEFINED	1
PHASE METRICS INC COM CL A	EQUITY	717217103	3422	989,395	SH	DEFINED	1
Phelps Dodge Corp USD6.25	EQUITY	717265102	20	480	SH	DEFINED	1
PHELPS DODGE CORP.	EQUITY	717265102	1714	41,609	SH	DEFINED	1
PHILADELPHIA CONS. HLDG. CO.	EQUITY	717528103	273	6,012	SH	DEFINED	1
PHILADELPHIA SUBURBAN CORP.	EQUITY	718009608	17	826	SH	DEFINED	1
PHILIP MORRIS COMPANIES, INC.	EQUITY	718154107	69021	1,580,150	SH	DEFINED	1
PHILIP MORRIS COS INC	EQUITY	718154107	7291	166,925	SH	SOLE	2
PHILIP MORRIS COS INC	EQUITY	718154107	29437	673,931	SH	SOLE	2
PHILLIPS PETROLEUM CO.	EQUITY	718507106	10726	182,170	SH	DEFINED	1
Phillips Petroleum Company Com USD1.2	EQUITY	718507106	122	2,070	SH	DEFINED	1
PHILLIPS-VAN HEUSEN CORP.	EQUITY	718592108	128	8,223	SH	DEFINED	1
PHOENIX COMPANIES INC	EQUITY	71902E109	27	1,450	SH	DEFINED	1
PHOENIX TECHNOLOGIES, LTD.	EQUITY	719153108	92	9,249	SH	DEFINED	1
PHOTON DYNAMICS	EQUITY	719364101	182	6,069	SH	DEFINED	1
PHOTRONICS INC.	EQUITY	719405102	178	9,420	SH	DEFINED	1
PICO HOLDINGS INC	EQUITY	693366205	39	2,331	SH	DEFINED	1
PIEDMONT NATURAL GAS CO., INC.	EQUITY	720186105	406	10,988	SH	DEFINED	1
PIER 1 IMPORTS INC	EQUITY	720279108	1260	60,000	SH	SOLE	2
PIER 1 IMPORTS, INC.	EQUITY	720279108	28	1,347	SH	DEFINED	1
PILGRIMS PRIDE CORP.	EQUITY	721467108	76	5,446	SH	DEFINED	1
PINNACLE SYSTEMS, INC.	EQUITY	723481107	230	20,966	SH	DEFINED	1
PINNACLE WEST CAPITAL CORP.	EQUITY	723484101	1547	39,154	SH	DEFINED	1
PIONEER NATURAL RESOURCES CORP	EQUITY	723787107	3901	149,754	SH	DEFINED	1
PIONEER-STANDARD ELECTRONICS	EQUITY	723877106	111	10,715	SH	DEFINED	1
PITNEY BOWES INC	EQUITY	724479100	9809	423,525	SH	SOLE	2
PITNEY BOWES, INC.	EQUITY	724479100	4630	116,572	SH	DEFINED	1
PITTSTON BRINK'S GROUP	EQUITY	725701106	1682	70,085	SH	DEFINED	1
PIXAR INC	EQUITY	725811103	11	246	SH	DEFINED	1
PIXELWORKS INC	EQUITY	72581M107	99	11,824	SH	DEFINED	1
PLACER DOME INC.	EQUITY	725906101	1659	148,020	SH	DEFINED	1
PLAINS RESOURCES, INC.	EQUITY	726540503	228	8,516	SH	DEFINED	1
PLANAR SYSTEMS, INC.	EQUITY	726900103	88	4,595	SH	DEFINED	1
PLANTRONICS, INC.	EQUITY	727493108	1384	72,779	SH	DEFINED	1
PLATO LEARNING INC	EQUITY	72764Y100	58	5,891	SH	DEFINED	1
PLAYBOY ENTERPRISES, INC.	EQUITY	728117300	63	4,973	SH	DEFINED	1
PLAYTEX PRODUCTS, INC.	EQUITY	72813P100	129	9,950	SH	DEFINED	1
PLEXUS CORP.	EQUITY	729132100	1239	68,463	SH	DEFINED	1
PLUG POWER INC	EQUITY	72919P103	47	5,927	SH	DEFINED	1
PLUM CREEK TIMBER CO INC	EQUITY	729251108	2625	85,512	SH	DEFINED	1

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

Plum Creek Timber Co.	EQUITY	729251108	1075	35,000	SH	DEFINED	4
PLX TECHNOLOGY, INC.	EQUITY	693417107	26	6,060	SH	DEFINED	1
PMA CAPITAL CORP.	EQUITY	693419202	199	9,420	SH	DEFINED	1
PMC-SIERRA, INC.	EQUITY	69344F106	761	82,076	SH	DEFINED	1
PMI GROUP INC COM	EQUITY	69344M101	85	2,231,838	SH	SOLE	3 2,
PMI GROUP, INC.	EQUITY	69344M101	5530	144,752	SH	DEFINED	1
PNC FINANCIAL SERVICES	EQUITY	693475105	7468	142,850	SH	DEFINED	1
PNM RESOURCES INC	EQUITY	69349H107	1523	62,946	SH	DEFINED	1
POGO PRODUCING CO	EQUITY	730448107	24	741	SH	DEFINED	1
POGO PRODUCING CO COM	EQUITY	730448107	61	1,865,832	SH	SOLE	3 1,
POHANG IRON AND STEEL COMPANY ADR	EQUITY	730450103	545	20,000	SH	DEFINED	1
POLARIS INDUSTRIES, INC.	EQUITY	731068102	21	324	SH	DEFINED	1
POLO RALPH LAUREN CO	EQUITY	731572103	10	444	SH	DEFINED	1
POLYCOM, INC.	EQUITY	73172K104	1550	129,307	SH	DEFINED	1
POLYMEDICA CORP	EQUITY	731738100	85	3,316	SH	DEFINED	1
POLYONE CORPORATION	EQUITY	73179P106	316	28,096	SH	DEFINED	1
POMEROY COMPUTER RESOURCES	EQUITY	731822102	52	3,539	SH	DEFINED	1
POPE & TALBOT, INC.	EQUITY	732827100	104	5,578	SH	DEFINED	1
POPULAR INC	EQUITY	733174106	67	1,976	SH	DEFINED	1
PORT FINANCIAL CORPORATION	EQUITY	734119100	71	1,762	SH	DEFINED	1
PORTAL SOFTWARE	EQUITY	736126103	32	42,612	SH	DEFINED	1
POSSIS MEDICAL INC	EQUITY	737407106	75	6,111	SH	DEFINED	1
POST PROPERTIES, INC.	EQUITY	737464107	11598	384,539	SH	DEFINED	1
POTLATCH CORP.	EQUITY	737628107	1580	46,432	SH	DEFINED	1
POTOMAC ELECTRIC POWER CO.	EQUITY	737679100	2971	138,303	SH	DEFINED	1
POWELL INDUSTRIES INC	EQUITY	739128106	57	2,340	SH	DEFINED	1
POWER INTEGRATIONS, INC.	EQUITY	739276103	161	8,990	SH	DEFINED	1
POWER-ONE , INC.	EQUITY	739308104	340	54,700	SH	DEFINED	1
POWERWAVE TECHNOLOGIES INC	EQUITY	739363109	980	106,956	SH	DEFINED	1
POZEN INC.	EQUITY	73941U102	42	8,051	SH	DEFINED	1
PPG INDS INC	EQUITY	693506107	8102	130,893	SH	SOLE	2
PPG INDUSTRIES, INC.	EQUITY	693506107	6486	104,782	SH	DEFINED	1
PPL CORPORATION	EQUITY	69351T106	2409	72,809	SH	DEFINED	1
PRACTICEWORKS INC	EQUITY	739419109	69	3,731	SH	DEFINED	1
PRACTICEWORKS INC COM	EQUITY	739419109	3	171,500	SH	SOLE	3
PRAECIS PHARMACEUTICALS INC	EQUITY	739421105	64	18,468	SH	DEFINED	1
PRAXAIR INC	EQUITY	74005P104	1994	35,000	SH	SOLE	2
PRAXAIR INC	EQUITY	74005P104	5691	99,900	SH	SOLE	2
PRAXAIR, INC.	EQUITY	74005P104	6647	116,684	SH	DEFINED	1
PRECISE SOFTWARE SOLUTIONS	EQUITY	M41450103	166	17,400	SH	DEFINED	1
PRECISION CASTPARTS CORP.	EQUITY	740189105	2213	67,051	SH	DEFINED	1
PREMCO INC	EQUITY	74045Q104	7	260	SH	DEFINED	1
PRENTISS PROPERTIES TRUST	EQUITY	740706106	349	10,979	SH	DEFINED	1
PREPAID LEGAL SERVICES, INC.	EQUITY	740065107	98	4,949	SH	DEFINED	1
PRESIDENTIAL LIFE CORP.	EQUITY	740884101	149	7,364	SH	DEFINED	1
PRESSTEK INC	EQUITY	741113104	44	10,929	SH	DEFINED	1
PRG-SCHULTZ INTERNATIONAL	EQUITY	69357C107	157	12,724	SH	DEFINED	1
PRICE COMMUNICATIONS CO.	EQUITY	741437305	1392	87,002	SH	DEFINED	1
PRICE ENTERP INC	EQUITY	74144P106	25	6,587	SH	DEFINED	1
PRICELINE.COM INC.	EQUITY	741503106	126	45,173	SH	DEFINED	1
PRICESMART, INC.	EQUITY	741511109	52	1,352	SH	DEFINED	1
PRIDE INTERNATIONAL	EQUITY	74153Q102	2688	171,672	SH	DEFINED	1
PRIDE INTERNATIONAL INC	EQUITY	74153Q102	4072	260,000	SH	SOLE	2
PRIMA ENERGY CORP	EQUITY	741901201	82	3,597	SH	DEFINED	1
PRIME HOSPITALITY CORP.	EQUITY	741917108	209	16,096	SH	DEFINED	1
PRIME MED SVCS INC NEW	EQUITY	74156D108	52	4,492	SH	DEFINED	1
PRIMEDIA INC	EQUITY	74157K101	61	46,770	SH	DEFINED	1
PRINCETON REVIEW INC	EQUITY	742352107	52	5,742	SH	DEFINED	1

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

PRIORITY HEALTHCARE	EQUITY	74264T102	202	8,587	SH	DEFINED	1
PRIVATE MEDIA GROUP INC	EQUITY	74266R104	15	5,138	SH	DEFINED	1
PRIVATEBANCORP INC	EQUITY	742962103	39	1,305	SH	DEFINED	1
PROASSURANCE CORPORATION	EQUITY	74267C106	134	7,642	SH	DEFINED	1
PROBUSINESS SERVICES INC.	EQUITY	742674104	109	7,502	SH	DEFINED	1
PROCTER & GAMBLE CO.	EQUITY	742718109	95973	1,074,725	SH	DEFINED	1
PROCTER + GAMBLE CO	EQUITY	742718109	3751	42,000	SH	SOLE	2
PROCTER + GAMBLE CO	EQUITY	742718109	17187	192,462	SH	SOLE	2
PROFESSIONAL DETAILING, INC.	EQUITY	69329V100	45	2,922	SH	DEFINED	1
PROGENICS PHARMACEUTICALS	EQUITY	743187106	35	2,817	SH	DEFINED	1
Progress Energy	EQUITY	743263105	8062	155,000	SH	DEFINED	4
PROGRESS ENERGY INC.	EQUITY	743263105	15262	293,440	SH	DEFINED	1
PROGRESS SOFTWARE CORP.	EQUITY	743312100	165	11,193	SH	DEFINED	1
PROGRESSIVE CORP.	EQUITY	743315103	5709	98,680	SH	DEFINED	1
PROLOGIS	EQUITY	743410102	119	4,579	SH	DEFINED	1
PROLOGIS TR SH BEN INT	EQUITY	743410102	21	823,690	SH	SOLE	3
PROQUEST CO.	EQUITY	74346P102	175	4,938	SH	DEFINED	1
PROSPERITY BANCSHARES INC	EQUITY	743606105	88	4,808	SH	DEFINED	1
PROTECTION ONE INC	EQUITY	743663304	12	4,231	SH	DEFINED	1
PROTECTIVE LIFE CORP COM	EQUITY	743674103	2936	88,693	SH	DEFINED	1
PROTEIN DESIGN LABS, INC.	EQUITY	74369L103	1602	147,513	SH	DEFINED	1
PROTON ENERGY SYSTEMS	EQUITY	74371K101	28	8,635	SH	DEFINED	1
PROVIDENT BANCORP INC	EQUITY	743835100	30	1,066	SH	DEFINED	1
PROVIDENT BANKSHARES CORP.	EQUITY	743859100	202	8,522	SH	DEFINED	1
PROVIDENT FINANCIAL GROUP	EQUITY	743866105	1845	63,598	SH	DEFINED	1
PROVIDIAN FINANCIAL CORP.	EQUITY	74406A102	783	133,236	SH	DEFINED	1
PROVIDIAN FINL CP	EQUITY	74406A102	8	1,300	SH	SOLE	2
PROVINCE HEALTHCARE CO.	EQUITY	743977100	382	17,067	SH	DEFINED	1
PROXIM CORP CL-A	EQUITY	744283102	128	42,544	SH	DEFINED	1
PROXYMED PHARMACY INC	EQUITY	744290305	34	1,634	SH	DEFINED	1
PRUDENTIAL FINANCIAL INC	EQUITY	744320102	94210	2,824,040	SH	DEFINED	1
PS BUSINESS PARKS, INC.	EQUITY	69360J107	125	3,580	SH	DEFINED	1
PS BUSINESS PKS INC CA COM	EQUITY	69360J107	15	439,500	SH	SOLE	3
PSEG ENERGY HOLDINGS	EQUITY	744573106	4272	98,664	SH	DEFINED	1
PSS WORLD MEDICAL, INC	EQUITY	69366A100	206	25,429	SH	DEFINED	1
PTEK HLDGS INC	EQUITY	69366M104	97	16,852	SH	DEFINED	1
PUBLIC STORAGE INC	EQUITY	74460D109	53	1,436	SH	DEFINED	1
Public Svc Enterprise Group	EQUITY	744573106	8444	195,000	SH	DEFINED	4
PUGET ENEGY INC.	EQUITY	745310102	4905	237,513	SH	DEFINED	1
PULITZER INC.	EQUITY	745769109	165	3,188	SH	DEFINED	1
PULTE HOMES INC	EQUITY	745867101	977	17,000	SH	SOLE	2
PULTE HOMES INC	EQUITY	745867101	6294	109,500	SH	SOLE	2
PULTE HOMES INC.	EQUITY	745867101	2568	44,671	SH	DEFINED	1
PURE RESOURCES INC	EQUITY	74622E102	130	6,245	SH	DEFINED	1
Q MED	EQUITY	747914109	23	2,745	SH	DEFINED	1
QLOGIC CORP COM	EQUITY	747277101	16	413,500	SH	SOLE	3
QLOGIC CORP.	EQUITY	747277101	1735	45,547	SH	DEFINED	1
QRS CORP.	EQUITY	74726X105	38	4,864	SH	DEFINED	1
QUADRAMED CORP	EQUITY	74730W101	68	9,690	SH	DEFINED	1
QUAKER CHEM CORP COM	EQUITY	747316107	68	2,756	SH	DEFINED	1
QUAKER CIRY BANCORP INC	EQUITY	74731K106	60	1,450	SH	DEFINED	1
QUAKER FABRIC CORP.	EQUITY	747399103	65	4,175	SH	DEFINED	1
QUALCOMM INC	EQUITY	747525103	2199	80,000	SH	SOLE	2
QUALCOMM INC	EQUITY	747525103	7095	258,100	SH	SOLE	2
QUALCOMM, INC.	EQUITY	747525103	16553	602,130	SH	DEFINED	1
QUANEX CORP.	EQUITY	747620102	211	4,823	SH	DEFINED	1
QUANTA SERVICES, INC.	EQUITY	74762E102	1257	127,308	SH	DEFINED	1
QUANTUM CORP DLT & STORAGE	EQUITY	747906204	1030	245,206	SH	DEFINED	1

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

Quest Diagnostics	EQUITY	74834L100	2659	30,900	SH	DEFINED	4	
QUEST DIAGNOSTICS INC	EQUITY	74834L100	4819	56,000	SH	SOLE	2	
QUEST DIAGNOSTICS, INC.	EQUITY	74834L100	10826	125,812	SH	DEFINED	1	
QUEST SOFTWARE INC	EQUITY	74834T103	192	13,248	SH	DEFINED	1	
QUESTAR CORP.	EQUITY	748356102	3648	147,710	SH	DEFINED	1	
QUICKSILVER RESOURCES COM	EQUITY	74837R104	6	240,500	SH	SOLE	3	
QUICKSILVER RESOURCES INC	EQUITY	74837R104	88	3,419	SH	DEFINED	1	
QUICKSILVER, INC.	EQUITY	74838C106	172	6,944	SH	DEFINED	1	
QUIDEL CORPORATION	EQUITY	74838J101	63	9,160	SH	DEFINED	1	
QUIKSILVER INC	EQUITY	74838C106	1396	56,300	SH	SOLE	2	
QUINTILES TRANSNATIONAL CORP.	EQUITY	748767100	686	54,896	SH	DEFINED	1	
QUINTON CARDIOLOGY	EQUITY	748773108	3	335,500	SH	SOLE	3	
QUINTON CARDIOLOGY SYS INC	EQUITY	748773108	1812	200,000	SH	SOLE	2	
QUIXOTE CORP	EQUITY	749056107	40	2,338	SH	DEFINED	1	
QUOVADX INC	EQUITY	74913K106	47	7,466	SH	DEFINED	1	
QWEST COMMUNICATIONS INTL.	EQUITY	749121109	2161	771,674	SH	DEFINED	1	
R&G FINANCIAL CO.	EQUITY	749136107	119	5,040	SH	DEFINED	1	
R. R. DONNELLEY AND SONS CO.	EQUITY	257867101	1518	55,117	SH	DEFINED	1	
R.H. DONNELLEY CORP.	EQUITY	74955W307	273	9,774	SH	DEFINED	1	
R.O.C. TAIWAN FUND	EQUITY	749651105	1412	320,800	SH	DEFINED	1	
RACING CHAMPIONS ERTL	EQUITY	750069106	54	3,030	SH	DEFINED	1	
RADIAN GROUP INC COM	EQUITY	750236101	114	2,324,502	SH	SOLE	3	2,
RADIAN GROUP, INC.	EQUITY	750236101	5974	122,300	SH	DEFINED	1	
RADIANT SYSTEMS, INC.	EQUITY	75025N102	80	6,144	SH	DEFINED	1	
RADIO ONE INC	EQUITY	75040P405	5245	352,700	SH	SOLE	2	
RADIO ONE INC -CL D	EQUITY	75040P405	15	1,041	SH	DEFINED	1	
RADIO ONE INC CL D NON VTG	EQUITY	75040P405	43	2,869,762	SH	SOLE	3	2,
RADIOLOGIX INC	EQUITY	75040K109	104	6,813	SH	DEFINED	1	
RADIOSHACK CORP.	EQUITY	750438103	2415	80,331	SH	DEFINED	1	
RADISYS CORP.	EQUITY	750459109	68	5,841	SH	DEFINED	1	
RAILAMERICA INC	EQUITY	750753105	110	10,184	SH	DEFINED	1	
RAINBOW TECHNOLOGIES INC	EQUITY	750862104	42	8,449	SH	DEFINED	1	
RAINDANCE COMM	EQUITY	75086X106	89	15,443	SH	DEFINED	1	
RAINDANCE COMMUNICATIONS I	EQUITY	75086X106	531	92,300	SH	SOLE	2	
RAIT INVESTMENT TRUST	EQUITY	749227104	133	5,589	SH	DEFINED	1	
RALCORP HOLDINGS, INC.	EQUITY	751028101	334	10,695	SH	DEFINED	1	
RAMBUS INC.	EQUITY	750917106	122	29,802	SH	DEFINED	1	
RAMCO-GERSHENSON PROPERTIES	EQUITY	751452202	1170	58,042	SH	DEFINED	1	
RANGE RESOURCES CORP	EQUITY	75281A109	102	18,292	SH	DEFINED	1	
RARE HOSPITALITY INTERNATIONAL	EQUITY	753820109	190	7,042	SH	DEFINED	1	
RATIONALE SOFTWARE CORP	EQUITY	75409P202	784	95,454	SH	DEFINED	1	
RAYMOND JAMES FINANCIAL, INC.	EQUITY	754730109	16	563	SH	DEFINED	1	
RAYONIER, INC.	EQUITY	754907103	3272	66,601	SH	DEFINED	1	
RAYOVAC CORP.	EQUITY	755081106	212	11,437	SH	DEFINED	1	
RAYTECH CORP DEL	EQUITY	755103108	134	14,840	SH	DEFINED	1	
RAYTHEON CO	EQUITY	755111507	4890	120,000	SH	SOLE	2	
RAYTHEON CO	EQUITY	755111507	21357	524,100	SH	SOLE	2	524,100
RAYTHEON CO COM NEW	EQUITY	755111507	4	110,000	SH	SOLE	3	110,000
RAYTHEON CO.	EQUITY	755111507	9251	227,010	SH	DEFINED	1	
RCN CORP.	EQUITY	749361101	29	21,091	SH	DEFINED	1	
READER'S DIGEST ASSOC., INC.								
CLASS A	EQUITY	755267101	2411	128,727	SH	DEFINED	1	
READ-RITE CORP.	EQUITY	755246105	21	43,215	SH	DEFINED	1	
REALNETWORKS, INC.	EQUITY	75605L104	5	1,246	SH	DEFINED	1	
REALTY INCOME CORP COM	EQUITY	756109104	5	134,400	SH	SOLE	3	119,300
REALTY INCOME CORP.	EQUITY	756109104	439	11,896	SH	DEFINED	1	
RECKSON ASSOC REALTY CORP.	EQUITY	75621K106	19	773	SH	DEFINED	1	
RECKSON ASSOCS RLTY CL B	EQUITY	75621K304	5	187,200	SH	SOLE	3	166,200

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

RECKSON ASSOCS RLTY COM	EQUITY	75621K106	1	50,500	SH	SOLE	3	50,500
RECKSON ASSOCS RLTY COM	EQUITY	75621K106	16	656,600	SH	SOLE	3	531,310
RED HAT, INC.	EQUITY	756577102	237	40,411	SH	DEFINED	1	
REDBACK NETWORKS INC	EQUITY	757209101	86	48,027	SH	DEFINED	1	
REDWOOD TRUST, INC.	EQUITY	758075402	3130	99,365	SH	DEFINED	1	
REEBOK INTERNATIONAL, LTD.	EQUITY	758110100	809	27,435	SH	DEFINED	1	
REGAL ENTMT GROUP	EQUITY	758766109	6	256	SH	DEFINED	1	
REGAL-BELOIT CORP.	EQUITY	758750103	201	8,248	SH	DEFINED	1	
REGENCY CENTERS CORPORATION	EQUITY	758849103	10	345	SH	DEFINED	1	
REGENERON PHARMACEUTICALS INC.	EQUITY	75886F107	173	11,927	SH	DEFINED	1	
REGENT COMMUNICATIONS, INC	EQUITY	758865109	67	9,519	SH	DEFINED	1	
REGIONS FINANCIAL CORP.	EQUITY	758940100	3733	106,208	SH	DEFINED	1	
REGIS CORP.	EQUITY	758932107	417	15,452	SH	DEFINED	1	
REGISTER.COM	EQUITY	75914G101	80	10,540	SH	DEFINED	1	
REHAB CARE GROUP	EQUITY	759148109	149	6,204	SH	DEFINED	1	
REINSURANCE GROUP OF	EQUITY	759351109	8	248	SH	DEFINED	1	
RELIANCE STEEL & ALUMINIUM CO.	EQUITY	759509102	258	8,462	SH	DEFINED	1	
RELIANT ENERGY, INC.	EQUITY	75952J108	11696	692,077	SH	DEFINED	1	
RELIANT RESOURCES INC	EQUITY	75952B105	541	61,817	SH	DEFINED	1	
REMEC, INC.	EQUITY	759543101	90	16,066	SH	DEFINED	1	
REMEDYTEMP INC	EQUITY	759549108	36	1,958	SH	DEFINED	1	
REMINGTON OIL & GAS CORP	EQUITY	759594302	144	7,249	SH	DEFINED	1	
RENAISSANCE LEARNING, INC.	EQUITY	75968L105	78	3,875	SH	DEFINED	1	
RENAL CARE GROUP, INC.	EQUITY	759930100	22	702	SH	DEFINED	1	
RENT-A-CENTER INC	EQUITY	76009N100	22	386	SH	DEFINED	1	
RENT-WAY, INC.	EQUITY	76009U104	118	9,120	SH	DEFINED	1	
REPUBLIC BANCORP, INC.	EQUITY	760281204	283	19,498	SH	DEFINED	1	
REPUBLIC BANCSHARES, INC.	EQUITY	759929102	36	1,791	SH	DEFINED	1	
REPUBLIC SERVICES IN	EQUITY	760759100	4093	214,629	SH	DEFINED	1	
REPUBLIC SVCS INC	EQUITY	760759100	1421	74,500	SH	SOLE	2	74,500
RES-CARE INC	EQUITY	760943100	36	5,510	SH	DEFINED	1	
RESEARCH FRONTIERS	EQUITY	760911107	51	3,428	SH	DEFINED	1	
RESMED INC	EQUITY	761152107	319	10,856	SH	DEFINED	1	
RESOURCE AMERICA, INC.	EQUITY	761195205	56	5,351	SH	DEFINED	1	
RESOURCES CONNECTION INC	EQUITY	76122Q105	183	6,797	SH	DEFINED	1	
RESPIRONICS INC.	EQUITY	761230101	372	10,936	SH	DEFINED	1	
RESTORATION HARDWARE I	EQUITY	760981100	56	6,376	SH	DEFINED	1	
RETEK INC	EQUITY	76128Q109	7446	306,400	SH	SOLE	2	306,400
RETEK INC COM	EQUITY	76128Q109	30	1,234,223	SH	SOLE	3	1,211,320
RETEK INC.	EQUITY	76128Q109	2082	85,695	SH	DEFINED	1	
REVLON, INC.-CL A	EQUITY	761525500	15	3,050	SH	DEFINED	1	
REX STORES CORP	EQUITY	761624105	41	3,003	SH	DEFINED	1	
REYNOLDS AND REYNOLDS CO., CLASS A	EQUITY	761695105	2528	90,460	SH	DEFINED	1	
RF MICRO DEVICES INC	EQUITY	749941100	1686	221,200	SH	DEFINED	1	
RF MONOLITHICS INC COM (OXFORD PTNRS L	EQUITY	74955F106	21	4,973	SH	DEFINED	1	
RFS HOTEL INVESTORS, INC.	EQUITY	74955J108	128	9,449	SH	DEFINED	1	
RGS ENERGY GROUP, INC.	EQUITY	74956K104	20	502	SH	DEFINED	1	
RIBAPHARM INC	EQUITY	762537108	3	364	SH	DEFINED	1	
RICHARDSON ELEC LTD	EQUITY	763165107	25	2,289	SH	DEFINED	1	
RIGEL PHARMACEUTICALS INC	EQUITY	766559108	34	9,367	SH	DEFINED	1	
RIGGS NATIONAL CORP.	EQUITY	766570105	74	4,977	SH	DEFINED	1	
RIGHT MANAGEMENT CONSULTANTS	EQUITY	766573109	103	3,913	SH	DEFINED	1	
RITA MED SYS INC DEL	EQUITY	76774E103	36	3,566	SH	DEFINED	1	
RITE AID CORP	EQUITY	767754104	14	5,749	SH	DEFINED	1	
Riverdeep Group PLC USD0.01 Spons ADR	EQUITY	76870Q109	1128	72,500	SH	DEFINED	1	
RIVERSTONE NETWORKS INC	EQUITY	769320102	135	43,280	SH	DEFINED	1	

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

RIVIANA FOODS	EQUITY	769536103	54	2,133	SH	DEFINED	1
RIVIERA HOLDINGS CORP	EQUITY	769627100	2165	352,000	SH	DEFINED	1
RJ Reynolds	EQUITY	76182K105	5429	101,000	SH	DEFINED	4
RJ REYNOLDS TOBACCO HOLDINGS	EQUITY	76182K105	6382	118,729	SH	DEFINED	1
RLI CORP.	EQUITY	749607107	114	2,240	SH	DEFINED	1
RMH TELESERVICES INC	EQUITY	749938106	29	4,168	SH	DEFINED	1
ROADWAY CORP.	EQUITY	769742107	151	4,205	SH	DEFINED	1
ROANOKE ELECTRIC STEEL CORP	EQUITY	769841107	54	3,498	SH	DEFINED	1
ROBBINS & MYERS, INC.	EQUITY	770196103	78	2,989	SH	DEFINED	1
ROBERT HALF INTERNATIONAL INC.	EQUITY	770323103	1890	81,129	SH	DEFINED	1
ROCK-TENN CO., CLASS A	EQUITY	772739207	74	4,017	SH	DEFINED	1
ROCKWELL AUTOMATION INC	EQUITY	773903109	3051	152,683	SH	DEFINED	1
Rockwell Collins	EQUITY	774341101	27	990	SH	DEFINED	1
ROCKWELL COLLINS INC	EQUITY	774341101	4936	180,000	SH	SOLE	2
ROCKWELL COLLINS INC	EQUITY	774341101	12446	453,900	SH	SOLE	2
ROGERS CORP.	EQUITY	775133101	154	5,645	SH	DEFINED	1
ROHM + HAAS CO	EQUITY	775371107	1417	35,000	SH	SOLE	2
ROHM + HAAS CO	EQUITY	775371107	11708	289,164	SH	SOLE	2
ROHM AND HAAS CO.	EQUITY	775371107	4105	101,386	SH	DEFINED	1
ROLLINS, INC.	EQUITY	775711104	886	43,540	SH	DEFINED	1
ROPER INDS INC NEW COM	EQUITY	776696106	15	410,282	SH	SOLE	3
ROPER INDUSTRIES, INC.	EQUITY	776696106	388	10,394	SH	DEFINED	1
ROSLYN BANCORP, INC.	EQUITY	778162107	2381	109,064	SH	DEFINED	1
ROSS STORES INC	EQUITY	778296103	5738	140,800	SH	SOLE	2
ROSS STORES, INC.	EQUITY	778296103	4165	102,202	SH	DEFINED	1
Rostelecom ADR	EQUITY	778529107	582	97,000	SH	DEFINED	1
ROUSE CO	EQUITY	779273101	36	1,078	SH	DEFINED	1
ROUSE CO COM	EQUITY	779273101	25	754,600	SH	SOLE	3
ROWAN COMPANIES, INC.	EQUITY	779382100	1262	58,849	SH	DEFINED	1
ROXIO INC	EQUITY	780008108	49	6,850	SH	DEFINED	1
ROYAL BANCSHARES OF PENN-A	EQUITY	780081105	39	1,813	SH	DEFINED	1
ROYAL CARIBBEAN CRUISES LTD	EQUITY	V7780T103	14	685	SH	SOLE	2
ROYAL DUTCH PETROLEUM CO. NY REG SH P	EQUITY	780257804	53180	962,180	SH	DEFINED	1
ROYAL GOLD INC	EQUITY	780287108	61	4,464	SH	DEFINED	1
RPC	EQUITY	749660106	47	3,957	SH	DEFINED	1
RPM, INC.	EQUITY	749685103	2258	148,057	SH	DEFINED	1
RSA SECURITY INC.	EQUITY	749719100	425	88,412	SH	DEFINED	1
RTI INTERNATIONAL METALS, INC.	EQUITY	74973W107	90	7,423	SH	DEFINED	1
RUBY TUESDAY, INC.	EQUITY	781182100	18	907	SH	DEFINED	1
RUDDICK CORP.	EQUITY	781258108	1195	70,489	SH	DEFINED	1
RUDOLPH TECHNOLOGIES INC.	EQUITY	781270103	82	3,282	SH	DEFINED	1
RUSS BERRIE AND CO., INC.	EQUITY	782233100	125	3,518	SH	DEFINED	1
RUSSELL CORP.	EQUITY	782352108	166	8,640	SH	DEFINED	1
RYAN'S FAMILY STEAK HOUSES	EQUITY	783519101	209	15,817	SH	DEFINED	1
RYDER SYSTEM, INC.	EQUITY	783549108	775	28,625	SH	DEFINED	1
RYERSON TULL, INC.	EQUITY	78375P107	93	7,963	SH	DEFINED	1
RYLAND GROUP	EQUITY	783764103	20	394	SH	DEFINED	1
RYLAND GROUP INC COM	EQUITY	783764103	4	75,400	SH	SOLE	3
S J W CORP COM	EQUITY	784305104	59	734	SH	DEFINED	1
S&T BANCORP, INC.	EQUITY	783859101	256	9,481	SH	DEFINED	1
S.Y. BANCORP INC	EQUITY	785060104	83	2,030	SH	DEFINED	1
S1 CORPORATION	EQUITY	78463B101	187	25,289	SH	DEFINED	1
SABRE HOLDINGS CORP.	EQUITY	785905100	2392	66,802	SH	DEFINED	1
SAFECO CORP.	EQUITY	786429100	1828	59,169	SH	DEFINED	1
SAFEGUARD SCIENTIFICS, INC.	EQUITY	786449108	85	42,652	SH	DEFINED	1
SAFeway INC	EQUITY	786514208	8143	278,960	SH	DEFINED	1
SAGA COMMUNICATIONS, INC. CLASS A	EQUITY	786598102	120	5,322	SH	DEFINED	1
SAKS INC	EQUITY	79377WAC2	224	250,000	SH	SOLE	2

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

SAKS INC.	EQUITY	79377W108	2359	183,747	SH	DEFINED	1
SALEM COMMUNICATION- CLASS A	EQUITY	794093104	77	3,116	SH	DEFINED	1
SALIX PHARMACEUTICALS	EQUITY	795435106	97	6,360	SH	DEFINED	1
SALIX PHARMACEUTICALS LTD	EQUITY	795435106	3739	245,000	SH	SOLE	2
SALIX PHARMACEUTICALS ORD	EQUITY	795435106	7	470,900	SH	SOLE	3
SALTON, INC.	EQUITY	795757103	33	2,311	SH	DEFINED	1
SANCHEZ COMPUTER ASSOCIATES	EQUITY	799702105	22	4,867	SH	DEFINED	1
SANDERSON FARMS, INC.	EQUITY	800013104	45	1,791	SH	DEFINED	1
SANDISK CORP.	EQUITY	80004C101	1355	109,304	SH	DEFINED	1
SANDY SPRING BANCORP, INC.	EQUITY	800363103	166	5,177	SH	DEFINED	1
SANGAMO BIOSCIENCES INC	EQUITY	800677106	36	6,085	SH	DEFINED	1
SANGSTAT MEDICAL CORP.	EQUITY	801003104	216	9,415	SH	DEFINED	1
SANMINA - SCI CORP	EQUITY	800907107	1743	276,191	SH	DEFINED	1
SANTANDER BANCORP	EQUITY	802809103	47	2,753	SH	DEFINED	1
SAPIENT CORP.	EQUITY	803062108	31	29,014	SH	DEFINED	1
SARA LEE CORP.	EQUITY	803111103	9014	436,740	SH	DEFINED	1
SATYAM COMPUTER SERVICES-ADR	EQUITY	804098101	397	37,900	SH	DEFINED	1
SAUER-DANFOSS INC.	EQUITY	804137107	39	3,471	SH	DEFINED	1
SAUL CENTERS, INC.	EQUITY	804395101	98	3,765	SH	DEFINED	1
SAXON CAPITAL INC	EQUITY	80556P302	163	10,029	SH	DEFINED	1
SBC COMMUNICATIONS INC	EQUITY	78387G103	1525	50,000	SH	SOLE	2
SBC COMMUNICATIONS INC	EQUITY	78387G103	9226	302,478	SH	SOLE	2
SBC COMMUNICATIONS, INC.	EQUITY	78387G103	63364	2,077,510	SH	DEFINED	1
SBS TECHNOLOGIES INC	EQUITY	78387P103	64	5,207	SH	DEFINED	1
SCANA CORP	EQUITY	80589M102	4177	135,315	SH	DEFINED	1
SCANSOFT INC	EQUITY	80603P107	137	18,581	SH	DEFINED	1
SCANSOURCE INC	EQUITY	806037107	106	1,727	SH	DEFINED	1
SCHAWK, INC.	EQUITY	806373106	29	2,753	SH	DEFINED	1
SCHERING PLOUGH CORP	EQUITY	806605101	17	750	SH	SOLE	2
SCHERING-PLOUGH CORP.	EQUITY	806605101	25911	1,053,300	SH	DEFINED	1
SCHLUMBERGER	EQUITY	806857108	143	3,150	SH	SOLE	2
SCHLUMBERGER, LTD.	EQUITY	806857108	14631	314,650	SH	DEFINED	1
SCHNITZER STL INDS	EQUITY	806882106	32	1,456	SH	DEFINED	1
SCHOLASTIC CORP COM	EQUITY	807066105	57	1,500,276	SH	SOLE	3
SCHOLASTIC CORP.	EQUITY	807066105	1900	50,129	SH	DEFINED	1
SCHOOL SPECIALTY, INC.	EQUITY	807863105	140	5,275	SH	DEFINED	1
SCHULMAN, A. INC.	EQUITY	808194104	1097	51,129	SH	DEFINED	1
SCHWAB CHARLES CORP	EQUITY	80851305	4582	409,335	SH	SOLE	2
SCHWAB CHARLES CORP	EQUITY	808513105	1120	100,000	SH	SOLE	2
SCHWEITZER-MAUDUIT INC.	EQUITY	808541106	131	5,314	SH	DEFINED	1
SCIENTIFIC ATLANTA INC	EQUITY	808655104	8	500	SH	SOLE	2
SCIENTIFIC GAMES CORP A	EQUITY	80874P109	96	12,038	SH	DEFINED	1
SCIENTIFIC-ATLANTA, INC.	EQUITY	808655104	1531	93,066	SH	DEFINED	1
SCIOS INC	EQUITY	808905103	4592	150,000	SH	SOLE	2
SCIOS NOVA INC.	EQUITY	808905103	506	16,518	SH	DEFINED	1
SCM MICROSYSTEMS, INC.	EQUITY	784018103	75	5,571	SH	DEFINED	1
SCOTTISH ANNUITY&LIFE ORD	EQUITY	G7885T104	16	833,936	SH	SOLE	3
SCOTTS CO.	EQUITY	810186106	13	279	SH	DEFINED	1
SCP POOL CORPORATION	EQUITY	784028102	203	7,296	SH	DEFINED	1
SCRIPPS CO	EQUITY	811054204	31	407	SH	DEFINED	1
SEABOARD CORP.	EQUITY	811543107	33	134	SH	DEFINED	1
SEACHANGE INTERNATIONAL, INC.	EQUITY	811699107	70	7,916	SH	DEFINED	1
SEACOAST BANKING CORP FL	EQUITY	811707306	72	1,241	SH	DEFINED	1
SEACOAST FINANCIAL SERVICES CO	EQUITY	81170Q106	217	8,653	SH	DEFINED	1
SEACOR SMIT, INC.	EQUITY	811904101	293	6,196	SH	DEFINED	1
SEALED AIR CORP	EQUITY	81211K100	1564	38,833	SH	DEFINED	1
SEARS ROEBUCK & CO	EQUITY	812387108	9923	182,738	SH	DEFINED	1
SEARS ROEBUCK & CO COM	EQUITY	812387108	5	90,000	SH	SOLE	3

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

SEARS ROEBUCK + CO	EQUITY	812387108	2444	45,000	SH	SOLE	2
SEARS ROEBUCK + CO	EQUITY	812387108	10453	192,500	SH	SOLE	2
SEATTLE GENETICS INC WA	EQUITY	812578102	33	6,419	SH	DEFINED	1
SECOND BANCORP, INC.	EQUITY	813114105	83	3,022	SH	DEFINED	1
SECURE COMPUTING CORP	EQUITY	813705100	79	10,467	SH	DEFINED	1
SECURE COMPUTING CORP COM	EQUITY	813705100	5	619,800	SH	SOLE	3
SEEBEYOND TECHNOLOGY CORP.	EQUITY	815704101	58	18,638	SH	DEFINED	1
SEI INVESTMENTS CO.	EQUITY	784117103	3979	141,253	SH	DEFINED	1
SELECT MEDICAL CORP	EQUITY	816196109	98	6,264	SH	DEFINED	1
SELECT MEDICAL CORP COM	EQUITY	816196109	14	909,000	SH	SOLE	3
SELECTIVE INSURANCE GROUP, INC	EQUITY	816300107	261	9,227	SH	DEFINED	1
SEMCO ENERGY, INC.	EQUITY	78412D109	59	6,572	SH	DEFINED	1
SEMINIS INC	EQUITY	816658108	18	4,929	SH	DEFINED	1
SEMITOOL, INC.	EQUITY	816909105	47	5,734	SH	DEFINED	1
SEMPRA ENERGY	EQUITY	816851109	3316	113,860	SH	DEFINED	1
SEMTECH CORP COM	EQUITY	816850101	25	934,776	SH	SOLE	3
SEMTECH CORP.	EQUITY	816850101	2514	94,152	SH	DEFINED	1
SENIOR HOUSING PROP TRUST	EQUITY	81721M109	255	16,230	SH	DEFINED	1
SENIOR HOUSING PROP TRUST	EQUITY	81721M109	19	1,197,300	SH	SOLE	3
SENSIENT TECHNOLOGIES CORP.	EQUITY	81725T100	1742	76,543	SH	DEFINED	1
SEPRACOR, INC.	EQUITY	817315104	1283	134,294	SH	DEFINED	1
SEQUA CORP CLASS A	EQUITY	817320104	1010	15,449	SH	DEFINED	1
SEQUENOM, INC.	EQUITY	817337108	47	13,391	SH	DEFINED	1
SERENA SOFTWARE, INC.	EQUITY	817492101	85	6,209	SH	DEFINED	1
SEROLOGICALS CORP.	EQUITY	817523103	141	7,709	SH	DEFINED	1
SERVICE CORP INTERNATIONAL	EQUITY	817565104	507	104,905	SH	DEFINED	1
SERVICEMASTER COMPAN	EQUITY	81760N109	60	4,367	SH	DEFINED	1
SFBC INTL INC COM	EQUITY	784121105	3	178,100	SH	SOLE	3
SHARPER IMAGE CORP	EQUITY	820013100	51	2,524	SH	DEFINED	1
SHAW GROUP INC	EQUITY	820280105	17	568	SH	DEFINED	1
SHENANDOAH TELECOMMUNI	EQUITY	82312B106	62	1,161	SH	DEFINED	1
SHERWIN WILLIAMS CO	EQUITY	824348106	1497	50,000	SH	SOLE	2
SHERWIN WILLIAMS CO	EQUITY	824348106	10957	366,072	SH	SOLE	2
SHERWIN-WILLIAMS CO.	EQUITY	824348106	2145	71,677	SH	DEFINED	1
SHOE CARNIVAL INC	EQUITY	824889109	55	2,566	SH	DEFINED	1
SHOPKO STORES, INC.	EQUITY	824911101	207	10,263	SH	DEFINED	1
SHUFFLE MASTER, INC.	EQUITY	825549108	117	6,349	SH	DEFINED	1
SHURGARD STORAGE CENTERS, INC. CLASS	EQUITY	82567D104	386	11,138	SH	DEFINED	1
SICOR INC	EQUITY	825846108	20	1,069	SH	DEFINED	1
SIDERCA S.A.I.C ADR	EQUITY	825863103	330	20,900	SH	DEFINED	1
SIEBEL SYS INC	EQUITY	826170102	5698	400,700	SH	SOLE	2
SIEBEL SYSTEMS, INC.	EQUITY	826170102	3318	233,358	SH	DEFINED	1
SIERRA HEALTH SERVICES, INC.	EQUITY	826322109	194	8,670	SH	DEFINED	1
SIERRA PACIFIC RESOURCES	EQUITY	826428104	1302	166,960	SH	DEFINED	1
SIGMA ALDRICH CORP.	EQUITY	826552101	3244	64,676	SH	DEFINED	1
SILGAN HOLDINGS, INC.	EQUITY	827048109	148	3,659	SH	DEFINED	1
SILICON GRAPHICS, INC.	EQUITY	827056102	199	67,652	SH	DEFINED	1
SILICON IMAGE INC	EQUITY	82705T102	127	20,703	SH	DEFINED	1
SILICON LABORATORIES COM	EQUITY	826919102	17	599,200	SH	SOLE	3
SILICON LABORATORIES INC	EQUITY	826919102	254	9,382	SH	DEFINED	1
SILICON STORAGE TECHNOLOGY	EQUITY	827057100	215	27,623	SH	DEFINED	1
SILICON VALLEY BANCSHARES	EQUITY	827064106	1554	58,958	SH	DEFINED	1
SILICONIX, INC.	EQUITY	827079203	58	2,091	SH	DEFINED	1
SIMMONS FIRST NATIONAL CORP.	EQUITY	828730200	108	2,532	SH	DEFINED	1
SIMON PPTY GROUP	EQUITY	828806109	42	1,140,400	SH	SOLE	3
SIMON PROPERTY GROUP INC	EQUITY	828806109	3129	84,946	SH	DEFINED	1
SIMPLETECH INC	EQUITY	828823104	9	2,564	SH	DEFINED	1
SIMPSON MANUFACTURING CO.	EQUITY	829073105	149	2,609	SH	DEFINED	1

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

SINCLAIR BROADCAST GROUP, INC.	EQUITY	829226109	159	10,981	SH	DEFINED	1
SIPEX CORP.	EQUITY	829909100	44	9,080	SH	DEFINED	1
SIRIUS SATELLITE RADIO INC.	EQUITY	82966U103	93	24,627	SH	DEFINED	1
SITEL CORP.	EQUITY	82980K107	64	20,205	SH	DEFINED	1
SIX FLAGS, INC	EQUITY	83001P109	1725	119,348	SH	DEFINED	1
SIZELER PPTY INVS INC	EQUITY	830137105	45	4,113	SH	DEFINED	1
SKECHERS USA INC. CL-A	EQUITY	830566105	119	5,521	SH	DEFINED	1
SKILLSOFT CORPORATION	EQUITY	83066P101	27	3,465	SH	DEFINED	1
SKY FINANCIAL GROUP	EQUITY	83080P103	21	1,008	SH	DEFINED	1
SKYLINE CORP.	EQUITY	830830105	72	2,196	SH	DEFINED	1
SKYWEST INC	EQUITY	830879102	18	755	SH	DEFINED	1
SKYWEST INC	EQUITY	830879102	917	39,200	SH	SOLE	2
SKYWORKS SOLUTIONS INC	EQUITY	83088M102	1115	200,842	SH	SOLE	2
SL GREEN REALTY CORP.	EQUITY	78440X101	335	9,409	SH	DEFINED	1
SL GREEN RLTY CORP COM	EQUITY	78440X101	10	275,400	SH	SOLE	3
SLM CORP	EQUITY	78442P106	6746	69,620	SH	DEFINED	1
SLM CORP	EQUITY	78442P106	5330	55,000	SH	SOLE	2
SLM CORP	EQUITY	78442P106	28110	276,000	SH	SOLE	2
SMART & FINAL, INC.,	EQUITY	831683107	33	4,220	SH	DEFINED	1
SMITH A O CORP	EQUITY	831865209	2615	83,800	SH	SOLE	2
SMITH INTERNATIONAL, INC.	EQUITY	832110100	4460	65,406	SH	DEFINED	1
SMITH INTL INC	EQUITY	832110100	6819	100,000	SH	SOLE	2
SMITH INTL INC	EQUITY	832110100	18936	277,700	SH	SOLE	2
SMITH, A.O. CORP.	EQUITY	831865209	185	5,941	SH	DEFINED	1
SMITHFIELD FOODS INC	EQUITY	832248108	2653	143,002	SH	DEFINED	1
SMURFIT-STONE CONTAINER CORP.	EQUITY	832727101	17323	1,123,426	SH	DEFINED	1
SNAP-ON, INC.	EQUITY	833034101	799	26,912	SH	DEFINED	1
SOC QUIMICA Y MINERA CHIL-SPON ADR	EQUITY	833635105	1280	57,730	SH	DEFINED	1
SOLA INTERNATIONAL, INC.	EQUITY	834092108	89	7,767	SH	DEFINED	1
SOLETRON CORP DEL	EQUITY	834182107	10	1,667	SH	SOLE	2
SOLETRON CORP.	EQUITY	834182107	2592	421,423	SH	DEFINED	1
SOLUTIA, INC.	EQUITY	834376105	1203	171,313	SH	DEFINED	1
SOMERA COMMUNICATIONS INC	EQUITY	834458101	80	11,203	SH	DEFINED	1
SONG NETWORKS HLDG ADR	EQUITY	83544Q101	25	140,901	SH	DEFINED	1
SONIC AUTOMOTIVE INC	EQUITY	83545G102	10	370	SH	DEFINED	1
SONIC CORP COM	EQUITY	835451105	20	625,603	SH	SOLE	3
SONIC CORP.	EQUITY	835451105	408	12,978	SH	DEFINED	1
SONIC INNOVATIONS INC	EQUITY	83545M109	27	3,875	SH	DEFINED	1
SONICBLUE INC	EQUITY	83546Q109	32	30,608	SH	DEFINED	1
SONICWALL INC	EQUITY	835470105	92	18,239	SH	DEFINED	1
SONOCO PRODUCTS CO.	EQUITY	835495102	3529	124,595	SH	DEFINED	1
SONOSIGHT, INC.	EQUITY	83568G104	73	5,026	SH	DEFINED	1
SONUS NETWORKS INC	EQUITY	835916107	130	64,555	SH	DEFINED	1
SOTHEBY'S HOLDINGS, INC. CLASS A	EQUITY	835898107	1347	94,524	SH	DEFINED	1
SOUNDVIEW TECHNOLOGY GROUP	EQUITY	83611Q109	45	26,487	SH	DEFINED	1
SOURCECORP	EQUITY	836167106	144	5,438	SH	DEFINED	1
SOUTH FINANCIAL GROUP INC.	EQUITY	837841105	322	14,381	SH	DEFINED	1
SOUTH JERSEY INDUSTRIES, INC.	EQUITY	838518108	144	4,279	SH	DEFINED	1
SOUTHERN CO	EQUITY	842587107	22551	823,020	SH	DEFINED	1
SOUTHERN CO	EQUITY	842587107	2192	80,000	SH	SOLE	2
SOUTHERN CO	EQUITY	842587107	5014	183,000	SH	SOLE	2
SOUTHERN PERU COPPER CORP.	EQUITY	843611104	75	5,028	SH	DEFINED	1
SOUTHERN UNION CO.	EQUITY	844030106	246	14,472	SH	DEFINED	1
SOUTHTRUST CORP.	EQUITY	844730101	4194	160,576	SH	DEFINED	1
SOUTHWEST AIRLINES CO.	EQUITY	844741108	7190	444,950	SH	DEFINED	1
SOUTHWEST AIRLS CO	EQUITY	844741108	1414	87,500	SH	SOLE	2
SOUTHWEST AIRLS CO	EQUITY	844741108	1947	120,500	SH	SOLE	2
SOUTHWEST BANCORP INC	EQUITY	844767103	50	1,837	SH	DEFINED	1
SOUTHWEST BANCORPORATION OF TX	EQUITY	84476R109	365	10,090	SH	DEFINED	1

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

SOUTHWEST GAS CORP	EQUITY	844895102	290	11,734	SH	DEFINED	1
SOUTHWEST WTR CO	EQUITY	845331107	63	3,305	SH	DEFINED	1
SOUTHWESTERN ENERGY CO.	EQUITY	845467109	139	9,141	SH	DEFINED	1
SOVEREIGN BANCORP, INC.	EQUITY	845905108	5032	336,568	SH	DEFINED	1
SOVRAN SELF STORAGE, INC.	EQUITY	84610H108	2570	75,219	SH	DEFINED	1
SPACELABS MED INC	EQUITY	846247104	42	2,968	SH	DEFINED	1
SPANISH BROADCASTING SYS, INC. CLASS	EQUITY	846425882	129	12,886	SH	DEFINED	1
SPARTAN MTRS INC	EQUITY	846819100	49	3,220	SH	DEFINED	1
SPARTECH CORP.	EQUITY	847220209	143	5,256	SH	DEFINED	1
Specialty Lab Inc	EQUITY	84749R100	19	2,318	SH	DEFINED	1
SPECTRALINK CORP	EQUITY	847580107	64	5,992	SH	DEFINED	1
SPECTRIAN CORP.	EQUITY	847608106	42	4,095	SH	DEFINED	1
SPEECHWORKS INTERNATIONAL	EQUITY	84764M101	34	9,216	SH	DEFINED	1
SPEEDFAM-IPEC INC	EQUITY	847705100	50	9,605	SH	DEFINED	1
SPEEDWAY MOTORSPORTS	EQUITY	847788106	124	4,867	SH	DEFINED	1
SPHERION CORPORATION	EQUITY	848420105	250	21,006	SH	DEFINED	1
SPIEGEL, INC. CLASS A	EQUITY	848457107	4	4,793	SH	DEFINED	1
SPINNAKER EXPL CO COM	EQUITY	84855W109	1	23,500	SH	SOLE	3
SPINNAKER EXPLORATION CO	EQUITY	84855W109	300	8,323	SH	DEFINED	1
SPORTS AUTH INC	EQUITY	849176102	133	11,683	SH	DEFINED	1
SPORTS RESORTS INTL INC	EQUITY	84918U108	47	8,704	SH	DEFINED	1
SPRINT CORP. FON GROUP	EQUITY	852061100	4242	399,790	SH	DEFINED	1
SPRINT CORP. PCS GROUP	EQUITY	852061506	2196	491,374	SH	DEFINED	1
SPS TECHNOLOGIES, INC.	EQUITY	784626103	167	4,388	SH	DEFINED	1
SPSS, INC.	EQUITY	78462K102	66	4,248	SH	DEFINED	1
SPX CORP	EQUITY	784635104	4230	36,000	SH	SOLE	2
SPX CORP.	EQUITY	784635104	43423	369,560	SH	DEFINED	1
SRA INTERNATIONAL CL A	EQUITY	78464R105	49	1,798	SH	DEFINED	1
SS&C TECHNOLOGIES INC	EQUITY	85227Q100	39	2,808	SH	DEFINED	1
ST FRANCIS CAPITAL CORP.	EQUITY	789374105	64	2,582	SH	DEFINED	1
ST JUDE MED INC	EQUITY	790849103	3168	42,900	SH	SOLE	2
ST JUDE MEDICAL, INC.	EQUITY	790849103	4979	67,427	SH	DEFINED	1
ST. MARY LAND & EXPLORATION	EQUITY	792228108	238	9,934	SH	DEFINED	1
ST. PAUL COMPANIES, INC.	EQUITY	792860108	4556	117,064	SH	DEFINED	1
STAGE STORES INC	EQUITY	85254C305	248	7,127	SH	DEFINED	1
STAGE STORES INC	EQUITY	85254C305	3158	90,900	SH	SOLE	2
STAMPS.COM INC	EQUITY	852857101	55	12,513	SH	DEFINED	1
STANCORP FINANCIAL GROUP, INC.	EQUITY	852891100	2127	38,329	SH	DEFINED	1
STANDARD COML CORP. COM	EQUITY	853258101	87	4,009	SH	DEFINED	1
STANDARD MICROSYSTEMS CORP.	EQUITY	853626109	122	5,168	SH	DEFINED	1
STANDARD MOTOR PRODUCTS, INC.	EQUITY	853666105	42	2,466	SH	DEFINED	1
STANDARD PACIFIC CORP.	EQUITY	85375C101	402	11,472	SH	DEFINED	1
STANDARD REGISTER CO.	EQUITY	853887107	212	6,197	SH	DEFINED	1
STANDEX INTERNATIONAL CORP.	EQUITY	854231107	97	3,867	SH	DEFINED	1
STANLEY FURNITURE CO INC	EQUITY	854305208	49	1,838	SH	DEFINED	1
STANLEY WORKS	EQUITY	854616109	1606	39,165	SH	DEFINED	1
STAPLES, INC.	EQUITY	855030102	4438	225,304	SH	DEFINED	1
STARBUCKS CORP.	EQUITY	855244109	5294	213,047	SH	DEFINED	1
STARRETT L S CO	EQUITY	855668109	59	2,327	SH	DEFINED	1
STARTEK INC	EQUITY	85569C107	99	3,702	SH	DEFINED	1
STARWOOD HOTELS & RESORTS WW	EQUITY	85590A203	3034	92,258	SH	DEFINED	1
STATE AUTO FINANCIAL CORP.	EQUITY	855707105	74	4,525	SH	DEFINED	1
STATE BANCORP INC	EQUITY	855716106	61	2,618	SH	DEFINED	1
STATE STREET CORP.	EQUITY	857477103	6713	150,180	SH	DEFINED	1
STATEN ISLAND BANCORP, INC.	EQUITY	857550107	378	19,685	SH	DEFINED	1
STATION CASINOS, INC.	EQUITY	857689103	220	12,302	SH	DEFINED	1
STEEL DYNAMICS, INC.	EQUITY	858119100	188	11,386	SH	DEFINED	1
STEELCASE INC-CL A	EQUITY	858155203	6	435	SH	DEFINED	1
STEIN MART, INC.	EQUITY	858375108	93	7,799	SH	DEFINED	1
STEINWAY MUSICAL INSTRUMENTS	EQUITY	858495104	37940	1,772,910	SH	DEFINED	1

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

STEPAN CO.	EQUITY	858586100	64	2,258	SH	DEFINED	1
STERICYCLE INC	EQUITY	858912108	1933	54,600	SH	SOLE	2
STERICYCLE INC COM	EQUITY	858912108	65	1,825,328	SH	SOLE	3
STERICYCLE, INC.	EQUITY	858912108	424	11,980	SH	DEFINED	1
STERIS CORP COM	EQUITY	859152100	1714	89,669	SH	DEFINED	1
STERLING BANCORP	EQUITY	859158107	111	3,108	SH	DEFINED	1
STERLING BANCSHARES, INC.	EQUITY	858907108	201	13,606	SH	DEFINED	1
STERLING FINANCIAL CORP	EQUITY	859317109	150	6,026	SH	DEFINED	1
STERLING FINL CORP WASH	EQUITY	859319105	81	4,153	SH	DEFINED	1
STEVEN MADDEN, LTD.	EQUITY	556269108	65	3,292	SH	DEFINED	1
STEWART & STEVENSON SERVICES	EQUITY	860342104	826	46,564	SH	DEFINED	1
STEWART ENTERPRISES, INC.	EQUITY	860370105	219	34,410	SH	DEFINED	1
STEWART INFORMATION SERVICES COM	EQUITY	860372101	124	6,044	SH	DEFINED	1
STILLWATER MINING CO.	EQUITY	86074Q102	251	15,392	SH	DEFINED	1
STILLWELL FINANCIAL INC	EQUITY	860831106	1971	108,313	SH	DEFINED	1
STMICROELECTRONICS NV-NY	EQUITY	861012102	2099	86,290	SH	DEFINED	1
STONE ENERGY CORP.	EQUITY	861642106	306	7,614	SH	DEFINED	1
STONERIDGE, INC.	EQUITY	86183P102	86	4,583	SH	DEFINED	1
STORAGE TECHNOLOGY CORP.	EQUITY	862111200	2185	136,822	SH	DEFINED	1
STORAGENETWORKS INC	EQUITY	86211E103	46	23,570	SH	DEFINED	1
STRATOS LIGHTWAVE INC.	EQUITY	863100103	42	25,988	SH	DEFINED	1
STRATTEC SEC CORP	EQUITY	863111100	70	1,267	SH	DEFINED	1
STRAYER EDUCATION, INC	EQUITY	863236105	167	2,625	SH	DEFINED	1
STRIDE RITE CORP.	EQUITY	863314100	113	14,185	SH	DEFINED	1
Stryker	EQUITY	863667101	1070	20,000	SH	DEFINED	4
STRYKER CORP.	EQUITY	863667101	4924	92,024	SH	DEFINED	1
STUDENT LOAN CORP.	EQUITY	863902102	5	58	SH	DEFINED	1
STURM, RUGER & CO., INC.	EQUITY	864159108	2890	204,268	SH	DEFINED	1
SUFFOLK BANCORP	EQUITY	864739107	153	4,187	SH	DEFINED	1
SUMMIT BANCSHARES INC	EQUITY	866011109	46	1,879	SH	DEFINED	1
SUMMIT PROPERTIES, INC.	EQUITY	866239106	2884	123,521	SH	DEFINED	1
SUN BANCORP INC	EQUITY	86663B102	75	4,045	SH	DEFINED	1
SUN COMMUNITIES, INC.	EQUITY	866674104	221	5,302	SH	DEFINED	1
Sun Microsystems	EQUITY	866810104	125	25,000	SH	DEFINED	4
SUN MICROSYSTEMS, INC.	EQUITY	866810104	18483	3,689,182	SH	DEFINED	1
SUNCOR ENERGY INC COM	EQUITY	867229106	16	870,678	SH	SOLE	3
SUNGARD DATA SYS INC	EQUITY	867363103	56	2,133,202	SH	SOLE	3
SUNGARD DATA SYS INC	EQUITY	867363103	3178	120,000	SH	SOLE	2
SUNGARD DATA SYS INC	EQUITY	867363103	4488	169,500	SH	SOLE	2
SUNGARD DATA SYSTEMS, INC.	EQUITY	867363103	9647	364,328	SH	DEFINED	1
SUNOCO, INC.	EQUITY	86764P109	1256	35,240	SH	DEFINED	1
SUNRISE ASSISTED LIVING, INC.	EQUITY	86768K106	170	6,360	SH	DEFINED	1
SUNTRON CORP	EQUITY	86789P100	8	890	SH	DEFINED	1
SUNTRUST BANKS, INC.	EQUITY	867914103	11699	172,751	SH	DEFINED	1
SUPERGEN, INC.	EQUITY	868059106	76	10,480	SH	DEFINED	1
SUPERIOR ENERGY SERVICES, INC.	EQUITY	868157108	176	17,352	SH	DEFINED	1
SUPERIOR FINANCIAL CORP	EQUITY	868161100	48	2,491	SH	DEFINED	1
SUPERIOR INDS INTL INC COM	EQUITY	868168105	33	723,762	SH	SOLE	3
SUPERIOR INDUSTRIES INTL, INC.	EQUITY	868168105	1892	40,898	SH	DEFINED	1
SUPERTEX INC	EQUITY	868532102	65	3,699	SH	DEFINED	1
SUPERVALU, INC.	EQUITY	868536103	1514	61,723	SH	DEFINED	1
SUREBEAM CORP CL A	EQUITY	86866R102	24	4,417	SH	DEFINED	1
SUREWEST COMMUNICATION	EQUITY	868733106	252	4,741	SH	DEFINED	1
SURMODICS INC	EQUITY	868873100	124	4,760	SH	DEFINED	1
SUSQUEHANNA BANCSHARES, INC.	EQUITY	869099101	319	14,058	SH	DEFINED	1
SWIFT ENERGY CO.	EQUITY	870738101	130	8,224	SH	DEFINED	1
SWIFT TRANSN CO COM	EQUITY	870756103	42	1,787,500	SH	SOLE	3
SWIFT TRANSPORTATION CO., INC.	EQUITY	870756103	2593	111,274	SH	DEFINED	1
SWS GROUP INC	EQUITY	78503N107	95	4,822	SH	DEFINED	1

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

SYBASE, INC.	EQUITY	871130100	1730	163,958	SH	DEFINED	1
SYBRON DENTAL SPECIALTIES INC.	EQUITY	871142105	251	13,548	SH	DEFINED	1
SYCAMORE NETWORKS, INC	EQUITY	871206108	219	56,777	SH	DEFINED	1
SYKES ENTERPRISES, INC.	EQUITY	871237103	464	60,348	SH	DEFINED	1
SYLVAN LEARNING SYS COM	EQUITY	871399101	41	2,065,998	SH	SOLE	3
SYLVAN LEARNING SYSTEMS, INC.	EQUITY	871399101	1240	62,201	SH	DEFINED	1
SYMANTEC CORP.	EQUITY	871503108	12746	388,001	SH	DEFINED	1
SYMBOL TECHNOLOGIES INC	EQUITY	871508107	942	110,800	SH	SOLE	2
SYMBOL TECHNOLOGIES, INC.	EQUITY	871508107	936	110,136	SH	DEFINED	1
SYMX TECHNOLOGIES INC.	EQUITY	87155S108	114	8,179	SH	DEFINED	1
SYNAPTICS INC	EQUITY	87157D109	13	1,787	SH	DEFINED	1
SYNCOR INTERNATIONAL	EQUITY	87157J106	193	6,122	SH	DEFINED	1
SYNOPSIS INC.	EQUITY	871607107	5631	102,740	SH	DEFINED	1
SYNOVUS FINANCIAL CORP.	EQUITY	87161C105	3755	136,463	SH	DEFINED	1
SYNPLICITY INC	EQUITY	87160Y108	16	3,414	SH	DEFINED	1
SYNTEL, INC.	EQUITY	87162H103	25	1,996	SH	DEFINED	1
SYNTROLEUM CORPORATION	EQUITY	871630109	20	7,000	SH	DEFINED	1
SYPRIS SOLUTIONS INC	EQUITY	871655106	32	1,777	SH	DEFINED	1
SYSCO CORP.	EQUITY	871829107	10379	381,305	SH	DEFINED	1
SYSTEMS & COMPUTER TECHNOLOGY	EQUITY	871873105	149	11,059	SH	DEFINED	1
T ROWE PRICE GROUP INC.	EQUITY	74144T108	1872	56,924	SH	DEFINED	1
TAIWAN FUND	EQUITY	874036106	774	69,750	SH	DEFINED	1
TAIWAN SEMICONDUCTOR-SP ADR	EQUITY	874039100	400	30,800	SH	DEFINED	1
TAKE-TWO INTERACTIVE SOFTWARE	EQUITY	874054109	278	13,479	SH	DEFINED	1
TALBOTS INC	EQUITY	874161102	12	349	SH	DEFINED	1
TALK AMERICA HLDGS INC	EQUITY	87426R103	102	24,583	SH	DEFINED	1
TALX CORP	EQUITY	874918105	83	4,391	SH	DEFINED	1
TANGER FACTORY OUTLET CTRS	EQUITY	875465106	55	1,857	SH	DEFINED	1
TANOX INC	EQUITY	87588Q109	93	8,566	SH	DEFINED	1
TARGET CORP	EQUITY	87612E106	5906	155,000	SH	SOLE	2
TARGET CORP	EQUITY	87612E106	14806	388,600	SH	SOLE	2
TARGET CORPORATION	EQUITY	87612E106	17769	466,370	SH	DEFINED	1
TAUBMAN CENTERS, INC.	EQUITY	876664103	2665	174,749	SH	DEFINED	1
TBC CORP.	EQUITY	872180104	96	6,044	SH	DEFINED	1
TCF FINANCIAL CORP.	EQUITY	872275102	4801	97,782	SH	DEFINED	1
TECH DATA CORP.	EQUITY	878237106	2756	72,825	SH	DEFINED	1
TECHE CORP.	EQUITY	878377100	419	14,844	SH	DEFINED	1
TECHNITROL, INC.	EQUITY	878555101	333	14,304	SH	DEFINED	1
TECO ENERGY, INC.	EQUITY	872375100	21839	882,392	SH	DEFINED	1
TECUMSEH PRODUCTS CO. CLASS A	EQUITY	878895200	1539	28,998	SH	DEFINED	1
TEJON RANCH CO.	EQUITY	879080109	81	2,498	SH	DEFINED	1
TEKELEC	EQUITY	879101103	133	16,570	SH	DEFINED	1
TEKELEC INC	EQUITY	879101103	2008	250,000	SH	SOLE	2
TEKTRONIX, INC.	EQUITY	879131100	788	42,139	SH	DEFINED	1
TELE CENTRO OESTE CELULAR S.A. ADR	EQUITY	87923P105	307	69,330	SH	DEFINED	1
Telebras - Spons ADR Pfd Block	EQUITY	879287308	349	5,500	SH	DEFINED	1
TELEDYNE TECHNOLOGIES INC	EQUITY	879360105	225	10,823	SH	DEFINED	1
TELEFLEX INC.	EQUITY	879369106	2886	50,496	SH	DEFINED	1
TELEFONICA S.A. SPON ADR	EQUITY	879382208	3	102	SH	DEFINED	1
TELEFONOS DE MEXICO CL L-TELMEX	EQUITY	879403780	6678	182,190	SH	DEFINED	1
TELEKOMUNIKASI INDONESIA - SP ADR	EQUITY	715684106	2923	332,170	SH	DEFINED	1
TELEPHONE AND DATA SYSTEMS	EQUITY	879433100	4581	75,655	SH	DEFINED	1
TELETECH HOLDINGS	EQUITY	879939106	133	13,906	SH	DEFINED	1
TELIK INC	EQUITY	87959M109	115	9,205	SH	DEFINED	1
TELLABS, INC.	EQUITY	879664100	1331	214,745	SH	DEFINED	1
TELLIUM INC	EQUITY	87967E107	26	27,847	SH	DEFINED	1
TEMPLE-INLAND INC.	EQUITY	879868107	1415	24,449	SH	DEFINED	1
Tenet Healthcare Corp	EQUITY	88033G100	2147	30,000	SH	DEFINED	4

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

TENET HEALTHCARE CORP.	EQUITY	88033G100	12752	178,220	SH	DEFINED	1
TENNANT CO.	EQUITY	880345103	127	3,210	SH	DEFINED	1
TENNECO AUTOMOTIVE INC	EQUITY	880349105	89	13,484	SH	DEFINED	1
TERADYNE, INC.	EQUITY	880770102	2054	87,409	SH	DEFINED	1
TERAYON COMMUNICATION	EQUITY	880775101	31	23,218	SH	DEFINED	1
TEREX CORP.	EQUITY	880779103	319	14,187	SH	DEFINED	1
TERRA INDUSTRIES, INC.	EQUITY	880915103	29	13,899	SH	DEFINED	1
TESORO PETROLEUM CORP.	EQUITY	881609101	179	23,065	SH	DEFINED	1
TETRA TECH, INC.	EQUITY	88162G103	263	17,868	SH	DEFINED	1
TETRA TECHNOLOGIES, INC.	EQUITY	88162F105	125	4,698	SH	DEFINED	1
TEVA PHARMACEUTICAL ADR	EQUITY	881624209	528	7,900	SH	DEFINED	1
TEVA PHARMACEUTICAL INDS ADR	EQUITY	881624209	106	1,640	SH	SOLE	2
TEXAS BIOTECH CORP	EQUITY	88221T104	61	15,621	SH	DEFINED	1
TEXAS INDUSTRIES, INC.	EQUITY	882491103	236	7,492	SH	DEFINED	1
TEXAS INSTRS INC	EQUITY	882508104	9877	416,750	SH	SOLE	2
TEXAS INSTRS INC	EQUITY	882508104	25292	1,067,210	SH	SOLE	2
TEXAS INSTRUMENTS, INC.	EQUITY	882508104	27704	1,168,950	SH	DEFINED	1
TEXAS REGIONAL BANCSHARES, INC CLASS	EQUITY	882673106	256	5,259	SH	DEFINED	1
TEXTRON FINANACIAL CORP	EQUITY	883203101	3188	67,970	SH	DEFINED	1
TEXTRON INC	EQUITY	883203101	938	20,000	SH	SOLE	2
TEXTRON INC	EQUITY	883203101	14566	310,599	SH	SOLE	2
THE ADVISORY BOARD COMPANY	EQUITY	00762W107	4	117,400	SH	SOLE	3
THE GENLYTE GROUP, INC.	EQUITY	372302109	175	4,314	SH	DEFINED	1
THE SOUTHERN COMPANY	EQUITY	842587107	142	5,200	SH	SOLE	2
THE ST JOE COMPANY	EQUITY	790148100	13	417	SH	DEFINED	1
THE STEAK N SHAKE COMPANY	EQUITY	857873103	127	8,095	SH	DEFINED	1
THE TITAN CORPORATION	EQUITY	888266103	1820	99,523	SH	DEFINED	1
THE YANKEE CANDLE CO.	EQUITY	984757104	262	9,664	SH	DEFINED	1
THERAGENICS CORP.	EQUITY	883375107	90	10,624	SH	DEFINED	1
THERASENSE INC	EQUITY	883381105	146	7,913	SH	DEFINED	1
THERMA-WAVE INC.	EQUITY	88343A108	100	8,815	SH	DEFINED	1
THERMO ELECTRON CORP.	EQUITY	883556102	1486	90,077	SH	DEFINED	1
THOMAS & BETTS CORP.	EQUITY	884315102	775	41,646	SH	DEFINED	1
THOMAS INDUSTRIES, INC.	EQUITY	884425109	149	5,157	SH	DEFINED	1
THOMAS NELSON	EQUITY	640376109	30	2,857	SH	DEFINED	1
THOR INDUSTRIES, INC.	EQUITY	885160101	195	2,732	SH	DEFINED	1
THORATEC LABORATORIES CORP.	EQUITY	885175307	158	17,542	SH	DEFINED	1
THORNBURG MORTGAGE INC.	EQUITY	885218107	292	14,828	SH	DEFINED	1
THQ INC	EQUITY	872443403	419	14,053	SH	DEFINED	1
THREE RIVS BANCORP INC	EQUITY	88562Q107	54	3,050	SH	DEFINED	1
THREE-FIVE SYS INC COM	EQUITY	88554L108	88	7,682	SH	DEFINED	1
TIBCO SOFTWARE INC	EQUITY	88632Q103	159	28,629	SH	DEFINED	1
TICKETMASTER ONLINE-CITY B	EQUITY	88633P203	9	459	SH	DEFINED	1
TIDEWATER INC	EQUITY	886423102	1646	50,000	SH	SOLE	2
TIDEWATER INC	EQUITY	886423102	4342	131,900	SH	SOLE	2
TIDEWATER, INC.	EQUITY	886423102	5952	180,802	SH	DEFINED	1
TIER TECHNOLOGIES INC	EQUITY	88650Q100	92	5,154	SH	DEFINED	1
TIFFANY & CO.	EQUITY	886547108	2354	66,880	SH	DEFINED	1
TIMBERLAND COMPANY	EQUITY	887100105	1739	48,560	SH	DEFINED	1
TIME WARNER TELECOM	EQUITY	887319101	26	15,202	SH	DEFINED	1
TIMKEN CO.	EQUITY	887389104	16	711	SH	DEFINED	1
TIVO INC	EQUITY	888706108	24	6,588	SH	DEFINED	1
TJX COMPANIES, INC.	EQUITY	872540109	4983	254,090	SH	DEFINED	1
TMP WORLDWIDE INC.	EQUITY	872941109	1181	54,940	SH	DEFINED	1
TOLL BROTHERS INC COM	EQUITY	889478103	46	1,553,694	SH	SOLE	3
TOLL BROTHERS, INC.	EQUITY	889478103	19	652	SH	DEFINED	1
TOLLGRADE COMMUNICATIONS INC	EQUITY	889542106	67	4,537	SH	DEFINED	1
TOMPKINS TRUSTCO INC	EQUITY	890110109	129	2,649	SH	DEFINED	1

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

TOO INC	EQUITY	890333107	373	12,097	SH	DEFINED	1
TOO INC	EQUITY	890333107	1916	62,200	SH	SOLE	2
TOO INC COM	EQUITY	890333107	26	854,290	SH	SOLE	3
TOOTSIE ROLL INDUSTRIES, INC.	EQUITY	890516107	2559	66,353	SH	DEFINED	1
TOPPS CO. INC.	EQUITY	890786106	133	13,245	SH	DEFINED	1
TORCHMARK CORP.	EQUITY	891027104	3327	87,087	SH	DEFINED	1
TORO CO.	EQUITY	891092108	251	4,408	SH	DEFINED	1
TOTAL SYSTEM SERVICE	EQUITY	891906109	145	7,719	SH	DEFINED	1
TOUCH AMERICA HOLDINGS INC	EQUITY	891539108	102	37,041	SH	DEFINED	1
TOWER AUTOMOTIVE, INC.	EQUITY	891707101	307	21,972	SH	DEFINED	1
TOWN & COUNTRY TRUST	EQUITY	892081100	695	31,018	SH	DEFINED	1
TOYS R US INC.	EQUITY	892335100	1756	100,516	SH	DEFINED	1
TRACTOR SUPPLY CO	EQUITY	892356106	173	2,435	SH	DEFINED	1
TRAMMELL CROW CO.	EQUITY	89288R106	152	10,508	SH	DEFINED	1
TRANS WORLD ENTERTAINMENT CORP	EQUITY	89336Q100	35	5,937	SH	DEFINED	1
TRANSACTION SYSTEMS ARCHITECTS CLASS	EQUITY	893416107	665	56,538	SH	DEFINED	1
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	2501930	31,274,130	SH	DEFINED	1
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	24	304	SH	DEFINED	1
TRANSCONTINENTAL RLTY	EQUITY	893617209	20	1,019	SH	DEFINED	1
TRANSKARYOTIC THERAPIES INC	EQUITY	893735100	30	827,472	SH	SOLE	3
TRANSKARYOTIC THERAPIES, INC.	EQUITY	893735100	359	9,969	SH	DEFINED	1
TRANSMETA CORP	EQUITY	89376R109	200	84,987	SH	DEFINED	1
TRANSMONTAIGNE, INC.	EQUITY	893934109	31	5,089	SH	DEFINED	1
TRANSOCEAN INC	EQUITY	G90078109	4460	143,178	SH	DEFINED	1
TRANSOCEAN SEDCO FOREX INC	EQUITY	G90078109	12	410	SH	SOLE	2
TRC COS INC	EQUITY	872625108	64	3,107	SH	DEFINED	1
TREDEGAR CORP.	EQUITY	894650100	223	9,248	SH	DEFINED	1
TREMONT CORP.	EQUITY	894745207	14	457	SH	DEFINED	1
TREX COMPANY, INC.	EQUITY	89531P105	72	2,301	SH	DEFINED	1
TRIAD GTY INC COM	EQUITY	895925105	13	296,900	SH	SOLE	3
TRIAD GUARANTY, INC.	EQUITY	895925105	122	2,813	SH	DEFINED	1
TRIAD HOSPITALS INC COM	EQUITY	89579K109	50	1,176,352	SH	SOLE	3
TRIAD HOSPITALS, INC.	EQUITY	89579K109	3985	94,033	SH	DEFINED	1
TRIANGLE PHARMACEUTICALS, INC.	EQUITY	89589H104	30	11,196	SH	DEFINED	1
TRIARC COMPANIES INC. CLASS A	EQUITY	895927101	131	4,739	SH	DEFINED	1
TRIBUNE CO.	EQUITY	896047107	5949	136,750	SH	DEFINED	1
TRICO BANCSHARES	EQUITY	896095106	48	1,802	SH	DEFINED	1
TRICO MARINE SERVICES, INC.	EQUITY	896106101	53	7,847	SH	DEFINED	1
TRIGON HEALTHCARE INC	EQUITY	89618L100	1700	16,900	SH	SOLE	2
TRIGON HEALTHCARE, INC.	EQUITY	89618L100	4688	46,606	SH	DEFINED	1
TRIKON TECHNOLOGIES INC	EQUITY	896187408	33	3,676	SH	DEFINED	1
TRIMBLE NAVIGATION LTD.	EQUITY	896239100	139	8,992	SH	DEFINED	1
TRIMERIS INC	EQUITY	896263100	210	4,724	SH	DEFINED	1
TRINITY INDUSTRIES, INC.	EQUITY	896522109	1479	71,367	SH	DEFINED	1
TRIPATH IMAGIN INC	EQUITY	896942109	34	7,851	SH	DEFINED	1
TRIPOS INC	EQUITY	896928108	57	2,611	SH	DEFINED	1
TRIQUINT SEMICONDUCTOR INC	EQUITY	89674K103	1165	181,700	SH	SOLE	2
TRIQUINT SEMICONDUCTOR, INC.	EQUITY	89674K103	1377	214,819	SH	DEFINED	1
TRITON PCS HOLDINGS	EQUITY	89677M106	27	6,942	SH	DEFINED	1
TRIUMPH GROUP, INC.	EQUITY	896818101	223	4,992	SH	DEFINED	1
TRIZEC PROPERTIES INC	EQUITY	89687P107	22	1,301	SH	DEFINED	1
TRIZETTO GROUP INC	EQUITY	896882107	92	10,788	SH	DEFINED	1
TROPICAL SPORTSWEAR INT'L	EQUITY	89708P102	30	1,334	SH	DEFINED	1
TROY FINANCIAL CORP	EQUITY	897329108	90	2,999	SH	DEFINED	1
TRUST CO. OF NEW JERSEY	EQUITY	898304100	171	6,638	SH	DEFINED	1
TRUSTCO BANK CORP. NY	EQUITY	898349105	340	25,801	SH	DEFINED	1
TRUSTMARK CORP.	EQUITY	898402102	541	21,180	SH	DEFINED	1
TRW INC.	EQUITY	872649108	3347	58,738	SH	DEFINED	1

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

TTM TECHNOLOGIES	EQUITY	87305R109	29	5,490	SH	DEFINED	1
TUBOS DE ACERO DE MEX-SP ADR	EQUITY	898592506	557	60,500	SH	DEFINED	1
TUESDAY MORNING CORPORATION	EQUITY	899035505	55	2,957	SH	DEFINED	1
TULARIK INC	EQUITY	899165104	125	13,655	SH	DEFINED	1
TUPPERWARE CORP.	EQUITY	899896104	1011	48,623	SH	DEFINED	1
TURNSTONE SYSTEMS INC	EQUITY	900423104	54	12,541	SH	DEFINED	1
TV AZTECA S.A.-SPONS ADR	EQUITY	901145102	1241	182,300	SH	DEFINED	1
TWEETER HOME ENTERTAINMENT	EQUITY	901167106	113	6,890	SH	DEFINED	1
TXU Corp	EQUITY	873168108	13892	269,490	SH	DEFINED	1
TXU Corporation	EQUITY	873168108	4124	80,000	SH	DEFINED	4
TYCO INTERNATIONAL, LTD.	EQUITY	902124106	30430	2,252,434	SH	DEFINED	1
TYLER TECHNOLOGIES INC	EQUITY	902252105	61	11,495	SH	DEFINED	1
TYSON FOODS, INC. CLASS A	EQUITY	902494103	7055	454,853	SH	DEFINED	1
U S XPRESS ENTERPRISES	EQUITY	90338N103	26	1,988	SH	DEFINED	1
U.S. BANCORP, INC.	EQUITY	902973304	53117	2,274,811	SH	DEFINED	1
U.S. RESTAURANT PROPERTIES INC	EQUITY	902971100	116	6,982	SH	DEFINED	1
U.S.B. HOLDING CO., INC.	EQUITY	902910108	88	4,278	SH	DEFINED	1
UAL CORP	EQUITY	902549500	390	34,073	SH	DEFINED	1
UBIQUITEL INC	EQUITY	903474302	14	20,941	SH	DEFINED	1
UCBH HOLDINGS INC	EQUITY	90262T308	246	6,473	SH	DEFINED	1
UGI CORP.	EQUITY	902681105	314	9,828	SH	DEFINED	1
UICI	EQUITY	902737105	278	13,774	SH	DEFINED	1
UIL HOLDINGS CORP.	EQUITY	902748102	233	4,278	SH	DEFINED	1
ULTICOM INC	EQUITY	903844108	26	3,777	SH	DEFINED	1
ULTIMATE ELECTRONIS, INC.	EQUITY	903849107	102	3,923	SH	DEFINED	1
ULTRATECH STEPPER, INC.	EQUITY	904034105	130	8,060	SH	DEFINED	1
UMB FINANCIAL CORP.	EQUITY	902788108	275	5,877	SH	DEFINED	1
UMPQUA HOLDINGS CORP	EQUITY	904214103	132	7,132	SH	DEFINED	1
UNIFI, INC.	EQUITY	904677101	945	86,675	SH	DEFINED	1
UNIFIRST CORP.	EQUITY	904708104	70	2,786	SH	DEFINED	1
UNILAB CORP	EQUITY	904763208	39	6,653	SH	DEFINED	1
UNILEVER NV NY SHARES	EQUITY	904784709	16790	259,100	SH	DEFINED	1
UNION ACCEP CORP	EQUITY	904832102	15	3,512	SH	DEFINED	1
UNION BANKSHARES CORP	EQUITY	905399101	71	2,694	SH	DEFINED	1
UNION PACIFIC CORP.	EQUITY	907818108	9508	150,260	SH	DEFINED	1
UNION PLANTERS CORP	EQUITY	908068109	4386	135,485	SH	DEFINED	1
UNIONBANCAL CORP	EQUITY	908906100	34	735	SH	DEFINED	1
UNISOURCE ENERGY CORP.	EQUITY	909205106	189	10,179	SH	DEFINED	1
UNISYS CORP.	EQUITY	909214108	1341	148,987	SH	DEFINED	1
UNIT CORP.	EQUITY	909218109	223	12,880	SH	DEFINED	1
UNITED AUTO GROUP INC	EQUITY	909440109	1714	82,000	SH	SOLE	2
UNITED AUTO GROUP, INC.	EQUITY	909440109	126	6,023	SH	DEFINED	1
UNITED BANKSHARES INC. WV	EQUITY	909907107	384	13,062	SH	DEFINED	1
UNITED CMNTY BKS BLAIR	EQUITY	90984P105	175	5,922	SH	DEFINED	1
UNITED COMMUNITY FINANCIAL CO	EQUITY	909839102	104	11,163	SH	DEFINED	1
UNITED DEFENSE INDS IN	EQUITY	91018B104	173	7,532	SH	DEFINED	1
UNITED DOMINION REALTY TRUST	EQUITY	910197102	2103	133,553	SH	DEFINED	1
UNITED DOMINION RLTYTR COM	EQUITY	910197102	21	1,353,000	SH	SOLE	3
UNITED FIRE & CASUALTY CO.	EQUITY	910331107	97	2,574	SH	DEFINED	1
UNITED HEALTHCARE CORP	EQUITY	91324P102	12628	137,940	SH	DEFINED	1
UNITED INDUSTRIAL CORP	EQUITY	910671106	74	3,407	SH	DEFINED	1
UNITED MICROELECTRONICS-ADR	EQUITY	910873207	304	41,300	SH	DEFINED	1
UNITED MOBILE HOMES INC	EQUITY	911024107	184	14,200	SH	DEFINED	1
UNITED NATIONAL BANCORP	EQUITY	910909100	112	4,854	SH	DEFINED	1
UNITED NATURAL FOODS, INC.	EQUITY	911163103	133	6,795	SH	DEFINED	1
UNITED ONLINE INC	EQUITY	911268100	89	7,420	SH	DEFINED	1
UNITED PARCEL SERVICE CLASS -B	EQUITY	911312106	10849	175,700	SH	DEFINED	1
UNITED PARCEL SVC INC	EQUITY	911312106	10806	175,000	SH	SOLE	2

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

UNITED PARCEL SVC INC	EQUITY	911312106	23825	385,850	SH	SOLE	2
UNITED RENTALS, INC.	EQUITY	911363109	2151	98,655	SH	DEFINED	1
UNITED STATES STEEL CORP	EQUITY	912909108	933	46,914	SH	DEFINED	1
UNITED STATIONERS INC COM	EQUITY	913004107	9	285,428	SH	SOLE	3
UNITED STATIONERS, INC.	EQUITY	913004107	326	10,715	SH	DEFINED	1
UNITED SURGICAL PARTNE	EQUITY	913016309	167	5,401	SH	DEFINED	1
UNITED SURGICAL PRTRNS COM	EQUITY	913016309	8	257,200	SH	SOLE	3
UNITED TECHNOLOGIES CORP	EQUITY	913017109	6790	100,000	SH	SOLE	2
UNITED TECHNOLOGIES CORP	EQUITY	913017109	16961	249,800	SH	SOLE	2
UNITED TECHNOLOGIES CORP.	EQUITY	913017109	14403	212,120	SH	DEFINED	1
UNITED THERAPEUTICS CORP.	EQUITY	91307C102	69	5,576	SH	DEFINED	1
UNITEDGLOBALCOM INC. CLASS A	EQUITY	913247508	3	1,060	SH	DEFINED	1
UNITEDHEALTH GROUP INC	EQUITY	91324P102	328	3,570	SH	SOLE	2
UNITIL CORP	EQUITY	913259107	51	1,694	SH	DEFINED	1
UNITRIN, INC.	EQUITY	913275103	3118	87,170	SH	DEFINED	1
UNIVERSAL AMER FINANCIAL CORP	EQUITY	913377107	55	8,325	SH	DEFINED	1
UNIVERSAL COMPRESSION HLDGS	EQUITY	913431102	141	5,887	SH	DEFINED	1
UNIVERSAL CORP.	EQUITY	913456109	1569	42,755	SH	DEFINED	1
UNIVERSAL DISPLAY CORP.	EQUITY	91347P105	47	5,688	SH	DEFINED	1
UNIVERSAL ELECTRONICS INC.	EQUITY	913483103	74	4,933	SH	DEFINED	1
UNIVERSAL FOREST PRODUCTS, INC	EQUITY	913543104	114	4,859	SH	DEFINED	1
UNIVERSAL HEALTH REALTY INCOME	EQUITY	91359E105	103	3,896	SH	DEFINED	1
UNIVERSAL HEALTH SERVICES - B	EQUITY	913903100	3787	77,286	SH	DEFINED	1
Univision Communications-A	EQUITY	914906102	39	1,240	SH	DEFINED	1
UNIVISION COMMUNICATNS CL A	EQUITY	914906102	18	578,854	SH	SOLE	3
UNIZAN FINANCIAL CORP	EQUITY	91528W101	169	7,871	SH	DEFINED	1
UNOCAL CORP.	EQUITY	915289102	4186	113,329	SH	DEFINED	1
UNOVA, INC.	EQUITY	91529B106	96	14,752	SH	DEFINED	1
UNUMPROVIDENT CORP.	EQUITY	91529Y106	3648	143,325	SH	DEFINED	1
URBAN OUTFITTERS, INC.	EQUITY	917047102	92	2,647	SH	DEFINED	1
UROLOGIX INC	EQUITY	917273104	63	4,955	SH	DEFINED	1
URS CORP.	EQUITY	903236107	142	5,088	SH	DEFINED	1
URSTADT BIDDLE [A]	EQUITY	917286205	50	4,421	SH	DEFINED	1
US AIRWAYS GROUP, INC.	EQUITY	911905107	90	24,301	SH	DEFINED	1
US CELLULAR	EQUITY	911684108	6	244	SH	DEFINED	1
US CONCRETE INC	EQUITY	90333L102	47	7,207	SH	DEFINED	1
US ONCOLOGY, INC.	EQUITY	90338W103	218	26,149	SH	DEFINED	1
US PHYSICAL THERAPY INC	EQUITY	90337L108	68	3,339	SH	DEFINED	1
US UNWIRED INC	EQUITY	90338R104	89	31,772	SH	DEFINED	1
USA INTERACTIVE	EQUITY	902984103	265	11,320	SH	DEFINED	1
USEC, INC	EQUITY	90333E108	255	28,999	SH	DEFINED	1
USFREIGHTWAYS CORP.	EQUITY	916906100	363	9,597	SH	DEFINED	1
USG CORP.	EQUITY	903293405	94	13,127	SH	DEFINED	1
USINOR SA	EQUITY	912080108	82	23,625	SH	DEFINED	1
USLIFE INCOME FUND	EQUITY	917324105	57	8,400	SH	DEFINED	1
UST INC	EQUITY	902911106	1190	35,000	SH	SOLE	2
UST INC	EQUITY	902911106	12213	359,215	SH	SOLE	2
UST INC.	EQUITY	902911106	11664	343,048	SH	DEFINED	1
UTSTARCOM INC	EQUITY	918076100	18	872	SH	DEFINED	1
V. F. CORP.	EQUITY	918204108	1987	50,667	SH	DEFINED	1
VAIL RESORTS, INC.	EQUITY	91879Q109	51	3,000	SH	DEFINED	1
VALASSIS COMMUNICATIONS, INC.	EQUITY	918866104	2531	69,332	SH	DEFINED	1
VALERO ENERGY CORP.	EQUITY	91913Y100	5694	152,162	SH	DEFINED	1
VALHI INC	EQUITY	918905100	117	7,500	SH	DEFINED	1
VALLEY NATIONAL BANC	EQUITY	919794107	38	1,373	SH	DEFINED	1
VALMONT INDUSTRIES, INC.	EQUITY	920253101	98	4,815	SH	DEFINED	1
VALSPAR CORP.	EQUITY	920355104	2921	64,714	SH	DEFINED	1
VALUE LINE, INC.	EQUITY	920437100	20	490	SH	DEFINED	1

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

VALUECLICK INC.	EQUITY	92046N102	79	24,530	SH	DEFINED	1
VALUEVISION MEDIA INC	EQUITY	92047K107	131	7,194	SH	DEFINED	1
VANS, INC.	EQUITY	921930103	53	6,568	SH	DEFINED	1
VARCO INTERNATIONAL	EQUITY	922122106	2182	124,405	SH	DEFINED	1
VARIAN MEDICAL SYSTEMS INC	EQUITY	92220P105	3562	87,847	SH	DEFINED	1
VARIAN SEMICONDUCTOR EQUIPMENT	EQUITY	922207105	371	10,943	SH	DEFINED	1
VARIAN, INC.	EQUITY	922206107	347	10,521	SH	DEFINED	1
VASTERA INC	EQUITY	92239N109	50	11,427	SH	DEFINED	1
VCA ANTECH INC	EQUITY	918194101	99	6,375	SH	DEFINED	1
VECTOR GROUP LTD.	EQUITY	92240M108	5088	289,107	SH	DEFINED	1
VECTREN CORP	EQUITY	92240G101	2196	87,480	SH	DEFINED	1
VEECO INSTRUMENTS, INC.	EQUITY	922417100	209	9,023	SH	DEFINED	1
VENTANA MEDICAL SYSTEMS, INC.	EQUITY	92276H106	99	4,517	SH	DEFINED	1
VENTAS, INC.	EQUITY	92276F100	276	21,677	SH	DEFINED	1
VERDIAN CORP	EQUITY	92342R203	1117	49,200	SH	SOLE	2
VERIDIAN CORP DEL COM	EQUITY	92342R203	5	240,000	SH	SOLE	3
VERINT SYSTEMS	EQUITY	92343X100	105	9,282	SH	DEFINED	1
VERISIGN, INC.	EQUITY	92343E102	216	30,004	SH	DEFINED	1
VERITAS DGC, INC.	EQUITY	92343P107	140	11,082	SH	DEFINED	1
VERITAS SOFTWARE CORP	EQUITY	923436109	4799	242,500	SH	SOLE	2
VERITAS SOFTWARE CORP.	EQUITY	923436109	3981	201,151	SH	DEFINED	1
VERITY INC COM	EQUITY	92343C106	87	7,884	SH	DEFINED	1
VERIZON COMMUNICATIONS	EQUITY	92343V104	78122	1,945,756	SH	DEFINED	1
VERIZON COMMUNICATIONS	EQUITY	92343V104	1807	45,000	SH	SOLE	2
VERIZON COMMUNICATIONS	EQUITY	92343V104	5928	147,650	SH	SOLE	2
VERSICOR INC	EQUITY	925314106	102	7,619	SH	DEFINED	1
VERTEX PHARMACEUTICALS, INC.	EQUITY	92532F100	1593	97,841	SH	DEFINED	1
VESTA INSURANCE GROUP, INC.	EQUITY	925391104	52	12,229	SH	DEFINED	1
VIACOM INC	EQUITY	925524100	40	975	SH	SOLE	2
VIACOM INC	EQUITY	925524308	25400	572,785	SH	SOLE	2
VIACOM INC	EQUITY	925524308	9664	217,804	SH	SOLE	2
VIACOM, INC. CLASS B	EQUITY	925524308	37828	852,555	SH	DEFINED	1
VIAD CORP.	EQUITY	92552R109	2983	114,746	SH	DEFINED	1
VIASAT INC	EQUITY	92552V100	506	60,000	SH	SOLE	2
VIASAT, INC.	EQUITY	92552V100	56	6,586	SH	DEFINED	1
VIASYS HEALTHCARE INC	EQUITY	92553Q209	162	9,303	SH	DEFINED	1
VIB CORP	EQUITY	91823H106	54	4,117	SH	DEFINED	1
VICAL INC.	EQUITY	925602104	36	6,782	SH	DEFINED	1
VICOR CORP.	EQUITY	925815102	50	7,087	SH	DEFINED	1
VIEWPOINT CORP.	EQUITY	92672P108	64	13,232	SH	DEFINED	1
VIGNETTE CORPORATION	EQUITY	926734104	165	83,891	SH	DEFINED	1
VINTAGE PETROLEUM, INC.	EQUITY	927460105	206	17,336	SH	DEFINED	1
VIRAGE LOGIC CORPORATION	EQUITY	92763R104	50	3,840	SH	DEFINED	1
VIRBAC CORP	EQUITY	927649103	20	3,098	SH	DEFINED	1
VIRCO MFG CO	EQUITY	927651109	23	1,730	SH	DEFINED	1
VIRGINIA FINL CORP	EQUITY	927810101	83	2,601	SH	DEFINED	1
VISHAY INTERTECHNOLOGY, INC.	EQUITY	928298108	5027	228,488	SH	DEFINED	1
VISTA BANCORP INC	EQUITY	92830R103	45	1,664	SH	DEFINED	1
VISTEON CORP	EQUITY	92839U107	3	192	SH	SOLE	2
VISTEON CORP.	EQUITY	92839U107	993	69,962	SH	DEFINED	1
VISX, INC.	EQUITY	92844S105	939	86,151	SH	DEFINED	1
VITAL SIGNS, INC.	EQUITY	928469105	76	2,110	SH	DEFINED	1
VITALWORKS INC	EQUITY	928483106	104	12,743	SH	DEFINED	1
VITESSE SEMICONDUCTOR CORP.	EQUITY	928497106	522	167,936	SH	DEFINED	1
VITRIA TECHNOLOGY, INC.	EQUITY	92849Q104	25	26,484	SH	DEFINED	1
VIVUS INC.	EQUITY	928551100	79	11,734	SH	DEFINED	1
VODAFONE GROUP PLC -SP ADR	EQUITY	92857W100	7674	562,230	SH	DEFINED	1
VOLT INFORMATION SCIENCES INC.	EQUITY	928703107	70	2,842	SH	DEFINED	1

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

VORNADO	EQUITY	929042109	48	1,040	SH	DEFINED	1
VORNADO RLTY TR SH BEN INT	EQUITY	929042109	36	768,900	SH	SOLE	3
VOTORANTIM CELULOSE - SPON ADR	EQUITY	92906P106	1195	63,230	SH	DEFINED	1
VULCAN MATERIALS CO.	EQUITY	929160109	2052	46,841	SH	DEFINED	1
VULCAN MATLS CO	EQUITY	929160109	1183	27,000	SH	SOLE	2
VULCAN MATLS CO	EQUITY	929160109	6180	141,100	SH	SOLE	2
W HOLDING COMPANY INC.	EQUITY	929251106	230	9,514	SH	DEFINED	1
W. R. BERKLEY CORP.	EQUITY	084423102	20	364	SH	DEFINED	1
W. W. GRAINGER, INC.	EQUITY	384802104	2162	43,147	SH	DEFINED	1
WABASH NATIONAL CORP.	EQUITY	929566107	82	8,246	SH	DEFINED	1
WABTEC	EQUITY	929740108	174	12,233	SH	DEFINED	1
WACHOVIA CORP	EQUITY	929903102	23806	623,530	SH	DEFINED	1
WACHOVIA CORP 2ND NEW	EQUITY	929903102	1527	40,000	SH	SOLE	2
WACHOVIA CORP 2ND NEW	EQUITY	929903102	7426	194,500	SH	SOLE	2
WACKENHUT CORRECTIONS CORP.	EQUITY	929798106	45	3,106	SH	DEFINED	1
WADDELL & REED FINANCIAL, INC.	EQUITY	930059100	2382	103,915	SH	DEFINED	1
WAL MART STORES INC	EQUITY	931142103	23379	425,000	SH	SOLE	2
WAL MART STORES INC	EQUITY	931142103	106540	1,936,740	SH	SOLE	2
Walgreen Co	EQUITY	931422109	3090	80,000	SH	DEFINED	4
WALGREEN CO.	EQUITY	931422109	19603	507,450	SH	DEFINED	1
WALLACE COMPUTER SERVICES INC.	EQUITY	932270101	1423	66,197	SH	DEFINED	1
WAL-MART STORES, INC.	EQUITY	931142103	158494	2,881,185	SH	DEFINED	1
WALT DISNEY	EQUITY	254687106	19211	1,016,450	SH	DEFINED	1
WALTER INDUSTRIES, INC.	EQUITY	93317Q105	139	10,390	SH	DEFINED	1
WARWICK CMNTY BANCORP	EQUITY	936559103	39	1,308	SH	DEFINED	1
WASHINGTON FEDERAL I	EQUITY	938824109	23	919	SH	DEFINED	1
WASHINGTON MUT INC	EQUITY	939322103	2227	60,000	SH	SOLE	2
WASHINGTON MUT INC	EQUITY	939322103	12227	413,483	SH	SOLE	2
WASHINGTON MUTUAL INC	EQUITY	939322103	22138	596,556	SH	DEFINED	1
Washington Mutual Savings	EQUITY	939322103	1173	31,600	SH	DEFINED	4
WASHINGTON POST CO. CLASS B	EQUITY	939640108	6624	12,155	SH	DEFINED	1
WASHINGTON REAL ESTATE INV.	EQUITY	939653101	380	13,142	SH	DEFINED	1
WASHINGTON TRUST BANCORP, INC.	EQUITY	940610108	110	4,653	SH	DEFINED	1
WASTE CONNECTIONS	EQUITY	941053100	8166	261,475	SH	SOLE	2
WASTE CONNECTIONS, INC.	EQUITY	941053100	309	9,879	SH	DEFINED	1
WASTE MANAGEMENT INC	EQUITY	94106L109	1784	68,560	SH	SOLE	2
WASTE MANAGEMENT, INC.	EQUITY	94106L109	7224	277,300	SH	DEFINED	1
WATCHGUARD TECH. INC.	EQUITY	941105108	48	9,385	SH	DEFINED	1
WATER PIK TECHNOLOGIES INC	EQUITY	94113U100	48	3,797	SH	DEFINED	1
WATERS CORP.	EQUITY	941848103	1620	60,680	SH	DEFINED	1
WATSCO, INC.	EQUITY	942622200	111	6,095	SH	DEFINED	1
WATSON PHARMACEUTICALS, INC	EQUITY	942683103	1246	49,301	SH	DEFINED	1
WATSON WYATT & CO HOLDINGS	EQUITY	942712100	174	7,166	SH	DEFINED	1
WATTS INDUSTRIES, INC., CLASS A	EQUITY	942749102	111	5,584	SH	DEFINED	1
WAUSAU-MOSINEE PAPER CORP.	EQUITY	943315101	950	78,837	SH	DEFINED	1
WAYPOINT FINANCIAL CORP.	EQUITY	946756103	265	13,536	SH	DEFINED	1
WCI CMNTYS INC	EQUITY	92923C104	663	22,900	SH	SOLE	2
WCI COMMUNITIES INC	EQUITY	92923C104	154	2,469	SH	DEFINED	1
WD-40 CO.	EQUITY	929236107	158	5,698	SH	DEFINED	1
WEATHERFORD BERMUDA	EQUITY	G95089101	2078	48,100	SH	SOLE	2
WEATHERFORD INTL LTD COM	EQUITY	G95089101	19	432,500	SH	SOLE	3
WEBEX COMMUNICATIONS INC (USD)	EQUITY	94767L109	131	8,263	SH	DEFINED	1
WEBMD CORPORATION	EQUITY	94769M105	24	4,280	SH	DEFINED	1
WEBMETHODS INC	EQUITY	94768C108	159	16,088	SH	DEFINED	1
WEBSense INC	EQUITY	947684106	24	919,461	SH	SOLE	3
WEBSense INC	EQUITY	947684106	192	7,521	SH	DEFINED	1
WEBSTER FINANCIAL CORP.	EQUITY	947890109	2417	63,207	SH	DEFINED	1
WEIGHT WATCHERS INTL INC	EQUITY	948626106	15	349	SH	DEFINED	1

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

WEINGARTEN REALTY INVESTORS	EQUITY	948741103	23	661	SH	DEFINED	1
WEIS MARKETS INC	EQUITY	948849104	145	3,934	SH	DEFINED	1
WELLMAN, INC.	EQUITY	949702104	191	11,376	SH	DEFINED	1
WELLPOINT HEALTH NETWORKS INC.	EQUITY	94973H108	5221	67,095	SH	DEFINED	1
WELLS FARGO + CO NEW	EQUITY	949746101	6007	120,000	SH	SOLE	2
WELLS FARGO + CO NEW	EQUITY	949746101	24880	497,000	SH	SOLE	2
WELLS FARGO CO.	EQUITY	949746101	41339	825,780	SH	DEFINED	1
WELLSFORD REAL PROPERTIES	EQUITY	950240200	62	1,902	SH	DEFINED	1
WENDY'S INTERNATIONAL, INC.	EQUITY	950590109	3539	88,854	SH	DEFINED	1
WENDYS INTL INC	EQUITY	950590109	1982	50,000	SH	SOLE	2
WENDYS INTL INC	EQUITY	950590109	7149	179,500	SH	SOLE	2
WERNER ENTERPRISES, INC.	EQUITY	950755108	293	13,734	SH	DEFINED	1
WESBANCO, INC.	EQUITY	950810101	180	7,605	SH	DEFINED	1
WESCO FINANCIAL CORP	EQUITY	950817106	5	16	SH	DEFINED	1
WESCO INTERNATIONAL, INC.	EQUITY	95082P105	32	5,044	SH	DEFINED	1
WEST COAST BANCORP	EQUITY	952145100	96	5,617	SH	DEFINED	1
WEST CORPORATION	EQUITY	952355105	6	263	SH	DEFINED	1
WEST MARINE INC	EQUITY	954235107	47	3,694	SH	DEFINED	1
WEST PHARMACEUTICAL SERVICES	EQUITY	955306105	150	4,677	SH	DEFINED	1
WESTAMERICA BANCORPORATION	EQUITY	957090103	588	15,000	SH	SOLE	2
WESTAMERICA BANKCORPORATION	EQUITY	957090103	2360	60,230	SH	DEFINED	1
WESTCORP	EQUITY	957907108	134	4,192	SH	DEFINED	1
WESTERN DIGITAL CORP.	EQUITY	958102105	223	68,589	SH	DEFINED	1
WESTERN GAS RESOURCES, INC.	EQUITY	958259103	1830	48,928	SH	DEFINED	1
WESTERN WIRELESS CORP. CLASS A	EQUITY	95988E204	61	19,033	SH	DEFINED	1
WESTFIELD FINANCIAL IN	EQUITY	96008D101	28	1,776	SH	DEFINED	1
WESTPOINT STEVENS INC. CLASS A	EQUITY	961238102	48	12,446	SH	DEFINED	1
WESTPORT RESOURCES	EQUITY	961418100	94	5,714	SH	DEFINED	1
WESTWOOD ONE INC	EQUITY	961815107	802	24,000	SH	SOLE	2
WESTWOOD ONE, INC.	EQUITY	961815107	4611	137,964	SH	DEFINED	1
WET SEAL INC CL A	EQUITY	961840105	21	844,050	SH	SOLE	3
WET SEAL, INC.	EQUITY	961840105	243	9,983	SH	DEFINED	1
WEYERHAEUSER CO.	EQUITY	962166104	6259	98,030	SH	DEFINED	1
WFS FINANCIAL, INC.	EQUITY	92923B106	67	2,460	SH	DEFINED	1
WGL HOLDINGS INC.	EQUITY	92924F106	2058	79,441	SH	DEFINED	1
W-H ENERGY SERVICES INC	EQUITY	92925E108	183	8,264	SH	DEFINED	1
WHIRLPOOL CORP.	EQUITY	963320106	2054	31,429	SH	DEFINED	1
WHITE ELECTR DESIGNS C	EQUITY	963801105	47	6,250	SH	DEFINED	1
WHITEHALL JEWELLERS IN	EQUITY	965063100	83	3,993	SH	DEFINED	1
WHITNEY HOLDING CORP.	EQUITY	966612103	18	576	SH	DEFINED	1
WHOLE FOODS MARKET I	EQUITY	966837106	3522	73,031	SH	DEFINED	1
WILD OATS MARKETS INC COM	EQUITY	96808B107	7	414,500	SH	SOLE	3
WILD OATS MARKETS, INC.	EQUITY	96808B107	111	6,872	SH	DEFINED	1
WILLIAMS COMPANIES, INC.	EQUITY	969457100	1442	240,667	SH	DEFINED	1
WILLIAMS SONOMA INC	EQUITY	969904101	7297	238,000	SH	SOLE	2
WILLIAMS SONOMA INC COM	EQUITY	969904101	99	3,225,606	SH	SOLE	3
WILLIAMS-SONOMA, INC.	EQUITY	969904101	4545	148,244	SH	DEFINED	1
WILLOW GROVE BANCORP I	EQUITY	97111W101	20	1,732	SH	DEFINED	1
WILMINGTON TRUST CORP	EQUITY	971807102	2573	84,375	SH	DEFINED	1
Wilson Greatbatch Tech	EQUITY	972232102	622	24,400	SH	DEFINED	4
WILSON GREATBATCH TECH INC	EQUITY	972232102	5	177,900	SH	SOLE	3
WILSON GREATBATCH TECHNOLOGIES	EQUITY	972232102	272	10,659	SH	DEFINED	1
WILSONS THE LEATHER EXPERTS	EQUITY	972463103	67	4,769	SH	DEFINED	1
WIMM-BILL-DANN FOODS ADR	EQUITY	97263M109	916	43,430	SH	DEFINED	1
WIND RIVER SYSTEMS INC.	EQUITY	973149107	628	125,251	SH	DEFINED	1
WINN-DIXIE STORES, INC.	EQUITY	974280109	997	63,966	SH	DEFINED	1
WINNEBAGO INDUSTRIES, INC.	EQUITY	974637100	189	4,295	SH	DEFINED	1
WINSTON HOTELS INC	EQUITY	97563A102	59	6,027	SH	DEFINED	1

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

WINTRUST FINANCIAL CORP	EQUITY	97650W108	168	4,861	SH	DEFINED	1
WIRELESS FACILITIES INC.	EQUITY	97653A103	40	8,261	SH	DEFINED	1
WISCONSIN ENERGY CORP.	EQUITY	976657106	3764	148,968	SH	DEFINED	1
WITNESS SYS INC COM	EQUITY	977424100	8	1,028,000	SH	SOLE	3
WITNESS SYSTEMS INC	EQUITY	977424100	36	4,888	SH	DEFINED	1
WM. WRIGLEY JR. CO.	EQUITY	982526105	5588	100,950	SH	DEFINED	1
WMS INDUSTRIES INC.	EQUITY	929297109	96	7,815	SH	DEFINED	1
WOLVERINE WORLD WIDE, INC.	EQUITY	978097103	259	14,840	SH	DEFINED	1
WOMEN FIRST HEALTHCARE	EQUITY	978150100	43	5,546	SH	DEFINED	1
WOODHEAD INDS INC COM	EQUITY	979438108	64	3,732	SH	DEFINED	1
WOODWARD GOVERNOR CO.	EQUITY	980745103	187	3,162	SH	DEFINED	1
WORDLCOM INC-WORLDCOM GROUP	EQUITY	98157D106	1303	6,935,546	SH	DEFINED	1
WORLD ACCEPTANCE CORP.	EQUITY	981419104	35	4,130	SH	DEFINED	1
WORLD FUEL SVCS CORP	EQUITY	981475106	77	3,160	SH	DEFINED	1
WORLD WRESTLING ENTMNT	EQUITY	98156Q108	52	3,558	SH	DEFINED	1
WORTHINGTON INDS IN	EQUITY	981811102	2172	120,000	SH	SOLE	2
WORTHINGTON INDUSTRIES, INC.	EQUITY	981811102	1129	62,369	SH	DEFINED	1
WPS RESOURCES CORP.	EQUITY	92931B106	2868	70,252	SH	DEFINED	1
WRIGHT MED GROUP INC	EQUITY	98235T107	113	5,581	SH	DEFINED	1
WSFS FINANCIAL CORP	EQUITY	929328102	73	2,805	SH	DEFINED	1
WYETH	EQUITY	983024100	46786	913,790	SH	DEFINED	1
WYETH	EQUITY	983024100	7448	145,468	SH	SOLE	2
WYETH	EQUITY	983024100	9808	191,568	SH	SOLE	2
WYNDHAM INTERNATIONAL, INC.	EQUITY	983101106	294	253,472	SH	DEFINED	1
XCEL STATES POWER-MINES	EQUITY	98389B100	3332	198,686	SH	DEFINED	1
XEROX CORP.	EQUITY	984121103	2325	333,517	SH	DEFINED	1
XICOR INC	EQUITY	984903104	29	7,086	SH	DEFINED	1
XILINX INC	EQUITY	983919101	5595	249,450	SH	SOLE	2
XILINX, INC.	EQUITY	983919101	3654	162,920	SH	DEFINED	1
XL CAPITAL LTD	EQUITY	G98255105	5147	60,770	SH	DEFINED	1
XM SATELLITE RADIO HLDGS I	EQUITY	983759101	3197	441,000	SH	SOLE	2
XM SATELLITE RADIO HOLDINGS	EQUITY	983759101	140	19,353	SH	DEFINED	1
X-RITE, INC.	EQUITY	983857103	55	6,412	SH	DEFINED	1
XTO ENERGY INC	EQUITY	98385X106	34	1,670	SH	DEFINED	1
YAHOO INC	EQUITY	984332106	12582	852,970	SH	SOLE	2
YAHOO!, INC.	EQUITY	984332106	4155	281,517	SH	DEFINED	1
YANKEE CANDLE INC	EQUITY	984757104	2582	95,300	SH	SOLE	2
YARDVILLE NATL BANCORP	EQUITY	985021104	42	2,108	SH	DEFINED	1
YELLOW CORP.	EQUITY	985509108	335	10,353	SH	DEFINED	1
YORK INTERNATIONAL CORP.	EQUITY	986670107	1719	50,870	SH	DEFINED	1
YOUNG BROADCASTING, INC. CLASS A	EQUITY	987434107	88	4,953	SH	DEFINED	1
YOUNG INNOVATIONS INC	EQUITY	987520103	34	1,547	SH	DEFINED	1
YPF S.A.-Sponsored ADR	EQUITY	984245100	265	9,000	SH	DEFINED	1
YUM BRANDS INC	EQUITY	988498101	3510	120,000	SH	SOLE	2
Yum Brands Inc	EQUITY	988498101	2048	70,000	SH	DEFINED	4
YUM! BRANDS INC	EQUITY	988498101	4746	162,260	SH	DEFINED	1
ZALE CORP.	EQUITY	988858106	17	476	SH	DEFINED	1
ZEBRA TECHNOLOGIES CORP. CLASS A	EQUITY	989207105	16	331	SH	DEFINED	1
ZENITH NATIONAL INSURANCE CORP	EQUITY	989390109	94	2,942	SH	DEFINED	1
ZIMMER HOLDINGS INC	EQUITY	98956P102	3510	98,425	SH	DEFINED	1
ZIMMER HOLDINGS INC	EQUITY	98956P102	2	50	SH	SOLE	2
ZIONS BANCORPORATION	EQUITY	989701107	2214	42,488	SH	DEFINED	1
ZOLL MEDICAL CORP.	EQUITY	989922109	97	2,980	SH	DEFINED	1
ZOMAX INCORPORATED	EQUITY	989929104	41	10,491	SH	DEFINED	1
ZORAN CORP COM	EQUITY	98975F101	20	863,600	SH	SOLE	3
ZORAN CORP.	EQUITY	98975F101	221	9,636	SH	DEFINED	1
ZYGO CORP.	EQUITY	989855101	45	5,557	SH	DEFINED	1
ZYMOGENETICS INC	EQUITY	98985T109	31	3,563	SH	DEFINED	1

