

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

AMERICAN INTERNATIONAL GROUP INC
Form 13F-HR
August 12, 2005

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, 2005

Check here if Amendment ; Amendment Number:

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

Institutional Investment Manager Filing this Report:

Name: AMERICAN INTERNATIONAL GROUP, INC.

Address: 70 Pine Street

New York, New York 10270

Form 13F File Number: 28-219

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Win J. Neuger

Title: Executive Vice President and Chief Investment Officer

Phone: (212) 770-7000

Signature, Place, and Date of Signing:

/s/ Win J. Neuger	New York, New York	August 12, 2005
-----	-----	-----
(Signature)	(City, State)	(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: 3,931

Form 13F Information Table Value Total: \$17,501,935 (thousands)

List of Other Included Managers:

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

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

NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	VALUE (X1000)	SHARES/ PRINCIPAL	SH/ PN	PUT/ CALL	INVESTMENT DISCRETION
1-800 CONTACTS INC	EQUITY	681977104	114	5,910	SH		SOLE
1-800-FLOWERS.COM INC	EQUITY	68243Q106	123	17,525	SH		SOLE
1ST SOURCE CORP.	EQUITY	336901103	186	8,096	SH		SOLE
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	330	22,234	SH		SOLE

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

21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	793133	53,445,620	SH	SOLE
3COM CORP.	EQUITY	885535104	3440	947,738	SH	SOLE
3D SYSTEMS CORP	EQUITY	88554D205	202	8,394	SH	SOLE
3M	EQUITY	88579Y101	2386	33,000	SH	SOLE
3M CO	EQUITY	88579Y101	66	919	SH	DEFINED
3M CO	EQUITY	88579Y101	40228	556,402	SH	SOLE
3M COMPANY	EQUITY	88579Y101	27	370	SH	DEFINED
4KIDS ENTERTAINMENT INC	EQUITY	350865101	183	9,208	SH	SOLE
7-ELEVEN INC.	EQUITY	817826209	16	522	SH	SOLE
99 CENTS ONLY STORES	EQUITY	65440K106	1711	134,586	SH	SOLE
A C MOORE ARTS & CRAFT	EQUITY	00086T103	317	10,018	SH	SOLE
A.G. EDWARDS, INC.	EQUITY	281760108	6282	139,141	SH	SOLE
A.S.V. INC	EQUITY	001963107	247	6,087	SH	SOLE
AAMES INVESTMENT CORP	EQUITY	00253G108	277	28,471	SH	SOLE
AAON INC	EQUITY	000360206	108	6,064	SH	SOLE
AAR CORP.	EQUITY	000361105	352	22,408	SH	SOLE
AARON RENTS, INC.	EQUITY	002535201	670	26,926	SH	SOLE
AASTROM BIOSCIENCES INC	EQUITY	00253U107	219	70,311	SH	SOLE
ABAXIS INC	EQUITY	002567105	149	13,672	SH	SOLE
ABBEY NATIONAL PLC	CorpBond	002920809	43089	1,640,800	SH	SOLE
Abbey National PLC 7.375%	EQUITY	002920809	2764	105,000	SH	SOLE
ABBOTT LABORATORIES	EQUITY	002824100	34814	710,335	SH	SOLE
Abbott Labs	EQUITY	002824100	1715	35,000	SH	SOLE
ABBOTT LABS	EQUITY	002824100	25414	518,541	SH	DEFINED
ABC BANCORP	EQUITY	000400101	148	8,189	SH	SOLE
ABERCROMBIE & FITCH CO CL A	EQUITY	002896207	2	27005	SH	SOLE
ABERCROMBIE AND FITCH CO.	EQUITY	002896207	10682	155,490	SH	SOLE
ABGENIX, INC.	EQUITY	00339B107	532	61,971	SH	SOLE
ABIOMED, INC.	EQUITY	003654100	112	13,134	SH	SOLE
ABM INDUSTRIES, INC.	EQUITY	000957100	532	27,276	SH	SOLE
ABX AIR INC	EQUITY	00080S101	328	40,253	SH	SOLE
ACADIA PHARMACEUTICALS INC	EQUITY	004225108	95	11,275	SH	SOLE
ACADIA REALTY TRUST	EQUITY	004239109	393	21,062	SH	SOLE
ACCENTURE LTD-CL A	EQUITY	G1150G111	7705	339,870	SH	SOLE
ACCREDITED HOME LENDERS	EQUITY	00437P107	535	12,156	SH	SOLE
ACCREDO HEALTH INC.	EQUITY	00437V104	47	1,028	SH	SOLE
ACCURIDE CORP	EQUITY	004398103	81	7,595	SH	SOLE
ACE CASH EXPRESS INC	EQUITY	004403101	201	7,852	SH	SOLE
ACE LTD	EQUITY	G0070K103	16	349	SH	DEFINED
ACE LTD	EQUITY	G0070K103	5613	125,141	SH	SOLE
ACTEL CORP.	EQUITY	004934105	242	17,391	SH	SOLE
ACTIVISION, INC.	EQUITY	004930202	6000	363,205	SH	SOLE
ACTUANT CORP	EQUITY	00508X203	886	18,483	SH	SOLE
ACUITY BRANDS INC	EQUITY	00508Y102	783	30,484	SH	SOLE
ACXIOM CORP.	EQUITY	005125109	4534	217,138	SH	SOLE
ADAPTEC, INC.	EQUITY	00651F108	299	77,078	SH	SOLE
ADC TELECOMMUNICATIONS INC	EQUITY	000886309	3	139	SH	DEFINED
ADC TELECOMMUNICATIONS INC	EQUITY	000886309	1159	53,246	SH	SOLE
ADE CORP.	EQUITY	00089C107	195	6,958	SH	SOLE
ADESA INC	EQUITY	00686U104	3516	161,484	SH	SOLE
ADEZA BIOMEDICAL CORP	EQUITY	006864102	49	2,897	SH	SOLE
ADMINISTAFF, INC.	EQUITY	007094105	323	13,580	SH	SOLE
ADOBE SYS INC	EQUITY	00724F101	17	588	SH	DEFINED
ADOBE SYSTEMS INC.	EQUITY	00724F101	16101	562,790	SH	SOLE
ADOLOR CORPORATION	EQUITY	00724X102	250	27,001	SH	SOLE
ADTRAN INC	EQUITY	00738A106	5647	227,800	SH	DEFINED

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

ADTRAN INC COM	EQUITY	00738A106	3	109207	SH	SOLE	3
ADTRAN, INC.	EQUITY	00738A106	4140	167,425	SH	SOLE	1
ADVANCE AMERICA CASH ADVANCE	EQUITY	00739W107	754	47,153	SH	SOLE	1
ADVANCE AUTO PARTS	EQUITY	00751Y106	25205	390,477	SH	SOLE	1
ADVANCED DIGITAL INFO CORP.	EQUITY	007525108	335	44,091	SH	SOLE	1
ADVANCED ENERGY INDUSTRIES	EQUITY	007973100	116	14,701	SH	SOLE	1
ADVANCED MEDICAL OPTICS	EQUITY	00763M108	4649	116,948	SH	SOLE	1
ADVANCED MICRO DEVICES INC	EQUITY	007903107	8	469	SH	DEFINED	2
ADVANCED MICRO DEVICES, INC.	EQUITY	007903107	3123	180,104	SH	SOLE	1
ADVANCED NEUROMODULATION S	EQUITY	00757T101	6555	165,200	SH	DEFINED	2
ADVANCES NEUROMODULATIONS SYS	EQUITY	00757T101	544	13,702	SH	SOLE	1
ADVANTA CORP [B]	EQUITY	007942204	369	13,121	SH	SOLE	1
ADVENT SOFTWARE, INC.	EQUITY	007974108	1267	62,515	SH	SOLE	1
ADVISORY BRD CO	EQUITY	00762W107	647	13,262	SH	SOLE	1
ADVO, INC.	EQUITY	007585102	688	21,600	SH	SOLE	1
AEROFLEX, INC	EQUITY	007768104	433	51,543	SH	SOLE	1
AEROPOSTALE INC	EQUITY	007865108	4604	137,030	SH	SOLE	1
AES CORP	EQUITY	00130H105	13	777	SH	DEFINED	2
AES DRAX ENERGY LTD	EQUITY	00130H105	8398	512,712	SH	SOLE	1
AETNA INC	EQUITY	00817Y108	1089	13,146	SH	DEFINED	2
AETNA INC-NEW	EQUITY	00817Y108	36469	440,340	SH	SOLE	1
AFC ENTERPRISES	EQUITY	00104Q107	2361	179,107	SH	SOLE	1
AFFILIATED COMPUTER SERVICES CLASS A	EQUITY	008190100	3585	70,153	SH	SOLE	1
AFFILIATED COMPUTER SVCS I	EQUITY	008190100	8	156	SH	DEFINED	2
AFFILIATED MANAGERS GROUP	EQUITY	008252108	39	570	SH	SOLE	1
AFFIRMATIVE INSURANCE HOLDIN	EQUITY	008272106	106	6,659	SH	SOLE	1
AFFORDABLE RESIDENTIAL COMMU	EQUITY	008273104	265	19,839	SH	SOLE	1
AFFYMETRIX INC	EQUITY	00826T108	71	1,309	SH	SOLE	1
AFFYMETRIX INC COM	EQUITY	00826T108	2	30373	SH	SOLE	3
AFLAC INC	EQUITY	001055102	26	594	SH	DEFINED	2
AFLAC, INC.	EQUITY	001055102	21438	495,330	SH	SOLE	1
AFTERMARKET TECHNOLOGY	EQUITY	008318107	257	14,719	SH	SOLE	1
AGCO CORP.	EQUITY	001084102	4273	223,465	SH	SOLE	1
AGERE SYSTEMS INC	EQUITY	00845V308	45	3,766	SH	SOLE	1
AGILE SOFTWARE CORP.	EQUITY	00846X105	232	36,804	SH	SOLE	1
AGILENT TECHNOLOGIES INC	EQUITY	00846U101	12	512	SH	DEFINED	2
AGILENT TECHNOLOGIES INC.	EQUITY	00846U101	4552	197,751	SH	SOLE	1
AGILYSYS INC	EQUITY	00847J105	312	19,867	SH	SOLE	1
AGL RESOURCES, INC.	EQUITY	001204106	6970	180,329	SH	SOLE	1
AGNICO-EAGLE MINES	EQUITY	008474108	3854	308,100	SH	Defined	1
AGREE REALTY CORP	EQUITY	008492100	160	5,302	SH	SOLE	1
AIR PRODS + CHEMS INC	EQUITY	009158106	17	278	SH	DEFINED	2
AIR PRODUCTS AND CHEMICALS INC	EQUITY	009158106	5973	99,058	SH	SOLE	1
AIRGAS, INC.	EQUITY	009363102	3147	127,577	SH	SOLE	1
AIRTRAN HOLDINGS, INC.	EQUITY	00949P108	1979	214,368	SH	SOLE	1
AK STEEL CORP.	EQUITY	001547108	486	75,831	SH	SOLE	1
AKAMAI TECHNOLOGIES INC.	EQUITY	00971T101	30	2,251	SH	SOLE	1
ALABAMA NATIONAL BANCORP	EQUITY	010317105	615	9,405	SH	SOLE	1
ALADDIN KNOWLEDGE SYS ORD (F)	EQUITY	M0392N101	6	269500	SH	SOLE	3
ALAMO GROUP INC	EQUITY	011311107	79	4,254	SH	SOLE	1
ALAMOSA HOLDINGS INC	EQUITY	011589108	344	24,721	SH	DEFINED	2
ALAMOSA HOLDINGS INC.	EQUITY	011589108	14805	1,065,110	SH	SOLE	1
ALASKA AIR GROUP, INC.	EQUITY	011659109	1927	64,778	SH	SOLE	1
ALASKA COMM. SYS. HLDGS., INC.	EQUITY	01167P101	89	8,962	SH	SOLE	1
ALBANY INTERNATIONAL CORP. CLASS A	EQUITY	012348108	632	19,672	SH	SOLE	1
ALBANY MOLECULAR	EQUITY	012423109	230	16,407	SH	SOLE	1

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

ALBEMARLE CORP.	EQUITY	012653101	3062	83,965	SH	SOLE	1
ALBERTO CULVER CO	EQUITY	013068101	4	103	SH	DEFINED	2
ALBERTO-CULVER CO. CLASS B	EQUITY	013068101	1762	40,672	SH	SOLE	1
ALBERTSONS INC	EQUITY	013104104	10252	495,731	SH	DEFINED	2
ALBERTSON'S, INC.	EQUITY	013104104	3502	169,339	SH	SOLE	1
ALCAN INC	EQUITY	013716105	4802	160,000	SH	Defined	1
ALCOA INC	EQUITY	013817101	27	1,043	SH	DEFINED	2
ALCOA, INC.	EQUITY	013817101	11837	453,021	SH	SOLE	1
ALDERWOODS GROUP INC	EQUITY	014383103	397	27,696	SH	SOLE	1
ALDILA INC	EQUITY	014384200	1189	60,810	SH	SOLE	1
ALERIS INTERNATIONAL INC	EQUITY	014477103	479	21,258	SH	SOLE	1
ALEXANDER & BALDWIN, INC.	EQUITY	014482103	3662	79,017	SH	SOLE	1
ALEXANDER'S, INC.	EQUITY	014752109	330	1,328	SH	SOLE	1
ALEXANDRIA REAL ESTATE EQUITIE	EQUITY	015271109	1183	16,105	SH	SOLE	1
ALEXION PHARMACEUTICLAS, INC.	EQUITY	015351109	445	19,296	SH	SOLE	1
ALFA CORP.	EQUITY	015385107	331	22,460	SH	SOLE	1
ALICO INC	EQUITY	016230104	135	2,633	SH	SOLE	1
ALIGN TECHNOLOGY INC	EQUITY	016255101	313	42,458	SH	SOLE	1
ALKERMES INC	EQUITY	01642T108	825	62,400	SH	SOLE	1
ALLEGHANY CORP	EQUITY	017175100	40	134	SH	SOLE	1
ALLEGHENY ENERGY INC	EQUITY	017361106	5	196	SH	DEFINED	2
ALLEGHENY ENERGY, INC.	EQUITY	017361106	1884	74,696	SH	SOLE	1
ALLEGHENY TECHNOLOGIES INC	EQUITY	01741R102	2726	32,058	SH	DEFINED	2
ALLEGHENY TECHNOLOGIES, INC.	EQUITY	01741R102	2692	122,047	SH	SOLE	1
ALLERGAN, INC.	EQUITY	018490102	19410	227,707	SH	SOLE	1
ALLETE INC.	EQUITY	018522300	874	17,511	SH	SOLE	1
ALLIANCE DATA SYSTEMS	EQUITY	018581108	4849	119,551	SH	SOLE	1
ALLIANCE GAMING CORP	EQUITY	01859P609	495	35,299	SH	SOLE	1
ALLIANCE IMAGING INC	EQUITY	018606202	100	9,524	SH	SOLE	1
ALLIANCE ONE INTERNATIONAL I	EQUITY	018772103	360	59,819	SH	SOLE	1
ALLIANT ENERGY CORP.	EQUITY	018802108	5915	210,132	SH	SOLE	1
ALLIANT TECHSYSTEMS INC	EQUITY	018804104	4698	66,549	SH	SOLE	1
ALLIANT TECHSYSTEMS INC	EQUITY	018804104	20721	293,500	SH	DEFINED	2
ALLIED CAPITAL CORP	EQUITY	01903Q108	108	3,715	SH	SOLE	1
ALLIED HEALTHCARE INTL INC	EQUITY	01923A109	149	20,997	SH	SOLE	1
ALLIED WASTE INDUSTRIES IN	EQUITY	019589308	3	332	SH	DEFINED	2
ALLIED WASTE INDUSTRIES, INC.	EQUITY	019589308	987	124,409	SH	SOLE	1
ALLMERICA FINANCIAL CORP	EQUITY	019754100	3581	96,560	SH	SOLE	1
ALLOS THERAPEUTICS INC	EQUITY	019777101	18	8,294	SH	SOLE	1
ALLOY ONLINE, INC	EQUITY	019855105	121	23,475	SH	SOLE	1
ALLSCRIPTS HEALTHCARE SOLUTION	EQUITY	01988P108	385	23,196	SH	SOLE	1
ALLSCRIPTS HEATHCARE SOLUT	EQUITY	01988P108	615	37,000	SH	DEFINED	2
ALLSTATE CORP	EQUITY	020002101	6424	107,508	SH	DEFINED	2
ALLSTATE CORP.	EQUITY	020002101	31014	519,071	SH	SOLE	1
ALLTEL CORP	EQUITY	020039103	25	395	SH	DEFINED	2
ALLTEL CORP.	EQUITY	020039103	8802	141,335	SH	SOLE	1
ALPHA NATURAL RESOURCES INC	EQUITY	02076X102	486	20,371	SH	SOLE	1
ALPHARMA INC. CLASS A	EQUITY	020813101	396	27,374	SH	SOLE	1
ALTERA CORP	EQUITY	021441100	9	453	SH	DEFINED	2
ALTERA CORP.	EQUITY	021441100	4006	202,300	SH	SOLE	1
ALTIRIS INC	EQUITY	02148M100	223	15,207	SH	SOLE	1
Altria Group Inc	EQUITY	02209S103	7113	110,000	SH	SOLE	4
ALTRIA GROUP INC	EQUITY	02209S103	18557	286,995	SH	DEFINED	2
ALTRIA GROUP INC	EQUITY	02209S103	127480	1,971,537	SH	SOLE	1
AMAZON COM INC	EQUITY	023135106	26	795	SH	DEFINED	2
AMAZON.COM, INC.	EQUITY	023135106	601	18,170	SH	SOLE	1

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

AMB PPTY CORP	EQUITY	00163T109		5860	SH	SOLE	3
AMB PROPERTY CORP	EQUITY	00163T109	6853	157,797	SH	SOLE	1
AMBAC FINANCIAL GROUP INC.	EQUITY	023139108	4731	67,815	SH	SOLE	1
AMBAC FINL GROUP INC	EQUITY	023139108	9	134	SH	DEFINED	2
AMBASSADORS GROUP INC	EQUITY	023177108	216	5,820	SH	SOLE	1
AMCOL INTERNATIONAL CORP.	EQUITY	02341W103	280	14,921	SH	SOLE	1
AMCORE FINANCIAL, INC.	EQUITY	023912108	437	14,627	SH	SOLE	1
AMDOCS LIMITED	EQUITY	G02602103	1359	51,420	SH	SOLE	1
AMEDISYS INC	EQUITY	023436108	393	10,686	SH	SOLE	1
AMEDISYS INC COM	EQUITY	023436108	3	70300	SH	SOLE	3
AMEGY BANCORP INC	EQUITY	02343R102	1085	48,471	SH	SOLE	1
AMERADA HESS CORP	EQUITY	023551104	11	104	SH	DEFINED	2
AMERADA HESS CORP	EQUITY	023551104	20112	188,831	SH	SOLE	1
AMERCO, INC.	EQUITY	023586100	380	7,087	SH	SOLE	1
Ameren	EQUITY	023608102	5972	108,000	SH	SOLE	4
AMEREN CORP	EQUITY	023608102	13	241	SH	DEFINED	2
AMEREN CORP.	EQUITY	023608102	5159	93,288	SH	SOLE	1
AMERICA MOVIL SA ADR EACH R	EQUITY	02364W105	7233	121,340	SH	SOLE	1
AMERICA SERVICE GROUP INC	EQUITY	02364L109	119	7,510	SH	SOLE	1
AMERICAN AXLE & MFG HOLDINGS	EQUITY	024061103	748	29,585	SH	SOLE	1
AMERICAN CAMPUS COMMUNITIES	EQUITY	024835100	198	8,714	SH	SOLE	1
AMERICAN CAP. STRATEGIES, INC.	EQUITY	024937104	93	2,574	SH	SOLE	1
AMERICAN DENTAL PARTNERS INC	EQUITY	025353103	134	5,503	SH	SOLE	1
AMERICAN EAGLE OUTFITTERS	EQUITY	02553E106	7633	249,121	SH	SOLE	1
AMERICAN ECOLOGY CORP	EQUITY	025533407	149	8,341	SH	SOLE	1
AMERICAN ECOLOGY CORP COM NEW	EQUITY	025533407	5	291600	SH	SOLE	3
AMERICAN ELEC PWR INC	EQUITY	025537101	17	468	SH	DEFINED	2
AMERICAN ELECTRIC POWER, INC.	EQUITY	025537101	13788	373,966	SH	SOLE	1
AMERICAN EQUITY INVT LIFE HL	EQUITY	025676206	270	22,692	SH	SOLE	1
AMERICAN EXPRESS CO	EQUITY	025816109	15598	293,030	SH	DEFINED	2
AMERICAN EXPRESS CO.	EQUITY	025816109	38978	732,265	SH	SOLE	1
AMERICAN FINANCIAL GROUP, INC.	EQUITY	025932104	3529	105,271	SH	SOLE	1
AMERICAN FINANCIAL REALTY TR	EQUITY	02607P305	4343	282,394	SH	SOLE	1
AMERICAN FIRST MORTGAGE INVES	EQUITY	55272X102	424	56,912	SH	SOLE	1
AMERICAN GREETINGS CORP. CLASS A	EQUITY	026375105	3279	123,753	SH	SOLE	1
AMERICAN HEALTHWAYS INC	EQUITY	02649V104	968	22,910	SH	SOLE	1
AMERICAN HEALTHWAYS INC	EQUITY	02649V104	1433	33,900	SH	DEFINED	2
AMERICAN HOME MORTGAGE INVESTMENT COR	EQUITY	02660R107	917	26,220	SH	SOLE	1
AMERICAN INTL GROUP INC	EQUITY	026874107	181	3,120	SH	DEFINED	2
AMERICAN INTL GRP INC COM	EQUITY	026874107	67107	115,019	SH	SOLE	1
AMERICAN ITALIAN PASTA CO. CLASS A	EQUITY	027070101	268	12,734	SH	SOLE	1
AMERICAN MEDICAL SYSTEMS HOLDI	EQUITY	02744M108	985	47,710	SH	SOLE	1
AMERICAN NATIONAL IN	EQUITY	028591105	25	222	SH	SOLE	1
AMERICAN PHARMACEUTICA	EQUITY	02886P109	17	403	SH	SOLE	1
AMERICAN PHYSICIANS CAPITAL IN	EQUITY	028884104	189	5,088	SH	SOLE	1
AMERICAN POWER CONVERSION	EQUITY	029066107	2407	102,050	SH	SOLE	1
AMERICAN PWR CONVERSION CO	EQUITY	029066107	5	217	SH	DEFINED	2
AMERICAN REPROGRAPHICS CO	EQUITY	029263100	148	9,226	SH	SOLE	1
AMERICAN RETIREMENT CORP	EQUITY	028913101	280	19,137	SH	SOLE	1
AMERICAN SCIENCE & ENGINEERI	EQUITY	029429107	251	5,650	SH	SOLE	1
AMERICAN SCIENCE &ENGR COM	EQUITY	029429107	1	30700	SH	SOLE	3
AMERICAN STANDARD COMPANIES	EQUITY	029712106	3385	80,750	SH	SOLE	1
AMERICAN STATES WATER CO.	EQUITY	029899101	340	11,586	SH	SOLE	1
AMERICAN STD COS INC DEL	EQUITY	029712106	9	222	SH	DEFINED	2
AMERICAN SUPERCONDUCTOR CORP	EQUITY	030111108	202	22,066	SH	SOLE	1
AMERICAN TOWER CORP	EQUITY	029912201	9637	458,484	SH	SOLE	1

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

AMERICAN VANGUARD CORP	EQUITY	030371108	153	7,331	SH	SOLE	1
AMERICAN WEST HOLDINGS CORP. CLASS B	EQUITY	023657208	148	24,590	SH	SOLE	1
AMERICAN WOODMARK CORP.	EQUITY	030506109	235	7,821	SH	SOLE	1
AMERICANWEST BANCORPORATION	EQUITY	03058P109	143	7,177	SH	SOLE	1
AMERICA'S CAR-MART INC	EQUITY	03062T105	139	6,182	SH	SOLE	1
AMERICREDIT CORP.	EQUITY	03060R101	6795	266,465	SH	SOLE	1
AMERIGROUP CORP	EQUITY	03073T102	43	1,061	SH	SOLE	1
AMERIGROUP CORP COM	EQUITY	03073T102	3	64372	SH	SOLE	3
AMERISOURCEBERGEN CO	EQUITY	03073E105	3346	48,394	SH	SOLE	1
AMERISOURCEBERGEN CORP	EQUITY	03073E105	9	126	SH	DEFINED	2
AMERISTAR CASINOS	EQUITY	03070Q101	441	16,894	SH	SOLE	1
AMERITRADE HOLDING CORP - CL A	EQUITY	03074K100	109	5,860	SH	SOLE	1
AMERN EAGLE OUTFIT NEW COM	EQUITY	02553E106	1	28916	SH	SOLE	3
AMERON, INC.	EQUITY	030710107	219	5,851	SH	SOLE	1
AMERUS GROUP CO.	EQUITY	03072M108	3406	70,889	SH	SOLE	1
AMES NATIONAL CORP	EQUITY	031001100	214	1,940	SH	SOLE	1
AMETEK INC NEW	EQUITY	031100100	24277	580,100	SH	DEFINED	2
AMETEK, INC.	EQUITY	031100100	5246	125,345	SH	SOLE	1
AMGEN INC	EQUITY	031162100	24378	403,198	SH	DEFINED	2
AMGEN, INC.	EQUITY	031162100	76092	1,258,549	SH	SOLE	1
AMICAS INC	EQUITY	001712108	141	31,038	SH	SOLE	1
AMIS HOLDINGS INC	EQUITY	031538101	405	30,360	SH	SOLE	1
AMKOR TECHNOLOGY, INC	EQUITY	031652100	314	69,218	SH	SOLE	1
AMLI RESIDENTIAL PROPERTIES	EQUITY	001735109	610	19,517	SH	SOLE	1
AMN HEALTHCARE SERVICE	EQUITY	001744101	120	7,982	SH	SOLE	1
AMPHENOL CORP. CLASS A	EQUITY	032095101	6380	158,829	SH	SOLE	1
AMR CORP.	EQUITY	001765106	183	15,104	SH	SOLE	1
Amsouth Bancorp	EQUITY	032165102	1820	70,000	SH	SOLE	4
AMSOUTH BANCORPORATION	EQUITY	032165102	11	424	SH	DEFINED	2
AMSOUTH BANCORPORATION	EQUITY	032165102	4224	162,459	SH	SOLE	1
AMSURG CORP CL A	EQUITY	03232P405	564	20,379	SH	SOLE	1
AMYLIN PHARMACEUTICALS, INC.	EQUITY	032346108	1507	72,010	SH	SOLE	1
ANADARKO PETE CORP	EQUITY	032511107	23	283	SH	DEFINED	2
ANADARKO PETROLEUM CORP.	EQUITY	032511107	10244	124,693	SH	SOLE	1
ANALOG DEVICES INC	EQUITY	032654105	22052	591,042	SH	DEFINED	2
ANALOG DEVICES, INC.	EQUITY	032654105	8600	230,506	SH	SOLE	1
ANALOGIC CORP.	EQUITY	032657207	476	9,469	SH	SOLE	1
ANAREN INC	EQUITY	032744104	170	12,915	SH	SOLE	1
ANCHOR BANCORP WISCONSIN, INC.	EQUITY	032839102	475	15,707	SH	SOLE	1
ANDERSONS INC/THE	EQUITY	034164103	164	4,590	SH	SOLE	1
ANDREW CORP	EQUITY	034425108	6279	492,103	SH	DEFINED	2
ANDREW CORP.	EQUITY	034425108	11482	899,844	SH	SOLE	1
ANDRX GROUP	EQUITY	034553107	1027	50,556	SH	SOLE	1
ANGELICA CORP	EQUITY	034663104	155	6,340	SH	SOLE	1
ANGIODYNAMICS INC	EQUITY	03475V101	35	1,604	SH	SOLE	1
ANGLOGOLD ASHANTI-SPON ADR	EQUITY	035128206	2973	83,200	SH	SOLE	1
ANHEUSER BUSCH COS INC	EQUITY	035229103	10648	232,741	SH	DEFINED	2
ANHEUSER-BUSCH COMPANIES, INC.	EQUITY	035229103	16497	360,599	SH	SOLE	1
ANIMAS CORP	EQUITY	03525Y105	171	8,473	SH	SOLE	1
ANIMAS CORP DEL	EQUITY	03525Y105	1326	65,800	SH	DEFINED	2
ANIXTER INTERNATIONALL, INC.	EQUITY	035290105	820	22,048	SH	SOLE	1
ANN TAYLOR STORES CORP.	EQUITY	036115103	3195	131,592	SH	SOLE	1
ANNALY MTG MGMT INC	EQUITY	035710409	60	3,372	SH	SOLE	1
ANSOFT CORP	EQUITY	036384105	108	4,464	SH	SOLE	1
ANSYS INC	EQUITY	03662Q105	779	21,856	SH	SOLE	1
ANTEON INTERNATIONAL CORP	EQUITY	03674E108	3477	76,217	SH	SOLE	1

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

ANTHRACITE CAPITAL INC.	EQUITY	037023108	3233	272,823	SH	SOLE	1
ANTIGENICS INC.	EQUITY	037032109	108	19,925	SH	SOLE	1
ANWORTH MORTGAGE ASSET	EQUITY	037347101	322	32,728	SH	SOLE	1
AON CORP	EQUITY	037389103	10	382	SH	DEFINED	2
AON CORP.	EQUITY	037389103	13237	528,619	SH	SOLE	1
APACHE CORP	EQUITY	037411105	100	1,501	SH	DEFINED	2
APACHE CORP.	EQUITY	037411105	9268	143,461	SH	SOLE	1
APARTMENT INVT & MGMT CL A	EQUITY	03748R101		6700	SH	SOLE	3
APARTMENT INVT & MGMT CO - A	EQUITY	03748R101	2072	50,638	SH	SOLE	1
APARTMENT INVT + MGMT CO	EQUITY	03748R101	5	118	SH	DEFINED	2
APOGEE ENTERPRISES, INC.	EQUITY	037598109	295	19,205	SH	SOLE	1
APOLLO GROUP INC	EQUITY	037604105	15	195	SH	DEFINED	2
APOLLO GROUP, INC. CLASS A	EQUITY	037604105	6581	84,135	SH	SOLE	1
APOLLO INVESTMENT CORP	EQUITY	03761U106	793	43,030	SH	SOLE	1
APPLE COMPUTER	EQUITY	037833100	36	991	SH	DEFINED	2
APPLE COMPUTER, INC.	EQUITY	037833100	19334	525,249	SH	SOLE	1
APPLEBEES INTERNATIONAL, INC.	EQUITY	037899101	3870	146,082	SH	SOLE	1
APPLEBEES INTL INC	EQUITY	037899101	11625	438,850	SH	DEFINED	2
APPLERA CORP APPLIED BIOSYSTEM	EQUITY	038020103	1784	90,691	SH	SOLE	1
APPLERA CORP APPLIED BIOSY	EQUITY	038020103	5	243	SH	DEFINED	2
APPLIED DIGITAL SOLUTIONS	EQUITY	038188306	142	43,115	SH	SOLE	1
APPLIED FILMS CORP	EQUITY	038197109	264	10,299	SH	SOLE	1
APPLIED INDUSTRIAL TECH., INC.	EQUITY	03820C105	670	20,759	SH	SOLE	1
APPLIED MATERIALS INC	EQUITY	038222105	6423	396,977	SH	DEFINED	2
APPLIED MATERIALS, INC.	EQUITY	038222105	16433	1,015,625	SH	SOLE	1
APPLIED MICRO CIRCUITS COR	EQUITY	03822W109	1	370	SH	DEFINED	2
APPLIED MICRO CIRCUITS CORP.	EQUITY	03822W109	884	345,352	SH	SOLE	1
APPLIED SIGNAL TECHNOLOGY	EQUITY	038237103	149	7,846	SH	SOLE	1
APRIA HEALTHCARE GROUP, INC.	EQUITY	037933108	4194	121,074	SH	SOLE	1
APTARGROUP, INC.	EQUITY	038336103	50	987	SH	SOLE	1
APTIMUS INC COM	EQUITY	03833V108	1	59700	SH	SOLE	3
AQUA AMERICA INC	EQUITY	03836W103	5145	172,989	SH	SOLE	1
AQUA AMERICA INC COM (F)	EQUITY	03836W103	3	95000	SH	SOLE	3
AQUANTIVE INC	EQUITY	03839G105	693	39,134	SH	SOLE	1
AQUILA INC	EQUITY	03840P102	2157	597,471	SH	SOLE	1
ARACRUZ CELULOSE SA-SPON ADR	EQUITY	038496204	841	24,200	SH	SOLE	1
ARAID PHARMACEUTICLAS, INC.	EQUITY	04033A100	243	36,528	SH	SOLE	1
ARAMARK CORP	EQUITY	038521100	58	2,192	SH	SOLE	1
ARBINET-THEXCHANGE INC	EQUITY	03875P100	31	4,575	SH	SOLE	1
ARBITRON INC	EQUITY	03875Q108	1364	31,800	SH	DEFINED	2
ARBITRON, INC.	EQUITY	03875Q108	931	21,704	SH	SOLE	1
ARBOR REALTY TRUST INC	EQUITY	038923108	254	8,859	SH	SOLE	1
ARCH CHEMICALS, INC.	EQUITY	03937R102	407	16,326	SH	SOLE	1
ARCH COAL, INC.	EQUITY	039380100	6223	114,250	SH	SOLE	1
ARCHER DANIELS MIDLAND CO	EQUITY	039483102	16	744	SH	DEFINED	2
ARCHER DANIELS MIDLAND CO.	EQUITY	039483102	6111	285,820	SH	SOLE	1
ARCHIPELAGO HOLDINGS INC	EQUITY	03957A104	793	20,385	SH	SOLE	1
ARCHSTONE COMMUNITIES TRUST	EQUITY	039583109	4078	105,601	SH	SOLE	1
ARCHSTONE SMITH TR	EQUITY	039583109	9	242	SH	DEFINED	2
ARCHSTONE SMITH TR COM	EQUITY	039583109	1	14120	SH	SOLE	3
ARCTIC CAT, INC.	EQUITY	039670104	193	9,384	SH	SOLE	1
ARDEN GROUP INC	EQUITY	039762109	73	918	SH	SOLE	1
ARDEN REALTY INC.	EQUITY	039793104	234	6,497	SH	SOLE	1
ARENA PHARMACEUTICALS INC	EQUITY	040047102	166	24,355	SH	SOLE	1
ARES CAPITAL CORP	EQUITY	04010L103	285	16,005	SH	SOLE	1
ARGON ST INC	EQUITY	040149106	215	6,050	SH	SOLE	1

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

ARGONAUT GROUP, INC.	EQUITY	040157109	445	19,264	SH	SOLE	1
ARGOSY GAMING CO.	EQUITY	040228108	5268	113,031	SH	SOLE	1
ARIBA INC	EQUITY	04033V203	264	45,671	SH	SOLE	1
ARKANSAS BEST CORP.	EQUITY	040790107	557	17,514	SH	SOLE	1
ARMOR HOLDINGS, INC.	EQUITY	042260109	945	23,858	SH	SOLE	1
ARQULE, INC.	EQUITY	04269E107	141	21,789	SH	SOLE	1
ARRAY BIOPHARMA INC	EQUITY	04269X105	137	21,736	SH	SOLE	1
ARRIS GROUP INC	EQUITY	04269Q100	529	60,741	SH	SOLE	1
ARRIS GROUP INC COM	EQUITY	04269Q100	2	261681	SH	SOLE	3
ARROW ELECTRONICS INC	EQUITY	042735100	5773	212,572	SH	SOLE	1
ARROW FINANCIAL CORP	EQUITY	042744102	197	7,078	SH	SOLE	1
ARROW INTERNATIONAL, INC.	EQUITY	042764100	466	14,618	SH	SOLE	1
ARTESYN TECHNOLOGIES, INC.	EQUITY	043127109	225	25,899	SH	SOLE	1
ARTHROCARE CORP COM	EQUITY	043136100	6	162800	SH	SOLE	3
ARTHROCARE CORP.	EQUITY	043136100	585	16,747	SH	SOLE	1
ARVINMERITOR, INC	EQUITY	043353101	3082	173,230	SH	SOLE	1
ASBURY AUTOMOTIVE GROUP	EQUITY	043436104	138	8,941	SH	SOLE	1
ASHFORD HOSPITALITY TRUST	EQUITY	044103109	259	23,947	SH	SOLE	1
ASHLAND INC	EQUITY	044204105	6	81	SH	DEFINED	2
ASIAINFO HOLDINGS INC.	EQUITY	04518A104	141	25,664	SH	SOLE	1
ASK JEEVES INC	EQUITY	045174109	37	1,227	SH	SOLE	1
ASPECT COMMUNICATIONS INC.	EQUITY	04523Q102	336	29,929	SH	SOLE	1
ASPECT MED SYS INC COM	EQUITY	045235108	5	176100	SH	SOLE	3
ASPECT MEDICAL SYSTEMS, INC.	EQUITY	045235108	334	11,233	SH	SOLE	1
ASPEN TECHNOLOGY, INC.	EQUITY	045327103	154	29,630	SH	SOLE	1
ASSET ACCEP CAP CORP COM	EQUITY	04543P100	8	322279	SH	SOLE	3
ASSET ACCEPTANCE CAPITAL	EQUITY	04543P100	160	6,172	SH	SOLE	1
ASSOCIATED BANC-CORP.	EQUITY	045487105	7757	231,008	SH	SOLE	1
ASSURANT INC	EQUITY	04621X108	116	3,226	SH	SOLE	1
ASTA FUNDING INC	EQUITY	046220109	198	7,140	SH	SOLE	1
ASTEC INDS INC COM	EQUITY	046224101	252	10,859	SH	SOLE	1
ASTORIA FINANCIAL CORP.	EQUITY	046265104	5167	181,482	SH	SOLE	1
ASYST TECHNOLOGIES, INC.	EQUITY	04648X107	147	32,870	SH	SOLE	1
AT & T CORP	EQUITY	001957505	9107	478,300	SH	SOLE	1
AT+T CORP	EQUITY	001957505	24	1,276	SH	DEFINED	2
ATARI INC	EQUITY	04651M105	93	33,516	SH	SOLE	1
ATHEROGENICS INC	EQUITY	047439104	416	26,044	SH	SOLE	1
ATHEROS COMMUNICATIONS	EQUITY	04743P108	191	23,682	SH	SOLE	1
ATI TECHNOLOGIES	EQUITY	001941103	1350	114,100	SH	Defined	1
ATLAS AMERICA INC	EQUITY	049167109	65	1,749	SH	SOLE	1
ATMEL CORP.	EQUITY	049513104	2582	1,094,007	SH	SOLE	1
ATMI, INC.	EQUITY	00207R101	744	25,662	SH	SOLE	1
ATMOS ENERGY CORP.	EQUITY	049560105	1495	51,923	SH	SOLE	1
ATP OIL & GAS CORP	EQUITY	00208J108	294	12,550	SH	SOLE	1
ATWOOD OCEANICS INC COM	EQUITY	050095108	2	36400	SH	SOLE	3
ATWOOD OCEANICS, INC.	EQUITY	050095108	563	9,140	SH	SOLE	1
AU OPTRONICS CORP-ADR	EQUITY	002255107	3031	178,900	SH	SOLE	1
AUDIBLE INC	EQUITY	05069A302	289	16,646	SH	SOLE	1
AUDIOVOX COPR.	EQUITY	050757103	183	11,794	SH	SOLE	1
AUGUST TECHNOLOGY CORP.	EQUITY	05106U105	145	12,421	SH	SOLE	1
AUTOBYTEL.COM INC	EQUITY	05275N106	139	28,852	SH	SOLE	1
AUTODESK INCORPORATED	EQUITY	052769106	9	270	SH	DEFINED	2
AUTODESK, INC.	EQUITY	052769106	4084	118,942	SH	SOLE	1
AUTOLIV, INC.	EQUITY	052800109	107	2,436	SH	SOLE	1
AUTOMATIC DATA PROCESSING	EQUITY	053015103	29	692	SH	DEFINED	2
AUTOMATIC DATA PROCESSING INC.	EQUITY	053015103	23230	553,484	SH	SOLE	1

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

AUTONATION INC	EQUITY	05329W102	2080	101,362	SH	SOLE	1
AUTONATION INC DEL	EQUITY	05329W102	6	271	SH	DEFINED	2
AUTOZONE INC	EQUITY	053332102	7	79	SH	DEFINED	2
AUTOZONE, INC.	EQUITY	053332102	6321	68,361	SH	SOLE	1
AVALONBAY COMM	EQUITY	053484101		5110	SH	SOLE	3
AVALONBAY COMMUNITIE	EQUITY	053484101	577	7,138	SH	SOLE	1
AVANIR PHARMACEUTICALS	EQUITY	05348P104	208	74,299	SH	SOLE	1
AVATAR HOLDINGS, INC.	EQUITY	053494100	201	4,002	SH	SOLE	1
AVAYA INC	EQUITY	053499109	7	841	SH	DEFINED	2
AVAYA INC.	EQUITY	053499109	5265	632,758	SH	SOLE	1
AVERY DENNISON CORP	EQUITY	053611109	10292	194,331	SH	DEFINED	2
AVERY DENNISON CORP.	EQUITY	053611109	3709	70,028	SH	SOLE	1
AVIALL, INC.	EQUITY	05366B102	730	23,116	SH	SOLE	1
AVISTA CORP	EQUITY	05379B107	623	33,506	SH	SOLE	1
AVNET, INC.	EQUITY	053807103	4909	217,891	SH	SOLE	1
AVOCENT CORPORATION	EQUITY	053893103	3208	122,708	SH	SOLE	1
AVON PRODS INC	EQUITY	054303102	11510	304,098	SH	DEFINED	2
AVON PRODUCTS, INC.	EQUITY	054303102	32338	854,378	SH	SOLE	1
AVX CORP	EQUITY	002444107	17	1,362	SH	SOLE	1
AXCELIS TECHNOLOGIES INC	EQUITY	054540109	475	69,214	SH	SOLE	1
AZTAR CORP	EQUITY	054802103	1315	38,400	SH	DEFINED	2
AZTAR CORP.	EQUITY	054802103	2324	67,856	SH	SOLE	1
BADGER METER INC	EQUITY	056525108	160	3,880	SH	SOLE	1
BAKER HUGHES INC	EQUITY	057224107	21	411	SH	DEFINED	2
BAKER HUGHES, INC.	EQUITY	057224107	15842	309,660	SH	SOLE	1
BALCHEM CORP	EQUITY	057665200	160	5,317	SH	SOLE	1
BALDOR ELECTRIC CO.	EQUITY	057741100	557	22,920	SH	SOLE	1
BALDWIN & LYONS, INC., CLASS B	EQUITY	057755209	125	5,187	SH	SOLE	1
BALL CORP	EQUITY	058498106	5	138	SH	DEFINED	2
BALL CORP.	EQUITY	058498106	1807	50,252	SH	SOLE	1
BANC CORP	EQUITY	05944B103	98	9,251	SH	SOLE	1
BANCFIRST CORP.	EQUITY	05945F103	236	2,712	SH	SOLE	1
BANCOLOMBIA S.A.-SPONS ADR	EQUITY	05968L102	1719	107,500	SH	SOLE	1
BANCORP INC/THE	EQUITY	05969A105	109	6,249	SH	SOLE	1
BANCORPSOUTH, INC.	EQUITY	059692103	1276	54,076	SH	SOLE	1
BANCTRUST FINANCIAL GROUP IN	EQUITY	05978R107	126	6,474	SH	SOLE	1
BANDAG, INC.	EQUITY	059815100	1638	35,576	SH	SOLE	1
BANK AMER CORP	EQUITY	060505104	29703	651,234	SH	DEFINED	2
BANK ATLANTIC BANCORP CLASS A	EQUITY	065908501	573	30,252	SH	SOLE	1
BANK MUTUAL CORP	EQUITY	063750103	437	39,522	SH	SOLE	1
BANK NEW YORK INC	EQUITY	064057102	27	932	SH	DEFINED	2
BANK OF AMERICA CORP	EQUITY	060505104	119658	2,623,504	SH	SOLE	1
BANK OF GRANITE CORP.	EQUITY	062401104	175	9,119	SH	SOLE	1
BANK OF HAWAII CORP	EQUITY	062540109	4801	94,610	SH	SOLE	1
BANK OF MONTREAL	EQUITY	063671101	7743	166,400	SH	Defined	1
BANK OF NEW YORK CO., INC.	EQUITY	064057102	39465	1,371,252	SH	SOLE	1
BANK OF NOVA SCOTIA	EQUITY	064149107	8263	249,800	SH	Defined	1
BANK OF THE OZARKS INC	EQUITY	063904106	258	7,844	SH	SOLE	1
BANKRATE INC	EQUITY	06646V108	132	6,550	SH	SOLE	1
BANKUNITED FINANCIAL CORP CLASS A	EQUITY	06652B103	484	17,888	SH	SOLE	1
BANNER CORPORATION	EQUITY	06652V109	203	7,240	SH	SOLE	1
BANTA CORP.	EQUITY	066821109	2782	61,339	SH	SOLE	1
BARD C R INC	EQUITY	067383109	9	129	SH	DEFINED	2
BARNES & NOBLE, INC.	EQUITY	067774109	4419	113,886	SH	SOLE	1
BARNES GROUP, INC.	EQUITY	067806109	399	12,042	SH	SOLE	1
BARR PHARMACEUTICALS INC	EQUITY	068306109	8147	167,142	SH	SOLE	1

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

BARRIER THERAPEUTICS INC	EQUITY	06850R108	80	10,148	SH	SOLE	1
BASSETT FURNITURE INDUSTRIES	EQUITY	070203104	135	7,153	SH	SOLE	1
BAUSCH & LOMB, INC.	EQUITY	071707103	2021	24,348	SH	SOLE	1
BAUSCH + LOMB INC	EQUITY	071707103	6	71	SH	DEFINED	2
BAXTER INTERNATIONAL, INC.	EQUITY	071813109	9900	266,857	SH	SOLE	1
BAXTER INTL INC	EQUITY	071813109	27	737	SH	DEFINED	2
BB+T CORP	EQUITY	054937107	26	658	SH	DEFINED	2
BBT CORP.	EQUITY	054937107	9439	236,148	SH	SOLE	1
BE AEROSPACE, INC.	EQUITY	073302101	615	39,378	SH	SOLE	1
BEA SYSTEMS, INC.	EQUITY	073325102	298	33,886	SH	SOLE	1
BEACON ROOFING SUPPLY INC	EQUITY	073685109	300	11,404	SH	SOLE	1
BEAR STEARNS COS	EQUITY	073902108	7330	70,517	SH	SOLE	1
BEAR STEARNS COS INC	EQUITY	073902108	15	143	SH	DEFINED	2
BEARINGPOINT INC	EQUITY	074002106	929	126,749	SH	SOLE	1
BEASLEY BROADCAST GROUP, INC.	EQUITY	074014101	74	5,140	SH	SOLE	1
BEAZER HOMES USA INC COM	EQUITY	07556Q105	1	10100	SH	SOLE	3
BEAZER HOMES USA, INC.	EQUITY	07556Q105	59	1,030	SH	SOLE	1
BEBE STORES, INC.	EQUITY	075571109	10	392	SH	SOLE	1
BECKMAN COULTER, INC.	EQUITY	075811109	7081	111,383	SH	SOLE	1
BECTON DICKINSON + CO	EQUITY	075887109	12629	240,698	SH	DEFINED	2
BECTON, DICKINSON AND CO.	EQUITY	075887109	5748	109,552	SH	SOLE	1
BED BATH & BEYOND, INC.	EQUITY	075896100	9259	221,624	SH	SOLE	1
BED BATH + BEYOND INC	EQUITY	075896100	15	362	SH	DEFINED	2
BEDFORD PRPTY INVESTORS, INC.	EQUITY	076446301	259	11,240	SH	SOLE	1
BEI TECHNOLOGIES INC	EQUITY	05538P104	215	8,059	SH	SOLE	1
BEL FUSE INC. CLASS B	EQUITY	077347300	242	7,929	SH	SOLE	1
BELDEN CDT INC	EQUITY	077454106	690	32,545	SH	SOLE	1
BELL MICROPRODUCTS INC	EQUITY	078137106	188	20,012	SH	SOLE	1
BELL MICROPRODUCTS INC COM	EQUITY	078137106	2	189300	SH	SOLE	3
BELLSOUTH CORP	EQUITY	079860102	58	2,193	SH	DEFINED	2
Bellsouth Corp	EQUITY	079860102	399	15,000	SH	SOLE	4
BELLSOUTH CORP.	EQUITY	079860102	71399	2,687,202	SH	SOLE	1
BELO CORP.	EQUITY	080555105	4625	192,957	SH	SOLE	1
BEMIS CO INC	EQUITY	081437105	10682	402,473	SH	DEFINED	2
BEMIS CO., INC.	EQUITY	081437105	1307	49,242	SH	SOLE	1
BENCHMARK ELECTRONICS, INC.	EQUITY	08160H101	876	28,793	SH	SOLE	1
BENCHMARK ELECTRS INC COM	EQUITY	08160H101	2	54800	SH	SOLE	3
BENTLEY PHARMACEUTICAL	EQUITY	082657107	138	12,608	SH	SOLE	1
BERKSHIRE HATHAWAY INC	EQUITY	084670207	28	10	SH	DEFINED	2
BERKSHIRE HILLS BANCOR	EQUITY	084680107	120	3,610	SH	SOLE	1
BERRY PETROLEUM CO. CLASS A	EQUITY	085789105	626	11,843	SH	SOLE	1
BEST BUY CO INC	EQUITY	086516101	24	354	SH	DEFINED	2
BEST BUY CO., INC.	EQUITY	086516101	46037	671,581	SH	SOLE	1
BEVERLY ENTERPRISES, INC.	EQUITY	087851309	964	75,635	SH	SOLE	1
BEVERY HILLS BANCORP INC	EQUITY	087866109	104	9,483	SH	SOLE	1
BFC FINANCIAL CORPORATION-A	EQUITY	055384200	117	13,711	SH	SOLE	1
BIG 5 SPORTING GOODS CORP	EQUITY	08915P101	398	14,034	SH	SOLE	1
BIG LOTS INC	EQUITY	089302103	2	138	SH	DEFINED	2
BIG LOTS INC.	EQUITY	089302103	2189	165,356	SH	SOLE	1
BILL BARRETT CORP	EQUITY	06846N104	266	8,992	SH	SOLE	1
BILL BARRETT CORP.	EQUITY	06846N104	2	65281	SH	SOLE	3
BIMINI MORTGAGE MANAGEMENT-A	EQUITY	09031E400	205	14,516	SH	SOLE	1
BIOENVISION INC	EQUITY	09059N100	203	27,930	SH	SOLE	1
BIOGEN IDEC INC	EQUITY	09062X103	324	9,414	SH	DEFINED	2
BIOGEN IDEC INC	EQUITY	09062X103	6280	182,293	SH	SOLE	1
BIOMARIN PHARMACEUTICAL IN	EQUITY	09061G101	724	96,700	SH	DEFINED	2

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

BIOMARIN PHARMACEUTICAL INC.	EQUITY	09061G101	334	44,650	SH	SOLE	1
BIOMED REALTY TRUST INC	EQUITY	09063H107	571	23,934	SH	SOLE	1
BIOMET INC	EQUITY	090613100	589	16,998	SH	DEFINED	2
BIOMET, INC.	EQUITY	090613100	4712	136,072	SH	SOLE	1
BIO-RAD LABORATORIES, INC., CLASS A	EQUITY	090572207	719	12,148	SH	SOLE	1
BIO-REFERENCE LABS INC	EQUITY	09057G602	97	7,001	SH	SOLE	1
BIOSITE INC.	EQUITY	090945106	642	11,671	SH	SOLE	1
BIOSYS INC	EQUITY	09069N108	153	25,517	SH	SOLE	1
BISYS GROUP, INC.	EQUITY	055472104	3257	217,988	SH	SOLE	1
BJ SERVICES CO.	EQUITY	055482103	3836	73,102	SH	SOLE	1
BJ SVCS CO	EQUITY	055482103	11	204	SH	DEFINED	2
BJ'S RESTAURANTS INC	EQUITY	09180C106	202	9,908	SH	SOLE	1
BJ'S WHOLESALE CLUB INC.	EQUITY	05548J106	4019	123,703	SH	SOLE	1
BKF CAPITAL GROUP INC	EQUITY	05548G102	178	4,698	SH	SOLE	1
BLACK & DECKER CORP.	EQUITY	091797100	8918	99,257	SH	SOLE	1
BLACK + DECKER CORPORATION	EQUITY	091797100	9	102	SH	DEFINED	2
BLACK BOX CORP.	EQUITY	091826107	412	11,633	SH	SOLE	1
BLACK HILLS CORP.	EQUITY	092113109	2962	80,382	SH	SOLE	1
BLACKBAUD INC	EQUITY	09227Q100	96	7,120	SH	SOLE	1
BLACKBOARD INC	EQUITY	091935502	300	12,558	SH	SOLE	1
BLACKROCK INC	EQUITY	09247X101	31	388	SH	SOLE	1
BLAIR CORP	EQUITY	092828102	225	5,697	SH	SOLE	1
BLOCK FINANCIAL CORP	EQUITY	093671105	4344	74,444	SH	SOLE	1
BLOCK H + R INC	EQUITY	093671105	12	207	SH	DEFINED	2
BLOCKBUSTER INC -CLA	EQUITY	093679108	1199	131,521	SH	SOLE	1
BLOUNT INTERNATIONAL INC	EQUITY	095180105	344	20,595	SH	SOLE	1
BLUE COAT SYSTEMS INC	EQUITY	09534T508	217	7,250	SH	SOLE	1
BLUE NILE INC	EQUITY	09578R103	334	10,225	SH	SOLE	1
BLUE NILE INC	EQUITY	09578R103	1804	55,200	SH	DEFINED	2
BLUEGREEN CORP	EQUITY	096231105	249	14,316	SH	SOLE	1
BLUELINX HOLDINGS INC	EQUITY	09624H109	71	6,715	SH	SOLE	1
BLYTH INC.	EQUITY	09643P108	2273	81,047	SH	SOLE	1
BMC SOFTWARE INC	EQUITY	055921100	5	262	SH	DEFINED	2
BMC SOFTWARE, INC.	EQUITY	055921100	1815	101,117	SH	SOLE	1
BOB EVANS FARMS, INC.	EQUITY	096761101	2041	87,428	SH	SOLE	1
BOEING CO	EQUITY	097023105	136	2,083	SH	DEFINED	2
Boeing Co	EQUITY	097023105	2640	40,000	SH	SOLE	4
BOEING CO.	EQUITY	097023105	27235	412,647	SH	SOLE	1
BOIS D' ARC ENERGY INC	EQUITY	09738U103	137	9,305	SH	SOLE	1
BOK FINANCIAL CORP.	EQUITY	05561Q201	26	562	SH	SOLE	1
BOMBAY CO INC	EQUITY	097924104	141	24,821	SH	SOLE	1
BONE CARE INTERNATIONAL, INC.	EQUITY	098072101	3132	94,974	SH	SOLE	1
BON-TON STORES INC/THE	EQUITY	09776J101	86	4,436	SH	SOLE	1
BORDERS GROUP, INC.	EQUITY	099709107	3252	128,477	SH	SOLE	1
BORG WARNER INC	EQUITY	099724106	5471	101,943	SH	SOLE	1
BORLAND SOFTWARE CORP.	EQUITY	099849101	377	54,961	SH	SOLE	1
BOSTON BEER, INC. CLASS A	EQUITY	100557107	150	6,674	SH	SOLE	1
BOSTON PRIVATE FINANCIAL HOLDI	EQUITY	101119105	488	19,354	SH	SOLE	1
BOSTON PROPERTIES INC	EQUITY	101121101	706	10,081	SH	SOLE	1
BOSTON PROPERTIES INC COM	EQUITY	101121101	1	7710	SH	SOLE	3
BOSTON SCIENTIFIC CORP	EQUITY	101137107	456	16,906	SH	DEFINED	2
BOSTON SCIENTIFIC CORP.	EQUITY	101137107	9092	336,730	SH	SOLE	1
BOTTOMLINE TECH DEL COM	EQUITY	101388106	1	90000	SH	SOLE	3
BOTTOMLINE TECHNOLOGIES INC	EQUITY	101388106	133	8,893	SH	SOLE	1
BOWATER, INC.	EQUITY	102183100	4522	139,682	SH	SOLE	1
BOWNE & CO., INC.	EQUITY	103043105	342	23,619	SH	SOLE	1

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

BOYD GAMING CORP	EQUITY	103304101	1212	23,700	SH	DEFINED	2
BOYD GAMING CORP.	EQUITY	103304101	6155	120,380	SH	SOLE	1
BOYKIN LODGING CO.	EQUITY	103430104	162	12,112	SH	SOLE	1
BRADY CORP.	EQUITY	104674106	883	28,476	SH	SOLE	1
BRANDYWINE REALTY TRUST	EQUITY	105368203	1301	42,443	SH	SOLE	1
BRASKEM SA-SPON ADR	EQUITY	105532105	1209	72,022	SH	SOLE	1
BRE PROPERTIES, INC., CLASS A	EQUITY	05564E106	209	4,983	SH	SOLE	1
BRIGGS & STRATTON CORP.	EQUITY	109043109	1234	35,641	SH	SOLE	1
BRIGHAM EXPLORATION CO	EQUITY	109178103	160	17,551	SH	SOLE	1
BRIGHT HORIZON FAMILY COM	EQUITY	109195107	2	45406	SH	SOLE	3
BRIGHT HORIZONS FAM. SOLUTIONS	EQUITY	109195107	762	18,705	SH	SOLE	1
BRIGHTPOINT INC	EQUITY	109473405	278	12,522	SH	SOLE	1
BRIGHTPOINT INC COM NEW	EQUITY	109473405	3	134900	SH	SOLE	3
BRINKER INTERNATIONAL, INC.	EQUITY	109641100	6394	159,640	SH	SOLE	1
BRINK'S CO/THE	EQUITY	109696104	3636	101,000	SH	SOLE	1
BRISTOL MYERS SQUIBB CO	EQUITY	110122108	11559	462,708	SH	DEFINED	2
BRISTOL MYERS SQUIBB CO.	EQUITY	110122108	37892	1,516,885	SH	SOLE	1
BRISTOL WEST HOLDINGS INC	EQUITY	11037M105	219	11,989	SH	SOLE	1
BROADCOM CORP	EQUITY	111320107	12	344	SH	DEFINED	2
BROADCOM CORP CL A	EQUITY	111320107	1	40217	SH	SOLE	3
BROADCOM CORP.	EQUITY	111320107	10461	294,422	SH	SOLE	1
BROADWING CORP	EQUITY	11161E101	208	45,021	SH	SOLE	1
BROCADE COMMUNICATION	EQUITY	111621108	720	185,490	SH	SOLE	1
BROOKFIELD HOMES CORP	EQUITY	112723101	462	10,123	SH	SOLE	1
BROOKLINE BANCORP INC	EQUITY	11373M107	693	42,595	SH	SOLE	1
BROOKS AUTOMATION INC	EQUITY	114340102	464	31,270	SH	SOLE	1
BROOKSTONE INC	EQUITY	114537103	266	14,068	SH	SOLE	1
BROWN & BROWN INC	EQUITY	115236101	5031	111,947	SH	SOLE	1
BROWN FORMAN CORP	EQUITY	115637209	14602	241,507	SH	DEFINED	2
BROWN SHOE COMANY, INC.	EQUITY	115736100	494	12,616	SH	SOLE	1
BROWN-FORMAN CORP CLASS B	EQUITY	115637209	4313	71,342	SH	SOLE	1
BRUKER BIOSCIENCES CORP	EQUITY	116794108	103	25,835	SH	SOLE	1
BRUNSWICK CORP	EQUITY	117043109	5	119	SH	DEFINED	2
BRUNSWICK CORP.	EQUITY	117043109	2392	55,207	SH	SOLE	1
BRUSH ENGINEERED MATERIALS	EQUITY	117421107	189	13,282	SH	SOLE	1
BUCKEYE TECHNOLOGIES INC	EQUITY	118255108	169	21,260	SH	SOLE	1
BUCKLE, INC.	EQUITY	118440106	236	5,326	SH	SOLE	1
BUCYRUS INTERNATIONAL INC-A	EQUITY	118759109	533	14,040	SH	SOLE	1
BUCYRUS INTL INC NEW CL A	EQUITY	118759109	3	68300	SH	SOLE	3
BUFFALO WILD WINGS INC	EQUITY	119848109	149	4,778	SH	SOLE	1
BUILD-A-BEAR WORKSHOP INC	EQUITY	120076104	155	6,605	SH	SOLE	1
BUILDING MATERIAL HOLDING CORP	EQUITY	120113105	666	9,612	SH	SOLE	1
BUILDING MATLS HLDG CP COM	EQUITY	120113105	1	18300	SH	SOLE	3
BUNGE LIMITED	EQUITY	G16962105	3956	62,400	SH	SOLE	1
BURLINGTON COAT FACTORY WHSE	EQUITY	121579106	489	11,468	SH	SOLE	1
BURLINGTON NORTHERN SANTA FE	EQUITY	12189T104	7663	162,770	SH	SOLE	1
BURLINGTON NORTHN SANTA FE	EQUITY	12189T104	21	450	SH	DEFINED	2
BURLINGTON RES INC	EQUITY	122014103	26	463	SH	DEFINED	2
BURLINGTON RESOURCES, INC.	EQUITY	122014103	9579	173,413	SH	SOLE	1
C & D TECHNOLOGIES, INC.	EQUITY	124661109	161	17,509	SH	SOLE	1
C. H. ROBINSON WORLDWIDE, INC.	EQUITY	12541W100	9292	159,648	SH	SOLE	1
C. R. BARD, INC.	EQUITY	067383109	3253	48,909	SH	SOLE	1
CABELA'S INC-CL A	EQUITY	126804301	455	21,289	SH	SOLE	1
CABLEVISION SYSTEMS-NY GRP-A	EQUITY	12686C109	120	3,725	SH	SOLE	1
CABOT CORP.	EQUITY	127055101	3756	113,819	SH	SOLE	1
CABOT MICROELECTRONICS CORP	EQUITY	12709P103	1770	61,060	SH	SOLE	1

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

CABOT OIL & GAS CORP., CLASS A	EQUITY	127097103	1173	33,797	SH	SOLE	1
CACHE INC	EQUITY	127150308	142	8,517	SH	SOLE	1
CACI INTERNATIONAL	EQUITY	127190304	39	621	SH	SOLE	1
CACI INTL INC CL A	EQUITY	127190304	3	41473	SH	SOLE	3
CADENCE DESIGN SYSTEMS, INC.	EQUITY	127387108	6760	494,868	SH	SOLE	1
CAKTRONICS INC	EQUITY	234264109	207	10,359	SH	SOLE	1
CAL DIVE INTERNATIONAL, INC.	EQUITY	127914109	1401	26,746	SH	SOLE	1
CALAMOS ASSET MANAGEMENT	EQUITY	12811R104	6	204960	SH	SOLE	3
CALAMOS ASSET MANAGEMENT-A	EQUITY	12811R104	446	16,358	SH	SOLE	1
CALAMOS CARBON CORP.	EQUITY	129603106	207	23,343	SH	SOLE	1
CALIFORNIA COASTAL COMM INC	EQUITY	129915203	186	5,418	SH	SOLE	1
CALIFORNIA PIZZA KITCHEN INC	EQUITY	13054D109	364	13,335	SH	SOLE	1
CALIFORNIA WATER SERVICE GROUP	EQUITY	130788102	448	11,930	SH	SOLE	1
CALIPER LIFE SCIENCES INC	EQUITY	130872104	106	18,926	SH	SOLE	1
CALLAWAY GOLF CO.	EQUITY	131193104	2762	179,002	SH	SOLE	1
CALLON PETROLEUM CO.	EQUITY	13123X102	128	8,658	SH	SOLE	1
CALPINE CORP	EQUITY	131347106	2	647	SH	DEFINED	2
CALPINE CORP.	EQUITY	131347106	4180	1,229,317	SH	SOLE	1
CAMBREX CORP.	EQUITY	132011107	347	18,233	SH	SOLE	1
CAMDEN NATL CORP	EQUITY	133034108	173	5,278	SH	SOLE	1
CAMDEN POPERTY TRUST	EQUITY	133131102	277	5,160	SH	SOLE	1
CAMPBELL SOUP CO	EQUITY	134429109	12	394	SH	DEFINED	2
CAMPBELL SOUP CO.	EQUITY	134429109	4602	149,560	SH	SOLE	1
CANADIAN IMPERIAL BANK OF COMMERCE	EQUITY	136069101	600	9,700	SH	Defined	1
CANDELA CORP	EQUITY	136907102	163	15,600	SH	SOLE	1
CANTEL MEDICAL CORP	EQUITY	138098108	127	7,782	SH	SOLE	1
CAPITAL AUTOMOTIVE REIT	EQUITY	139733109	1153	30,208	SH	SOLE	1
CAPITAL CITY BANK GROUP, INC.	EQUITY	139674105	260	6,427	SH	SOLE	1
CAPITAL CORP OF THE WEST	EQUITY	140065202	178	6,414	SH	SOLE	1
CAPITAL CROSSING BANK	EQUITY	140071101	139	4,067	SH	SOLE	1
CAPITAL LEASE FUNDING INC	EQUITY	140288101	181	16,714	SH	SOLE	1
CAPITAL ONE FINANCIAL CORP.	EQUITY	14040H105	20093	226,265	SH	SOLE	1
CAPITAL ONE FINL CORP	EQUITY	14040H105	26663	333,248	SH	DEFINED	2
CAPITAL SOURCE INC.	EQUITY	14055X102	1	35504	SH	SOLE	3
CAPITAL SOUTHWEST CORP	EQUITY	140501107	171	1,908	SH	SOLE	1
CAPITAL TRUST-CL A	EQUITY	14052H506	277	8,281	SH	SOLE	1
CAPITALSOURCE INC	EQUITY	14055X102	29	1,485	SH	SOLE	1
CAPITALSOURCE INC	EQUITY	14055X102	3180	162,000	SH	DEFINED	2
CAPITOL BANCORP LTD	EQUITY	14056D105	289	8,607	SH	SOLE	1
CAPITOL FEDERAL FINANCIAL	EQUITY	14057C106	1042	30,209	SH	SOLE	1
CAPTIVA SOFTWARE CORP COM	EQUITY	14073T109	1	82700	SH	SOLE	3
CARACO PHARM LABS INC	EQUITY	14075T107	57	6,647	SH	SOLE	1
CARAUSTAR INDUSTRIES, INC.	EQUITY	140909102	209	19,870	SH	SOLE	1
CARBO CERAMICS INC	EQUITY	140781105	709	8,982	SH	SOLE	1
CARDINAL FINANCIAL CORP	EQUITY	14149F109	149	15,910	SH	SOLE	1
CARDINAL HEALTH INC	EQUITY	14149Y108	513	8,916	SH	DEFINED	2
CARDINAL HEALTH INC	EQUITY	14149Y108	10663	185,186	SH	SOLE	1
CAREER EDUCATION CORP	EQUITY	141665109	7021	191,790	SH	SOLE	1
CAREMARK RX INC	EQUITY	141705103	24	546	SH	DEFINED	2
CAREMARK RX INC	EQUITY	141705103	16284	365,769	SH	SOLE	1
CAREMARK RX INC COM	EQUITY	141705103	4	90695	SH	SOLE	3
CARLISLE COS INC.	EQUITY	142339100	3853	56,148	SH	SOLE	1
CARMAX INC	EQUITY	143130102	5001	187,666	SH	SOLE	1
CARMIKE CINEMAS INC	EQUITY	143436400	261	8,503	SH	SOLE	1

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

CARNIVAL CORP	EQUITY	143658300	12421	227,694	SH	SOLE	1
CARPENTER TECHNOLOGY CORP.	EQUITY	144285103	880	16,990	SH	SOLE	1
CARRAMERICA REALTY C	EQUITY	144418100	196	5,425	SH	SOLE	1
CARRIZO OIL & GAS INC	EQUITY	144577103	221	12,974	SH	SOLE	1
CARTER INC	EQUITY	146229109	1905	32,624	SH	SOLE	1
CASCADE BANCORP	EQUITY	147154108	245	11,633	SH	SOLE	1
CASCADE CORP	EQUITY	147195101	365	8,447	SH	SOLE	1
CASCADE NAT GAS CORP COM	EQUITY	147339105	161	7,847	SH	SOLE	1
CASELLA WASTE SYSTEMS, INC.	EQUITY	147448104	160	13,354	SH	SOLE	1
CASEYS GENERAL STORES, INC.	EQUITY	147528103	687	34,660	SH	SOLE	1
CASH AMERICA INTERNATIONAL	EQUITY	14754D100	407	20,238	SH	SOLE	1
CASTLE A. M. & CO.	EQUITY	148411101	112	7,248	SH	SOLE	1
CASUAL MALE RETAIL GROUP INC	EQUITY	148711104	131	17,947	SH	SOLE	1
CATALINA MARKETING CORP	EQUITY	148867104	808	31,800	SH	DEFINED	2
CATALINA MARKETING CORP.	EQUITY	148867104	3068	120,738	SH	SOLE	1
CATAPULT COMM CORP	EQUITY	149016107	116	6,774	SH	SOLE	1
CATELLUS DEVELOPMENT	EQUITY	149113102	325	9,905	SH	SOLE	1
CATELLUS DEVELOPMENT CORP	EQUITY	149113102		7300	SH	SOLE	3
Caterpillar	EQUITY	149123101	2192	23,000	SH	SOLE	4
CATERPILLAR INC	EQUITY	149123101	39	409	SH	DEFINED	2
CATERPILLAR, INC.	EQUITY	149123101	22304	234,016	SH	SOLE	1
CATHAY GENERAL BANCORP INC.	EQUITY	149150104	1055	31,417	SH	SOLE	1
CATO CORP. CLASS A	EQUITY	149205106	436	21,107	SH	SOLE	1
CB RICHARD ELLIS GROUP CL A	EQUITY	12497T101	4	99686	SH	SOLE	3
CB RICHARD ELLIS GROUP INC-A	EQUITY	12497T101	43	986	SH	SOLE	1
CBL & ASSOCIATES PROPERTIES	EQUITY	124830100	233	5,413	SH	SOLE	1
CBRL GROUP, INC.	EQUITY	12489V106	3282	84,456	SH	SOLE	1
CCC INFORMATION SERVICES	EQUITY	12487Q109	139	5,787	SH	SOLE	1
C-COR INC.	EQUITY	125010108	226	32,973	SH	SOLE	1
CDI CORP.	EQUITY	125071100	189	8,641	SH	SOLE	1
CDW CORP	EQUITY	12512N105	7756	136,186	SH	SOLE	1
CEC ENTERTAINMENT, INC.	EQUITY	125137109	1021	24,269	SH	SOLE	1
CEDAR SHOPPING CENTERS INC	EQUITY	150602209	205	13,921	SH	SOLE	1
CELANESE CORP-SERIES A	EQUITY	150870103	20	1,230	SH	SOLE	1
CELEBRATE EXPRESS INC.	EQUITY	15100A104	2	135200	SH	SOLE	3
CELERA GENOMICS GROU	EQUITY	038020202	559	50,939	SH	SOLE	1
CELGENE CORP	EQUITY	151020104	141	3,460	SH	SOLE	1
CELGENE CORP	EQUITY	151020104	1223	30,000	SH	DEFINED	2
CELL GENESYS, INC.	EQUITY	150921104	168	31,365	SH	SOLE	1
CELL THERAPEUTICS, INC.	EQUITY	150934107	121	44,603	SH	SOLE	1
CEMEX SA -SPONS ADR PART CER	EQUITY	151290889	4098	96,600	SH	SOLE	1
CENDANT CORP	EQUITY	151313103	28	1,263	SH	DEFINED	2
CENDANT CORP.	EQUITY	151313103	10167	454,493	SH	SOLE	1
CENTENE CORP DEL	EQUITY	15135B101	970	28,891	SH	SOLE	1
CENTENE CORP.	EQUITY	15135B101	4	108359	SH	SOLE	3
CENTENNIAL CELLULAR CORP.	EQUITY	15133V208	211	15,219	SH	SOLE	1
CENTER FINANCIAL CORP	EQUITY	15146E102	191	7,702	SH	SOLE	1
CENTERPOINT ENERGY INC	EQUITY	15189T107	5	350	SH	DEFINED	2
CENTERPOINT ENERGY INC	EQUITY	15189T107	16827	1,273,774	SH	SOLE	1
CENTERPOINT PROPERTIES CORP.	EQUITY	151895109	202	4,772	SH	SOLE	1
CENTEX CORP	EQUITY	152312104	11	151	SH	DEFINED	2
CENTEX CORP COM	EQUITY	152312104	1	18338	SH	SOLE	3

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

CENTEX CORP.	EQUITY	152312104	4129	58,429	SH	SOLE	1
CENTRAL COAST BANCORP	EQUITY	153145107	144	7,968	SH	SOLE	1
CENTRAL EURO DISTRIBUTION CP	EQUITY	153435102	353	9,452	SH	SOLE	1
CENTRAL EUROPEAN DIST COM	EQUITY	153435102	3	74400	SH	SOLE	3
CENTRAL GARDEN & PET C	EQUITY	153527106	655	13,327	SH	SOLE	1
CENTRAL PACIFIC FINANCIAL CO	EQUITY	154760102	746	20,968	SH	SOLE	1
CENTRAL PARKING CORP.	EQUITY	154785109	191	13,863	SH	SOLE	1
CENTRAL VT PUB SVC CORP COM	EQUITY	155771108	157	8,460	SH	SOLE	1
CENTURY ALUMINUM CO.	EQUITY	156431108	320	15,678	SH	SOLE	1
CENTURY BUSINESS SERVICES	EQUITY	156490104	170	42,010	SH	SOLE	1
CENTURY CASINOS INC COM	EQUITY	156492100	2	300000	SH	SOLE	3
CENTURYTEL INC	EQUITY	156700106	6	163	SH	DEFINED	2
CENTURYTEL, INC.	EQUITY	156700106	2342	67,624	SH	SOLE	1
CENVEO INC	EQUITY	15670S105	256	33,896	SH	SOLE	1
CEPHALON INC	EQUITY	156708109	418	10,500	SH	DEFINED	2
CEPHALON INC	EQUITY	156708109	4159	104,504	SH	SOLE	1
CEPHEID	EQUITY	15670R107	215	29,330	SH	SOLE	1
CERADYNE INC	EQUITY	156710105	407	16,924	SH	SOLE	1
CERES GROUP INC	EQUITY	156772105	145	23,874	SH	SOLE	1
CERIDIAN CORP	EQUITY	156779100	5260	270,043	SH	SOLE	1
CERNER CORP	EQUITY	156782104	41	596	SH	SOLE	1
CERNER CORP	EQUITY	156782104	1890	27,800	SH	DEFINED	2
CERTEGY INC	EQUITY	156880106	4257	111,382	SH	SOLE	1
CH ENERGY GROUP INC.	EQUITY	12541M102	2357	48,478	SH	SOLE	1
CHAMPION ENTERPRISES, INC.	EQUITY	158496109	520	52,284	SH	SOLE	1
CHARLES & COLVARD LTD	EQUITY	159765106	207	8,438	SH	SOLE	1
CHARLES RIV LABORATORIES I	EQUITY	159864107	314	6,500	SH	DEFINED	2
CHARLES RIVER LABORATORIES	EQUITY	159864107	5801	120,230	SH	SOLE	1
CHARLES SCHWAB	EQUITY	808513105	18	1,620	SH	DEFINED	2
CHARLES SCHWAB CORP.	EQUITY	808513105	5554	492,375	SH	SOLE	1
CHARLOTTE RUSSE HOLDING INC	EQUITY	161048103	129	10,320	SH	SOLE	1
CHARMING SHOPPES, INC.	EQUITY	161133103	772	82,769	SH	SOLE	1
CHARTER COMMUNICATIONS INC	EQUITY	16117M107	2537	2,150,000	SH	DEFINED	2
CHARTER COMMUNICATIONS INC CLASS A	EQUITY	16117M107	4401	3,729,929	SH	SOLE	1
CHARTER FINL CORP WEST	EQUITY	16122M100	95	2,709	SH	SOLE	1
CHARTER MUNICIPAL MORTGAGE ACC	EQUITY	160908109	1362	62,027	SH	SOLE	1
CHATTEM INC	EQUITY	162456107	509	12,288	SH	SOLE	1
CHECK POINT SOFTWARE TECH	EQUITY	M22465104	324	16,340	SH	SOLE	1
CHECKFREE HOLDINGS CORP.	EQUITY	162813109	5211	152,983	SH	SOLE	1
CHECKPOINT SYSTEMS, INC.	EQUITY	162825103	463	26,140	SH	SOLE	1
CHEESECAKE FACTORY	EQUITY	163072101	4880	140,519	SH	SOLE	1
CHEMED CORP.	EQUITY	16359R103	714	17,473	SH	SOLE	1
CHEMICAL FINANCIAL CORP.	EQUITY	163731102	576	17,402	SH	SOLE	1
CHENIERE ENERGY INC	EQUITY	16411R208	1029	33,080	SH	SOLE	1
CHEROKEE INC DEL NEW	EQUITY	16444H102	168	4,849	SH	SOLE	1
CHESAPEAKE CORP.	EQUITY	165159104	285	13,612	SH	SOLE	1
CHESAPEAKE ENERGY CORP.	EQUITY	165167107	180	7,890	SH	SOLE	1
CHEVRON CORP	EQUITY	166764100	18933	338,533	SH	DEFINED	2
CHEVRON CORPORATION	EQUITY	166764100	70001	1,251,808	SH	SOLE	1
CHICAGO MERCANTILE EXCHANGE	EQUITY	167760107	210	710	SH	SOLE	1
CHICOS FAS INC COM	EQUITY	168615102	1	23412	SH	SOLE	3
CHICOS'S FAS INC.	EQUITY	168615102	11136	324,842	SH	SOLE	1
CHILDREN'S PLACE, INC.	EQUITY	168905107	678	14,523	SH	SOLE	1
CHINA ENERGY SAVINGS TECHNOL	EQUITY	16938W102	9	921	SH	SOLE	1
CHINA MOBILE HK LTD - SPON ADR	EQUITY	16941M109	3714	199,790	SH	SOLE	1
CHINA PETROLEUM & CHEM-ADR	EQUITY	16941R108	2645	67,780	SH	SOLE	1

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

CHIQUITA BRANDS INTL	EQUITY	170032809	791	28,809	SH	SOLE	1
CHIRON CORP	EQUITY	170040109	6	182	SH	DEFINED	2
CHIRON CORP.	EQUITY	170040109	2922	83,751	SH	SOLE	1
CHITTENDEN CORP.	EQUITY	170228100	872	32,055	SH	SOLE	1
CHOICE HOTELS INTL INC.	EQUITY	169905106	24	370	SH	SOLE	1
CHOICEPOINT INC.	EQUITY	170388102	6503	162,371	SH	SOLE	1
CHOLESTECH CORP COM	EQUITY	170393102	2	204300	SH	SOLE	3
CHRISTOPHER & BANKS CORPORATIO	EQUITY	171046105	451	24,719	SH	SOLE	1
CHUBB CORP	EQUITY	171232101	5739	67,038	SH	DEFINED	2
CHUBB CORP.	EQUITY	171232101	47064	549,745	SH	SOLE	1
CHURCH & DWIGHT CO., INC.	EQUITY	171340102	4138	114,317	SH	SOLE	1
CHURCHILL DOWNS, INC.	EQUITY	171484108	228	5,368	SH	SOLE	1
CIA ANONIMA TELEF DE VEN-ADR (CANTV)	EQUITY	204421101	104	5,500	SH	SOLE	1
CIA CERVECERIA UNIDAS-ADR	EQUITY	204429104	389	16,200	SH	SOLE	1
CIA SANEAMIENTO BASICODE-ADR	EQUITY	20441A102	2201	146,226	SH	SOLE	1
CIBER, INC.	EQUITY	17163B102	293	36,742	SH	SOLE	1
CIENA CORP	EQUITY	171779101	1	690	SH	DEFINED	2
CIENA CORP.	EQUITY	171779101	1347	644,337	SH	SOLE	1
CIGNA CORP	EQUITY	125509109	391	3,653	SH	DEFINED	2
CIGNA CORP.	EQUITY	125509109	10757	100,502	SH	SOLE	1
CIMAREX ENERGY CO	EQUITY	171798101	2185	56,151	SH	SOLE	1
CINCINNATI BELL INC	EQUITY	171871106	4273	993,710	SH	SOLE	1
CINCINNATI FINANCIAL CORP.	EQUITY	172062101	3030	76,584	SH	SOLE	1
CINCINNATI FINL CORP	EQUITY	172062101	8	200	SH	DEFINED	2
CINERGY CORP	EQUITY	172474108	11	236	SH	DEFINED	2
CINERGY CORP.	EQUITY	172474108	24393	544,242	SH	SOLE	1
CINTAS CORP	EQUITY	172908105	7	185	SH	DEFINED	2
CINTAS CORP.	EQUITY	172908105	3361	87,060	SH	SOLE	1
CIRCOR INTERNATIONAL, INC.	EQUITY	17273K109	266	10,801	SH	SOLE	1
CIRCUIT CITY STORES INC	EQUITY	172737108	4	232	SH	DEFINED	2
CIRCUIT CITY STORES, INC.	EQUITY	172737108	1508	87,226	SH	SOLE	1
CIRRUS LOGIC, INC.	EQUITY	172755100	312	58,780	SH	SOLE	1
CISCO SYS INC	EQUITY	17275R102	17265	903,495	SH	DEFINED	2
CISCO SYS INC COM	EQUITY	17275R102		15800	SH	SOLE	3
Cisco Systems Inc	EQUITY	17275R102	1145	60,000	SH	SOLE	4
CISCO SYSTEMS, INC.	EQUITY	17275R102	91646	4,803,269	SH	SOLE	1
CIT GROUP INC	EQUITY	125581108	4158	96,762	SH	SOLE	1
CIT GROUP INC NEW	EQUITY	125581108	11	249	SH	DEFINED	2
CITADEL BROADCASTING CORP	EQUITY	17285T106	347	30,288	SH	SOLE	1
CITI TRENDS INC	EQUITY	17306X102	51	2,795	SH	SOLE	1
CITIGROUP INC	EQUITY	172967101	220590	4,771,583	SH	SOLE	1
CITIGROUP INC	EQUITY	172967101	34094	737,502	SH	DEFINED	2
CITIZENS & NORTHERN CORP	EQUITY	172922106	177	5,672	SH	SOLE	1
CITIZENS BANKING CORP.	EQUITY	174420109	901	29,824	SH	SOLE	1
CITIZENS COMMUNICATIONS CO	EQUITY	17453B101	6	411	SH	DEFINED	2
CITIZENS COMMUNICATIONS INC	EQUITY	17453B101	24531	1,825,247	SH	SOLE	1
CITIZENS INC	EQUITY	174740100	133	21,775	SH	SOLE	1
CITRIX SYS INC	EQUITY	177376100	4	203	SH	DEFINED	2
CITRIX SYSTEMS, INC.	EQUITY	177376100	1943	89,684	SH	SOLE	1
CITY HOLDING CO.	EQUITY	177835105	419	11,486	SH	SOLE	1
CITY NATIONAL CORP.	EQUITY	178566105	5848	81,546	SH	SOLE	1
CITYBANK	EQUITY	17770A109	167	5,378	SH	SOLE	1
CKE RESTAURANTS INC	EQUITY	12561E105	567	40,763	SH	SOLE	1
CKX INC	EQUITY	12562M106	5	355	SH	SOLE	1
CLAIRE'S STORES, INC.	EQUITY	179584107	4290	178,371	SH	SOLE	1
CLARCOR, INC.	EQUITY	179895107	1041	35,590	SH	SOLE	1

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

CLARK INC	EQUITY	181457102	160	11,173	SH	SOLE	1
CLAYTON WILLIAMS ENERGY, INC.	EQUITY	969490101	117	3,887	SH	SOLE	1
CLEAN HARBORS INC	EQUITY	184496107	226	10,444	SH	SOLE	1
CLEAR CHANNEL COMMUNICATIO	EQUITY	184502102	19	613	SH	DEFINED	2
CLEAR CHANNEL COMMUNICATIONS	EQUITY	184502102	17807	575,733	SH	SOLE	1
CLECO CORP	EQUITY	12561W105	743	34,466	SH	SOLE	1
CLEVELAND-CLIFFS, INC.	EQUITY	185896107	873	15,111	SH	SOLE	1
CLICK COMMERCE INC	EQUITY	18681D208	131	5,708	SH	SOLE	1
CLIFTON SAVINGS BANCORP INC	EQUITY	18712Q103	98	9,280	SH	SOLE	1
CLOROX CO	EQUITY	189054109	12538	225,022	SH	DEFINED	2
CLOROX CO.	EQUITY	189054109	4103	73,629	SH	SOLE	1
CMGI INC.	EQUITY	125750109	630	333,204	SH	SOLE	1
CMS ENERGY CORP	EQUITY	125896100	4	258	SH	DEFINED	2
CMS ENERGY CORP.	EQUITY	125896100	14153	939,748	SH	SOLE	1
CNA FINANCIAL CORP	EQUITY	126117100	20	712	SH	SOLE	1
CNA SURETY CORP.	EQUITY	12612L108	160	10,789	SH	SOLE	1
CNET NETWORKS INC.	EQUITY	12613R104	1050	89,404	SH	SOLE	1
CNF INC.	EQUITY	12612W104	4252	94,692	SH	SOLE	1
CNS INC	EQUITY	126136100	223	9,779	SH	SOLE	1
COACH INC	EQUITY	189754104	6943	206,812	SH	SOLE	1
COACH INC	EQUITY	189754104	7313	217,850	SH	DEFINED	2
COACHMEN INDUSTRIES, INC.	EQUITY	189873102	123	9,806	SH	SOLE	1
COASTAL FINL CORP DEL	EQUITY	19046E105	147	10,044	SH	SOLE	1
COBIZ INC	EQUITY	190897108	184	10,131	SH	SOLE	1
COCA COLA CO	EQUITY	191216100	30614	733,258	SH	DEFINED	2
COCA COLA ENTERPRISES INC	EQUITY	191219104	9	423	SH	DEFINED	2
COCA COLA ENTERPRISES, INC.	EQUITY	191219104	4764	216,463	SH	SOLE	1
COCA-COLA BOTTLING CO.	EQUITY	191098102	162	3,213	SH	SOLE	1
COCA-COLA CO.	EQUITY	191216100	54628	1,308,451	SH	SOLE	1
COEUR D'ALENE MINES CORP	EQUITY	192108108	602	165,810	SH	SOLE	1
COGENT COMMUNICATIONS GROUP	EQUITY	19239V302	33	4,912	SH	SOLE	1
COGENT INC	EQUITY	19239Y108	444	15,549	SH	SOLE	1
COGNEX CORP.	EQUITY	192422103	750	28,618	SH	SOLE	1
COGNIZANT TECH SOLUTION	EQUITY	192446102	11900	252,488	SH	SOLE	1
COHEN & STEERS INC	EQUITY	19247A100	119	5,793	SH	SOLE	1
COHERENT, INC.	EQUITY	192479103	766	21,270	SH	SOLE	1
COHU, INC.	EQUITY	192576106	300	14,952	SH	SOLE	1
COINSTAR, INC	EQUITY	19259P300	397	17,546	SH	SOLE	1
COLDWATER CREEK, INC.	EQUITY	193068103	612	24,563	SH	SOLE	1
COLE, K. PRODUCTIONS, INC. CLASS A	EQUITY	193294105	195	6,258	SH	SOLE	1
COLGATE PALMOLIVE CO	EQUITY	194162103	11513	230,674	SH	DEFINED	2
COLGATE-PALMOLIVE CO.	EQUITY	194162103	15046	301,458	SH	SOLE	1
COLLEGIATE FUNDING SERVICES	EQUITY	19458M108	148	10,185	SH	SOLE	1
COLONIAL BANCORP, INC.	EQUITY	195493309	6184	280,308	SH	SOLE	1
COLONIAL PROPERTIES TRUST	EQUITY	195872106	1327	30,158	SH	SOLE	1
COLONY BANCORP	EQUITY	19623P101	114	3,782	SH	SOLE	1
COLOR KINETICS INC	EQUITY	19624P100	96	9,015	SH	SOLE	1
COLUMBIA BANCORP	EQUITY	197227101	139	3,821	SH	SOLE	1
COLUMBIA BANKING SYSTEM, INC	EQUITY	197236102	266	10,811	SH	SOLE	1
COLUMBIA SPORTSWEAR	EQUITY	198516106	20	409	SH	SOLE	1
COMCAST CORP NEW	EQUITY	20030N101	5265	171,511	SH	DEFINED	2
COMCAST CORP-CL A	EQUITY	20030N101	31369	1,022,776	SH	SOLE	1
COMERICA INC	EQUITY	200340107	12	203	SH	DEFINED	2
COMERICA, INC.	EQUITY	200340107	4494	77,747	SH	SOLE	1
COMFORT SYS USA INC	EQUITY	199908104	179	27,242	SH	SOLE	1
COMMERCE BANCORP INC	EQUITY	200519106	8834	291,471	SH	SOLE	1

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

COMMERCE BANCSHARES	EQUITY	200525103	82	1,635	SH	SOLE	1
COMMERCE GROUP, INC.	EQUITY	200641108	41	663	SH	SOLE	1
COMMERCIAL BANKSHARES INC/FL	EQUITY	201607108	124	3,237	SH	SOLE	1
COMMERCIAL CAPITAL BANCORP	EQUITY	20162L105	511	30,569	SH	SOLE	1
COMMERCIAL FEDERAL CORP.	EQUITY	201647104	890	26,419	SH	SOLE	1
COMMERCIAL METALS CO.	EQUITY	201723103	995	41,767	SH	SOLE	1
COMMERCIAL NET LEASE REALTY	EQUITY	202218103	2943	143,758	SH	SOLE	1
COMMERCIAL VEHICLE GROUP INC	EQUITY	202608105	153	8,635	SH	SOLE	1
COMMONWEALTH TELEPHONE ENT.	EQUITY	203349105	613	14,632	SH	SOLE	1
COMMSCOPE INC.	EQUITY	203372107	2244	128,872	SH	SOLE	1
COMMUNITY BANCORP	EQUITY	20343T100	106	3,418	SH	SOLE	1
COMMUNITY BANK SYSTEM, INC.	EQUITY	203607106	511	20,968	SH	SOLE	1
COMMUNITY BANKS INC	EQUITY	203628102	191	7,435	SH	SOLE	1
COMMUNITY HEALTH SYS	EQUITY	203668108	4609	121,975	SH	SOLE	1
COMMUNITY TRUST BANCORP	EQUITY	204149108	336	10,273	SH	SOLE	1
COMPASS BANCSHARES INC	EQUITY	20449H109	7	149	SH	DEFINED	2
COMPASS BANCSHARES, INC.	EQUITY	20449H109	2565	57,005	SH	SOLE	1
COMPASS MINERALS INTERNATION	EQUITY	20451N101	393	16,802	SH	SOLE	1
COMPUCREDIT CORPORATION	EQUITY	20478N100	492	14,339	SH	SOLE	1
COMPUTER ASSOC INTL INC	EQUITY	204912109	17	636	SH	DEFINED	2
COMPUTER ASSOCIATES INT'L.	EQUITY	204912109	6319	229,966	SH	SOLE	1
COMPUTER PROGRAMS & SY	EQUITY	205306103	196	5,268	SH	SOLE	1
COMPUTER SCIENCES CORP	EQUITY	205363104	10	225	SH	DEFINED	2
COMPUTER SCIENCES CORP.	EQUITY	205363104	3711	84,929	SH	SOLE	1
COMPUWARE CORP	EQUITY	205638109	3	470	SH	DEFINED	2
COMPUWARE CORP.	EQUITY	205638109	1275	177,300	SH	SOLE	1
COMPX INTERNATIONAL INC.	EQUITY	20563P101	23	1,365	SH	SOLE	1
COMSTOCK HOMEBUILDG CO CL A	EQUITY	205684103	2	90600	SH	SOLE	3
COMSTOCK HOMEBUILDING COS-A	EQUITY	205684103	70	2,883	SH	SOLE	1
COMSTOCK RESOURCES, INC.	EQUITY	205768203	711	28,128	SH	SOLE	1
COMSYS IT PARTNERS INC	EQUITY	20581E104	149	8,716	SH	SOLE	1
COMTECH TELECOMMUNICATIONS	EQUITY	205826209	488	14,960	SH	SOLE	1
COMVERSE TECHNOLOGY INC	EQUITY	205862402	6	235	SH	DEFINED	2
COMVERSE TECHNOLOGY, INC.	EQUITY	205862402	4067	172,114	SH	SOLE	1
CONAGRA INC	EQUITY	205887102	9304	401,731	SH	DEFINED	2
CONAGRA, INC.	EQUITY	205887102	5515	238,143	SH	SOLE	1
CONCUR TECHNOLOGIES INC	EQUITY	206708109	211	19,996	SH	SOLE	1
CONEXANT SYSTEMS INC.	EQUITY	207142100	524	325,542	SH	SOLE	1
CONMED CORP.	EQUITY	207410101	624	20,294	SH	SOLE	1
CONNECTICUT WATER SVC INC	EQUITY	207797101	139	5,574	SH	SOLE	1
CONNETICS CORP	EQUITY	208192104	424	24,034	SH	SOLE	1
CONN'S INC	EQUITY	208242107	80	3,284	SH	SOLE	1
CONOCOPHILLIPS	EQUITY	20825C104	96	1,674	SH	DEFINED	2
CONOCOPHILLIPS PETROLEUM CO	EQUITY	20825C104	64571	1,123,174	SH	SOLE	1
CONOR MEDSYSTEMS INC	EQUITY	208264101	88	5,759	SH	SOLE	1
CONS TOMOKA LAND CO-FLORIDA	EQUITY	210226106	336	3,912	SH	SOLE	1
CONSECO INC	EQUITY	208464883	92	4,200	SH	SOLE	1
CONSOL ENERGY INC	EQUITY	20854P109	112	2,088	SH	SOLE	1
CONSOLIDATED EDISON INC	EQUITY	209115104	14	295	SH	DEFINED	2
CONSOLIDATED EDISON, INC.	EQUITY	209115104	25121	536,310	SH	SOLE	1
CONSOLIDATED GRAPHICS, INC.	EQUITY	209341106	318	7,794	SH	SOLE	1
CONSOLIDATED WATER CO ORD (F)	EQUITY	G23773107	5	116800	SH	SOLE	3
CONSTELLATION BRANDS	EQUITY	21036P108	11106	376,459	SH	SOLE	1
CONSTELLATION ENERGY GROUP	EQUITY	210371100	13	220	SH	DEFINED	2
CONSTELLATION ENERGY GRUOP INC	EQUITY	210371100	4706	81,576	SH	SOLE	1
CONTINENTAL AIRLS INC COM CL B	EQUITY	210795308	637	47,976	SH	SOLE	1

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

CONVERGYS CORP	EQUITY	212485106	2	171	SH	DEFINED	2
CONVERGYS CORP	EQUITY	212485106	1478	103,968	SH	SOLE	1
COOPER CAMERON CORP.	EQUITY	216640102	40743	656,609	SH	SOLE	1
COOPER COMPANIES, INC.	EQUITY	216648402	59	972	SH	SOLE	1
COOPER COS INC	EQUITY	216648402	1217	20,000	SH	DEFINED	2
COOPER COS INC COM NEW	EQUITY	216648402	4	69721	SH	SOLE	3
COOPER INDUSTRIES INC CL A	EQUITY	G24182100	2565	40,144	SH	SOLE	1
COOPER TIRE & RUBBER CO	EQUITY	216831107	1333	71,802	SH	SOLE	1
COOPER TIRE + RUBR CO	EQUITY	216831107	1	77	SH	DEFINED	2
COPART, INC.	EQUITY	217204106	3439	144,365	SH	SOLE	1
CORINTHIAN COLLEGES INC	EQUITY	218868107	2869	224,647	SH	SOLE	1
CORIXA CORP.	EQUITY	21887F100	180	41,207	SH	SOLE	1
CORN PRODUCTS INTERNATIONAL	EQUITY	219023108	1234	51,939	SH	SOLE	1
CORNING INC	EQUITY	219350105	8367	503,443	SH	DEFINED	2
CORNING, INC.	EQUITY	219350105	14510	873,064	SH	SOLE	1
CORP EXEC BOARD CO.	EQUITY	21988R102	67	858	SH	SOLE	1
CORPORATE EXEC BRD CO COM	EQUITY	21988R102	6	74726	SH	SOLE	3
CORPORATE OFFICE PROPERTIES TR	EQUITY	22002T108	662	22,494	SH	SOLE	1
CORRECTIONAL PROPERTIES TRUST	EQUITY	22025E104	215	7,596	SH	SOLE	1
CORRECTIONS CORP. OF AMERICA	EQUITY	22025Y407	1062	27,052	SH	SOLE	1
CORUS BANKSHARES, INC.	EQUITY	220873103	716	12,910	SH	SOLE	1
CORVEL CORP.	EQUITY	221006109	107	4,273	SH	SOLE	1
COST PLUS, INC.	EQUITY	221485105	379	15,206	SH	SOLE	1
COSTAR GROUP, INC.	EQUITY	22160N109	490	11,235	SH	SOLE	1
COSTCO WHOLESALE CORPORATION	EQUITY	22160K105	10035	224,344	SH	SOLE	1
COSTCO WHSL CORP NEW	EQUITY	22160K105	26	574	SH	DEFINED	2
COTHERIX INC	EQUITY	22163T103	88	8,653	SH	SOLE	1
COUNTRYWIDE FINANCIAL	EQUITY	222372104	10885	281,919	SH	SOLE	1
COUNTRYWIDE FINANCIAL COM	EQUITY	222372104	1	38542	SH	SOLE	3
COUNTRYWIDE FINL CORP	EQUITY	222372104	27	707	SH	DEFINED	2
COURIER CORP	EQUITY	222660102	262	6,809	SH	SOLE	1
COURTYARD BY MARRIOTT II	EQUITY	44107P104	583	33,331	SH	SOLE	1
COUSINS PROPERTIES, INC.	EQUITY	222795106	882	29,811	SH	SOLE	1
COVANCE INC COM	EQUITY	222816100	4	94747	SH	SOLE	3
COVANCE INC.	EQUITY	222816100	5089	113,407	SH	SOLE	1
COVANSYS CORP.	EQUITY	22281W103	274	21,286	SH	SOLE	1
COVENANT TRANSPORT INC CLASS A	EQUITY	22284P105	77	5,828	SH	SOLE	1
COVENTRY HEALTH CARE INC	EQUITY	222862104	2193	31,000	SH	DEFINED	2
COVENTRY HEALTH CARE, INC.	EQUITY	222862104	13671	193,227	SH	SOLE	1
COX RADIO INC-CL A	EQUITY	224051102	418	26,527	SH	SOLE	1
CRA INTERNATIONAL INC	EQUITY	12618T105	373	6,931	SH	SOLE	1
CRANE CO.	EQUITY	224399105	3534	134,362	SH	SOLE	1
CRAWFORD & CO. CLASS B	EQUITY	224633107	120	16,108	SH	SOLE	1
CREDENCE SYSTEMS CORP.	EQUITY	225302108	1987	219,575	SH	SOLE	1
CREDIT ACCEPTANCE CORP.	EQUITY	225310101	103	6,917	SH	SOLE	1
CREE INC	EQUITY	225447101	3453	135,561	SH	SOLE	1
CRESCENT REAL ESTATE EQUITIES, INC.	EQUITY	225756105	5306	282,964	SH	SOLE	1
CRIIMI MAE INC	EQUITY	226603504	235	10,768	SH	SOLE	1
CROSS COUNTRY HEALTHCARE INC	EQUITY	227483104	379	22,268	SH	SOLE	1
CROSSTEX ENERGY INC	EQUITY	22765Y104	205	4,249	SH	SOLE	1
CROWN CASTLE INTERNATIONAL	EQUITY	228227104	88	4,314	SH	SOLE	1
CROWN HOLDINGS INC	EQUITY	228368106	49	3,445	SH	SOLE	1
CROWN MEDIA HOLDINGS-CLASS A	EQUITY	228411104	95	10,110	SH	SOLE	1
CRT PROPERTIES INC	EQUITY	22876P109	1440	52,755	SH	SOLE	1
CSG SYSTEMS INTERNATIONAL, INC	EQUITY	126349109	2363	124,488	SH	SOLE	1
CSK AUTO CORP	EQUITY	125965103	520	31,188	SH	SOLE	1

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

CSS INDUSTRIES, INC.	EQUITY	125906107	138	4,082	SH	SOLE	1
CSX CORP.	EQUITY	126408103	4249	99,596	SH	SOLE	1
CSX CORP	EQUITY	126408103	11	264	SH	DEFINED	2
CT COMMUNICATION	EQUITY	126426402	171	13,127	SH	SOLE	1
CTS CORP.	EQUITY	126501105	312	25,392	SH	SOLE	1
CUBIC CORP.	EQUITY	229669106	191	10,743	SH	SOLE	1
CUBIST PHARMA INC	EQUITY	229678107	484	36,772	SH	SOLE	1
CULLEN/FROST BANKERS	EQUITY	229899109	4203	88,214	SH	SOLE	1
CUMMINS INC	EQUITY	231021106	4	52	SH	DEFINED	2
CUMMINS INC.	EQUITY	231021106	1478	19,814	SH	SOLE	1
CUMULUS MEDIA, INC.	EQUITY	231082108	464	39,394	SH	SOLE	1
CUNO, INC.	EQUITY	126583103	849	11,882	SH	SOLE	1
CURAGEN CORP	EQUITY	23126R101	154	29,981	SH	SOLE	1
CURIS INC.	EQUITY	231269101	129	33,090	SH	SOLE	1
CURTISS-WRIGHT CORP.	EQUITY	231561101	806	14,931	SH	SOLE	1
CV THERAPEUTICS INC	EQUITY	126667104	1090	48,600	SH	DEFINED	2
CV THERAPEUTICS, INC.	EQUITY	126667104	558	24,889	SH	SOLE	1
CVB FINANCIAL CORP	EQUITY	126600105	640	32,516	SH	SOLE	1
CVS CORP	EQUITY	126650100	28	974	SH	DEFINED	2
CVS Corp	EQUITY	126650100	2326	80,000	SH	SOLE	4
CVS CORP.	EQUITY	126650100	10708	368,342	SH	SOLE	1
CYBERGUARD CORP	EQUITY	231910100	87	14,608	SH	SOLE	1
CYBERONICS	EQUITY	23251P102	638	14,700	SH	SOLE	1
CYBERSOURCE CORP	EQUITY	23251J106	135	18,498	SH	SOLE	1
CYMER, INC.	EQUITY	232572107	660	25,061	SH	SOLE	1
CYPRESS BIOSCIENCE INC	EQUITY	232674507	277	21,004	SH	SOLE	1
CYPRESS BIOSCIENCES INC	EQUITY	232674507	7125	539,800	SH	DEFINED	2
CYPRESS SEMICONDUCTOR CORP	EQUITY	232806109	6705	532,600	SH	DEFINED	2
CYPRESS SEMICONDUCTOR CORP.	EQUITY	232806109	4097	325,429	SH	SOLE	1
CYTEC INDUSTRIES, INC.	EQUITY	232820100	3108	78,078	SH	SOLE	1
CYTYC CORPORATION	EQUITY	232946103	4526	205,164	SH	SOLE	1
D.R. HORTON INC	EQUITY	23331A109	19911	529,394	SH	SOLE	1
DADE BEHRING HOLDINGS INC	EQUITY	23342J206	60	918	SH	SOLE	1
DANA CORP	EQUITY	235811106	3	190	SH	DEFINED	2
DANA CORP	EQUITY	235811106	1790	119,222	SH	SOLE	1
Danaher Corp	EQUITY	235851102	1047	20,000	SH	SOLE	4
DANAHER CORP	EQUITY	235851102	19242	367,626	SH	DEFINED	2
DANAHER CORP.	EQUITY	235851102	19121	365,325	SH	SOLE	1
DANIELSON HOLDING CORP	EQUITY	236274106	739	60,749	SH	SOLE	1
DARDEN RESTAURANTS INC	EQUITY	237194105	6	179	SH	DEFINED	2
DARDEN RESTAURANTS, INC.	EQUITY	237194105	2236	67,788	SH	SOLE	1
DARLING INTERNATIONAL INC	EQUITY	237266101	166	44,151	SH	SOLE	1
DATASCOPE CORP.	EQUITY	238113104	270	8,085	SH	SOLE	1
DAVE & BUSTERS INC	EQUITY	23833N104	179	9,686	SH	SOLE	1
DAVITA INC	EQUITY	23918K108	94	2,076	SH	SOLE	1
DEAN FOODS CO	EQUITY	242370104	9581	271,885	SH	SOLE	1
DEB SHOPS, INC	EQUITY	242728103	86	2,976	SH	SOLE	1
DECKERS OUTDOOR CORP	EQUITY	243537107	173	7,014	SH	SOLE	1
DECODE GENETICS, INC	EQUITY	243586104	354	37,680	SH	SOLE	1
DEERE & CO.	EQUITY	244199105	6974	106,489	SH	SOLE	1
DEERE + CO	EQUITY	244199105	97	1,464	SH	DEFINED	2
DEL MONTE	EQUITY	24522P103	55	5,106	SH	SOLE	1
DELL INC	EQUITY	24702R101	24091	609,736	SH	DEFINED	2
DELL INC	EQUITY	24702R101	87610	2,220,234	SH	SOLE	1
DELPHI CORP	EQUITY	247126105	3	678	SH	DEFINED	2
DELPHI CORP	EQUITY	247126105	4975	1,069,863	SH	SOLE	1

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

DELPHI FINANCIAL GROUP, INC., CLASS A	EQUITY	247131105	850	19,251	SH	SOLE	1
DELTA & PINE LAND CO.	EQUITY	247357106	657	26,218	SH	SOLE	1
DELTA AIR LINES INC	EQUITY	247361108	1	168	SH	DEFINED	2
DELTA AIR LINES, INC.	EQUITY	247361108	574	152,731	SH	SOLE	1
DELTA FINANCIAL CORP	EQUITY	247918105	71	7,464	SH	SOLE	1
DELTA PETROLEUM CORP	EQUITY	247907207	299	21,144	SH	SOLE	1
DELTIC TIMBER CORP.	EQUITY	247850100	264	6,939	SH	SOLE	1
DELUXE CORP.	EQUITY	248019101	8602	211,876	SH	SOLE	1
DENBURY RESOURCES INC	EQUITY	247916208	47	1,177	SH	SOLE	1
DENDREON CORP	EQUITY	24823Q107	947	181,163	SH	SOLE	1
DENDRITE INTERNATIONAL, INC.	EQUITY	248239105	406	29,418	SH	SOLE	1
DENNY'S CORPORATION	EQUITY	24869P104	313	62,647	SH	SOLE	1
DENTSPLY INTERNATIONAL INC.	EQUITY	249030107	7622	141,140	SH	SOLE	1
DESIGN WITHIN REACH INC	EQUITY	250557105	149	8,246	SH	SOLE	1
DEVELOPERS DIVERS RLTY COM	EQUITY	251591103		7260	SH	SOLE	3
DEVELOPERS DIVERSIFIED REALTY	EQUITY	251591103	9352	203,479	SH	SOLE	1
DEVON ENERGY CORP.	EQUITY	25179M103	11731	231,472	SH	SOLE	1
DEVON ENERGY CORPORATION N	EQUITY	25179M103	29	572	SH	DEFINED	2
DEVRY, INC.	EQUITY	251893103	3097	155,633	SH	SOLE	1
DEX MEDIA INC	EQUITY	25212E100	38	1,560	SH	SOLE	1
DEXCOM INC	EQUITY	252131107	40	3,241	SH	SOLE	1
DHB INDS INC	EQUITY	23321E103	161	19,104	SH	SOLE	1
DIAGNOSTIC PRODUCTS CORP.	EQUITY	252450101	747	15,774	SH	SOLE	1
DIAMOND OFFSHORE DRILLING	EQUITY	25271C102	66	1,227	SH	SOLE	1
DIAMONDCLUSTER INT'L INC CL A	EQUITY	25278P106	232	20,511	SH	SOLE	1
DIAMONDROCK HOSPITALITY CO	EQUITY	252784301	192	17,028	SH	SOLE	1
DICK'S SPORTING GOODS INC	EQUITY	253393102	26	665	SH	SOLE	1
DIEBOLD, INC.	EQUITY	253651103	5802	128,622	SH	SOLE	1
DIGENE CORP	EQUITY	253752109	286	10,349	SH	SOLE	1
DIGI INTERNATIONAL INC	EQUITY	253798102	185	15,595	SH	SOLE	1
DIGITAL INSIGHT	EQUITY	25385P106	576	24,088	SH	SOLE	1
DIGITAL REALTY TRUST INC	EQUITY	253868103	106	6,126	SH	SOLE	1
DIGITAL RIV INC	EQUITY	25388B104	750	23,630	SH	SOLE	1
DIGITAS INC	EQUITY	25388K104	703	61,626	SH	SOLE	1
DILLARDS INC	EQUITY	254067101	2	93	SH	DEFINED	2
DILLARDS, INC. CLASS A	EQUITY	254067101	763	32,593	SH	SOLE	1
DIME COMMUNITY BANCSHARES	EQUITY	253922108	280	18,400	SH	SOLE	1
DIODES INC	EQUITY	254543101	209	6,715	SH	SOLE	1
DIONEX CORP.	EQUITY	254546104	611	14,018	SH	SOLE	1
DIRECT GENERAL CORP	EQUITY	25456W204	205	11,026	SH	SOLE	1
DISCOVERY LABORATORIES INC	EQUITY	254668106	270	36,974	SH	SOLE	1
DISNEY WALT CO	EQUITY	254687106	62	2,453	SH	DEFINED	2
DITECH COMMUNICATIONS CORP	EQUITY	25500M103	143	22,089	SH	SOLE	1
DIVERSA CORP	EQUITY	255064107	84	16,133	SH	SOLE	1
DIXIE GROUP INC	EQUITY	255519100	130	7,404	SH	SOLE	1
DJ ORTHOPEDICS INC	EQUITY	23325G104	411	14,989	SH	SOLE	1
DOBSON COMMUNICATIONS	EQUITY	256069105	7581	1,779,623	SH	SOLE	1
DOBSON COMMUNICATIONS CORP	EQUITY	256069105	751	176,316	SH	DEFINED	2
DOLBY LABORATORIES INC-CL A	EQUITY	25659T107	13	578	SH	SOLE	1
DOLLAR GEN CORP	EQUITY	256669102	7	362	SH	DEFINED	2
DOLLAR GENERAL CORP.	EQUITY	256669102	4258	209,160	SH	SOLE	1
DOLLAR THRIFTY AUTOMOTIVE	EQUITY	256743105	660	17,369	SH	SOLE	1
DOLLAR TREE STORES INC.	EQUITY	256747106	4862	202,587	SH	SOLE	1
DOMINION RES INC VA NEW	EQUITY	25746U109	30	406	SH	DEFINED	2
DOMINION RESOURCES, INC.	EQUITY	25746U109	10799	147,146	SH	SOLE	1
DOMINO'S PIZZA INC	EQUITY	25754A201	933	41,927	SH	SOLE	1

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

DONALDSON CO., INC.	EQUITY	257651109	4161	137,193	SH	SOLE	1
DONEGAL GROUP INC-CL A	EQUITY	257701201	130	6,530	SH	SOLE	1
DONNELLEY R R + SONS CO	EQUITY	257867101	9	260	SH	DEFINED	2
DORAL FINANCIAL CORP.	EQUITY	25811P100	984	59,493	SH	SOLE	1
DORCHESTER MINERALS LP	EQUITY	25820R105	100	4,200	SH	SOLE	1
DOT HILL SYSTEMS CORP	EQUITY	25848T109	159	30,259	SH	SOLE	1
DOUBLECLICK INC	EQUITY	258609304	731	87,132	SH	SOLE	1
DOV PHARMACEUTICAL INC	EQUITY	259858108	293	15,722	SH	SOLE	1
DOVER CORP	EQUITY	260003108	25113	690,286	SH	DEFINED	2
DOVER CORP.	EQUITY	260003108	9456	259,932	SH	SOLE	1
DOVER DOWNS GAMING & ENTERTA	EQUITY	260095104	88	6,606	SH	SOLE	1
DOVER MOTORSPORTS INC	EQUITY	260174107	71	11,776	SH	SOLE	1
DOW CHEM CO	EQUITY	260543103	2144	48,156	SH	DEFINED	2
DOW CHEMICAL CO.	EQUITY	260543103	20214	453,946	SH	SOLE	1
DOW JONES & CO., INC.	EQUITY	260561105	3269	92,225	SH	SOLE	1
DOW JONES + CO INC	EQUITY	260561105	3	93	SH	DEFINED	2
DOWNEY FINANCIAL CORP.	EQUITY	261018105	40	542	SH	SOLE	1
DPL, INC.	EQUITY	233293109	6278	228,718	SH	SOLE	1
DREAMWORKS ANIMATION SKG-A	EQUITY	26153C103	48	1,816	SH	SOLE	1
DRESS BARN, INC.	EQUITY	261570105	334	14,770	SH	SOLE	1
DREW INDUSTRIES INC	EQUITY	26168L205	238	5,240	SH	SOLE	1
DRILL QUIP	EQUITY	262037104	141	4,870	SH	SOLE	1
DRS TECHNOLOGIES INC	EQUITY	23330X100	968	18,874	SH	SOLE	1
DRS TECHNOLOGIES INC COM	EQUITY	23330X100	3	55289	SH	SOLE	3
DRUGSTORE.COM	EQUITY	262241102	197	47,168	SH	SOLE	1
DSP GROUP, INC. COM	EQUITY	23332B106	467	19,569	SH	SOLE	1
DST SYSTEMS INC	EQUITY	233326107	6395	136,640	SH	SOLE	1
DTE ENERGY CO	EQUITY	233331107	10	218	SH	DEFINED	2
DTE ENERGY CO.	EQUITY	233331107	17342	370,791	SH	SOLE	1
DTE Energy Company	EQUITY	233331107	7249	155,000	SH	SOLE	4
Du Pont E I De Nemours & Co	EQUITY	263534109	1290	30,000	SH	SOLE	4
DU PONT E I DE NEMOURS + C	EQUITY	263534109	16369	380,594	SH	DEFINED	2
DUKE ENERGY CO	EQUITY	264399106	33	1,117	SH	DEFINED	2
DUKE ENERGY CORP.	EQUITY	264399106	27824	935,884	SH	SOLE	1
DUKE REALTY	EQUITY	264411505	445	14,069	SH	SOLE	1
DUKE REALTY CORP COM NEW	EQUITY	264411505		10080	SH	SOLE	3
DUN & BRADSTREET CORP NEW WI	EQUITY	26483E100	7559	122,612	SH	SOLE	1
DUQUESNE LIGHT HOLDINGS INC	EQUITY	266233105	3577	191,466	SH	SOLE	1
DURATEK INC	EQUITY	26658Q102	224	9,646	SH	SOLE	1
DURECT CORP COM	EQUITY	266605104	2	302300	SH	SOLE	3
DURECT CORPORATION	EQUITY	266605104	127	24,898	SH	SOLE	1
DUSA PHARAMACEUTICALS INC	EQUITY	266898105	109	11,689	SH	SOLE	1
DYCOM INDUSTRIES, INC.	EQUITY	267475101	2390	120,622	SH	SOLE	1
DYNAMEX INC	EQUITY	26784F103	136	8,004	SH	SOLE	1
DYNAMIC MATERIALS CORP	EQUITY	267888105	72	1,866	SH	SOLE	1
DYNEGY INC NEW	EQUITY	26816Q101	2	402	SH	DEFINED	2
DYNEGY INC.	EQUITY	26816Q101	735	151,264	SH	SOLE	1
E M C CORP MASS COM	EQUITY	268648102		22000	SH	SOLE	3
E TRADE FINL CORP	EQUITY	269246104	6	443	SH	DEFINED	2
E*TRADE FINANCIAL CORP	EQUITY	269246104	2416	172,661	SH	SOLE	1
E.I. DU PONT DE NEMOURS AND CO	EQUITY	263534109	33868	787,441	SH	SOLE	1
E.PIHPANY, INC.	EQUITY	26881V100	186	53,575	SH	SOLE	1
EAGLE MATERIALS INC	EQUITY	26969P108	1173	12,671	SH	SOLE	1
EARTHLINK INC	EQUITY	270321102	765	88,327	SH	SOLE	1
EAST WEST BANCORP	EQUITY	27579R104	37	1,092	SH	SOLE	1
EASTGROUP PROPERTIES, INC.	EQUITY	277276101	705	16,734	SH	SOLE	1

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

EASTMAN CHEM CO	EQUITY	277432100	5	99	SH	DEFINED	2
EASTMAN CHEMICAL CO.	EQUITY	277432100	2623	47,563	SH	SOLE	1
EASTMAN KODAK CO	EQUITY	277461109	9	336	SH	DEFINED	2
EASTMAN KODAK CO.	EQUITY	277461109	3544	132,009	SH	SOLE	1
EATON CORP	EQUITY	278058102	11	181	SH	DEFINED	2
EATON CORP.	EQUITY	278058102	4141	69,139	SH	SOLE	1
EATON VANCE CORP.	EQUITY	278265103	5666	236,962	SH	SOLE	1
EBAY INC	EQUITY	278642103	6842	207,261	SH	DEFINED	2
EBAY, INC.	EQUITY	278642103	26405	799,907	SH	SOLE	1
ECC CAPITAL CORP	EQUITY	26826M108	262	39,382	SH	SOLE	1
ECHELON	EQUITY	27874N105	140	20,400	SH	SOLE	1
ECHOSTAR COMMUNICATIONS CO	EQUITY	278762109	9709	322,015	SH	DEFINED	2
ECHOSTAR COMMUNICATIONS CORP. CLASS A	EQUITY	278762109	574	19,045	SH	SOLE	1
ECLIPSYS CORP.	EQUITY	278856109	372	26,442	SH	SOLE	1
ECOLAB INC	EQUITY	278865100	9	273	SH	DEFINED	2
ECOLAB, INC.	EQUITY	278865100	7303	225,669	SH	SOLE	1
ECOLLEGE.COM INC	EQUITY	27887E100	145	12,213	SH	SOLE	1
EDGE PETROLEUM CORP	EQUITY	279862106	185	11,825	SH	SOLE	1
EDISON INTERNATIONAL INC	EQUITY	281020107	35557	876,879	SH	SOLE	1
EDISON INTL	EQUITY	281020107	16	400	SH	DEFINED	2
EDO CORP	EQUITY	281347104	327	10,937	SH	SOLE	1
EDUCATE INC	EQUITY	28138P100	179	12,650	SH	SOLE	1
EDUCATION MANAGEMENT CORP.	EQUITY	28139T101	4154	123,141	SH	SOLE	1
EDUCATION REALTY TRUST INC	EQUITY	28140H104	276	15,084	SH	SOLE	1
EDWARDS LIFESCIENCES CP	EQUITY	28176E108	4613	107,235	SH	SOLE	1
EFUNDS CORP	EQUITY	28224R101	563	31,291	SH	SOLE	1
EGL INC.	EQUITY	268484102	594	29,222	SH	SOLE	1
EL PASO CORP	EQUITY	28336L109	9	771	SH	DEFINED	2
EL PASO CORP	EQUITY	28336L109	4823	418,699	SH	SOLE	1
EL PASO ELECTRIC CO.	EQUITY	283677854	674	32,973	SH	SOLE	1
ELECTRO RENT CORP.	EQUITY	285218103	180	12,399	SH	SOLE	1
ELECTRO SCIENTIFIC INDUSTRIES,	EQUITY	285229100	353	19,725	SH	SOLE	1
ELECTRONIC ARTS	EQUITY	285512109	8628	152,420	SH	SOLE	1
ELECTRONIC ARTS INC	EQUITY	285512109	20	360	SH	DEFINED	2
ELECTRONIC DATA SYS CORP N	EQUITY	285661104	12	624	SH	DEFINED	2
ELECTRONIC DATA SYSTEMS CORP.	EQUITY	285661104	4577	237,752	SH	SOLE	1
ELECTRONICS BOUTIQUE HLDGS. CO	EQUITY	286045109	514	8,090	SH	SOLE	1
ELECTRONICS FOR IMAGING, INC.	EQUITY	286082102	787	37,384	SH	SOLE	1
ELI LILLY AND CO.	EQUITY	532457108	31133	558,839	SH	SOLE	1
ELIZABETH ARDEN INC	EQUITY	28660G106	411	17,574	SH	SOLE	1
ELKCORP	EQUITY	287456107	398	13,929	SH	SOLE	1
E-LOAN INC	EQUITY	26861P107	127	37,902	SH	SOLE	1
EMAGEON INC	EQUITY	29076V109	139	9,919	SH	SOLE	1
EMC CORP	EQUITY	268648102	14117	1,029,569	SH	DEFINED	2
EMC CORP.	EQUITY	268648102	16362	1,193,409	SH	SOLE	1
EMC INS GROUP INC	EQUITY	268664109	79	4,350	SH	SOLE	1
EMCOR GROUP, INC.	EQUITY	29084Q100	679	13,894	SH	SOLE	1
EMCORE CORPORATION	EQUITY	290846104	106	25,582	SH	SOLE	1
EMERSON ELEC CO	EQUITY	291011104	10547	168,403	SH	DEFINED	2
Emerson Electric	EQUITY	291011104	1879	30,000	SH	SOLE	4
EMERSON ELECTRIC CO.	EQUITY	291011104	23262	371,423	SH	SOLE	1
EMMIS COMMUNICATIONS CORP. CLASS A	EQUITY	291525103	1652	93,504	SH	SOLE	1
EMPIRE DISTRICT ELECTRIC CO.	EQUITY	291641108	427	17,833	SH	SOLE	1
EMULEX CORP	EQUITY	292475209	1048	57,411	SH	SOLE	1
ENCANA CORP	EQUITY	292505104	3332	84,500	SH	Defined	1
ENCORE ACQUISITION CO	EQUITY	29255W100	3285	80,131	SH	SOLE	1

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

ENCORE CAPITAL GROUP INC	EQUITY	292554102	173	10,148	SH	SOLE	1
ENCORE MEDICAL CORP	EQUITY	29256E109	155	27,846	SH	SOLE	1
ENCORE WIRE CORP	EQUITY	292562105	128	11,046	SH	SOLE	1
ENCYSIVE PHARMACEUTICALS INC	EQUITY	29256X107	434	40,141	SH	SOLE	1
ENDEAVOUR INTERNATIONAL CORP	EQUITY	29259G101	141	38,790	SH	SOLE	1
ENDO PHARMACEUTICALS	EQUITY	29264F205	28	1,067	SH	SOLE	1
ENDWAVE CORPORATION	EQUITY	29264A206	225	4,719	SH	SOLE	1
ENERGEN CORP.	EQUITY	29265N108	71	2,037	SH	SOLE	1
ENERGIZER HOLDINGS INC	EQUITY	29266R108	8000	128,678	SH	SOLE	1
ENERGY CONVERSION DEVICES, INC	EQUITY	292659109	357	15,957	SH	SOLE	1
ENERGY EAST CORP	EQUITY	29266M109	7711	266,096	SH	SOLE	1
ENERGY PARTNERS LTD	EQUITY	29270U105	605	23,076	SH	SOLE	1
ENERGYSOUTH INC	EQUITY	292970100	130	4,698	SH	SOLE	1
ENERSIS SA ADR	EQUITY	29274F104	4745	454,510	SH	SOLE	1
ENERSYS	EQUITY	29275Y102	433	31,780	SH	SOLE	1
ENGELHARD CORP	EQUITY	292845104	4	149	SH	DEFINED	2
ENGELHARD CORP.	EQUITY	292845104	1586	55,553	SH	SOLE	1
ENGINEERED SUPPORT SYS COM	EQUITY	292866100	2	64745	SH	SOLE	3
ENGINEERED SUPPORT SYSTEMS	EQUITY	292866100	1025	28,615	SH	SOLE	1
ENNIS INC	EQUITY	293389102	318	17,559	SH	SOLE	1
ENPRO INDUSTRIES INC	EQUITY	29355X107	417	14,457	SH	SOLE	1
ENSCO INTERNATIONAL, INC.	EQUITY	26874Q100	9776	273,449	SH	SOLE	1
ENSCO INTL INC	EQUITY	26874Q100	43	1,195	SH	DEFINED	2
ENSCO INTL INC COM	EQUITY	26874Q100	1	39854	SH	SOLE	3
ENSTAR GROUP INC	EQUITY	29358R107	148	2,245	SH	SOLE	1
ENTEGRIS INC	EQUITY	29362U104	411	41,550	SH	SOLE	1
ENTERCOM COMMUNICATIONS CORP.	EQUITY	293639100	3332	100,102	SH	SOLE	1
ENERGY ARKANSAS INC	EQUITY	29364G103	6929	91,714	SH	SOLE	1
ENERGY CORP NEW	EQUITY	29364G103	20	264	SH	DEFINED	2
ENTERPRISE FINANCIAL SERVICE	EQUITY	293712105	127	5,349	SH	SOLE	1
Enterprise Prod Partners	EQUITY	293792107	2367	88,350	SH	SOLE	4
ENTERTAINMENT PROPERTIES TRUST	EQUITY	29380T105	888	19,309	SH	SOLE	1
ENTRAVISION COMMUNIC	EQUITY	29382R107	412	52,880	SH	SOLE	1
ENTRUST TECHNOLOGIES INC.	EQUITY	293848107	205	42,809	SH	SOLE	1
ENZO BIOCHEM, INC.	EQUITY	294100102	340	18,977	SH	SOLE	1
ENZON PHARMACEUTICALS INC	EQUITY	293904108	196	30,298	SH	SOLE	1
EOG RESOURCES INC	EQUITY	26875P101	6149	108,252	SH	SOLE	1
EOG RESOURCES INC	EQUITY	26875P101	9178	161,590	SH	DEFINED	2
EON LABS INC	EQUITY	29412E100	3031	98,933	SH	SOLE	1
EPICOR SOFTWARE CORPORATION	EQUITY	29426L108	483	36,610	SH	SOLE	1
EPIQ SYSTEMS INC	EQUITY	26882D109	150	9,173	SH	SOLE	1
EPIX PHARMACEUTICAL INC	EQUITY	26881Q101	142	16,066	SH	SOLE	1
EQUIFAX INC	EQUITY	294429105	6	164	SH	DEFINED	2
EQUIFAX, INC.	EQUITY	294429105	2119	59,328	SH	SOLE	1
EQUINIX INC	EQUITY	29444U502	462	10,661	SH	SOLE	1
EQUITABLE RESOURCES, INC.	EQUITY	294549100	7460	109,706	SH	SOLE	1
EQUITY INNS, INC.	EQUITY	294703103	546	41,062	SH	SOLE	1
EQUITY LIFESTYLE PROPERTIES	EQUITY	29472R108	580	14,598	SH	SOLE	1
EQUITY OFFICE PPTYS TR	EQUITY	294741103	16	488	SH	DEFINED	2
EQUITY OFFICE PPTYS TR COM	EQUITY	294741103	1	28550	SH	SOLE	3
EQUITY OFFICE PROPERTIES TRUST	EQUITY	294741103	7149	215,971	SH	SOLE	1
EQUITY ONE INC	EQUITY	294752100	639	28,129	SH	SOLE	1
EQUITY RESIDENT PPTYS SH BEN I	EQUITY	29476L107	1	20150	SH	SOLE	3
EQUITY RESIDENTIAL	EQUITY	29476L107	5597	152,011	SH	SOLE	1
ERESEARCHTECHNOLOGY IN	EQUITY	29481V108	467	34,876	SH	SOLE	1
ERICSSON 9LM0 TEL-SP ADR	EQUITY	294821608	26568	831,540	SH	SOLE	1

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

ERIE INDEMNITY COMPA	EQUITY	29530P102	40	733	SH	SOLE	1
ESCALADE INC	EQUITY	296056104	75	5,436	SH	SOLE	1
ESCO ELECTRONICS CORP	EQUITY	296315104	885	8,778	SH	SOLE	1
ESCO TECHNOLOGIES INC COM	EQUITY	296315104	1	5300	SH	SOLE	3
ESPEED INC	EQUITY	296643109	129	14,461	SH	SOLE	1
ESSEX CORP	EQUITY	296744105	270	11,817	SH	SOLE	1
ESSEX CORP COM	EQUITY	296744105	2	69000	SH	SOLE	3
ESSEX PROPERTY TRUST, INC.	EQUITY	297178105	181	2,181	SH	SOLE	1
ESTEE LAUDER COMPANIES-CL A	EQUITY	518439104	93	2,389	SH	SOLE	1
ESTERLINE TECHNOLOGIES CORP.	EQUITY	297425100	695	17,331	SH	SOLE	1
ETHAN ALLEN INTERIOR	EQUITY	297602104	808	24,114	SH	SOLE	1
EUROBANCSHARES INC	EQUITY	298716101	102	6,379	SH	SOLE	1
EURONET WORLDWIDE INC	EQUITY	298736109	624	21,462	SH	SOLE	1
EURONET WORLDWIDE INC COM	EQUITY	298736109	7	245300	SH	SOLE	3
EVEREST RE GROUP, LTD	EQUITY	G3223R108	9328	100,300	SH	SOLE	1
EVERGREEN SOLAR INC	EQUITY	30033R108	175	27,287	SH	SOLE	1
EXAR CORP.	EQUITY	300645108	430	28,866	SH	SOLE	1
EXCEL TECHNOLOGY	EQUITY	30067T103	202	8,327	SH	SOLE	1
EXELIXIS, INC.	EQUITY	30161Q104	392	52,712	SH	SOLE	1
EXELON CORP	EQUITY	30161N101	41	805	SH	DEFINED	2
EXELON CORP	EQUITY	30161N101	14839	289,095	SH	SOLE	1
EXIDE TECHNOLOGIES	EQUITY	302051206	97	20,070	SH	SOLE	1
EXIDE TECHNOLOGIES-CW11	EQUITY	302051123	25	50,176	SH	SOLE	1
EXPEDITORS INTERNATIONAL OF WA	EQUITY	302130109	9912	198,992	SH	SOLE	1
EXPONENT INC	EQUITY	30214U102	158	5,511	SH	SOLE	1
EXPRESS SCRIPTS INC	EQUITY	302182100	2	33288	SH	SOLE	3
EXPRESS SCRIPTS INC	EQUITY	302182100	10	192	SH	DEFINED	2
EXPRESS SCRIPTS, INC.	EQUITY	302182100	5124	102,522	SH	SOLE	1
EXPRESSJET HOLDINGS IN	EQUITY	30218U108	257	30,218	SH	SOLE	1
EXTRA SPACE STORAGE INC	EQUITY	30225T102	332	23,192	SH	SOLE	1
EXTREME NETWORK INC	EQUITY	30226D106	343	84,180	SH	SOLE	1
EXXON MOBIL CORP	EQUITY	30231G102	13773	239,652	SH	DEFINED	2
EXXON MOBIL CORP.	EQUITY	30231G102	259200	4,510,173	SH	SOLE	1
ExxonMobil Corp	EQUITY	30231G102	2586	45,000	SH	SOLE	4
EYETECH PHARMACEUTICALS INC	EQUITY	302297106	296	23,397	SH	SOLE	1
F N B CORP VA	EQUITY	302930102	141	5,031	SH	SOLE	1
F5 NETWORKS INC	EQUITY	315616102	3194	67,579	SH	SOLE	1
FACTSET RESEARCH SYSTEMS, INC.	EQUITY	303075105	850	23,711	SH	SOLE	1
FAIR ISSAC CORP	EQUITY	303250104	4439	121,612	SH	SOLE	1
FAIRCHILD SEMICONDUCTOR CORP.	EQUITY	303726103	4363	295,790	SH	SOLE	1
FAIRPOINT COMMUNICATIONS INC	EQUITY	305560104	303	18,750	SH	SOLE	1
FALCONSTOR SOFTWARE INC	EQUITY	306137100	109	16,692	SH	SOLE	1
FAMILY DLR STORES INC	EQUITY	307000109	5	201	SH	DEFINED	2
FAMILY DOLLAR STORES, INC.	EQUITY	307000109	2065	79,126	SH	SOLE	1
FARGO ELECTRONICS	EQUITY	30744P102	174	8,729	SH	SOLE	1
FARMER BROS. CO.	EQUITY	307675108	104	4,652	SH	SOLE	1
FARMERS CAPITAL BANK CORP	EQUITY	309562106	146	4,207	SH	SOLE	1
FARO TECHNOLOGIES INC	EQUITY	311642102	213	7,826	SH	SOLE	1
FASTENAL CO.	EQUITY	311900104	7822	127,699	SH	SOLE	1
FAVRILLE INC COM	EQUITY	312088404	1	236600	SH	SOLE	3
FBL FINANCIAL GROUP, INC., CLASS A	EQUITY	30239F106	248	8,965	SH	SOLE	1
FEDERAL AGRIC MTG CORP	EQUITY	313148306	167	7,572	SH	SOLE	1
FEDERAL HOME LN MTG CORP	EQUITY	313400301	54	821	SH	DEFINED	2
FEDERAL NATIONAL MORTGAGE ASSO	EQUITY	313586109	38386	657,291	SH	SOLE	1
FEDERAL NATL MTG ASSN	EQUITY	313586109	7730	132,359	SH	DEFINED	2
FEDERAL REALTY INVESTMENT TR.	EQUITY	313747206	295	4,996	SH	SOLE	1

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

FEDERAL REALTY INVT TR SH BEN	EQUITY	313747206		3680	SH	SOLE	3
FEDERAL SIGNAL CORP.	EQUITY	313855108	1865	119,527	SH	SOLE	1
FEDERATED DEPT STORES INC	EQUITY	31410H101	15	202	SH	DEFINED	2
FEDERATED DEPT STORES, INC.	EQUITY	31410H101	12961	102,342	SH	SOLE	1
FEDERATED INVESTORS	EQUITY	314211103	2654	88,426	SH	SOLE	1
FEDERATED INVS INC PA	EQUITY	314211103	4	122	SH	DEFINED	2
FEDEX CORP	EQUITY	31428X106	29	363	SH	DEFINED	2
FEDEX CORPORATION	EQUITY	31428X106	10573	130,513	SH	SOLE	1
FEI COMPANY	EQUITY	30241L109	376	16,499	SH	SOLE	
FELCOR LODGING TRUST, INC.	EQUITY	31430F101	552	38,153	SH	SOLE	
FERRO CORP.	EQUITY	315405100	2056	103,547	SH	SOLE	
FIDELITY BANKSHARES INC	EQUITY	31604Q107	411	15,496	SH	SOLE	
FIDELITY NATIONAL FINANCIAL	EQUITY	316326107	11136	312,016	SH	SOLE	
FIELDSTONE INVESTMENT CORP	EQUITY	31659U300	4509	313,096	SH	SOLE	
FIFTH THIRD BANCORP	EQUITY	316773100	26	631	SH	DEFINED	
FIFTH THIRD BANCORP	EQUITY	316773100	9279	225,391	SH	SOLE	
FILENET CORP.	EQUITY	316869106	711	28,280	SH	SOLE	
FINANCIAL FEDERAL CORP.	EQUITY	317492106	465	12,033	SH	SOLE	
FINCANCIAL INSTITUTIONS INC	EQUITY	317585404	112	6,241	SH	SOLE	
FINISAR CORPORATION	EQUITY	31787A101	137	130,552	SH	SOLE	
FINISH LINE INC	EQUITY	317923100	4948	261,500	SH	DEFINED	
FINISH LINE, INC.	EQUITY	317923100	550	29,075	SH	SOLE	
FIRST ACCEPTANCE CORP	EQUITY	318457108	111	11,733	SH	SOLE	
FIRST ADVANTAGE CORP-CL A	EQUITY	31845F100	56	2,372	SH	SOLE	
FIRST AMERICAN CAP TRUST CLASS A	EQUITY	318522307	6233	155,284	SH	SOLE	
FIRST BANCORP NORTH CAROLINA	EQUITY	318910106	174	7,864	SH	SOLE	
FIRST BANCORP/PUERTO RICO	EQUITY	318672102	949	23,642	SH	SOLE	
FIRST BUSEY CORP	EQUITY	319383105	187	9,662	SH	SOLE	
FIRST CASH FINL SVCS INC	EQUITY	31942D107	189	8,822	SH	SOLE	
FIRST CHARTER CORP.	EQUITY	319439105	461	20,990	SH	SOLE	
FIRST CITIZENS BANCSHARES, INC CLASS	EQUITY	31946M103	602	4,166	SH	SOLE	
FIRST CMNTY BANCORP CA	EQUITY	31983B101	429	9,042	SH	SOLE	
FIRST COMMONWEALTH FINANCIAL	EQUITY	319829107	662	48,300	SH	SOLE	
FIRST COMMUNITY BANCSHARES INC	EQUITY	31983A103	226	6,961	SH	SOLE	
FIRST DATA CORP	EQUITY	319963104	38	936	SH	DEFINED	
FIRST DATA CORP.	EQUITY	319963104	18270	455,154	SH	SOLE	
FIRST DEFIANCE FINL CO	EQUITY	32006W106	130	4,854	SH	SOLE	
FIRST FINANCIAL BANCORP	EQUITY	320209109	460	24,343	SH	SOLE	
FIRST FINANCIAL BANKSHARES	EQUITY	32020R109	430	12,707	SH	SOLE	
FIRST FINANCIAL CORP.	EQUITY	320218100	268	9,321	SH	SOLE	
FIRST FINANCIAL HOLDINGS, INC.	EQUITY	320239106	255	8,533	SH	SOLE	
FIRST HORIZON NATIONAL CORP	EQUITY	320517105	2408	57,072	SH	SOLE	
FIRST HORIZON NATL CORP	EQUITY	320517105	6	150	SH	DEFINED	
FIRST HORIZON PHARMACEUTICAL	EQUITY	32051K106	363	19,079	SH	SOLE	
FIRST INDIANA CORP.	EQUITY	32054R108	219	7,386	SH	SOLE	
FIRST INDUSTRIAL REALITY TRUST	EQUITY	32054K103	1305	32,707	SH	SOLE	
FIRST MARBLEHEAD CORP/THE	EQUITY	320771108	20	562	SH	SOLE	
FIRST MERCHANTS CORP.	EQUITY	320817109	318	12,779	SH	SOLE	
FIRST MIDWEST BANCORP, INC.	EQUITY	320867104	1107	31,568	SH	SOLE	
FIRST NIAGARA FINANCIAL GRP	EQUITY	33582V108	1165	79,870	SH	SOLE	
FIRST OAK BROOK BANCSH	EQUITY	335847208	129	4,575	SH	SOLE	
FIRST PLACE FINANCIAL CORP	EQUITY	33610T109	208	10,351	SH	SOLE	
FIRST POTOMAC REALTY TRUST	EQUITY	33610F109	282	11,366	SH	SOLE	
FIRST REGIONAL BANCORP/CAL	EQUITY	33615C101	111	1,673	SH	SOLE	
FIRST REPUBLIC BANK	EQUITY	336158100	528	14,954	SH	SOLE	
FIRST SOUTH BANCORP IN	EQUITY	33646W100	106	3,351	SH	SOLE	
FIRST ST BANCORPORATIO	EQUITY	336453105	205	10,604	SH	SOLE	

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

FIRSTENERGY CORP	EQUITY	337932107	19	405	SH	DEFINED
FIRSTENERGY CORP.	EQUITY	337932107	6855	142,485	SH	SOLE
FIRSTFED FINANCIAL CORP.	EQUITY	337907109	681	11,421	SH	SOLE
FIRSTMERIT CORP.	EQUITY	337915102	4233	162,125	SH	SOLE
FISERV INC	EQUITY	337738108	10	232	SH	DEFINED
FISERV, INC.	EQUITY	337738108	5486	127,899	SH	SOLE
FISHER COMMUNICATIONS INC	EQUITY	337756209	216	4,568	SH	SOLE
FISHER SCIENTIFIC INTL COM NEW	EQUITY	338032204	3	53804	SH	SOLE
FISHER SCIENTIFIC INTL INC	EQUITY	338032204	1281	19,743	SH	DEFINED
FISHER SCIENTIFIC INT'L., INC.	EQUITY	338032204	5911	91,085	SH	SOLE
FLAGSTAR BANCORP, INC.	EQUITY	337930101	7822	413,229	SH	SOLE
FLANDERS CORP COM	EQUITY	338494107	1	126700	SH	SOLE
FLANDERS CORPORATION	EQUITY	338494107	82	9,068	SH	SOLE
FLEETWOOD ENTERPRISES, INC.	EQUITY	339099103	390	38,385	SH	SOLE
FLEXTRONICS INTERNATIONAL LTD	EQUITY	Y2573F102	540	40,850	SH	SOLE
FLIR SYSTEMS INC (USD)	EQUITY	302445101	43	1,438	SH	SOLE
FLORIDA EAST COAST INDUSTRIES	EQUITY	340632108	969	22,380	SH	SOLE
FLORIDA ROCK INDUSTRIES, INC.	EQUITY	341140101	46	633	SH	SOLE
FLOWERS FOODS INC	EQUITY	343498101	816	23,087	SH	SOLE
FLOWSERVE CORP.	EQUITY	34354P105	4133	136,584	SH	SOLE
FLUOR CORP	EQUITY	343412102	15647	271,691	SH	SOLE
FLUOR CORP NEW	EQUITY	343412102	6	105	SH	DEFINED
FLUSHING FINANCIAL CORP	EQUITY	343873105	244	13,278	SH	SOLE
FMC CORP.	EQUITY	302491303	3803	67,743	SH	SOLE
FMC TECHNOLOGIES INC	EQUITY	30249U101	3978	124,435	SH	SOLE
FNB CORP.	EQUITY	302520101	764	38,858	SH	SOLE
FOOT LOCKER INC	EQUITY	344849104	7692	282,586	SH	SOLE
FORD MOTOR CO.	EQUITY	345370860	8144	795,323	SH	SOLE
FORD MOTOR COMPANY	CorpBond	345395206	2884	71,500	SH	SOLE
FOREST CITY ENTERPRISES, INC. CLASS A	EQUITY	345550107	41	584	SH	SOLE
FOREST LABORATORIES, INC.	EQUITY	345838106	50835	1,308,502	SH	SOLE
FOREST LABS INC	EQUITY	345838106	16	415	SH	DEFINED
FOREST OIL CORP	EQUITY	346091705	4273	101,733	SH	SOLE
FORMFACTOR INC	EQUITY	346375108	617	23,368	SH	SOLE
FORRESTER RESEARCH, INC.	EQUITY	346563109	160	8,948	SH	SOLE
FORTUNE BRANDS INC	EQUITY	349631101	3408	38,374	SH	DEFINED
FORTUNE BRANDS, INC.	EQUITY	349631101	6315	71,120	SH	SOLE
FORWARD AIR CORP	EQUITY	349853101	631	22,325	SH	SOLE
FOSSIL, INC.	EQUITY	349882100	759	33,437	SH	SOLE
FOUNDATION COAL HOLDINGS INC	EQUITY	35039W100	425	16,401	SH	SOLE
FOUNDRY NETWORKS INC	EQUITY	35063R100	729	84,539	SH	SOLE
FOXHOLLOW TECHNOLOGIES INC	EQUITY	35166A103	367	9,592	SH	SOLE
FPIC INS GROUP INC	EQUITY	302563101	206	7,020	SH	SOLE
FPL GROUP INC	EQUITY	302571104	6821	162,176	SH	DEFINED
FPL GROUP, INC.	EQUITY	302571104	7125	169,396	SH	SOLE
FRANKLIN BANK CORP	EQUITY	352451108	4448	237,100	SH	DEFINED
FRANKLIN BANK CORP/HOUSTON	EQUITY	352451108	262	13,957	SH	SOLE
FRANKLIN ELECTRIC CO., INC.	EQUITY	353514102	593	15,349	SH	SOLE
FRANKLIN RES INC	EQUITY	354613101	19	242	SH	DEFINED
FRANKLIN RESOURCES, INC.	EQUITY	354613101	6560	85,222	SH	SOLE
FREDDIE MAC	EQUITY	313400301	87213	1,632,071	SH	SOLE
FRED'S INC.	EQUITY	356108100	456	27,502	SH	SOLE
FREEMPORT MCMORAN COPPER +	EQUITY	35671D857	8	223	SH	DEFINED
FREEMPORT-MCMORAN COPPER & GOLD CLASS	EQUITY	35671D857	6714	179,322	SH	SOLE
FREESCALE SEMICONDUCTOR IN	EQUITY	35687M206	10	483	SH	DEFINED

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

FREESCALE SEMICONDUCTOR-B	EQUITY	35687M206	3907	184,453	SH	SOLE
FREIGHTCAR AMERICA INC	EQUITY	357023100	115	5,783	SH	SOLE
FREMONT GENERAL CORP.	EQUITY	357288109	1091	44,844	SH	SOLE
FRIEDMAN BILLINGS RAMSEY-A	EQUITY	358434108	18598	1,300,560	SH	SOLE
FRONTIER AIRLINES, INC.	EQUITY	359065109	254	24,627	SH	SOLE
FRONTIER FINANCIAL CORP.	EQUITY	35907K105	430	17,013	SH	SOLE
FRONTIER OIL CORP.	EQUITY	35914P105	1111	37,856	SH	SOLE
FROZEN FOOD EXPRESS INDS	EQUITY	359360104	117	10,353	SH	SOLE
FTD GROUP INC	EQUITY	30267U108	104	9,196	SH	SOLE
FTI CONSULTING INC	EQUITY	302941109	623	29,793	SH	SOLE
FUELCELL ENERGY INC	EQUITY	35952H106	340	33,287	SH	SOLE
FULTON FIN CORP	EQUITY	360271100	79	4,369	SH	SOLE
FURNITURE BRANDS INTERNATIONAL	EQUITY	360921100	2774	128,367	SH	SOLE
FX ENERGY INC	EQUITY	302695101	264	23,935	SH	SOLE
G & K SERVICES, INC. CLASS A	EQUITY	361268105	505	13,387	SH	SOLE
GABELLI ASSET MANAGEMENT, INC.	EQUITY	36239Y102	218	4,931	SH	SOLE
GABLES RESIDENTIAL TRUST	EQUITY	362418105	5196	120,192	SH	SOLE
GALLAGHER, ARTHUR J & CO	EQUITY	363576109	29098	1,072,525	SH	SOLE
GAMESTOP CORP-CL B	EQUITY	36466R200	937	31,325	SH	SOLE
GANNETT CO., INC.	EQUITY	364730101	7646	107,494	SH	SOLE
GANNETT INC	EQUITY	364730101	22	304	SH	DEFINED
GAP INC	EQUITY	364760108	59	2,996	SH	DEFINED
GAP, INC.	EQUITY	364760108	6537	330,971	SH	SOLE
GARDNER DENVER, INC.	EQUITY	365558105	608	17,343	SH	SOLE
GARMIN LTD	EQUITY	G37260109	286	6,700	SH	SOLE
GARTNER INC. CLASS A	EQUITY	366651107	2040	192,083	SH	SOLE
GASCO ENERGY INC	EQUITY	367220100	164	44,355	SH	SOLE
GATEWAY INC	EQUITY	367626108	1	365	SH	DEFINED
GATEWAY, INC.	EQUITY	367626108	1010	306,024	SH	SOLE
GATX CORP.	EQUITY	361448103	4112	119,195	SH	SOLE
GAYLORD ENTERTAINMENT CO.	EQUITY	367905106	1289	27,726	SH	SOLE
GB&T BANCSHARES INC	EQUITY	361462104	208	8,757	SH	SOLE
GCI, INC.	EQUITY	369385109	378	38,291	SH	SOLE
GEHL COMPANY	EQUITY	368483103	182	4,671	SH	SOLE
GEMSTAR-TV GUIDE INTERNATIONAL	EQUITY	36866W106	611	170,104	SH	SOLE
GEN PROBE INC NEW	EQUITY	36866T103	362	10,000	SH	DEFINED
GENCORP, INC.	EQUITY	368682100	725	37,618	SH	SOLE
GENENTECH INC	EQUITY	368710406	12221	152,210	SH	DEFINED
GENENTECH, INC.	EQUITY	368710406	2891	36,014	SH	SOLE
GENERAL BINDING CORP	EQUITY	369154109	94	4,300	SH	SOLE
GENERAL CABLE CORP.	EQUITY	369300108	405	27,315	SH	SOLE
General Dynamics	EQUITY	369550108	2739	25,000	SH	SOLE
GENERAL DYNAMICS CORP	EQUITY	369550108	12568	114,738	SH	DEFINED
GENERAL DYNAMICS CORP.	EQUITY	369550108	9737	88,892	SH	SOLE
General Elec Co	EQUITY	369604103	1906	55,000	SH	SOLE
GENERAL ELEC CO	EQUITY	369604103	34942	1,008,410	SH	DEFINED
GENERAL ELECTRIC CO.	EQUITY	369604103	317507	9,163,263	SH	SOLE
GENERAL GROWTH PTYS COM	EQUITY	370021107	1	15769	SH	SOLE
GENERAL GROWTH PROPE	EQUITY	370021107	885	21,537	SH	SOLE
GENERAL MILLS, INC.	EQUITY	370334104	31381	670,675	SH	SOLE
GENERAL MLS INC	EQUITY	370334104	21	445	SH	DEFINED
GENERAL MOTORS	CorpBond	370442733	2973	159,000	SH	SOLE

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

GENERAL MOTORS CORP.	EQUITY	370442105	8796	258,702	SH	SOLE
GENERAL MTRS CORP	EQUITY	370442105	10016	294,588	SH	DEFINED
GENESCO, INC.	EQUITY	371532102	578	15,593	SH	SOLE
GENESEE & WYO INC	EQUITY	371559105	437	16,077	SH	SOLE
GENESIS HEALTHCARE CORP	EQUITY	37184D101	634	13,692	SH	SOLE
GENESIS MICROCHIP INC	EQUITY	37184C103	426	23,097	SH	SOLE
GENITOPE CORP	EQUITY	37229P507	211	16,468	SH	SOLE
GEN-PROBE INC	EQUITY	36866T103	3295	90,948	SH	SOLE
GENTEX CORP.	EQUITY	371901109	5111	280,834	SH	SOLE
GENTIVA HEALTH SERVICES	EQUITY	37247A102	288	16,124	SH	SOLE
GENUINE PARTS CO	EQUITY	372460105	11006	267,863	SH	DEFINED
GENUINE PARTS CO.	EQUITY	372460105	3297	80,239	SH	SOLE
GENWORTH FINANCIAL INC-CL A	EQUITY	37247D106	178	5,884	SH	SOLE
GENZYME CORP	EQUITY	372917104	9582	159,457	SH	SOLE
GENZYME CORP	EQUITY	372917104	16351	272,103	SH	DEFINED
GENZYME CORP COM	EQUITY	372917104	1	21,537	SH	SOLE
GEO GROUP INC	EQUITY	36159R103	165	6,597	SH	SOLE
GEORGIA GULF CORP.	EQUITY	373200203	732	23,563	SH	SOLE
GEORGIA PAC CORP	EQUITY	373298108	10	313	SH	DEFINED
GEORGIA-PACIFIC CORP.	EQUITY	373298108	3805	119,656	SH	SOLE
GERON CORP	EQUITY	374163103	296	38,295	SH	SOLE
GETTY IMAGES INC COM	EQUITY	374276103	3	36,954	SH	SOLE
GETTY IMAGES, INC.	EQUITY	374276103	77	1,041	SH	SOLE
GETTY REALTY CORP.	EQUITY	374297109	535	19,314	SH	SOLE
GEVITY HR INC	EQUITY	374393106	383	19,109	SH	SOLE
GFI GROUP INC	EQUITY	361652209	144	4,048	SH	SOLE
GFI GROUP INC COM	EQUITY	361652209	4	10,300	SH	SOLE
GIANT INDUSTRIES INC	EQUITY	374508109	333	9,250	SH	SOLE
GIBRALTAR INDUSTRIES INC	EQUITY	374689107	307	16,640	SH	SOLE
GILEAD SCIENCES INC	EQUITY	375558103	12618	286,843	SH	DEFINED
GILEAD SCIENCES, INC.	EQUITY	375558103	63208	1,436,869	SH	SOLE
GILLETTE CO	EQUITY	375766102	61	1,200	SH	DEFINED
GILLETTE CO.	EQUITY	375766102	31394	620,059	SH	SOLE
GLACIER BANCORP, INC.	EQUITY	37637Q105	564	21,570	SH	SOLE
GLADSTONE CAPITAL CORP	EQUITY	376535100	183	7,805	SH	SOLE
GLATFELTER, P.H. CO.	EQUITY	377316104	1203	96,979	SH	SOLE
GLENAYRE TECHNOLOGIES INC	EQUITY	377899109	174	46,232	SH	SOLE
GLENBOROUGH REALITY TRUST, INC	EQUITY	37803P105	508	24,672	SH	SOLE
GLIMCHER REALITY TRUST	EQUITY	379302102	1228	44,248	SH	SOLE
GLOBAL IMAGING SYSTEMS, INC.	EQUITY	37934A100	517	16,213	SH	SOLE
GLOBAL INDUSTRIES INC	EQUITY	379336100	3631	427,200	SH	DEFINED
GLOBAL INDUSTRIES LT	EQUITY	379336100	486	57,199	SH	SOLE
GLOBAL PAYMENTS INC.	EQUITY	37940X102	39	582	SH	SOLE
GLOBAL POWER EQUIPME	EQUITY	37941P108	196	24,697	SH	SOLE
GLOBAL SANTAFE CORP	EQUITY	G3930E101	32	700	SH	DEFINED
GLOBAL SIGNAL INC	EQUITY	37944Q103	12	311	SH	SOLE
GLOBETEL COMMUNICATIONS CORP	EQUITY	37958F209	123	44,075	SH	SOLE
GMH COMMUNITIES TRUST	EQUITY	36188G102	320	23,133	SH	SOLE
GOL LINHAS AREAS INTEL ADR	EQUITY	38045R107	2155	71,700	SH	SOLE
GOLD BANK CORP., INC.	EQUITY	379907108	394	27,053	SH	SOLE
GOLD KIST INC	EQUITY	380614107	768	35,578	SH	SOLE
GOLDCORP INC.	EQUITY	380956409	5785	363,775	SH	Defined
GOLDEN TELECOM INC	EQUITY	38122G107	1014	33,036	SH	SOLE
GOLDEN WEST FINANCIAL CORP.	EQUITY	381317106	7865	122,168	SH	SOLE
GOLDEN WEST FINL CORP DEL	EQUITY	381317106	8580	84,230	SH	DEFINED
GOLDMAN SACHS GROUP INC	EQUITY	38141G104	33892	332,209	SH	SOLE

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

GOODRICH CORP	EQUITY	382388106	6150	150,145	SH	DEFINED
GOODRICH CORP.	EQUITY	382388106	2235	54,575	SH	SOLE
GOODRICH PETROLEUM CORP	EQUITY	382410405	146	7,070	SH	SOLE
GOODYEAR TIRE & RUBBER CO.	EQUITY	382550101	2342	157,185	SH	SOLE
GOODYEAR TIRE AND RUBBER	EQUITY	382550101	3	219	SH	DEFINED
GOODYS FAMILY CLOTHING	EQUITY	382588101	96	12,969	SH	SOLE
GORMAN RUPP CO COM	EQUITY	383082104	135	6,324	SH	SOLE
GOVERNMENT PROPERTIES TRUST	EQUITY	38374W107	139	14,300	SH	SOLE
GPO TELEVISA SA ADR-REPR 20	EQUITY	40049J206	3389	54,580	SH	SOLE
GRACE, W.R. & CO.	EQUITY	38388F108	360	46,218	SH	SOLE
GRACO, INC.	EQUITY	384109104	4243	124,535	SH	SOLE
GRAFTECH INTERNATIONAL LTD	EQUITY	384313102	290	67,422	SH	SOLE
GRAINGER W W INC	EQUITY	384802104	6	102	SH	DEFINED
GRAMERCY CAPITAL CORP	EQUITY	384871109	231	9,458	SH	SOLE
GRANITE CONSTRUCTION, INC.	EQUITY	387328107	2530	90,018	SH	SOLE
GRANT PRIDECO INC	EQUITY	38821G101	238	8,785	SH	DEFINED
GRANT PRIDECO INC	EQUITY	38821G101	5927	224,082	SH	SOLE
GRAPHIC PACKAGING CORP	EQUITY	388688103	164	44,999	SH	SOLE
GRAY TELEVISION INC	EQUITY	389375106	360	29,871	SH	SOLE
GREAT AMERICAN FINANCIAL RES	EQUITY	389915109	116	5,846	SH	SOLE
GREAT ATLANTIC & PACIFIC TEA	EQUITY	390064103	351	12,072	SH	SOLE
GREAT LAKES CHEM CORP.	EQUITY	390568103	1838	58,403	SH	SOLE
GREAT LAKES CHEMICAL CORP	EQUITY	390568103	2	68	SH	DEFINED
GREAT PLAINS ENERGY INC	EQUITY	391164100	5523	173,174	SH	SOLE
GREAT SOUTHERN BANCORP, INC.	EQUITY	390905107	225	7,191	SH	SOLE
GREAT WOLF RESORTS INC	EQUITY	391523107	360	17,602	SH	SOLE
GREATER BAY BANCORP	EQUITY	391648102	3327	126,346	SH	SOLE
GREEN MOUNTAIN COFFEE ROASTE	EQUITY	393122106	104	3,050	SH	SOLE
GREENBRIER COMPANIES INC	EQUITY	393657101	116	4,293	SH	SOLE
GREENE COUNTY BANCSHARES INC	EQUITY	394361208	123	4,503	SH	SOLE
GREENFIELD ONLINE	EQUITY	395150105	138	11,386	SH	SOLE
GREENHILL & CO INC	EQUITY	395259104	335	8,266	SH	SOLE
GREENHILL & CO INC COM	EQUITY	395259104	4	96948	SH	SOLE
GREIF INC CL A	EQUITY	397624107	651	10,652	SH	SOLE
GREY WOLF, INC.	EQUITY	397888108	977	131,846	SH	SOLE
GRIFFON CORP.	EQUITY	398433102	447	20,133	SH	SOLE
GROUP 1 AUTOMOTIVE, INC.	EQUITY	398905109	348	14,481	SH	SOLE
GRUPO AEROPORTUARIO SUR ADR	EQUITY	40051E202	2437	76,500	SH	SOLE
GSI COMMERCE INC	EQUITY	36238G102	358	21,363	SH	SOLE
GTECH HOLDINGS CORP.	EQUITY	400518106	6049	206,883	SH	SOLE
GTX INC	EQUITY	40052B108	52	5,248	SH	SOLE
GUESS? INC	EQUITY	401617105	184	11,117	SH	SOLE
GUIDANT CORP	EQUITY	401698105	26	391	SH	DEFINED
GUIDANT CORP.	EQUITY	401698105	11667	173,359	SH	SOLE
GUITAR CENTER, INC.	EQUITY	402040109	1043	17,868	SH	SOLE
GULF ISLAND FABRICATION, INC.	EQUITY	402307102	128	6,444	SH	SOLE
GULFMARK OFFSHORE, INC.	EQUITY	402629109	280	10,242	SH	SOLE
GYMBOREE CORP	EQUITY	403777105	4341	317,800	SH	DEFINED
GYMBOREE CORP.	EQUITY	403777105	294	21,540	SH	SOLE
H J HEINZ CO.	EQUITY	423074103	5629	158,927	SH	SOLE
H.B. FULLER CO.	EQUITY	359694106	678	19,894	SH	SOLE
HAEMONETICS CORP.	EQUITY	405024100	727	17,882	SH	SOLE
HAIN CELESTIAL GROUP INC	EQUITY	405217100	393	20,177	SH	SOLE
HALLIBURTON CO	EQUITY	406216101	137	2,860	SH	DEFINED
HALLIBURTON CO.	EQUITY	406216101	23751	496,677	SH	SOLE
HANCOCK HOLDING CO.	EQUITY	410120109	636	18,483	SH	SOLE

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

HANDLEMAN CO.	EQUITY	410252100	249	15,070	SH	SOLE
HANMI FINL CORP	EQUITY	410495105	460	27,565	SH	SOLE
HANOVER COMPRESSOR COMPANY	EQUITY	410768105	2226	193,412	SH	SOLE
HANSEN NATURAL CORP	EQUITY	411310105	437	5,154	SH	SOLE
HARBOR FLORIDA BANCSHARES	EQUITY	411901101	538	14,373	SH	SOLE
HARLAND, JOHN H. CO.	EQUITY	412693103	721	18,973	SH	SOLE
HARLEY DAVIDSON INC	EQUITY	412822108	17	344	SH	DEFINED
HARLEY-DAVIDSON FUNDING	EQUITY	412822108	6307	127,164	SH	SOLE
HARLEYSVILLE GROUP, INC.	EQUITY	412824104	191	9,153	SH	SOLE
HARLEYSVILLE NATIONAL CORP.	EQUITY	412850109	420	18,130	SH	SOLE
HARMAN INT'L INDUSTRIES, INC.	EQUITY	413086109	9367	115,129	SH	SOLE
HARMONIC INC.	EQUITY	413160102	244	50,497	SH	SOLE
HARRAH'S ENTERTAINMENT, INC.	EQUITY	413619107	19156	265,791	SH	SOLE
HARRAHS ENTMT INC	EQUITY	413619107	9039	125,418	SH	DEFINED
HARRAHS ENTMT INC COM	EQUITY	413619107	2	24180	SH	SOLE
HARRIS & HARRIS GROUP INC	EQUITY	413833104	142	11,916	SH	SOLE
HARRIS CORP DEL COM	EQUITY	413875105	1	45997	SH	SOLE
HARRIS CORP.	EQUITY	413875105	7507	240,516	SH	SOLE
HARRIS INTERACTIVE INC	EQUITY	414549105	172	35,354	SH	SOLE
HARSCO CORP.	EQUITY	415864107	4086	74,896	SH	SOLE
HART MARX	EQUITY	417119104	179	17,819	SH	SOLE
HARTE-HANKS COMMUNICATIONS	EQUITY	416196103	3790	127,491	SH	SOLE
HARTFORD FINANCIAL SVCS GR	EQUITY	416515104	26	353	SH	DEFINED
HARTFORD FINANCIAL SVCS GROUP	EQUITY	416515104	47344	633,117	SH	SOLE
HARVEST NATURAL RESOUR	EQUITY	41754V103	284	26,001	SH	SOLE
HASBRO INC	EQUITY	418056107	4	201	SH	DEFINED
HASBRO, INC.	EQUITY	418056107	1596	76,764	SH	SOLE
HAVERTY FURNITURE COMPANIES	EQUITY	419596101	199	13,445	SH	SOLE
HAWAIIAN ELECTRIC INDUSTRIES,	EQUITY	419870100	4950	184,632	SH	SOLE
HAYES LEMMERZ INTERNATIONAL	EQUITY	420781304	186	26,158	SH	SOLE
HCA INC	EQUITY	404119109	709	12,504	SH	DEFINED
HCA INC.	EQUITY	404119109	10215	180,252	SH	SOLE
HCC INSURANCE HOLDINGS, INC.	EQUITY	404132102	4768	125,897	SH	SOLE
HEADWATERS INC	EQUITY	42210P102	982	28,570	SH	SOLE
HEALTH CARE PPTY INVS COM	EQUITY	421915109		9400	SH	SOLE
HEALTH CARE PPTYS INVEST INC	EQUITY	421915109	355	13,135	SH	SOLE
Health Care Prop Investors	EQUITY	421915109	2434	90,000	SH	SOLE
HEALTH CARE REIT, INC.	EQUITY	42217K106	196	5,197	SH	SOLE
HEALTH MANAGEMENT ASSOC.	EQUITY	421933102	2925	111,737	SH	SOLE
HEALTH MGMT ASSOC	EQUITY	421933102	8	297	SH	DEFINED
HEALTH NET INC.	EQUITY	42222G108	7737	202,745	SH	SOLE
Healthcare Realty Trust	EQUITY	421946104	2510	65,000	SH	SOLE
HEALTHCARE REALTY TRUST, INC.	EQUITY	421946104	182	4,706	SH	SOLE
HEALTHCARE SVCS GRP IN	EQUITY	421906108	369	18,378	SH	SOLE
HEALTHEXTRAS INC	EQUITY	422211102	658	32,793	SH	SOLE
HEALTHEXTRAS INC COM	EQUITY	422211102	4	208800	SH	SOLE
HEALTHTRONICS SURGICAL	EQUITY	42222L107	304	23,375	SH	SOLE
HEARST-ARGYLE TELEVI	EQUITY	422317107	15	619	SH	SOLE
HEARTLAND EXPRESS, INC.	EQUITY	422347104	610	31,397	SH	SOLE
HEARTLAND FINANCIAL USA INC	EQUITY	42234Q102	143	7,325	SH	SOLE
HECLA MNG CO	EQUITY	422704106	373	81,790	SH	SOLE
HEICO CORP.	EQUITY	422806109	348	14,875	SH	SOLE
HEIDRICK & STRUGGLES INT'L	EQUITY	422819102	351	13,476	SH	SOLE
HEINZ H J CO	EQUITY	423074103	15	427	SH	DEFINED
HELIX TECHNOLOGY CORP.	EQUITY	423319102	240	18,042	SH	SOLE
HELMERICH & PAYNE, INC.	EQUITY	423452101	4325	92,185	SH	SOLE

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

HENRY JACK & ASSOCIATES	EQUITY	426281101	3567	194,819	SH	SOLE
HENRY SCHEIN INC	EQUITY	806407102	6481	156,099	SH	SOLE
HERCULES INC	EQUITY	427056106	2	137	SH	DEFINED
HERCULES, INC.	EQUITY	427056106	1872	132,294	SH	SOLE
HERITAGE COMMERCE CORP	EQUITY	426927109	150	8,197	SH	SOLE
HERITAGE PROPERTY INVESTMENT	EQUITY	42725M107	724	20,682	SH	SOLE
HERLEY INDS INC DEL	EQUITY	427398102	163	8,927	SH	SOLE
HERMAN MILLER, INC.	EQUITY	600544100	3903	126,559	SH	SOLE
HERSHA HOSPITALITY TRUST	EQUITY	427825104	134	14,018	SH	SOLE
HERSHEY CO / THE	EQUITY	427866108	1600	25,770	SH	DEFINED
HEWITT ASSOCIATES INC-CL A	EQUITY	42822Q100	22	821	SH	SOLE
HEWLETT PACKARD CO	EQUITY	428236103	116	4,948	SH	DEFINED
HEWLETT PACKARD CO.	EQUITY	428236103	39180	1,666,505	SH	SOLE
HEXCEL CORP.	EQUITY	428291108	548	32,364	SH	SOLE
HIBBETT SPORTING GOODS, INC.	EQUITY	428565105	592	15,645	SH	SOLE
HIBERNIA CORP	EQUITY	428656102	11878	358,000	SH	DEFINED
HIBERNIA CORP. CLASS A	EQUITY	428656102	11234	338,563	SH	SOLE
HIGHLAND HOSPITALITY CORP	EQUITY	430141101	319	30,506	SH	SOLE
HIGHWOODS PROPERTIES, INC.	EQUITY	431284108	4047	136,004	SH	SOLE
HILB, ROGAL & HAMILTON CO.	EQUITY	431294107	762	22,146	SH	SOLE
HILLENBRAND INDUSTRIES, INC.	EQUITY	431573104	5338	105,590	SH	SOLE
HILTON HOTELS CORP	EQUITY	432848109	4105	172,138	SH	SOLE
HILTON HOTELS CORP	EQUITY	432848109	10829	454,059	SH	DEFINED
HI-TECH PHARMACAL CO INC	EQUITY	42840B101	113	3,548	SH	SOLE
HNI CORP	EQUITY	404251100	4769	93,241	SH	SOLE
HOLLINGER INTERNATIONAL, INC.	EQUITY	435569108	408	40,779	SH	SOLE
HOLLY CORP.	EQUITY	435758305	706	15,123	SH	SOLE
HOLLYWOOD PARK, INC.	EQUITY	723456109	547	27,985	SH	SOLE
HOLOGIC INC	EQUITY	436440101	598	15,051	SH	SOLE
HOLOGIC INC COM	EQUITY	436440101	5	123473	SH	SOLE
HOME DEPOT INC	EQUITY	437076102	18536	476,486	SH	DEFINED
HOME DEPOT, INC.	EQUITY	437076102	47501	1,221,112	SH	SOLE
HOME PROPERTIES INC.	EQUITY	437306103	1033	24,023	SH	SOLE
HOMEBANC CORP/GA	EQUITY	43738R109	354	38,979	SH	SOLE
HOMESTORE.COM	EQUITY	437852106	207	101,730	SH	SOLE
HONEYWELL INTERNATIONAL INC.	EQUITY	438516106	13502	368,606	SH	SOLE
HONEYWELL INTL INC	EQUITY	438516106	38	1,026	SH	DEFINED
HOOKEER FURNITURE CORP	EQUITY	439038100	126	7,224	SH	SOLE
HOOPER HOLMES, INC.	EQUITY	439104100	187	45,075	SH	SOLE
HORACE MANN EDUCATORS CORP.	EQUITY	440327104	1994	105,925	SH	SOLE
HORIZON FINANCIAL CORP	EQUITY	44041F105	155	6,991	SH	SOLE
HORIZON HEALTH CORP	EQUITY	44041Y104	170	7,272	SH	SOLE
HORMEL FOODS CORP.	EQUITY	440452100	5546	189,075	SH	SOLE
HORNBECK OFFSHORE SERVICES	EQUITY	440543106	268	9,891	SH	SOLE
HORNBECK OFFSHORE SVCS COM	EQUITY	440543106	4	158100	SH	SOLE
HORNBECK OFFSHORE SVCS INC	EQUITY	440543106	3438	126,900	SH	DEFINED
HOSPIRA INC	EQUITY	441060100	17	423	SH	DEFINED
Hospira Inc	EQUITY	441060100	98	2,500	SH	SOLE
HOSPIRA INC	EQUITY	441060100	2843	72,899	SH	SOLE
HOSPITALITY PPTYS TR COM SH BE	EQUITY	44106M102		4810	SH	SOLE
HOSPITALITY PROPERTIES TRUST	EQUITY	44106M102	5583	126,679	SH	SOLE
HOST MARRIOTT CORP COM	EQUITY	44107p104		23530	SH	SOLE
HOT TOPIC INC	EQUITY	441339108	592	30,958	SH	SOLE
HOT TOPIC INC COM	EQUITY	441339108	1	53300	SH	SOLE
HOUSEVALUES INC	EQUITY	44183Y102	80	4,434	SH	SOLE
HOUSTON EXPLORATION COMPAN	EQUITY	442120101	1050	19,802	SH	SOLE

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

HOVNANIAN ENTER, INC. COM PAR \$0.01	EQUITY	442487203	5707	87,524	SH	SOLE
HRPT PROPERTIES TRUST	EQUITY	40426W101	245	19,686	SH	SOLE
HRPT TRUST	EQUITY	40426w101		14130	SH	SOLE
HUB GROUP INC-CL A	EQUITY	443320106	337	13,462	SH	SOLE
HUBBELL INC. CLASS B	EQUITY	443510201	4908	111,283	SH	SOLE
HUDSON CITY BANCORP	EQUITY	443683107	48	4,239	SH	SOLE
HUDSON HIGHLAND GROUP INC	EQUITY	443792106	222	14,241	SH	SOLE
HUGHES SUPPLY, INC.	EQUITY	444482103	1289	45,884	SH	SOLE
HUMAN GENOME SCIENCES, INC.	EQUITY	444903108	1045	90,236	SH	SOLE
HUMANA, INC.	EQUITY	444859102	3782	95,177	SH	SOLE
HUNGARIAN TELEPHONE & CABLE	EQUITY	445542103	46	2,672	SH	SOLE
HUNT JB TRANS SVC INC COM	EQUITY	445658107	2	94208	SH	SOLE
HUNTINGTON BANCSHARES INC	EQUITY	446150104	7	283	SH	DEFINED
HUNTINGTON BANCSHARES, INC.	EQUITY	446150104	2578	106,802	SH	SOLE
HUNTSMAN CORP	EQUITY	447011107	36	1,784	SH	SOLE
HURON CONSULTING GROUP INC	EQUITY	447462102	108	4,605	SH	SOLE
HUSDON UNITED BANCORP	EQUITY	444165104	1116	30,915	SH	SOLE
HUTCHINSON TECHNOLOGY COM	EQUITY	448407106	2	56590	SH	SOLE
HUTCHINSON TECHNOLOGY, INC.	EQUITY	448407106	672	17,451	SH	SOLE
HUTTIG BUILDING PRODUCTS INC.	EQUITY	448451104	106	9,708	SH	SOLE
HYDRIL	EQUITY	448774109	713	13,115	SH	SOLE
HYPERCOM CORP	EQUITY	44913M105	235	36,334	SH	SOLE
HYPERION SOLUTIONS CORP	EQUITY	44914M104	34	838	SH	SOLE
HYPERION SOLUTIONS CP COM	EQUITY	44914M104	1	34500	SH	SOLE
IAC/INTERACTIVECORP	EQUITY	44919P102	1095	45,590	SH	SOLE
IAMGOLD CORPORATION	EQUITY	450913108	4214	624,500	SH	Defined
IBERIABANK CORP	EQUITY	450828108	326	5,296	SH	SOLE
ICOS CORPORATION	EQUITY	449295104	934	44,105	SH	SOLE
ICU MEDICAL, INC.	EQUITY	44930G107	307	9,552	SH	SOLE
ID BIOMEDICAL CORP	EQUITY	44936D108	1580	96,700	SH	DEFINED
IDACORP, INC.	EQUITY	451107106	3193	104,249	SH	SOLE
IDENIX PHARMACEUTICALS INC	EQUITY	45166R204	187	8,617	SH	SOLE
IDENTIX INC	EQUITY	451906101	309	61,429	SH	SOLE
IDEX CORP	EQUITY	45167R104	5683	147,200	SH	DEFINED
IDEX CORP.	EQUITY	45167R104	44	1,130	SH	SOLE
IDEXX LABORATORIES, INC.	EQUITY	45168D104	42	676	SH	SOLE
IDT CORP-CL B	EQUITY	448947309	529	40,204	SH	SOLE
IDX SYSTEMS CORP.	EQUITY	449491109	520	17,266	SH	SOLE
I-FLOW CORP	EQUITY	449520303	229	13,774	SH	SOLE
IGATE CORP	EQUITY	45169U105	52	14,597	SH	SOLE
IHOP CORP.	EQUITY	449623107	601	13,843	SH	SOLE
II-VI INC	EQUITY	902104108	293	15,934	SH	SOLE
IKON OFFICE SOLUTIONS INC.	EQUITY	451713101	759	79,760	SH	SOLE
ILLINOIS TOOL WKS INC	EQUITY	452308109	26	326	SH	DEFINED
Illinois Tool Works	EQUITY	452308109	1992	25,000	SH	SOLE
ILLINOIS TOOL WORKS, INC.	EQUITY	452308109	14693	184,403	SH	SOLE
ILLUMINA INC	EQUITY	452327109	299	24,791	SH	SOLE
ILLUMINA INC COM	EQUITY	452327109	2	194100	SH	SOLE
IMAGISTICS INTL INC	EQUITY	45247T104	316	11,284	SH	SOLE
IMATION CORP.	EQUITY	45245A107	3225	83,136	SH	SOLE
IMAX CORP	EQUITY	45245E109	2480	250,000	SH	Defined
IMCLONE SYSTEMS	EQUITY	45245W109	44	1,405	SH	SOLE
IMMUCOR INC	EQUITY	452526106	909	31,388	SH	SOLE
IMMUNOGEN INC	EQUITY	45253H101	164	28,329	SH	SOLE
IMPAC MORTGAGE HOLDINGS INC	EQUITY	45254P102	969	51,983	SH	SOLE
IMPAX LABORATORIES INC	EQUITY	45256B101	532	33,856	SH	SOLE

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

IMPAX LABORATORIES INC COM	EQUITY	45256B101	1	91900	SH	SOLE
IMPERIAL OIL LIMITED COMM	EQUITY	453038408	4578	55,000	SH	Defined
IMS HEALTH INC	EQUITY	449934108	7	272	SH	DEFINED
IMS HEALTH, INC.	EQUITY	449934108	2533	102,241	SH	SOLE
INAMED CORP	EQUITY	453235103	6201	92,550	SH	SOLE
INCO LTD	EQUITY	453258402	1902	50,500	SH	Defined
INCYTE CORP	EQUITY	45337C102	411	57,420	SH	SOLE
INDEPENDENCE COMMUNITY BANK	EQUITY	453414104	5219	141,334	SH	SOLE
INDEPENDENCE HLDG CO N	EQUITY	453440307	56	3,200	SH	SOLE
INDEPENDENT BANK CORP.-MASSACHUSETTS	EQUITY	453836108	300	10,636	SH	SOLE
INDEPENDENT BANK CORP.-MICHIGAN	EQUITY	453838104	415	14,608	SH	SOLE
INDYMAC BANCORP, INC.	EQUITY	456607100	4586	112,603	SH	SOLE
INFINITY PROPERTY & CASUALTY	EQUITY	45665Q103	499	14,292	SH	SOLE
INFOCROSSING INC	EQUITY	45664X109	174	13,989	SH	SOLE
INFOCROSSING INC COM	EQUITY	45664X109	1	76400	SH	SOLE
INFORMATICA CORP	EQUITY	45666Q102	503	59,993	SH	SOLE
INFOSPACE INC.	EQUITY	45678T201	755	22,934	SH	SOLE
INFOSYS TECHNOLOGIES-SP ADR	EQUITY	456788108	414	5,330	SH	SOLE
INFOUSA INC. CLASS B	EQUITY	456818301	264	22,585	SH	SOLE
INFRA SOURCE SERVICES INC	EQUITY	45684P102	93	8,915	SH	SOLE
INGERSOLL RAND COMPANY LIM	EQUITY	G4776G101	15	212	SH	DEFINED
INGERSOLL-RAND CO CL A	EQUITY	G4776G101	7270	101,886	SH	SOLE
INGLES MARKETS INC CLASS A	EQUITY	457030104	106	7,709	SH	SOLE
INGRAM MICRO INC. CLASS A	EQUITY	457153104	44	2,822	SH	SOLE
INLAND REAL ESTATE CORP	EQUITY	457461200	819	50,941	SH	SOLE
INNKEEPERS USA TRUST	EQUITY	4576J0104	486	32,518	SH	SOLE
INNOVATIVE SOLUTIONS & SUPPORT	EQUITY	45769N105	206	6,146	SH	SOLE
INNOVO GROUP INC	EQUITY	457954600	38	17,551	SH	SOLE
INPHONIC INC	EQUITY	45772G105	163	10,691	SH	SOLE
INPUT/OUTPUT, INC.	EQUITY	457652105	303	48,258	SH	SOLE
INSIGHT COMMUNICATIO	EQUITY	45768V108	383	34,667	SH	SOLE
INSIGHT ENTERPRISES, INC.	EQUITY	45765U103	675	33,427	SH	SOLE
INSITUFORM TECH INC CL A	EQUITY	457667103	2	117600	SH	SOLE
INSITUFORM TECHNOLOGIES, INC. CLASS A	EQUITY	457667103	295	18,520	SH	SOLE
INSPIRE PHARMACEUTICALS INC	EQUITY	457733103	245	29,060	SH	SOLE
INSTINET GROUP INCORPORATED	EQUITY	457750107	15	2,827	SH	SOLE
INSWEB CORP	EQUITY	45809K202	30	9,194	SH	SOLE
INTEGRA BANK CORP.	EQUITY	45814P105	240	10,597	SH	SOLE
INTEGRA LIFESCIENCES HOLDINGS	EQUITY	457985208	414	14,191	SH	SOLE
INTEGRAL SYSTEMS INC/MD	EQUITY	45810H107	162	7,168	SH	SOLE
INTEGRATED CIRCUIT SYSTEMS	EQUITY	45811K208	4349	210,692	SH	SOLE
INTEGRATED DEVICE TECHNOLOGY,	EQUITY	458118106	3254	216,798	SH	SOLE
INTEGRATED SILICON SOLUTION	EQUITY	45812P107	189	25,444	SH	SOLE
INTEL CORP	EQUITY	458140100	36975	1,418,845	SH	DEFINED
INTEL CORP COM	EQUITY	458140100		11800	SH	SOLE
INTEL CORP.	EQUITY	458140100	110457	4,245,073	SH	SOLE
INTER PARFUMS INC	EQUITY	458334109	58	3,011	SH	SOLE
INTERACTIVE DATA CORP	EQUITY	45840J107	1315	63,302	SH	SOLE
INTERCHANGE FINL SVCS	EQUITY	458447109	217	11,815	SH	SOLE
INTERDIGITAL COMMUNICATION	EQUITY	45866A105	646	36,920	SH	SOLE
INTERFACE, INC. CLASS A	EQUITY	458665106	254	31,543	SH	SOLE
INTERGRAPH CORP.	EQUITY	458683109	672	19,496	SH	SOLE
INTERLINE BRANDS INC	EQUITY	458743101	171	8,627	SH	SOLE
INTERMAGNETICS GENERAL CORP.	EQUITY	458771102	596	19,385	SH	SOLE
INTERMIX MEDIA INC	EQUITY	45881X106	659	78,751	SH	SOLE
INTERMUNE INC.	EQUITY	45884X103	225	17,271	SH	SOLE

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

INTERNATIONAL BANCSHARES CORP.	EQUITY	459044103	36	1,276	SH	SOLE
INTERNATIONAL BUSINESS MAC	EQUITY	459200101	10909	147,010	SH	DEFINED
INTERNATIONAL DISPLAYWORKS I	EQUITY	459412102	174	21,750	SH	SOLE
INTERNATIONAL FLAVOURS	EQUITY	459506101	4	107	SH	DEFINED
INTERNATIONAL GAME TECHNOL	EQUITY	459902102	12	412	SH	DEFINED
INTERNATIONAL GAME TECHNOLOGY	EQUITY	459902102	4379	155,542	SH	SOLE
INTERNATIONAL PAPER CO	EQUITY	460146103	18	590	SH	DEFINED
INTERNATIONAL PAPER CO.	EQUITY	460146103	6401	211,890	SH	SOLE
INTERNATIONAL RECTIFIER CORP.	EQUITY	460254105	5547	116,234	SH	SOLE
INTERNATIONAL SECS EXCHANG	EQUITY	46031W204	316	12,600	SH	DEFINED
INTERNATIONAL SECURITIES EXC	EQUITY	46031W204	196	7,802	SH	SOLE
INTERNATIONAL SPEEDWAY CORP.	EQUITY	460335201	4478	79,620	SH	SOLE
INTERNET CAPITAL GROUP, INC.	EQUITY	46059C205	194	26,527	SH	SOLE
INTERNET SECURITY SY	EQUITY	46060X107	549	27,042	SH	SOLE
INTEROIL CORP	EQUITY	460951106	1812	67,908	SH	Defined
INTERPOOL, INC.	EQUITY	46062R108	120	5,633	SH	SOLE
INTERPUBLIC GROUP CORP	EQUITY	460690100	2434	199,817	SH	SOLE
INTERPUBLIC GROUP COS INC	EQUITY	460690100	6	511	SH	DEFINED
INTERSIL CORP -CL A	EQUITY	46069S109	5368	286,010	SH	SOLE
INTER-TEL, INC.	EQUITY	458372109	275	14,798	SH	SOLE
INTERVIDEO INC	EQUITY	46114Y101	101	7,034	SH	SOLE
INTERVOICE-BRITE INC.	EQUITY	461142101	226	26,160	SH	SOLE
INTERWOVEN INC	EQUITY	46114T508	215	28,539	SH	SOLE
INTEVAC INC	EQUITY	461148108	147	14,071	SH	SOLE
INTL BUSINESS MACHINES CORP	EQUITY	459200101	68705	925,940	SH	SOLE
INT'L. FLAVORS & FRAGRANCES,	EQUITY	459506101	1441	39,776	SH	SOLE
INTRADO INC	EQUITY	46117A100	182	12,193	SH	SOLE
INTRALASE CORP	EQUITY	461169104	176	8,976	SH	SOLE
INTRALASE CORP COM	EQUITY	461169104	4	199800	SH	SOLE
INTROGEN THERAPEUTICS INC	EQUITY	46119F107	82	12,709	SH	SOLE
INTUIT	EQUITY	461202103	10	223	SH	DEFINED
INTUIT, INC.	EQUITY	461202103	6829	151,382	SH	SOLE
INTUITIVE SURGICAL INC	EQUITY	46120E602	1120	24,003	SH	SOLE
INVACARE CORP.	EQUITY	461203101	935	21,069	SH	SOLE
INVERNESS MEDICAL INNOVATION	EQUITY	46126P106	323	11,818	SH	SOLE
INVESTMENT TECHNOLOGY GROUP	EQUITY	46145F105	576	27,387	SH	SOLE
INVESTORS FINANCIAL SERVICES	EQUITY	461915100	4545	120,185	SH	SOLE
INVESTORS REAL ESTATE TRUST	EQUITY	461730103	326	33,716	SH	SOLE
INVITROGEN CORP	EQUITY	46185R100	8072	96,911	SH	SOLE
IONATRON INC	EQUITY	462070103	143	16,674	SH	SOLE
IOWA TELECOMMUNICATIONS SERV	EQUITY	462594201	9454	504,213	SH	SOLE
IPASS INC	EQUITY	46261V108	226	37,216	SH	SOLE
IPAYMENT INC	EQUITY	46262E105	310	8,475	SH	SOLE
IPC Holdings Ltd.	EQUITY	G4933P101	464426	11,722,000	SH	SOLE
IRIS INTERNATIONAL INC	EQUITY	46270W105	202	11,340	SH	SOLE
IRON MOUNTAIN INC.	EQUITY	462846106	71	2,298	SH	SOLE
IRWIN FINANCIAL CORP.	EQUITY	464119106	279	12,577	SH	SOLE
ISHARES COHEN & STEERS RLTY	EQUITY	464287564	171	2,400	SH	SOLE
ISHARES LEHMAN 7-10 YR TREASURY BOND	EQUITY	464287440	2009	23,100	SH	SOLE
ISHARES MSCI EAFE INDEX FUND	EQUITY	464287465	11950	228,100	SH	SOLE
ISHARES MSCI HONG KONG INDEX	EQUITY	464286871	1983	159,000	SH	SOLE
ISHARES MSCI JAPAN INDEX FD	EQUITY	464286848	8948	882,400	SH	SOLE
ISHARES RUSSELL 2000	EQUITY	464287655	4166	65,400	SH	SOLE
ISHARES RUSSELL MIDCAP GRWTH	EQUITY	464287481	488	5,700	SH	SOLE
ISHARES RUSSELL MIDCAP VALUE	EQUITY	464287473	2421	20,500	SH	SOLE
ISHARES S&P 500/BARRA GROWTH	EQUITY	464287309	1559	27,600	SH	SOLE

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

ISHARES S&P 500/BARRA VALUE	EQUITY	464287408	2294	36,800	SH	SOLE
ISHARES S&P GLOBAL 100	EQUITY	464287572	138	2,300	SH	SOLE
ISIS PHARMACEUTICALS, INC.	EQUITY	464330109	155	39,741	SH	SOLE
ISLE CAPRI CASINOS INC	EQUITY	464592104	1069	40,800	SH	DEFINED
ISLE OF CAPRI CASINOS	EQUITY	464592104	1458	55,658	SH	SOLE
ISTA PHARMACEUTICALS INC.	EQUITY	45031X204	78	9,427	SH	SOLE
ISTAR FINANCIAL INC	EQUITY	45031U101	7985	191,988	SH	SOLE
ITLA CAP CORP	EQUITY	450565106	214	3,975	SH	SOLE
ITRON, INC.	EQUITY	465741106	718	16,068	SH	SOLE
ITT EDUCATIONAL SERVICES, INC.	EQUITY	45068B109	4437	83,057	SH	SOLE
ITT EDUCATIONAL SVCS COM	EQUITY	45068B109	4	82661	SH	SOLE
ITT INDS INC	EQUITY	450911102	15559	159,367	SH	DEFINED
ITT INDUSTRIAL INC	EQUITY	450911102	4077	41,759	SH	SOLE
ITT Industries	EQUITY	450911102	2363	24,200	SH	SOLE
IVANHOE MINES LTD	EQUITY	46579N103	10981	1,413,737	SH	Defined
IVAX CORP COM	EQUITY	465823102	2	86321	SH	SOLE
IVAX CORP.	EQUITY	465823102	8955	416,496	SH	SOLE
IVILLAGE INC	EQUITY	46588H105	196	32,699	SH	SOLE
IXIA	EQUITY	45071R109	441	22,701	SH	SOLE
IXIA COM	EQUITY	45071R109	2	117600	SH	SOLE
IXYS CORP.	EQUITY	46600W106	242	17,066	SH	SOLE
J & J SNACK FOODS CORP	EQUITY	466032109	226	4,326	SH	SOLE
J JILL GROUP INC	EQUITY	466189107	191	13,917	SH	SOLE
J.B. HUNT TRANSPORT SERVICES	EQUITY	445658107	4708	244,800	SH	SOLE
J.C. PENNEY CO., INC.	EQUITY	708160106	11499	218,694	SH	SOLE
J0-ANN STORES INC	EQUITY	47758P307	419	15,896	SH	SOLE
J2 GLOBAL COMMUNICATIO	EQUITY	46626E205	564	16,383	SH	SOLE
JABIL CIRCUIT INC	EQUITY	466313103	7	229	SH	DEFINED
JABIL CIRCUIT, INC.	EQUITY	466313103	17393	566,008	SH	SOLE
JACK IN THE BOX INC.	EQUITY	466367109	956	25,220	SH	SOLE
JACKSON HEWITT TAX SERVICE	EQUITY	468202106	614	25,993	SH	SOLE
JACOBS ENGINEERING GROUP, INC.	EQUITY	469814107	5810	103,266	SH	SOLE
JACUZZI BRANDS INC	EQUITY	469865109	568	52,981	SH	SOLE
JAKKS PACIFIC, INC.	EQUITY	47012E106	334	17,408	SH	SOLE
JAMDAT MOBILE INC	EQUITY	47023T100	28	1,000	SH	DEFINED
JAMDAT MOBILE INC	EQUITY	47023T100	227	8,203	SH	SOLE
JAMES RIVER COAL CO	EQUITY	470355207	314	9,054	SH	SOLE
JANUS CAP GROUP INC	EQUITY	47102X105	4	273	SH	DEFINED
JANUS CAPITAL GROUP	EQUITY	47102X105	2675	177,841	SH	SOLE
JARDEN CORP	EQUITY	471109108	1088	20,180	SH	SOLE
JDA SOFTWARE GROUP, INC.	EQUITY	46612K108	229	20,083	SH	SOLE
JDS UNIPHASE CORP	EQUITY	46612J101	3	1,741	SH	DEFINED
JDS UNIPHASE CORP	EQUITY	46612J101	2121	1,395,439	SH	SOLE
JEFFERIES GROUP, INC.	EQUITY	472319102	3546	93,599	SH	SOLE
JEFFERSON PILOT CORP	EQUITY	475070108	8	165	SH	DEFINED
JEFFERSON-PILOT CORP.	EQUITY	475070108	3657	72,526	SH	SOLE
JETBLUE AIRWAYS CORP	EQUITY	477143101	3612	176,706	SH	SOLE
JLG INDUSTRIES, INC.	EQUITY	466210101	968	35,213	SH	SOLE
JM SMUCKER CO/THE NEW COM WI	EQUITY	832696405	4958	105,624	SH	SOLE
JOHN B. SANFILIPPO & SON	EQUITY	800422107	126	5,445	SH	SOLE
JOHN WILEY & SONS, INC. CLASS A	EQUITY	968223206	38	953	SH	SOLE
JOHNSON & JOHNSON	EQUITY	478160104	170412	2,621,720	SH	SOLE
JOHNSON + JOHNSON	EQUITY	478160104	46174	710,374	SH	DEFINED
Johnson and Johnson	EQUITY	478160104	3900	60,000	SH	SOLE
JOHNSON CONTROLS, INC.	EQUITY	478366107	4973	88,288	SH	SOLE
JOHNSON CTLS INC	EQUITY	478366107	10420	184,980	SH	DEFINED

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

JONES APPAREL GROUP INC	EQUITY	480074103	5	149	SH	DEFINED
JONES APPAREL GROUP, INC.	EQUITY	480074103	4247	136,830	SH	SOLE
JONES LANG LASALLE, INC.	EQUITY	48020Q107	1040	23,520	SH	SOLE
JORGENSEN (EARLE M.) CO	EQUITY	480829100	101	12,535	SH	SOLE
JOS A BANK CLOTHIERS INC	EQUITY	480838101	403	9,303	SH	SOLE
JOURNAL COMMUNICATIONS INC-A	EQUITY	481130102	324	19,295	SH	SOLE
JOURNAL REGISTER CO.	EQUITY	481138105	505	28,824	SH	SOLE
JOY GLOBAL INC.	EQUITY	481165108	56	1,665	SH	SOLE
JPMORGAN CHASE + CO	EQUITY	46625H100	15720	445,081	SH	DEFINED
JPMORGAN CHASE AND CO.	EQUITY	46625H100	118600	3,357,875	SH	SOLE
JUNIPER NETWORKS, INC.	EQUITY	48203R104	32359	1,285,097	SH	SOLE
JUPITERMEDIA CORP	EQUITY	48207D101	240	13,994	SH	SOLE
K V PHARMACEUT [A]	EQUITY	482740206	415	24,802	SH	SOLE
K.FORCE INC.	EQUITY	493732101	188	22,205	SH	SOLE
K2, INC.	EQUITY	482732104	417	32,853	SH	SOLE
KADANT INC	EQUITY	48282T104	211	9,602	SH	SOLE
KAMAN CORP., CLASS A	EQUITY	483548103	276	15,301	SH	SOLE
KANA SOFTWARE INC.	EQUITY	483600300		36	SH	SOLE
KANBAY INTERNATIONAL INC	EQUITY	48369P207	395	17,080	SH	SOLE
KANBAY INTL INC COM	EQUITY	48369P207	5	198002	SH	SOLE
KANSAS CITY LIFE INSURANCE CO.	EQUITY	484836101	122	2,536	SH	SOLE
KANSAS CITY SOUTHERN	EQUITY	485170302	1142	56,586	SH	SOLE
KAYDON CORP.	EQUITY	486587108	542	19,456	SH	SOLE
KB HOME	EQUITY	48666K109	8	106	SH	DEFINED
KB HOME	EQUITY	48666K109	2862	37,548	SH	SOLE
KB HOME COM	EQUITY	48666K109	1	17289	SH	SOLE
KCS ENERGY, INC.	EQUITY	482434206	598	34,413	SH	SOLE
KEANE INC	EQUITY	486665102	2813	205,300	SH	DEFINED
KEANE, INC.	EQUITY	486665102	1820	132,848	SH	SOLE
KEARNY FINANCIAL CORP	EQUITY	487169104	178	15,074	SH	SOLE
KEITHLEY INSTRUMENTS, INC.	EQUITY	487584104	136	8,828	SH	SOLE
KELLOGG CO	EQUITY	487836108	19	429	SH	DEFINED
KELLOGG CO.	EQUITY	487836108	7058	158,819	SH	SOLE
KELLWOOD CO.	EQUITY	488044108	516	19,180	SH	SOLE
KELLY SERVICES, INC., CLASS A	EQUITY	488152208	1760	61,457	SH	SOLE
KEMET CORP.	EQUITY	488360108	1348	213,952	SH	SOLE
KENNAMETAL, INC.	EQUITY	489170100	4297	93,721	SH	SOLE
KENSEY NASH CORP	EQUITY	490057106	195	6,458	SH	SOLE
KERR MCGEE CORP	EQUITY	492386107	11	140	SH	DEFINED
KERR-MCGEE CORP	EQUITY	492386107	4083	53,503	SH	SOLE
KERYX BIOPHARMACEUTICALS	EQUITY	492515101	217	16,431	SH	SOLE
KEY BANK NA	EQUITY	493267108	6217	187,528	SH	SOLE
Keycorp	EQUITY	493267108	2155	65,000	SH	SOLE
KEYCORP NEW	EQUITY	493267108	16	492	SH	DEFINED
KEYNOTE SYSTEMS INC	EQUITY	493308100	144	12,325	SH	SOLE
KEYSPAN CORP	EQUITY	49337W100	8	208	SH	DEFINED
KEYSPAN CORPORATION	EQUITY	49337W100	14168	348,107	SH	SOLE
KEYSTONE AUTOMOTIVE IN	EQUITY	49338N109	269	10,884	SH	SOLE
KFX INC	EQUITY	48245L107	580	40,622	SH	SOLE
KILROY REALTY CORP.	EQUITY	49427F108	1044	21,981	SH	SOLE
KIMBALL INTERNATIONAL, INC. CLASS B	EQUITY	494274103	203	15,391	SH	SOLE
KIMBERLY CLARK CORP	EQUITY	494368103	36	574	SH	DEFINED
KIMBERLY-CLARK CORP.	EQUITY	494368103	12881	205,804	SH	SOLE
KIMCO REALTY	EQUITY	49446R109	559	9,486	SH	SOLE
KIMCO REALTY CORP COM	EQUITY	49446R109		6750	SH	SOLE
Kinder Morgan Energy Partners	EQUITY	494550106	2801	55,000	SH	SOLE

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

Kinder Morgan Inc	EQUITY	49455P101	2496	30,000	SH	SOLE
KINDER MORGAN INC KANS	EQUITY	49455P101	11	130	SH	DEFINED
KINDER MORGAN INC.	EQUITY	49455P101	13178	158,394	SH	SOLE
KINDRED HEALTHCARE INC	EQUITY	494580103	779	19,670	SH	SOLE
KINETIC CONCEPTS INC	EQUITY	49460W208	1308	21,800	SH	DEFINED
KINETIC CONCEPTS INC	EQUITY	49460W208	60	1,005	SH	SOLE
KING PHARMACEUTICALS INC	EQUITY	495582108	3	295	SH	DEFINED
KING PHARMACEUTICALS, INC.	EQUITY	495582108	1806	173,341	SH	SOLE
KINGSWAY FINANCIALS SERVICES	EQUITY	496904103	2654	156,400	SH	Defined
KINROSS GOLD	EQUITY	496902404	5661	925,100	SH	Defined
KIRBY CORP.	EQUITY	497266106	679	15,048	SH	SOLE
KITE REALTY GROUP TRUST	EQUITY	49803T102	198	13,228	SH	SOLE
KLA TENCOR CORP	EQUITY	482480100	10	238	SH	DEFINED
KLA-TENCOR CORP.	EQUITY	482480100	5135	117,549	SH	SOLE
KMG AMERICA CORP	EQUITY	482563103	145	14,607	SH	SOLE
KNBT BANCORP INC	EQUITY	482921103	343	22,727	SH	SOLE
KNIGHT CAPITAL GROUP INC	EQUITY	499005106	565	74,189	SH	SOLE
KNIGHT RIDDER INC	EQUITY	499040103	6	98	SH	DEFINED
KNIGHT TRANSPORTATION INC	EQUITY	499064103	641	26,327	SH	SOLE
KNIGHT-RIDDER, INC.	EQUITY	499040103	2103	34,277	SH	SOLE
KNOLL INC	EQUITY	498904200	130	7,603	SH	SOLE
KNOLOGY INC	EQUITY	499183804	76	39,813	SH	SOLE
KOHL'S CORP	EQUITY	500255104	22	392	SH	DEFINED
KOHL'S CORP.	EQUITY	500255104	9730	174,038	SH	SOLE
KOMAG INC	EQUITY	500453204	568	20,007	SH	SOLE
KOMAG INC COM NEW	EQUITY	500453204	2	81340	SH	SOLE
KOPIN CORP.	EQUITY	500600101	248	48,625	SH	SOLE
KORN/FERRY INTERNATIONAL	EQUITY	500643200	1530	86,193	SH	SOLE
KOS PHARMACEUTICALS, INC.	EQUITY	500648100	26	402	SH	SOLE
KRAFT FOODS INC	EQUITY	50075N104	892	28,029	SH	SOLE
KRISPY KREME DOUGHNU	EQUITY	501014104	1031	148,080	SH	SOLE
KROGER CO	EQUITY	501044101	17	870	SH	DEFINED
KROGER CO.	EQUITY	501044101	6376	335,045	SH	SOLE
KRONOS WORLDWIDE INC	EQUITY	50105F105	73	2,434	SH	SOLE
KRONOS, INC.	EQUITY	501052104	895	22,153	SH	SOLE
K-SWISS, INC.	EQUITY	482686102	557	17,229	SH	SOLE
KULICKE & SOFFA INDUSTRIES	EQUITY	501242101	283	35,766	SH	SOLE
KYPHON INC	EQUITY	501577100	699	20,080	SH	SOLE
L 3 COMMUNICATIONS HLDG CO	EQUITY	502424104	18957	247,541	SH	DEFINED
L-3 COMMUNICATIONS HOLDINGS,	EQUITY	502424104	4117	53,767	SH	SOLE
L-3 COMMUNICATNS HLDGS COM	EQUITY	502424104	2	31149	SH	SOLE
LA QUINTA PROPERTIES-PAIRED	EQUITY	50419U202	1693	181,498	SH	SOLE
LABARGE INC	EQUITY	502470107	126	6,961	SH	SOLE
LABONE INC NEW	EQUITY	50540L105	885	22,244	SH	SOLE
LABOR READY INC COM NEW	EQUITY	505401208	4	161845	SH	SOLE
LABOR READY, INC.	EQUITY	505401208	690	29,591	SH	SOLE
LABORATORY CORP AMER HLDGS	EQUITY	50540R409	8	167	SH	DEFINED
LABORATORY CRP OF AMER HLDGS	EQUITY	50540R409	3045	61,029	SH	SOLE
LABRANCHE & CO. INC.	EQUITY	505447102	880	139,673	SH	SOLE
LACLEDE GAS CO.	EQUITY	505597104	463	14,584	SH	SOLE
LAFARGE NORTH AMERIC	EQUITY	505862102	55	885	SH	SOLE
LAILAW INTERNATIONAL	EQUITY	50730R102	10948	454,266	SH	SOLE
LAKELAND BANCORP INC	EQUITY	511637100	188	12,027	SH	SOLE
LAKELAND FINL CORP	EQUITY	511656100	166	4,085	SH	SOLE
LAKES ENTERTAINMENT INC	EQUITY	51206P109	163	10,606	SH	SOLE
LAM RESEARCH CORP.	EQUITY	512807108	7501	259,115	SH	SOLE

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

LAM RESH CORP	EQUITY	512807108	38667	1,336,100	SH	DEFINED
LAMAR ADVERTISING CO	EQUITY	512815101	325	7,589	SH	SOLE
LANCASTER COLONY CORP.	EQUITY	513847103	3077	71,652	SH	SOLE
LANCE, INC.	EQUITY	514606102	355	20,605	SH	SOLE
LANDAMERICA FINANCIAL GROUP	EQUITY	514936103	742	12,496	SH	SOLE
LANDAUER, INC.	EQUITY	51476K103	321	6,191	SH	SOLE
LANDRY'S RESTAURANTS INC.	EQUITY	51508L103	341	11,334	SH	SOLE
LANDSTAR SYSTEM, INC.	EQUITY	515098101	37	1,239	SH	SOLE
LAS VEGAS SANDS CORP	EQUITY	517834107	18	514	SH	SOLE
LASALLE HOTEL PROPERTIES	EQUITY	517942108	749	22,818	SH	SOLE
LASERSCOPE	EQUITY	518081104	569	13,720	SH	SOLE
LATTICE SEMICONDUCTOR CORP.	EQUITY	518415104	1246	280,683	SH	SOLE
LAUREATE EDUCATION INC	EQUITY	518613104	4247	88,735	SH	SOLE
LAWSON PRODUCTS, INC.	EQUITY	520776105	123	3,163	SH	SOLE
LAWSON SOFTWARE	EQUITY	520780107	221	42,873	SH	SOLE
LAWSON SOFTWARE INC	EQUITY	520780107	4054	787,200	SH	DEFINED
LAYNE CHRISTENSEN COMPANY	EQUITY	521050104	131	6,573	SH	SOLE
LA-Z-BOY CHAIR CO.	EQUITY	505336107	525	36,037	SH	SOLE
LCA-VISION INC	EQUITY	501803308	681	14,055	SH	SOLE
LEADIS TECHNOLOGY INC	EQUITY	52171N103	101	12,505	SH	SOLE
LEAPFROG ENTERPRISES	EQUITY	52186N106	6	550	SH	DEFINED
LEAPFROG ENTERPRISES	EQUITY	52186N106	253	22,386	SH	SOLE
LEAR CORP	EQUITY	521865105	4412	121,266	SH	SOLE
LEARNING TREE INTERNATIONAL	EQUITY	522015106	74	6,208	SH	SOLE
LECG CORP	EQUITY	523234102	216	10,172	SH	SOLE
LECROY CORP	EQUITY	52324W109	117	8,524	SH	SOLE
LEE ENTERPRISES, INC.	EQUITY	523768109	3290	82,062	SH	SOLE
LEGG MASON, INC.	EQUITY	524901105	20609	197,957	SH	SOLE
LEGGETT & PLATT, INC.	EQUITY	524660107	2873	108,090	SH	SOLE
LEGGETT + PLATT INC	EQUITY	524660107	6	237	SH	DEFINED
LEHMAN BROTHERS HLDGS INC	EQUITY	524908100	33	328	SH	DEFINED
LEHMAN BROTHERS HOLDINGS, INC.	EQUITY	524908100	11865	119,508	SH	SOLE
LENNAR CORP. COM CLASS A	EQUITY	526057104	16524	260,431	SH	SOLE
LENNOX INTERNATIONAL INC	EQUITY	526107107	727	34,344	SH	SOLE
LEUCADIA NATIONAL CORP.	EQUITY	527288104	6595	170,735	SH	SOLE
LEVEL 3 COMMUNICATIONS, INC.	EQUITY	52729N100	1066	525,325	SH	SOLE
LEVITT CORP-CL A	EQUITY	52742P108	340	11,347	SH	SOLE
LEXAR MEDIA INC	EQUITY	52886P104	270	55,079	SH	SOLE
LEXICON GENETICS INC.	EQUITY	528872104	217	43,913	SH	SOLE
LEXINGTON CORP. PROPERTIES	EQUITY	529043101	5424	223,102	SH	SOLE
LEXMARK INTERNATIONAL GROUP	EQUITY	529771107	5897	90,960	SH	SOLE
LEXMARK INTL INC	EQUITY	529771107	10	147	SH	DEFINED
LIBBEY, INC.	EQUITY	529898108	151	9,564	SH	SOLE
LIBERTY CORP.	EQUITY	530370105	392	10,656	SH	SOLE
LIBERTY MEDIA CORP	EQUITY	530718105	69	6,780	SH	DEFINED
LIBERTY PPTY TR SH BEN INT	EQUITY	531172104		6050	SH	SOLE
LIBERTY PROPERTY TRUST	EQUITY	531172104	7234	163,270	SH	SOLE
LIFE TIME FITNESS INC	EQUITY	53217R207	530	16,164	SH	SOLE
LIFE TIME FITNESS INC COM	EQUITY	53217R207	3	94090	SH	SOLE
LIFECELL CORPORATION	EQUITY	531927101	320	20,211	SH	SOLE
LIFELINE SYS INC	EQUITY	532192101	272	8,462	SH	SOLE
LIFEPOINT HOSPITALS COM	EQUITY	53219L109	3	59005	SH	SOLE
LIFEPOINT HOSPITALS HLDG	EQUITY	53219L109	4679	92,559	SH	SOLE
LIFEPOINT HOSPS INC	EQUITY	53219L109	1197	23,700	SH	DEFINED
LIGAND PHARMACEUTICALS, INC., CLASS B	EQUITY	53220K207	355	51,072	SH	SOLE
LILLY ELI + CO	EQUITY	532457108	493	8,856	SH	DEFINED

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

LIMITED BRANDS INC	EQUITY	532716107	10	452	SH	DEFINED
LIMITED BRANDS, INC.	EQUITY	532716107	3657	170,738	SH	SOLE
LIN TV CORP	EQUITY	532774106	260	18,740	SH	SOLE
LINCARE HOLDINGS, INC.	EQUITY	532791100	7555	184,724	SH	SOLE
LINCOLN ELECTRIC HOLDINGS, INC	EQUITY	533900106	840	25,347	SH	SOLE
LINCOLN NATIONAL CORP.	EQUITY	534187109	7057	150,409	SH	SOLE
LINCOLN NATL CORP IN	EQUITY	534187109	39	828	SH	DEFINED
LINDSAY MANUFACTURING CO.	EQUITY	535555106	189	8,012	SH	SOLE
LINEAR TECHNOLOGY CORP	EQUITY	535678106	14	372	SH	DEFINED
LINEAR TECHNOLOGY CORP.	EQUITY	535678106	6205	169,120	SH	SOLE
LINENS 'N THINGS, INC.	EQUITY	535679104	740	31,262	SH	SOLE
LIONBRIDGE TECHNOLOGIES INC	EQUITY	536252109	200	29,429	SH	SOLE
LITHIA MOTORS, INC.	EQUITY	536797103	307	10,651	SH	SOLE
LITTELFUSE, INC.	EQUITY	537008104	431	15,481	SH	SOLE
LIZ CLAIBORNE INC	EQUITY	539320101	5	133	SH	DEFINED
LIZ CLAIBORNE, INC.	EQUITY	539320101	1986	49,943	SH	SOLE
LKQ CORP	EQUITY	501889208	264	9,739	SH	SOLE
LOCKHEED MARTIN CORP	EQUITY	539830109	32	486	SH	DEFINED
LOCKHEED MARTIN CORP.	EQUITY	539830109	16575	255,505	SH	SOLE
LODGENET ENTERTAINMENT CORP.	EQUITY	540211109	186	11,182	SH	SOLE
LODGIAN INC	EQUITY	54021P403	175	17,081	SH	SOLE
LOEWS CORP	EQUITY	540424108	16	201	SH	DEFINED
LOEWS CORP - CAROLINA GROUP	EQUITY	540424207	56	1,688	SH	SOLE
LOEWS CORP.	EQUITY	540424108	5344	68,951	SH	SOLE
LO-JACK CORPORATION	EQUITY	539451104	1468	83,588	SH	SOLE
LONE STAR STEAKHOUSE & SALOON	EQUITY	542307103	375	12,332	SH	SOLE
LONE STAR TECHNOLOGIES, INC.	EQUITY	542312103	938	20,618	SH	SOLE
LONGS DRUG STORES CORP.	EQUITY	543162101	914	21,234	SH	SOLE
LONGVIEW FIBRE CO.	EQUITY	543213102	2593	126,184	SH	SOLE
LOUISIANA PAC CORP	EQUITY	546347105	3	135	SH	DEFINED
LOUISIANA PACIFIC CORP.	EQUITY	546347105	1252	50,927	SH	SOLE
LOWE'S COMPANIES, INC.	EQUITY	548661107	24098	413,919	SH	SOLE
LSI INDUSTRIES, INC.	EQUITY	50216C108	191	13,673	SH	SOLE
LSI LOGIC CORP	EQUITY	502161102	4	467	SH	DEFINED
LSI LOGIC CORP.	EQUITY	502161102	12197	1,436,592	SH	SOLE
LTC PROP INC	EQUITY	502175102	309	14,909	SH	SOLE
LTX CORP.	EQUITY	502392103	750	151,587	SH	SOLE
LUBRIZOL CORP.	EQUITY	549271104	5146	122,485	SH	SOLE
LUBY'S, INC.	EQUITY	549282101	187	15,634	SH	SOLE
LUCENT TECHNOLOGIES INC	EQUITY	549463107	16	5,327	SH	DEFINED
LUCENT TECHNOLOGIES INC	EQUITY	549463107	5901	2,027,963	SH	SOLE
LUFKIN INDS INC COM	EQUITY	549764108	351	9,748	SH	SOLE
LUMINENT MORTGAGE CAPITAL IN	EQUITY	550278303	1682	155,857	SH	SOLE
LUMINEX CORP	EQUITY	55027E102	173	17,632	SH	SOLE
LYON WILLIAM HOMES	EQUITY	552074106	165	1,702	SH	SOLE
LYONDELL CHEMICAL CO.	EQUITY	552078107	10547	399,221	SH	SOLE
M & F WORLDWIDE CORP	EQUITY	552541104	99	7,428	SH	SOLE
M + T BK CORP	EQUITY	55261F104	13	122	SH	DEFINED
M&T BANK CORP.	EQUITY	55261F104	4670	44,407	SH	SOLE
M.D.C. HOLDINGS, INC.	EQUITY	552676108	64	776	SH	SOLE
M/I HOMES INC	EQUITY	55305B101	464	8,579	SH	SOLE
MACATAWA BK CORP	EQUITY	554225102	244	7,041	SH	SOLE
MACDERMID, INC.	EQUITY	554273102	653	20,941	SH	SOLE
MACERICH CO COM	EQUITY	554382101		4190	SH	SOLE
MACERICH CO.	EQUITY	554382101	384	5,720	SH	SOLE
MACK-CALI REALTY CORP	EQUITY	554489104	4839	106,812	SH	SOLE

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

MACROMEDIA, INC.	EQUITY	556100105	5173	135,356	SH	SOLE
MACROVISION CORP	EQUITY	555904101	2807	124,550	SH	SOLE
MAF BANCORP, INC.	EQUITY	55261R108	951	22,305	SH	SOLE
MAGELLAN HEALTH SERVICES INC	EQUITY	559079207	657	18,610	SH	SOLE
Magellan Midstream Partner	EQUITY	559080106	2622	80,000	SH	SOLE
MAGMA DESIGN AUTOMATIO	EQUITY	559181102	203	24,256	SH	SOLE
MAGNA ENTERTAINMENT CL A	EQUITY	559211107	1233	218,654	SH	SOLE
MAGNA ENTMT CORP	EQUITY	559211107	719	127,500	SH	DEFINED
MAGUIRE PROPERTIES INC	EQUITY	559775101	764	26,966	SH	SOLE
MAIN STREET BANKS INC	EQUITY	56034R102	275	10,816	SH	SOLE
MAINSOURCE FINANCIAL G	EQUITY	56062Y102	128	7,100	SH	SOLE
MAIR HOLDINGS INC	EQUITY	560635104	74	8,399	SH	SOLE
MAJESCO ENTERTAINMENT CO	EQUITY	560690208	73	11,178	SH	SOLE
MANHATTAN ASSOCIATES, INC.	EQUITY	562750109	389	20,252	SH	SOLE
MANITOWOC CO., INC.	EQUITY	563571108	854	20,810	SH	SOLE
MANNATECH INC	EQUITY	563771104	207	10,889	SH	SOLE
MANNING (GREG) AUCTIONS INC	EQUITY	563823103	50	4,153	SH	SOLE
MANNKIND CORP	EQUITY	56400P201	115	11,434	SH	SOLE
MANOR CARE INC NEW	EQUITY	564055101	4	108	SH	DEFINED
MANOR CARE, INC.	EQUITY	564055101	1552	39,070	SH	SOLE
MANPOWER, INC.	EQUITY	56418H100	6466	162,532	SH	SOLE
MANTECH INTL CORP	EQUITY	564563104	335	10,783	SH	SOLE
MANULIFE FINANCIAL	EQUITY	56501R106	2769	58,000	SH	Defined
MAPINFO CORP COM	EQUITY	565105103	150	14,262	SH	SOLE
MARATHON OIL CORP	EQUITY	565849106	6987	130,918	SH	DEFINED
MARATHON OIL CORP	EQUITY	565849106	8024	150,338	SH	SOLE
MARCHEX INC-CLASS B	EQUITY	56624R108	206	13,676	SH	SOLE
MARCUS CORP	EQUITY	566330106	297	14,012	SH	SOLE
MARINEMAX INC	EQUITY	567908108	290	9,282	SH	SOLE
MARITRANS INC	EQUITY	570363101	159	5,878	SH	SOLE
MARKEL CORP	EQUITY	570535104	71	209	SH	SOLE
MARKETAXESS HLDGS INC	EQUITY	57060D108	2335	206,600	SH	DEFINED
MARKETAXESS HOLDINGS INC	EQUITY	57060D108	180	54,565	SH	SOLE
MARKWEST HYDROCARBON INC	EQUITY	570762104	90	3,894	SH	SOLE
MARLIN BUSINESS SERVICES INC	EQUITY	571157106	89	4,446	SH	SOLE
MARRIOTT INTERNATIONAL, INC.	EQUITY	571903202	55620	815,298	SH	SOLE
MARRIOTT INTL INC NEW	EQUITY	571903202	2623	38,445	SH	DEFINED
MARSH & MCLENNAN COMPANIES INC	EQUITY	571748102	11501	415,191	SH	SOLE
MARSH + MCLENNAN COS INC	EQUITY	571748102	18	641	SH	DEFINED
MARSHALL & ILSLEY CORP.	EQUITY	571834100	4371	98,330	SH	SOLE
MARSHALL + ILSLEY CORP	EQUITY	571834100	11	254	SH	DEFINED
MARSHALL EDWARDS INC	EQUITY	572322303	37	5,153	SH	SOLE
MARTEK BIOSCIENCES CORP.	EQUITY	572901106	2961	77,998	SH	SOLE
MARTEN TRANSPORT LTD	EQUITY	573075108	144	6,852	SH	SOLE
MARTHA STEWART LIVING-CL A	EQUITY	573083102	452	15,505	SH	SOLE
MARTIN MARIETTA MATERIALS	EQUITY	573284106	5807	84,018	SH	SOLE
MARVEL ENTERPRISES INC	EQUITY	57383M108	28	1,420	SH	SOLE
MARVELL TECH GROUP LTD ORD	EQUITY	G5876H105	1	29129	SH	SOLE
MARVELL TECHNOLOGY GROUP LTD	EQUITY	G5876H105	674	17,750	SH	SOLE
MASCO CORP	EQUITY	574599106	17	522	SH	DEFINED
MASCO CORP.	EQUITY	574599106	7395	232,855	SH	SOLE
MASSEY ENERGY COMPANY	EQUITY	576206106	60	1,592	SH	SOLE
MASSEY ENERGY CORP	EQUITY	576206106	2422	64,200	SH	DEFINED
MASTEC, INC.	EQUITY	576323109	165	18,731	SH	SOLE
MATRIA HEALTHCARE INC	EQUITY	576817209	358	11,118	SH	SOLE
MATRIXONE INC	EQUITY	57685P304	187	37,371	SH	SOLE

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

MATTEL INC	EQUITY	577081102	9	502 SH	DEFINED
MATTEL INC	EQUITY	577081102	487	26,600 SH	DEFINED
MATTEL INC	EQUITY	577081102	970	53,000 SH	DEFINED
MATTEL, INC.	EQUITY	577081102	3815	208,448 SH	SOLE
MATTHEWS INTERNATIONAL CORP. CLASS A	EQUITY	577128101	860	22,071 SH	SOLE
MATTHEWS INTL CORP	EQUITY	577128101	1239	31,800 SH	DEFINED
MATTSON TECHNOLOGY, INC.	EQUITY	577223100	211	29,410 SH	SOLE
MAUI LAND & PINEAPPLE CO	EQUITY	577345101	90	2,352 SH	SOLE
MAVERICK TUBE CORP.	EQUITY	577914104	883	29,627 SH	SOLE
MAXIM INTEGRATED PRODS INC	EQUITY	57772K101	15	390 SH	DEFINED
MAXIM INTEGRATED PRODUCTS INC.	EQUITY	57772K101	6815	178,302 SH	SOLE
MAXIMUS, INC.	EQUITY	577933104	467	13,233 SH	SOLE
MAXTOR CORP	EQUITY	577729205	910	174,920 SH	SOLE
MXYGEN	EQUITY	577776107	121	17,629 SH	SOLE
MAY DEPARTMENT STORES CO.	EQUITY	577778103	10331	257,248 SH	SOLE
MAY DEPT STORES CO	EQUITY	577778103	14	360 SH	DEFINED
MAYTAG CORP	EQUITY	578592107	2	100 SH	DEFINED
MAYTAG CORP.	EQUITY	578592107	1420	90,687 SH	SOLE
MB FINANCIAL INC	EQUITY	55264U108	604	15,172 SH	SOLE
MBIA INC	EQUITY	55262C100	10	170 SH	DEFINED
MBIA, INC	EQUITY	55262C100	5812	97,987 SH	SOLE
MBNA CORP	EQUITY	55262L100	40	1,531 SH	DEFINED
MBNA CORP.	EQUITY	55262L100	38734	1,480,647 SH	SOLE
MBT FINANCIAL CORP	EQUITY	578877102	196	10,202 SH	SOLE
MCAFEЕ INC	EQUITY	579064106	7667	292,875 SH	SOLE
MCCLATCHY COMPANY-CL	EQUITY	579489105	35	532 SH	SOLE
MCCORMICK & CO., INC.	EQUITY	579780206	2006	61,374 SH	SOLE
MCCORMICK & SCHMICK'S SEAFOO	EQUITY	579793100	83	5,237 SH	SOLE
MCCORMICK + CO INC	EQUITY	579780206	10005	306,146 SH	DEFINED
MCDATA CORP	EQUITY	580031201		50 SH	DEFINED
MCDATA CORP-CL A	EQUITY	580031201	1452	362,917 SH	SOLE
MCDONALDS CORP	EQUITY	580135101	42	1,520 SH	DEFINED
MCDONALD'S CORP.	EQUITY	580135101	24149	870,243 SH	SOLE
MCG CAPITAL CORP	EQUITY	58047P107	2208	129,246 SH	SOLE
MCGRATH RENTCORP	EQUITY	580589109	337	14,214 SH	SOLE
MCGRAW HILL COS INC	EQUITY	580645109	20	450 SH	DEFINED
MCGRAW-HILL, INC.	EQUITY	580645109	7131	161,160 SH	SOLE
MCI INC	EQUITY	552691107	4490	174,629 SH	SOLE
MCKESSON CORP	EQUITY	58155Q103	16	354 SH	DEFINED
MCKESSON CORP.	EQUITY	58155Q103	6049	135,054 SH	SOLE
MCMORAN EXPLORATION CO	EQUITY	582411104	278	14,257 SH	SOLE
MDU RESOURCES GROUP, INC.	EQUITY	552690109	6031	214,093 SH	SOLE
MEADWESTVACO CORP	EQUITY	583334107	6	221 SH	DEFINED
MEADWESTVACO CORP	EQUITY	583334107	2420	86,314 SH	SOLE
MEASUREMENT SPECIALTIES INC	EQUITY	583421102	189	8,163 SH	SOLE
MECHEL STEEL GROUP OAO-ADR	EQUITY	583840103	8116	319,510 SH	SOLE
MEDAREX INC	EQUITY	583916101	635	76,455 SH	SOLE
MEDCATH CORP	EQUITY	58404W109	141	5,059 SH	SOLE
MEDCATH CORP COM	EQUITY	58404W109	4	132800 SH	SOLE
MEDCO HEALTH SOLUTIONS INC	EQUITY	58405U102	39	732 SH	DEFINED
MEDCO HEALTH SOLUTIONS INC	EQUITY	58405U102	6389	119,740 SH	SOLE
MEDIA GENERAL, INC. CLASS A	EQUITY	584404107	3727	57,553 SH	SOLE

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

MEDIACOM COMMUNICATI	EQUITY	58446K105	293	42,613 SH	SOLE
MEDICINES CO	EQUITY	584688105	4669	199,600 SH	DEFINED
MEDICINES COMPANY	EQUITY	584688105	796	34,132 SH	SOLE
MEDICURE	EQUITY	58469E101	672	895,400 SH	Defined
MEDIMMUNE INC	EQUITY	584699102	8	293 SH	DEFINED
MEDIMMUNE, INC.	EQUITY	584699102	3457	129,382 SH	SOLE
MEDIS TECHNOLOGIES LTD	EQUITY	58500P107	170	10,261 SH	SOLE
MEDTRONIC INC	EQUITY	585055106	21014	405,754 SH	DEFINED
MEDTRONIC, INC.	EQUITY	585055106	52956	1,022,507 SH	SOLE
MELLON FINANCIAL CORPORATION	EQUITY	58551A108	5579	194,449 SH	SOLE
MELLON FINL CORP	EQUITY	58551A108	15	516 SH	DEFINED
MEMC ELECTR MATLS INC COM	EQUITY	552715104	2	98641 SH	SOLE
MEMC ELECTRONIC MATERIALS, INC	EQUITY	552715104	34	2,169 SH	SOLE
MENS WEARHOUSE, INC.	EQUITY	587118100	34	1,001 SH	SOLE
MENTOR CORP.	EQUITY	587188103	923	22,253 SH	SOLE
MENTOR GRAPHICS CORP.	EQUITY	587200106	1970	192,975 SH	SOLE
MERCANTILE BANK CORP	EQUITY	587376104	219	4,987 SH	SOLE
MERCANTILE BANKSHARES CORP.	EQUITY	587405101	7400	143,610 SH	SOLE
MERCER INTL INC-SBI	EQUITY	588056101	144	19,797 SH	SOLE
MERCK & CO., INC.	EQUITY	589331107	37788	1,226,885 SH	SOLE
MERCK + CO INC	EQUITY	589331107	11463	372,150 SH	DEFINED
MERCURY COMPUTER SYSTEMS INC	EQUITY	589378108	397	14,466 SH	SOLE
MERCURY GENERAL CORP	EQUITY	589400100	48	880 SH	SOLE
MERCURY INTERACTIVE CORP	EQUITY	589405109	4	106 SH	DEFINED
MERCURY INTERACTIVE CORP.	EQUITY	589405109	4095	106,757 SH	SOLE
MEREDITH CORP	EQUITY	589433101	3	57 SH	DEFINED
MEREDITH CORP	EQUITY	589433101	1027	20,935 SH	SOLE
MERGE TECHNOLOGIES INC	EQUITY	589981109	154	8,203 SH	SOLE
MERGE TECHNOLOGIES INC COM	EQUITY	589981109	2	123400 SH	SOLE
MERIDIAN BIOSCIENCE INC	EQUITY	589584101	146	7,726 SH	SOLE
MERIDIAN GOLD	EQUITY	589975101	2524	140,600 SH	Defined
MERIDIAN RESOURCE CORP	EQUITY	58977Q109	286	59,819 SH	SOLE
MERISTAR HOSPITALITY CORP	EQUITY	58984Y103	4246	493,695 SH	DEFINED
MERISTAR HOSPITALITY CORP.	EQUITY	58984Y103	5300	616,273 SH	SOLE
MERIT MED SYS INC	EQUITY	589889104	283	18,366 SH	SOLE
MERIT MED SYS INC COM	EQUITY	589889104	1	91500 SH	SOLE
MERITAGE HOMES CORPORATION	EQUITY	59001A102	49	616 SH	SOLE
MERRILL LYNCH & CO., INC.	EQUITY	590188108	25315	460,182 SH	SOLE
MERRILL LYNCH + CO INC	EQUITY	590188108	10474	190,394 SH	DEFINED
MESA AIRLINES, INC.	EQUITY	590479101	139	20,776 SH	SOLE
MESTEK, INC.	EQUITY	590829107	52	2,056 SH	SOLE
METAL MANAGEMENT INC	EQUITY	591097209	290	15,007 SH	SOLE
METALS USA INC	EQUITY	591324207	495	26,012 SH	SOLE
METHODE ELECTRONICS, INC.	EQUITY	591520200	298	25,126 SH	SOLE
METLIFE INC	EQUITY	59156R108	39	875 SH	DEFINED
METLIFE, INC.	EQUITY	59156R108	24027	534,655 SH	SOLE
METRIS COMPANIES INC	EQUITY	591598107	581	40,192 SH	SOLE
METROLOGIC INSTRUMENTS INC	EQUITY	591676101	102	8,153 SH	SOLE
METTLER-TOLEDO INTERNATIONAL	EQUITY	592688105	45	957 SH	SOLE
MFS Municipal Inc	EQUITY	552738106	146	17,700 SH	SOLE
MGE ENERGY INC	EQUITY	55277P104	514	14,129 SH	SOLE
MGI PHARMA INC	EQUITY	552880106	1078	49,569 SH	SOLE
MGIC INVESTMENT CORP.	EQUITY	552848103	2837	43,504 SH	SOLE
MGIC INVT CORP WIS	EQUITY	552848103	8	120 SH	DEFINED

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

MGM GRAND INC	EQUITY	552953101	3297	83,299	SH	SOLE
MGM MIRAGE COM	EQUITY	552953101	3	83471	SH	SOLE
MGM MIRAGEINC	EQUITY	552953101	2830	71,500	SH	DEFINED
MICHAELS STORES, INC.	EQUITY	594087108	10095	244,006	SH	SOLE
MICREL, INC.	EQUITY	594793101	2072	179,821	SH	SOLE
MICRO THERAPEUTICS INC	EQUITY	59500W100	29	7,393	SH	SOLE
MICROCHIP TECHNOLOGY, INC.	EQUITY	595017104	11456	386,774	SH	SOLE
MICROMUSE INC	EQUITY	595094103	315	55,735	SH	SOLE
MICRON TECHNOLOGY INC	EQUITY	595112103	8	736	SH	DEFINED
MICRON TECHNOLOGY, INC.	EQUITY	595112103	2865	280,573	SH	SOLE
MICROS SYS INC COM	EQUITY	594901100	1	21100	SH	SOLE
MICROS SYSTEMS, INC.	EQUITY	594901100	1176	26,272	SH	SOLE
MICROSEMI CORP COM	EQUITY	595137100	3	143704	SH	SOLE
MICROSEMI CORP.	EQUITY	595137100	801	42,581	SH	SOLE
MICROSOFT CORP	EQUITY	594918104	33730	1,357,900	SH	DEFINED
MICROSOFT CORP.	EQUITY	594918104	212104	8,538,796	SH	SOLE
MICROSTRATEGY INC	EQUITY	594972408	597	11,258	SH	SOLE
MICROSTRATERGY INC-WT07	EQUITY	594972119		509	SH	SOLE
MICROTUNE INC	EQUITY	59514P109	180	35,921	SH	SOLE
MID STATE BANCSHARES	EQUITY	595440108	439	15,823	SH	SOLE
MID-AMERICA APT. COMMUNITIES	EQUITY	59522J103	653	14,382	SH	SOLE
MIDAS, INC.	EQUITY	595626102	254	11,053	SH	SOLE
MIDDLEBY CORP	EQUITY	596278101	186	3,510	SH	SOLE
MIDDLESEX WATER CO	EQUITY	596680108	153	7,862	SH	SOLE
MIDLAND CO COM	EQUITY	597486109	261	7,417	SH	SOLE
MIDWAY GAMES INC.	EQUITY	598148104	135	12,296	SH	SOLE
MIDWEST BANC HOLDINGS INC.	EQUITY	598251106	151	7,851	SH	SOLE
MIKOHN GAMING CORP	EQUITY	59862K108	233	15,856	SH	SOLE
MILLENNIUM PHARMACEUTICALS	EQUITY	599902103	2649	285,800	SH	DEFINED
MILLENNIUM PHARMACEUTICALS, IN	EQUITY	599902103	5591	603,113	SH	SOLE
MILLIPORE CORP	EQUITY	601073109	4	67	SH	DEFINED
MILLIPORE CORP.	EQUITY	601073109	1273	22,443	SH	SOLE
MILLS CORP COM	EQUITY	601148109		3870	SH	SOLE
MILLS CORP.	EQUITY	601148109	10300	169,443	SH	SOLE
MINDSPEED TECHNOLOGIES INC	EQUITY	602682106		1	SH	SOLE
MINE SAFETY APPLIANCES CO.	EQUITY	602720104	921	19,933	SH	SOLE
MINERALS TECHNOLOGIES, INC.	EQUITY	603158106	3127	50,771	SH	SOLE
MIPS TECHNOLOGIES INC	EQUITY	604567107	211	29,319	SH	SOLE
MISSION RESOURCES CORP	EQUITY	605109107	232	28,773	SH	SOLE
MKS INSTRUMENTS, INC.	EQUITY	55306N104	381	22,539	SH	SOLE
MOBILE MINI INC.	EQUITY	60740F105	352	10,215	SH	SOLE
MOBILE TELESYSTEMS-SP ADR	EQUITY	607409109	5717	169,900	SH	SOLE
MOBILITY ELECTRONICS INC	EQUITY	60741U101	170	18,537	SH	SOLE
MODINE MANUFACTURING CO.	EQUITY	607828100	2674	82,134	SH	SOLE
MOHAWK INDUSTRIES, INC.	EQUITY	608190104	8833	107,061	SH	SOLE
MOLECULAR DEVICES CORP.	EQUITY	60851C107	253	11,691	SH	SOLE
MOLEX INC	EQUITY	608554101	5	204	SH	DEFINED
MOLEX, INC.	EQUITY	608554101	2325	89,273	SH	SOLE
MOLINA HEALTHCARE INC	EQUITY	60855R100	338	7,645	SH	SOLE
MOLSON COORS BREWING CO	EQUITY	60871R209	6	98	SH	DEFINED
MOLSON COORS BREWING CO -B	EQUITY	60871R209	2186	35,254	SH	SOLE
MOMENTA PHARMACEUTICALS INC	EQUITY	60877T100	109	5,510	SH	SOLE
MONACO COACH CORP	EQUITY	60886R103	310	18,007	SH	SOLE
MONARCH CASINO & RESOR	EQUITY	609027107	141	6,387	SH	SOLE
MONEYGRAM INTERNATIONAL	EQUITY	60935Y109	4078	213,259	SH	SOLE
MONOLITHIC POWER SYSTEMS INC	EQUITY	609839105	106	11,884	SH	SOLE

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

MONRO MUFFLER BRAKE IN	EQUITY	610236101	214	7,246	SH	SOLE
MONSANTO CO	EQUITY	61166W101	7293	115,997	SH	SOLE
MONSANTO CO NEW	EQUITY	61166W101	20	317	SH	DEFINED
MONSTER WORLDWIDE INC	EQUITY	611742107	4	145	SH	DEFINED
MONSTER WORLDWIDE INC	EQUITY	611742107	2564	89,415	SH	SOLE
MONSTER WORLDWIDE INC COM	EQUITY	611742107	3	89656	SH	SOLE
MOODYS CORP	EQUITY	615369105	15	336	SH	DEFINED
MOODY'S CORP.	EQUITY	615369105	6903	153,530	SH	SOLE
MOOG INC.	EQUITY	615394202	736	23,387	SH	SOLE
MORGAN STANLEY	EQUITY	617446448	440	8,302	SH	DEFINED
MORGAN STANLEY	EQUITY	617446448	44060	839,717	SH	SOLE
MORGAN STANLEY DEAN WITTER & C REPO	EQUITY	568427108	131	8,991	SH	SOLE
MORNINGSTAR INC	EQUITY	617700109	165	5,874	SH	SOLE
MORTGAGEIT HOLDINGS INC	EQUITY	61915Q108	213	11,662	SH	SOLE
MOSAIC CO/THE	EQUITY	61945A107	52	3,315	SH	SOLE
MOTIVE INC	EQUITY	61980V107	151	15,223	SH	SOLE
MOTOROLA INC	EQUITY	620076109	15295	837,649	SH	DEFINED
MOTOROLA, INC.	EQUITY	620076109	24990	1,368,579	SH	SOLE
MOVADO GROUP, INC.	EQUITY	624580106	239	12,657	SH	SOLE
MOVIE GALLERY, INC.	EQUITY	624581104	457	17,300	SH	SOLE
MPS GROUP INC	EQUITY	553409103	2412	256,011	SH	SOLE
MRO SOFTWARE	EQUITY	55347W105	202	13,809	SH	SOLE
MRV COMMUNICATIONS, INC.	EQUITY	553477100	156	72,036	SH	SOLE
MSC INDUSTRIAL DIRECT CO.	EQUITY	553530106	33	972	SH	SOLE
MTC TECHNOLOGIES INC	EQUITY	55377A106	256	6,951	SH	SOLE
MTC TECHNOLOGIES INC COM	EQUITY	55377A106	6	169600	SH	SOLE
MTR GAMING GROUP INC	EQUITY	553769100	189	16,209	SH	SOLE
MTS SYSTEMS CORP.	EQUITY	553777103	459	13,670	SH	SOLE
MUELLER INDUSTRIES, INC.	EQUITY	624756102	685	25,281	SH	SOLE
MULTI-FINELINE ELECTRONIX IN	EQUITY	62541B101	102	5,551	SH	SOLE
MULTIMEDIA GAMES INC	EQUITY	625453105	209	18,944	SH	SOLE
Municipal High Income Fund	EQUITY	626214100	717	98,900	SH	SOLE
MUNICIPAL MORTGAGE & EQUITY	EQUITY	62624B101	369	14,200	SH	SOLE
Murphy Oil Corp	EQUITY	626717102	1045	20,000	SH	SOLE
MURPHY OIL CORP.	EQUITY	626717102	16464	315,220	SH	SOLE
MYERS INDUSTRIES, INC.	EQUITY	628464109	227	18,161	SH	SOLE
MYKROLIS CORP	EQUITY	62852P103	412	29,006	SH	SOLE
MYLAN LABORATORIES INC.	EQUITY	628530107	2372	123,262	SH	SOLE
MYLAN LABS INC	EQUITY	628530107	6	326	SH	DEFINED
MYOGEN INC	EQUITY	62856E104	88	12,651	SH	SOLE
MYRIAD GENETICS INC	EQUITY	62855J104	333	21,256	SH	SOLE
NABI BIOPHARMACEUTICALS	EQUITY	629519109	619	40,648	SH	SOLE
NABI BIOPHARMACEUTICALS	EQUITY	629519109	1176	77,200	SH	DEFINED
NABORS INDUSTRIES LTD	EQUITY	G6359F103	53	870	SH	DEFINED
NABORS INDUSTRIES LTD	EQUITY	G6359F103	10317	170,195	SH	SOLE
NACCO INDUSTRIES, INC. CLASS A	EQUITY	629579103	384	3,585	SH	SOLE
NALCO HOLDING CO	EQUITY	62985Q101	22	1,146	SH	SOLE
NANOGEN INC.	EQUITY	630075109	127	33,001	SH	SOLE
NARA BANCORP INC	EQUITY	63080P105	188	12,776	SH	SOLE
NASB FINL INC	EQUITY	628968109	93	2,118	SH	SOLE
NASDAQ STOCK MARKET INC	EQUITY	631103108	581	30,832	SH	SOLE
NASDAQ-100 SHARES	EQUITY	631100104	9261	251,800	SH	SOLE
NASHFINCH CO.	EQUITY	631158102	324	8,824	SH	SOLE
NASTECH PHARMACEUTICAL	EQUITY	631728409	177	12,415	SH	SOLE
NATIONAL BEVERAGE CORP.	EQUITY	635017106	42	5,210	SH	SOLE
NATIONAL CITY CORP	EQUITY	635405103	24	713	SH	DEFINED

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

NATIONAL CITY CORP.	EQUITY	635405103	19829	581,153	SH	SOLE
NATIONAL DATA CORP.	EQUITY	639480102	448	24,907	SH	SOLE
NATIONAL FINANCIAL PARTNERS	EQUITY	63607P208	954	24,363	SH	SOLE
NATIONAL FUEL GAS CO.	EQUITY	636180101	21711	750,980	SH	SOLE
NATIONAL HEALTH INVESTORS, INC	EQUITY	63633D104	2716	96,761	SH	SOLE
NATIONAL HEALTH REALTY	EQUITY	635905102	93	4,983	SH	SOLE
NATIONAL HEALTHCARE CORP	EQUITY	635906100	153	4,345	SH	SOLE
NATIONAL INSTRUMENTS CORP.	EQUITY	636518102	2544	120,022	SH	SOLE
NATIONAL INTERSTATE CORP	EQUITY	63654U100	62	3,118	SH	SOLE
NATIONAL OILWELL VARCO INC	EQUITY	637071101	10	208	SH	DEFINED
NATIONAL OILWELL VARCO INC	EQUITY	637071101	3725	78,360	SH	SOLE
NATIONAL PENN BANCSHARES, INC.	EQUITY	637138108	597	23,917	SH	SOLE
NATIONAL PRESTO INDUSTRIES	EQUITY	637215104	144	3,268	SH	SOLE
NATIONAL SEMICONDUCTOR COR	EQUITY	637640103	12725	577,617	SH	DEFINED
NATIONAL SEMICONDUCTOR CORP.	EQUITY	637640103	6855	311,146	SH	SOLE
NATIONAL WESTERN LIFE INS. CO. CLASS	EQUITY	638522102	299	1,540	SH	SOLE
NATIONAL-OILWELL INC COM	EQUITY	637071101	2	36573	SH	SOLE
NATIONWIDE FINANCIAL	EQUITY	638612101	60	1,574	SH	SOLE
NATIONWIDE HEALTH PROPERTIES	EQUITY	638620104	1206	51,091	SH	SOLE
NATURES SUNSHINE PRODUCTS, INC	EQUITY	639027101	135	7,740	SH	SOLE
NAUTILUS INC	EQUITY	63910B102	655	22,997	SH	SOLE
NAVARRE CORP	EQUITY	639208107	141	17,695	SH	SOLE
NAVIGANT CONSULTING CO.	EQUITY	63935N107	598	33,849	SH	SOLE
NAVIGANT INTERNATIONAL, INC.	EQUITY	63935R108	157	10,700	SH	SOLE
NAVIGATORS GROUP INC	EQUITY	638904102	212	6,144	SH	SOLE
NAVISTAR INTERNATIONAL CORP.	EQUITY	63934E108	949	29,647	SH	SOLE
NAVISTAR INTL CORP INC	EQUITY	63934E108	3	79	SH	DEFINED
NAVTEQ CORP	EQUITY	63936L100	69	1,860	SH	SOLE
NBC CAPITAL CORP	EQUITY	628729105	117	4,789	SH	SOLE
NBT BANCORP, INC.	EQUITY	628778102	529	22,393	SH	SOLE
NBTY, INC.	EQUITY	628782104	997	38,428	SH	SOLE
NCI BUILDING SYSTEMS, INC.	EQUITY	628852105	471	14,372	SH	SOLE
NCO GROUP, INC.	EQUITY	628858102	479	22,167	SH	SOLE
NCR CORP NEW	EQUITY	62886E108	8	222	SH	DEFINED
NCR CORP.	EQUITY	62886E108	3104	88,390	SH	SOLE
NDS GROUP PLC-SPONS ADR	EQUITY	628891103	4345	130,400	SH	SOLE
NECTAR THERAPEUTICS	EQUITY	640268108	988	58,694	SH	SOLE
NEENAH PAPER INC	EQUITY	640079109	316	10,198	SH	SOLE
NEIGHBORCARE INC	EQUITY	64015Y104	870	26,218	SH	SOLE
NEIMAN MARCUS GROUP INC CL A	EQUITY	640204202	13497	139,255	SH	SOLE
NELNET INC-CL A	EQUITY	64031N108	6	167	SH	SOLE
NEOPHARM INC	EQUITY	640919106	119	11,876	SH	SOLE
NESS TECHNOLOGIES INC	EQUITY	64104X108	139	13,103	SH	SOLE
NETBANK INC	EQUITY	640933107	298	31,940	SH	SOLE
NETFLIX.COM INC	EQUITY	64110L106	415	25,294	SH	SOLE
NETGEAR INC	EQUITY	64111Q104	409	21,979	SH	SOLE
NETIQ CORP.	EQUITY	64115P102	424	37,424	SH	SOLE
NETLOGIC MICROSYSTEMS INC	EQUITY	64118B100	128	7,235	SH	SOLE
NETRATINGS INC	EQUITY	64116M108	134	9,820	SH	SOLE
NETSCOUT SYSTEMS INC	EQUITY	64115T104	108	16,406	SH	SOLE
NETWORK APPLIANCE INC	EQUITY	64120L104	12	438	SH	DEFINED
NETWORK APPLIANCE, INC.	EQUITY	64120L104	5349	189,207	SH	SOLE
NEUROCRINE BIOSCIENCES INC	EQUITY	64125C109	1703	40,500	SH	DEFINED
NEUROCRINE BIOSCIENCES, INC.	EQUITY	64125C109	1065	25,312	SH	SOLE
NEUROGEN CORP.	EQUITY	64124E106	107	15,697	SH	SOLE
NEUROMETRIX INC	EQUITY	641255104	79	3,949	SH	SOLE

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

NEW CENTURY FINANCIAL CORP	EQUITY	6435EV108	7796	151,518	SH	SOLE
NEW JERSEY RESOURCES CORP.	EQUITY	646025106	914	18,952	SH	SOLE
NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106	8717	320,819	SH	SOLE
NEW RIVER PHARMACEUTICALS	EQUITY	648468205	126	4,190	SH	SOLE
NEW YORK & CO	EQUITY	649295102	190	9,007	SH	SOLE
NEW YORK COMMUNITY BANCORP INC	EQUITY	649445103	8012	442,184	SH	SOLE
NEW YORK TIMES CO	EQUITY	650111107	6	183	SH	DEFINED
NEW YORK TIMES CO. CLASS A	EQUITY	650111107	2085	66,940	SH	SOLE
NEWALLIANCE BANCSHARES INC	EQUITY	650203102	1108	78,861	SH	SOLE
NEWCASTLE INVESTMENT CORP	EQUITY	65105M108	4445	147,413	SH	SOLE
NEWELL RUBBERMAID INC	EQUITY	651229106	8	332	SH	DEFINED
NEWELL RUBBERMAID, INC.	EQUITY	651229106	2995	125,626	SH	SOLE
NEWFIELD EXPLORATION	EQUITY	651290108	9101	228,161	SH	SOLE
NEWMARKET CORP	EQUITY	651587107	174	11,753	SH	SOLE
NEWMONT MINING CORP HLDG CO	EQUITY	651639106	13734	351,884	SH	SOLE
NEWMONT MNG CORP	EQUITY	651639106	21	536	SH	DEFINED
NEWPARK RESOURCES, INC.	EQUITY	651718504	436	58,162	SH	SOLE
NEWPORT CORP	EQUITY	651824104	1445	104,270	SH	SOLE
NEWS CORP	EQUITY	65248E104	26062	1,610,773	SH	DEFINED
NEWS CORP INC-CL A	EQUITY	65248E104	20281	1,253,442	SH	SOLE
NEWTEK BUSINESS SERVICES INC	EQUITY	652526104	1546	687,233	SH	SOLE
NEXEN	EQUITY	65334H102	3615	119,100	SH	Defined
NEXTEL COMMUNICATIONS INC	EQUITY	65332V103	44	1,348	SH	DEFINED
NEXTEL COMMUNICATIONS, INC. CLASS A	EQUITY	65332V103	25739	796,612	SH	SOLE
NEXTEL PARTNERS INC	EQUITY	65333F107	1338	53,174	SH	SOLE
NGP CAPITAL RESOURCES CO	EQUITY	62912R107	179	12,020	SH	SOLE
NIC INC	EQUITY	62914B100	107	23,145	SH	SOLE
NICE SYS LTD SPONSORED ADR	EQUITY	653656108	1	25300	SH	SOLE
NICOR INC	EQUITY	654086107	2	60	SH	DEFINED
Nicor Inc	EQUITY	654086107	4323	105,000	SH	SOLE
NICOR, INC.	EQUITY	654086107	2040	49,559	SH	SOLE
NII HLDGS INC	EQUITY	62913F201	9923	155,200	SH	DEFINED
NII HOLDINGS INC-CL B	EQUITY	62913F201	76	1,188	SH	SOLE
NIKE INC	EQUITY	654106103	18983	219,220	SH	DEFINED
NIKE, INC. CLASS B	EQUITY	654106103	15161	175,075	SH	SOLE
NIKU CORP	EQUITY	654113703	932	44,971	SH	SOLE
NISOURCE INC	EQUITY	65473P105	8	327	SH	DEFINED
NISOURCE, INC.	EQUITY	65473P105	7774	314,356	SH	SOLE
NITROMED INC	EQUITY	654798503	221	11,356	SH	SOLE
NL INDUSTRIES, INC.	EQUITY	629156407	84	5,433	SH	SOLE
NN INC	EQUITY	629337106	148	11,682	SH	SOLE
NOBLE CORPORATION	EQUITY	G65422100	3608	58,654	SH	SOLE
NOBLE CORPORATION SHS	EQUITY	G65422100	2	33617	SH	SOLE
NOBLE ENERGYINC	EQUITY	655044105	11888	157,142	SH	SOLE
NOBLE INTERNATIONAL LTD	EQUITY	655053106	121	5,135	SH	SOLE
NOKIA CORP SPON-ADR	EQUITY	654902204	1280	76,920	SH	SOLE
NORDSON CORP	EQUITY	655663102	9578	279,400	SH	DEFINED
NORDSON CORP.	EQUITY	655663102	2664	77,712	SH	SOLE
NORDSTROM INC	EQUITY	655664100	10	148	SH	DEFINED
NORDSTROM, INC.	EQUITY	655664100	5728	84,266	SH	SOLE
NORFOLK SOUTHERN CORP.	EQUITY	655844108	9879	319,073	SH	SOLE
NORFOLK SOUTHN CORP	EQUITY	655844108	15	480	SH	DEFINED
NORTEL NETWORKS CORP	EQUITY	656568102	5	2,010	SH	DEFINED
NORTH FORK BANCORPORATION	EQUITY	659424105	16	574	SH	DEFINED
NORTH FORK BANCORPORATION INC.	EQUITY	659424105	6140	218,592	SH	SOLE
NORTH PITTSBURGH SYSTEMS	EQUITY	661562108	202	10,366	SH	SOLE

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

NORTHEAST UTILITIES	EQUITY	664397106	4877	233,798	SH	SOLE
NORTHERN EMPIRE BANCSHARES	EQUITY	665112108	171	5,515	SH	SOLE
NORTHERN ORION RESOURCES INC	EQUITY	665575106	2352	954,500	SH	Defined
NORTHERN TRUST CORP	EQUITY	665859104	11	249	SH	DEFINED
NORTHERN TRUST CORP.	EQUITY	665859104	6047	132,638	SH	SOLE
NORTHFIELD LABORATORIES, INC.	EQUITY	666135108	232	16,221	SH	SOLE
NORTHROP GRUMMAN CORP	EQUITY	666807102	23	425	SH	DEFINED
NORTHROP GRUMMAN CORP.	EQUITY	666807102	8575	155,195	SH	SOLE
NORTHSTAR REALTY FINANCE COR	EQUITY	66704R100	139	13,211	SH	SOLE
NORTHWEST AIRLINES CORP CL-A	EQUITY	667280101	275	60,201	SH	SOLE
NORTHWEST BANCORP INC.	EQUITY	667328108	288	13,553	SH	SOLE
NORTHWEST NATURAL GAS CO.	EQUITY	667655104	728	19,032	SH	SOLE
NORTHWESTERN CORP	EQUITY	668074305	775	24,600	SH	SOLE
NOVA CHECMICALS	EQUITY	66977W109	3735	122,400	SH	Defined
NOVASTAR FINL INC	EQUITY	669947400	713	18,217	SH	SOLE
NOVATEL WIRELESS INC	EQUITY	66987M604	250	20,051	SH	SOLE
NOVATEL WIRELESS INC COM NEW	EQUITY	66987M604	2	134300	SH	SOLE
NOVELL INC	EQUITY	670006105	3	457	SH	DEFINED
NOVELL, INC .	EQUITY	670006105	1086	175,105	SH	SOLE
NOVELLUS SYS INC	EQUITY	670008101	4	169	SH	DEFINED
NOVELLUS SYSTEMS, INC.	EQUITY	670008101	1790	72,439	SH	SOLE
NOVEN PHARMACEUTICALS, INC.	EQUITY	670009109	284	16,275	SH	SOLE
NPS PHARMACEUTICALS INC.	EQUITY	62936P103	304	26,810	SH	SOLE
NRG ENERGY INC	EQUITY	629377508	5435	144,536	SH	SOLE
NS GROUP, INC.	EQUITY	628916108	499	15,353	SH	SOLE
NSTAR	EQUITY	67019E107	5943	192,767	SH	SOLE
NTL INC	EQUITY	62940M104	550	8,044	SH	SOLE
NTN COMMUNICATIONS INC	EQUITY	629410309	86	45,639	SH	SOLE
NU SKIN ENTERPRISES, INC. CLASS A	EQUITY	67018T105	906	38,881	SH	SOLE
NUCO2 INC	EQUITY	629428103	190	7,411	SH	SOLE
NUCOR CORP	EQUITY	670346105	9	191	SH	DEFINED
NUCOR CORP.	EQUITY	670346105	4018	88,078	SH	SOLE
NUTRI/SYSTEM INC	EQUITY	67069D108	226	15,307	SH	SOLE
NUVASIVE INC	EQUITY	670704105	175	10,553	SH	SOLE
NUVEEN INVESTMENTS INC	EQUITY	67090F106	47	1,244	SH	SOLE
NUVELO INC	EQUITY	67072M301	268	34,638	SH	SOLE
NVIDIA CORP	EQUITY	67066G104	5	199	SH	DEFINED
NVIDIA CORP	EQUITY	67066G104	2736	102,405	SH	SOLE
NVR, INC.	EQUITY	62944T105	91	112	SH	SOLE
OAKLEY INC.	EQUITY	673662102	286	16,800	SH	SOLE
OCA INC	EQUITY	67083Q101	48	25,354	SH	SOLE
OCCIDENTAL PETE CORP	EQUITY	674599105	36	473	SH	DEFINED
OCCIDENTAL PETROLEUM CORP.	EQUITY	674599105	13232	172,003	SH	SOLE
OCEANEERING INTERNATIONAL, INC	EQUITY	675232102	693	17,933	SH	SOLE
OCEANFIRST FINANCIAL CORP	EQUITY	675234108	140	6,203	SH	SOLE
O'CHARLEY'S INC.	EQUITY	670823103	270	15,299	SH	SOLE
OCTEL CORP.	EQUITY	675727101	155	8,611	SH	SOLE
OCWEN FINANCIAL CORP.	EQUITY	675746101	161	23,756	SH	SOLE
ODYSSEY HEALTHCARE INC	EQUITY	67611V101	344	23,830	SH	SOLE
ODYSSEY MARINE EXPLORATION	EQUITY	676118102	123	24,632	SH	SOLE
ODYSSEY RE HLDGS CORP	EQUITY	67612W108	201	8,153	SH	SOLE
OFFICE DEPOT INC	EQUITY	676220106	9	375	SH	DEFINED
OFFICE DEPOT, INC.	EQUITY	676220106	3741	163,783	SH	SOLE
OFFICEMAX INC	EQUITY	67622P101	966	32,443	SH	SOLE
OFFICEMAX INC DE	EQUITY	67622P101	3	87	SH	DEFINED
OFFSHORE LOGISTICS, INC.	EQUITY	676255102	529	16,106	SH	SOLE

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

OGE ENERGY CORP.	EQUITY	670837103	6419	221,803	SH	SOLE
OHIO CASUALTY CORP.	EQUITY	677240103	3738	154,667	SH	SOLE
OIL STATES INTERNATIONAL INC	EQUITY	678026105	707	28,101	SH	SOLE
OLD DOMINION FGHT LINE COM	EQUITY	679580100	1	36809	SH	SOLE
OLD DOMINION FREIGHT LINE	EQUITY	679580100	348	12,976	SH	SOLE
OLD NATL BANCORP	EQUITY	680033107	1010	47,196	SH	SOLE
OLD REPUBLIC INTL CORP.	EQUITY	680223104	8350	330,180	SH	SOLE
OLD SECOND BANCORP INC	EQUITY	680277100	271	9,323	SH	SOLE
OLIN CORP.	EQUITY	680665205	3206	175,766	SH	SOLE
OM GROUP INC	EQUITY	670872100	486	19,674	SH	SOLE
OMEGA FINANCIAL CORP.	EQUITY	682092101	271	8,714	SH	SOLE
OMEGA HEALTHCARE INVESTORS	EQUITY	681936100	500	38,862	SH	SOLE
OMNICARE, INC.	EQUITY	681904108	8036	189,384	SH	SOLE
OMNICOM GROUP	EQUITY	681919106	17	215	SH	DEFINED
OMNICOM GROUP, INC.	EQUITY	681919106	6301	78,895	SH	SOLE
OMNIVISION TECHNOLOGIE	EQUITY	682128103	534	39,293	SH	SOLE
ON SEMICONDUCTOR CORPORATION	EQUITY	682189105	455	98,906	SH	SOLE
ONE LIBERTY PROPERTIES INC	EQUITY	682406103	110	5,313	SH	SOLE
ONEOK, INC.	EQUITY	682680103	6687	204,813	SH	SOLE
ONLINE RESOURCES CORP	EQUITY	68273G101	165	14,595	SH	SOLE
ONYX PHARMACEUTICALS INC	EQUITY	683399109	581	24,379	SH	SOLE
ONYX PHARMACEUTICALS INC	EQUITY	683399109	654	27,400	SH	DEFINED
OPEN SOLLUTIONS INC	EQUITY	68371P102	274	13,479	SH	SOLE
OPENWAVE SYSTEMS INC.	EQUITY	683718308	780	47,561	SH	SOLE
OPLINK COMMUNICATIONS INC	EQUITY	68375Q106	117	70,991	SH	SOLE
OPSWARE INC	EQUITY	68383A101	264	51,488	SH	SOLE
OPTICAL COMMUNICATION PROD	EQUITY	68382T101	20	10,374	SH	SOLE
OPTION CARE INC	EQUITY	683948103	211	14,960	SH	SOLE
OPTIONSPRESS HOLDINGS INC	EQUITY	684010101	216	14,243	SH	SOLE
ORACLE CORP	EQUITY	68389X105	32903	2,492,617	SH	DEFINED
ORACLE CORP.	EQUITY	68389X105	57910	4,387,125	SH	SOLE
ORASURE TECHNOLOGIES INC	EQUITY	68554V108	308	30,874	SH	SOLE
ORBITAL SCIENCES CORP.	EQUITY	685564106	548	55,354	SH	SOLE
OREGON STEEL MILLS, INC.	EQUITY	686079104	421	24,474	SH	SOLE
O'REILLY AUTOMOTIVE, INC.	EQUITY	686091109	5679	190,373	SH	SOLE
ORIENTAL FINANCIAL GROUP	EQUITY	68618W100	223	14,640	SH	SOLE
ORIGEN FINANCIAL INC	EQUITY	68619E208	88	11,878	SH	SOLE
ORLEANS HOMEBUILDERS INC	EQUITY	686588104	67	2,842	SH	SOLE
ORMAT TECHNOLOGIES INC	EQUITY	686688102	95	4,971	SH	SOLE
OSHKOSH B'GOSH, INC. CLASS A	EQUITY	688222207	140	5,394	SH	SOLE
OSHKOSH TRUCK CORP CL B	EQUITY	688239201	60	771	SH	SOLE
OSI PHARMACEUTICALS	EQUITY	671040103	43	1,063	SH	SOLE
OSI SYSTEMS INC	EQUITY	671044105	164	10,390	SH	SOLE
OTTER TAIL POWER CO.	EQUITY	689648103	551	20,143	SH	SOLE
OUTBACK STEAKHOUSE INC.	EQUITY	689899102	5534	122,331	SH	SOLE
OUTDOOR CHANNEL HOLDINGS INC	EQUITY	690027206	55	3,978	SH	SOLE
OVERNITE CORP	EQUITY	690322102	3869	90,024	SH	SOLE
OVERSEAS SHIPHOLDING GROUP	EQUITY	690368105	3730	62,535	SH	SOLE
OVERSTOCK.COM	EQUITY	690370101	280	7,856	SH	SOLE
OWENS & MINOR, INC.	EQUITY	690732102	887	27,426	SH	SOLE
OWENS-ILLINOIS, INC.	EQUITY	690768403	89	3,539	SH	SOLE
OXFORD INDS INC.	EQUITY	691497309	415	9,649	SH	SOLE
P A M TRANSN SVCS INC	EQUITY	693149106	72	4,293	SH	SOLE
P G & E CORP.	EQUITY	69331C108	6388	170,176	SH	SOLE
P. F. CHANGS CHINA BISTRO INC.	EQUITY	69333Y108	1065	18,060	SH	SOLE
PACCAR INC	EQUITY	693718108	14	207	SH	DEFINED

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

PACCAR, INC	EQUITY	693718108	6240	91,770	SH	SOLE
PACER INTERNATIONAL INC	EQUITY	69373H106	562	25,802	SH	SOLE
PACIFIC CAPITAL BANCORP	EQUITY	69404P101	1171	31,657	SH	SOLE
PACIFIC ETHANOL INC	EQUITY	69423U107	21	2,143	SH	SOLE
PACIFIC SUNWEAR OF CALIFORNIA	EQUITY	694873100	4268	185,654	SH	SOLE
PACIFICARE HEALTH SYSTEMS	EQUITY	695112102	9496	132,900	SH	DEFINED
PACIFICARE HEALTH SYSTEMS INC CLASS A	EQUITY	695112102	11221	157,052	SH	SOLE
PACKAGING CORP OF AMERICA	EQUITY	695156109	9819	466,443	SH	SOLE
PACKETEER, INC	EQUITY	695210104	330	23,375	SH	SOLE
PACTIV CORP	EQUITY	695257105	4	179	SH	DEFINED
PACTIV CORPORATION	EQUITY	695257105	1478	68,485	SH	SOLE
PAIN THERAPEUTICS INC	EQUITY	69562K100	130	19,293	SH	SOLE
PAINCARE HOLDINGS INC	EQUITY	69562E104	129	29,858	SH	SOLE
PALL CORP	EQUITY	696429307	5	151	SH	DEFINED
PALL CORP	EQUITY	696429307	1734	57,123	SH	SOLE
PALM HARBOR HOMES, INC	EQUITY	696639103	124	6,592	SH	SOLE
PALMONE INC	EQUITY	69713P107	859	28,862	SH	SOLE
PALOMAR MEDICAL TECHNOLOGIES	EQUITY	697529303	279	11,655	SH	SOLE
PAN PACIFIC RETAIL PROPERTIES	EQUITY	69806L104	266	4,000	SH	SOLE
PANAMSAT HOLDING CORP	EQUITY	69831Y105	26	1,247	SH	SOLE
PANERA BREAD COMPANY CL A	EQUITY	69840W108	40	639	SH	SOLE
PANTRY INC	EQUITY	698657103	455	11,748	SH	SOLE
PAPA JOHNS INTERNATIONAL, INC	EQUITY	698813102	300	7,497	SH	SOLE
PAR PHARMACEUTICAL COMPANIES, INC	EQUITY	69888P106	2685	84,420	SH	SOLE
PAR PHARMACEUTICAL COS INC	EQUITY	69888P106	3076	96,700	SH	DEFINED
PAR TECHNOLOGY CORP/DEL	EQUITY	698884103	89	2,785	SH	SOLE
PARALLEL PETROLEUM CORP	EQUITY	699157103	191	21,545	SH	SOLE
PARAMETRIC TECHNOLOGY CORP	EQUITY	699173100	3919	614,226	SH	DEFINED
PARAMETRIC TECHNOLOGY CORP.	EQUITY	699173100	2089	327,399	SH	SOLE
PAREXEL INTERNATIONAL CORP.	EQUITY	699462107	357	18,030	SH	SOLE
PARK ELECTROCHEMICAL CORP.	EQUITY	700416209	348	13,802	SH	SOLE
PARK NATIONAL CORP.	EQUITY	700658107	929	8,403	SH	SOLE
PARKER DRILLING CO.	EQUITY	701081101	464	66,135	SH	SOLE
PARKER HANNIFIN CORP	EQUITY	701094104	9	146	SH	DEFINED
PARKER HANNIFIN CORP.	EQUITY	701094104	4553	73,429	SH	SOLE
PARKWAY PROPERTIES, INC.	EQUITY	70159Q104	536	10,722	SH	SOLE
PARLUX FRAGRANCES INC	EQUITY	701645103	119	4,308	SH	SOLE
PARTNERS TRUST FINANCIAL GRP	EQUITY	70213F102	368	34,481	SH	SOLE
PARTY CITY CORP	EQUITY	702145103	97	8,077	SH	SOLE
PATHMARK STORES INC	EQUITY	70322A101	182	20,773	SH	SOLE
PATTERSON COS INC	EQUITY	703395103	11534	255,916	SH	SOLE
PATTERSON UTI ENERGY COM	EQUITY	703481101	2	59792	SH	SOLE
PATTERSON UTI ENERGY INC	EQUITY	703481101	1030	37,000	SH	DEFINED
PATTERSON UTI ENERGY INC	EQUITY	703481101	1500	53,900	SH	DEFINED
PATTERSON-UTI ENERGY INC	EQUITY	703481101	8494	305,217	SH	SOLE
PAXAR CORP.	EQUITY	704227107	430	24,241	SH	SOLE
PAYCHEX INC	EQUITY	704326107	11394	350,152	SH	DEFINED
PAYCHEX, INC.	EQUITY	704326107	6489	199,542	SH	SOLE
PAYLESS SHOESOURCE, INC.	EQUITY	704379106	3195	166,389	SH	SOLE
PDF SOLUTIONS INC	EQUITY	693282105	167	12,741	SH	SOLE
PEABODY ENERGY CORP	EQUITY	704549104	4142	79,600	SH	DEFINED
PEABODY ENERGY CORP	EQUITY	704549104	11158	214,412	SH	SOLE
PEAPACK-GLADSTONE FINL	EQUITY	704699107	159	5,732	SH	SOLE
PEDIATRIX MED GROUP	EQUITY	705324101	1633	22,200	SH	DEFINED
PEDIATRIX MEDICAL GROUP	EQUITY	705324101	1163	15,819	SH	SOLE
PEETS COFFEE & TEA INC	EQUITY	705560100	312	9,428	SH	SOLE

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

PEGASUS COMMUNICATIONS CORP	EQUITY	705904605		66	SH	SOLE
PEGASUS SOLUTIONS INC.	EQUITY	705906105	159	14,304	SH	SOLE
PEGASYSTEMS INC	EQUITY	705573103	54	9,135	SH	SOLE
PENN NATIONAL GAMING, INC.	EQUITY	707569109	50	1,358	SH	SOLE
PENN NATL GAMING INC COM	EQUITY	707569109	1	24600	SH	SOLE
PENN VA CORP COM	EQUITY	707882106	2	46500	SH	SOLE
PENN VIRGINIA CORPORATION	EQUITY	707882106	571	12,787	SH	SOLE
PENNEY J C INC	EQUITY	708160106	17	324	SH	DEFINED
PENNFED FINANCIAL SVCS INC	EQUITY	708167101	106	6,295	SH	SOLE
PENNRock FINL SVCS COR	EQUITY	708352109	190	5,320	SH	SOLE
PENNSYLVANIA COMMERCE BANC RP	EQUITY	708677109	100	3,042	SH	SOLE
PENNSYLVANIA REAL ESTATE INV.	EQUITY	709102107	1319	27,761	SH	SOLE
PENTAIR INC COM	EQUITY	709631105	3	58915	SH	SOLE
PENTAIR INC.	EQUITY	709631105	7834	183,004	SH	SOLE
PENWEST PHARMACEUTICALS CO	EQUITY	709754105	177	15,009	SH	SOLE
PEOPLES BANCORP INC	EQUITY	709789101	173	6,469	SH	SOLE
PEOPLES BANK	EQUITY	710198102	36	1,196	SH	SOLE
PEOPLES ENERGY CORP	EQUITY	711030106	2	53	SH	DEFINED
Peoples Energy Corp	EQUITY	711030106	5215	120,000	SH	SOLE
PEOPLES ENERGY CORP.	EQUITY	711030106	2290	52,686	SH	SOLE
PEOPLESUPPORT INC	EQUITY	712714302	377	41,292	SH	SOLE
PEP BOYS-MANNY, MOE & JACK	EQUITY	713278109	517	38,188	SH	SOLE
PEPCO HOLDINGS INC	EQUITY	713291102	8167	341,149	SH	SOLE
PEPSI BOTTLING	EQUITY	713409100	5627	196,688	SH	SOLE
PEPSI BOTTLING GROUP INC	EQUITY	713409100	7	244	SH	DEFINED
PEPSIAMERICAS INC	EQUITY	71343P200	4812	187,546	SH	SOLE
Pepsico	EQUITY	713448108	1618	30,000	SH	SOLE
PEPSICO INC	EQUITY	713448108	25752	477,499	SH	DEFINED
PEPSICO, INC.	EQUITY	713448108	91212	1,691,298	SH	SOLE
PERFICIENT INC COM	EQUITY	71375U101	3	465900	SH	SOLE
PERFORMANCE FOOD GROUP CO.	EQUITY	713755106	980	32,445	SH	SOLE
PERICOM SEMICONDUCTOR CORP	EQUITY	713831105	148	18,227	SH	SOLE
PERINI CORP	EQUITY	713839108	43894	2,673,173	SH	SOLE
PERKINELMER INC	EQUITY	714046109	3	156	SH	DEFINED
PERKINELMER INC.	EQUITY	714046109	1507	79,739	SH	SOLE
PEROT SYSTEM CORP.	EQUITY	714265105	804	56,563	SH	SOLE
PERRIGO CO.	EQUITY	714290103	3020	216,616	SH	SOLE
PERRY ELLIS INTERNATIONAL	EQUITY	288853104	153	6,546	SH	SOLE
PER-SE TECHNOLOGIES	EQUITY	713569309	321	15,279	SH	SOLE
PERU COPPER INC	EQUITY	715455101	550	518,200	SH	Defined
PERU COPPER INC PURCHASE WARRANTS	EQUITY	715455119	9	112,500	SH	Defined
PETCO ANIMAL SUPPLIES	EQUITY	716016209	1167	39,804	SH	SOLE
PETRO-CANADA	EQUITY	71644E102	5889	90,500	SH	Defined
PETROHAWK ENERGY CORP	EQUITY	716495106	177	16,360	SH	SOLE
PETROKAZAKHSTAN INC-CL A	EQUITY	71649P102	4179	114,400	SH	Defined
PETROLEO BRASILEIRO S.A. ADR	EQUITY	71654V408	11024	211,480	SH	SOLE
PETROLEUM DEVELOPMENT CORP	EQUITY	716578109	365	11,461	SH	SOLE
PETROQUEST ENERGY INC	EQUITY	716748108	185	28,138	SH	SOLE
PETSMART, INC	EQUITY	716768106	8131	267,907	SH	SOLE
PFF BANCORP, INC.	EQUITY	69331W104	407	13,422	SH	SOLE
PFIZER INC	EQUITY	717081103	23271	844,027	SH	DEFINED
PFIZER, INC.	EQUITY	717081103	148254	5,375,421	SH	SOLE
PG+E CORP	EQUITY	69331C108	17	445	SH	DEFINED
PHARMACEUTICAL PRODUCT DEVELOPMENT	EQUITY	717124101	47	1,002	SH	SOLE
PHARMION CORP	EQUITY	71715B409	393	16,951	SH	SOLE
PHASE FORWARD INC	EQUITY	71721R406	104	15,266	SH	SOLE
PHELPS DODGE CORP	EQUITY	717265102	10	109	SH	DEFINED

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

PHELPS DODGE CORP.	EQUITY	717265102	4171	45,093	SH	SOLE
PHH CORP	EQUITY	693320202	934	36,314	SH	SOLE
PHILADELPHIA CONS. HLDG. CO.	EQUITY	717528103	33	386	SH	SOLE
PHILLIPS-VAN HEUSEN CORP.	EQUITY	718592108	598	18,295	SH	SOLE
PHOENIX COMPANIES INC	EQUITY	71902E109	781	65,632	SH	SOLE
PHOENIX TECHNOLOGIES, LTD.	EQUITY	719153108	134	17,172	SH	SOLE
PHOENIX TECHNOLOGY LTD COM	EQUITY	719153108	1	151400	SH	SOLE
PHOTON DYNAMICS	EQUITY	719364101	241	11,685	SH	SOLE
PHOTRONICS INC.	EQUITY	719405102	530	22,691	SH	SOLE
PICO HOLDINGS INC	EQUITY	693366205	164	5,501	SH	SOLE
PIEDMONT NATURAL GAS CO., INC.	EQUITY	720186105	51	2,132	SH	SOLE
PIER 1 IMPORTS, INC.	EQUITY	720279108	3018	212,666	SH	SOLE
PILGRIMS PRIDE CORP.	EQUITY	721467108	24	703	SH	SOLE
PINNACLE AIRLINES CORP	EQUITY	723443107	115	13,431	SH	SOLE
PINNACLE FINANCIAL PARTNERS	EQUITY	72346Q104	121	5,024	SH	SOLE
PINNACLE SYSTEMS, INC.	EQUITY	723481107	2187	397,580	SH	SOLE
PINNACLE WEST CAP CORP	EQUITY	723484101	6	124	SH	DEFINED
PINNACLE WEST CAPITAL CORP.	EQUITY	723484101	2541	57,159	SH	SOLE
PIONEER COMPANIES	EQUITY	723643300	171	7,796	SH	SOLE
PIONEER COS INC COM NEW	EQUITY	723643300	1	60600	SH	SOLE
PIONEER DRILLING CO COM	EQUITY	723655106	3	183300	SH	SOLE
PIONEER DRILLING COMPANY	EQUITY	723655106	208	13,628	SH	SOLE
PIONEER NATURAL RESOURCES CORP	EQUITY	723787107	10951	260,250	SH	SOLE
PIPER JAFFRAY COS	EQUITY	724078100	432	14,187	SH	SOLE
PITNEY BOWES INC	EQUITY	724479100	12	282	SH	DEFINED
PITNEY BOWES, INC.	EQUITY	724479100	13444	308,703	SH	SOLE
PIXAR INC	EQUITY	725811103	445	8,900	SH	SOLE
PIXELWORKS INC	EQUITY	72581M107	276	32,120	SH	SOLE
PLACER DOME INC	EQUITY	725906101	3722	243,300	SH	Defined
PLACER SIERRA BANCSHARES	EQUITY	726079106	126	4,633	SH	SOLE
PLAINS EXPLORATION & PRODUCT	EQUITY	726505100	4950	139,305	SH	SOLE
PLANTRONICS, INC.	EQUITY	727493108	4279	117,692	SH	SOLE
PLAYBOY ENTERPRISES, INC.	EQUITY	728117300	183	14,139	SH	SOLE
PLAYTEX PRODUCTS, INC.	EQUITY	72813P100	301	27,935	SH	SOLE
PLEXUS CORP.	EQUITY	729132100	1525	107,152	SH	SOLE
PLUG POWER INC	EQUITY	72919P103	208	30,296	SH	SOLE
PLUM CREEK TIMBER CO INC	EQUITY	729251108	8	229	SH	DEFINED
PLUM CREEK TIMBER CO INC	EQUITY	729251108	3124	86,057	SH	SOLE
PLX TECHNOLOGY, INC.	EQUITY	693417107	164	16,095	SH	SOLE
PMA CAPITAL CORP.	EQUITY	693419202	194	21,992	SH	SOLE
PMC SIERRA INC	EQUITY	69344F106	2160	231,523	SH	DEFINED
PMC-SIERRA, INC.	EQUITY	69344F106	1886	202,126	SH	SOLE
PMI GROUP, INC.	EQUITY	69344M101	6592	169,100	SH	SOLE
PNC FINANCIAL SERVICES	EQUITY	693475105	6669	122,451	SH	OLE
PNC FINL SVCS GROUP INC	EQUITY	693475105	19	341	SH	DEFINED
PNM RESOURCES INC	EQUITY	69349H107	4125	134,591	SH	SOLE
POGO PRODUCING CO	EQUITY	730448107	5727	110,296	SH	SOLE
POLARIS INDUSTRIES, INC.	EQUITY	731068102	48	883	SH	SOLE
POLO RALPH LAUREN CO	EQUITY	731572103	51	1,177	SH	SOLE
POLO RALPH LAUREN CORP CL A	EQUITY	731572103	2	40866	SH	SOLE
POLYCOM, INC.	EQUITY	73172K104	3611	242,206	SH	SOLE
POLYMEDICA CORP	EQUITY	731738100	683	19,165	SH	SOLE
POLYONE CORPORATION	EQUITY	73179P106	420	63,446	SH	SOLE
POPULAR INC	EQUITY	733174106	187	7,425	SH	SOLE
PORTALPLAYER INC	EQUITY	736187204	220	10,543	SH	SOLE
PORTEC RAIL PRODS INC COM	EQUITY	736212101	2	193283	SH	SOLE

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

PORTFOLIO RECOVERY ASS COM	EQUITY	73640Q105	6	135400	SH	SOLE
PORTFOLIO RECOVERY ASSOCIATE	EQUITY	73640Q105	452	10,763	SH	SOLE
POSSIS MEDICAL INC	EQUITY	737407106	122	12,042	SH	SOLE
POST PROPERTIES, INC.	EQUITY	737464107	2392	66,240	SH	SOLE
POTLATCH CORP.	EQUITY	737628107	3748	71,615	SH	SOLE
POWELL INDUSTRIES INC	EQUITY	739128106	88	4,668	SH	SOLE
POWER INTEGRATIONS, INC.	EQUITY	739276103	438	20,308	SH	SOLE
POWER-ONE , INC.	EQUITY	739308104	325	51,519	SH	SOLE
POWERWAVE TECHNOLOGIES COM	EQUITY	739363109		22300	SH	SOLE
POWERWAVE TECHNOLOGIES INC	EQUITY	739363109	2516	246,217	SH	SOLE
POZEN INC.	EQUITY	73941U102	136	16,500	SH	SOLE
PPG INDS INC	EQUITY	693506107	13	215	SH	DEFINED
PPG INDUSTRIES, INC.	EQUITY	693506107	10428	166,159	SH	SOLE
PPL CORP	EQUITY	69351T106	14	235	SH	DEFINED
PPL Corp	EQUITY	69351T106	1485	25,000	SH	SOLE
PPL CORPORATION	EQUITY	69351T106	5179	87,221	SH	SOLE
PRA INTERNATIONAL	EQUITY	69353C101	208	7,760	SH	SOLE
PRA INTL COM	EQUITY	69353C101	1	51000	SH	SOLE
PRAXAIR INC	EQUITY	74005P104	18	389	SH	DEFINED
PRAXAIR, INC.	EQUITY	74005P104	6479	139,039	SH	SOLE
PRECISION CASTPARTS CORP.	EQUITY	740189105	9292	119,275	SH	SOLE
PREFERRED BANK/LOS ANGELES	EQUITY	740367107	112	2,855	SH	SOLE
PREFORMED LINE PRODUCTS CO	EQUITY	740444104	69	1,703	SH	SOLE
PREMCOR INC	EQUITY	74045Q104	7702	103,824	SH	SOLE
PREMIERE GLOBAL SERVICES INC	EQUITY	740585104	561	49,728	SH	SOLE
PREMIERWEST BANCORP	EQUITY	740921101	134	9,060	SH	SOLE
PRENTISS PROPERTIES TRUST	EQUITY	740706106	1248	34,248	SH	SOLE
PREPAID LEGAL SERVICES, INC.	EQUITY	740065107	301	6,751	SH	SOLE
PRESIDENTIAL LIFE CORP.	EQUITY	740884101	242	14,159	SH	SOLE
PRESSTEK INC	EQUITY	741113104	229	20,197	SH	SOLE
PRESTIGE BRANDS HOLDINGS INC	EQUITY	74112D101	377	19,343	SH	SOLE
PRG-SCHULTZ INTERNATIONAL	EQUITY	69357C107	81	28,579	SH	SOLE
PRICE COMMUNICATIONS CO.	EQUITY	741437305	548	31,649	SH	SOLE
PRICE T ROWE GROUP INC	EQUITY	74144T108	10	156	SH	DEFINED
PRICELINE.COM INC	EQUITY	741503403	405	17,380	SH	SOLE
PRIDE INTERNATIONAL	EQUITY	74153Q102	6806	264,826	SH	SOLE
PRIMEDIA INC	EQUITY	74157K101	412	101,820	SH	SOLE
PRINCIPAL FINANCIAL GROUP	EQUITY	74251V102	15	353	SH	DEFINED
PRINCIPAL FINANCIAL GROUP	EQUITY	74251V102	13946	332,883	SH	SOLE
PRIORITY HEALTHCARE	EQUITY	74264T102	615	24,235	SH	SOLE
PRIVATEBANCORP INC	EQUITY	742962103	405	11,439	SH	SOLE
PROASSURANCE CORPORATION	EQUITY	74267C106	757	18,126	SH	SOLE
PROCTER & GAMBLE CO.	EQUITY	742718109	150435	2,774,378	SH	SOLE
PROCTER AND GAMBLE CO	EQUITY	742718109	24058	456,076	SH	DEFINED
Procter & Gamble Co	EQUITY	742718109	1583	30,000	SH	SOLE
PROGENICS PHARMACEUTICALS	EQUITY	743187106	252	12,091	SH	SOLE
Progress Energy	EQUITY	743263105	4072	90,000	SH	SOLE
PROGRESS ENERGY INC	EQUITY	743263105	14	301	SH	DEFINED
PROGRESS ENERGY INC.	EQUITY	743263105	5372	118,736	SH	SOLE
PROGRESS SOFTWARE CORP.	EQUITY	743312100	775	25,717	SH	SOLE
PROGRESSIVE CORP OHIO	EQUITY	743315103	24	238	SH	DEFINED
PROGRESSIVE CORP.	EQUITY	743315103	8508	86,108	SH	SOLE
PROLOGIS	EQUITY	743410102	4068	101,093	SH	SOLE
PROLOGIS TR SH BEN INT	EQUITY	743410102	1	13000	SH	SOLE
PROQUEST CO.	EQUITY	74346P102	575	17,527	SH	SOLE
PROSPERITY BANCSHARES INC	EQUITY	743606105	422	14,776	SH	SOLE

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

PROTECTIVE LIFE CORP COM	EQUITY	743674103	5309	125,736	SH	SOLE
PROTEIN DESIGN LABS, INC.	EQUITY	74369L103	3856	190,799	SH	SOLE
PROVIDE COMMERCE INC	EQUITY	74373W103	119	5,521	SH	SOLE
PROVIDENCE SERVICE CORP	EQUITY	743815102	162	6,523	SH	SOLE
PROVIDENT BANKSHARES CORP.	EQUITY	743859100	727	22,770	SH	SOLE
PROVIDENT FINANCIAL HLDGS	EQUITY	743868101	96	3,401	SH	SOLE
PROVIDENT FINANCIAL SERVICES	EQUITY	74386T105	881	50,143	SH	SOLE
PROVIDIAN FINANCIAL CORP.	EQUITY	74406A102	2480	140,669	SH	SOLE
PROVIDIAN FINL CORP	EQUITY	74406A102	8231	466,854	SH	DEFINED
PRUDENTIAL FINANCIAL INC	EQUITY	744320102	14817	225,670	SH	SOLE
PRUDENTIAL FINL INC	EQUITY	744320102	41	620	SH	DEFINED
PS BUSINESS PARKS, INC.	EQUITY	69360J107	557	12,532	SH	SOLE
PSEG ENERGY HOLDINGS	EQUITY	744573106	6677	109,778	SH	SOLE
PSS WORLD MEDICAL, INC	EQUITY	69366A100	556	44,651	SH	SOLE
PSYCHIATRIC SOLUTIONS COM	EQUITY	74439H108	4	74500	SH	SOLE
PSYCHIATRIC SOLUTIONS INC	EQUITY	74439H108	690	14,167	SH	SOLE
Public Service	EQUITY	744573106	3649	60,000	SH	SOLE
PUBLIC STORAGE INC	EQUITY	74460D109	497	7,852	SH	SOLE
PUBLIC STORAGE INC COM	EQUITY	74460D109		5940	SH	SOLE
PUBLIC SVC ENTERPRISE GROU	EQUITY	744573106	18	290	SH	DEFINED
PUGET ENEGY INC.	EQUITY	745310102	16860	721,136	SH	SOLE
PULTE HOMES INC	EQUITY	745867101	8310	98,635	SH	DEFINED
PULTE HOMES INC.	EQUITY	745867101	4583	54,398	SH	SOLE
QAD INC	EQUITY	74727D108	65	8,395	SH	SOLE
QC HOLDINGS INC	EQUITY	74729T101	74	5,105	SH	SOLE
QLOGIC CORP	EQUITY	747277101	4	115	SH	DEFINED
QLOGIC CORP.	EQUITY	747277101	1733	56,150	SH	SOLE
QUALCOMM INC	EQUITY	747525103	8180	247,814	SH	DEFINED
QUALCOMM, INC.	EQUITY	747525103	61270	1,856,092	SH	SOLE
QUALITY SYSTEMS INC	EQUITY	747582104	246	5,190	SH	SOLE
QUANEX CORP.	EQUITY	747620102	919	17,327	SH	SOLE
QUANTA SERVICES, INC.	EQUITY	74762E102	2239	254,399	SH	SOLE
QUANTUM CORP DLT & STORAGE	EQUITY	747906204	376	126,693	SH	SOLE
QUANTUM FUEL SYSTEMS TECHNOLOGY	EQUITY	74765E109	156	31,219	SH	SOLE
QUEENSTAKE RESOURCES LTD	EQUITY	748314101	229	1,100,000	SH	Defined
QUEST DIAGNOSTICS INC	EQUITY	74834L100	1706	32,030	SH	DEFINED
QUEST DIAGNOSTICS, INC.	EQUITY	74834L100	4373	82,097	SH	SOLE
QUEST SOFTWARE INC	EQUITY	74834T103	604	44,278	SH	SOLE
QUESTAR CORP.	EQUITY	748356102	10097	153,211	SH	SOLE
QUICKSILVER RESOURCES COM	EQUITY	74837R104	1	21100	SH	SOLE
QUICKSILVER RESOURCES INC	EQUITY	74837R104	41	639	SH	SOLE
QUICKSILVER, INC.	EQUITY	74838C106	39	2,447	SH	SOLE
QWEST COMMUNICATIONS INTL	EQUITY	749121109	7	2,004	SH	DEFINED
QWEST COMMUNICATIONS INTL.	EQUITY	749121109	2819	759,861	SH	SOLE
R&B INC	EQUITY	749124103	96	6,860	SH	SOLE
R&G FINANCIAL CO.	EQUITY	749136107	340	19,232	SH	SOLE
R. R. DONNELLEY AND SONS CO.	EQUITY	257867101	3465	100,395	SH	SOLE
R.H. DONNELLEY CORP.	EQUITY	74955W307	32	519	SH	SOLE
RADIAN GROUP, INC.	EQUITY	750236101	7357	155,796	SH	SOLE
RADIANT SYSTEMS, INC.	EQUITY	75025N102	181	15,841	SH	SOLE
RADIATION THERAPY SERVICES	EQUITY	750323206	203	7,643	SH	SOLE
RADIO ONE INC -CL D	EQUITY	75040P405	738	57,783	SH	SOLE
RADIOSHACK CORP	EQUITY	750438103	4	187	SH	DEFINED
RADIOSHACK CORP.	EQUITY	750438103	1843	79,525	SH	SOLE
RADISYS CORP.	EQUITY	750459109	223	13,781	SH	SOLE
RAILAMERICA INC	EQUITY	750753105	310	26,091	SH	SOLE

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

RAIT INVESTMENT TRUST	EQUITY	749227104	529	17,679	SH	SOLE
RALCORP HOLDINGS, INC.	EQUITY	751028101	843	20,478	SH	SOLE
RAMBUS INC.	EQUITY	750917106	920	68,737	SH	SOLE
RAMCO-GERSHENSON PROPERTIES	EQUITY	751452202	329	11,223	SH	SOLE
RANGE RES CORP COM	EQUITY	75281A109	1	32800	SH	SOLE
RANGE RESOURCES CORP	EQUITY	75281A109	46	1,692	SH	SOLE
RARE HOSPITALITY INTERNATIONAL	EQUITY	753820109	722	23,695	SH	SOLE
RAVEN INDUSTRIES INC	EQUITY	754212108	253	10,797	SH	SOLE
RAYMOND JAMES FINANCIAL, INC.	EQUITY	754730109	3394	120,146	SH	SOLE
Rayonier Inc	EQUITY	754907103	1591	30,000	SH	SOLE
RAYONIER, INC.	EQUITY	754907103	4815	90,798	SH	SOLE
RAYTHEON CO	EQUITY	755111507	21	538	SH	DEFINED
RAYTHEON CO.	EQUITY	755111507	9945	254,210	SH	SOLE
RC2 CORP	EQUITY	749388104	466	12,399	SH	SOLE
RCN CORP	EQUITY	749361200	365	15,788	SH	SOLE
READER'S DIGEST ASSOC., INC.	EQUITY	755267101	4061	246,092	SH	SOLE
REALNETWORKS, INC.	EQUITY	75605L104	395	79,563	SH	SOLE
REALTY INCOME CORP.	EQUITY	756109104	196	7,823	SH	SOLE
RECKSON ASSOC REALTY CORP.	EQUITY	75621K106	267	7,960	SH	SOLE
RED HAT, INC.	EQUITY	756577102	42	3,226	SH	SOLE
RED ROBIN GOURMET BURGERS	EQUITY	75689M101	607	9,793	SH	SOLE
REDBACK NETWORKS INC	EQUITY	757209507	185	28,940	SH	SOLE
REDWOOD TRUST, INC.	EQUITY	758075402	701	13,578	SH	SOLE
REEBOK INTERNATIONAL, LTD.	EQUITY	758110100	2152	51,444	SH	SOLE
REEBOK INTL LTD	EQUITY	758110100	3	76	SH	DEFINED
REGAL ENTMT GROUP	EQUITY	758766109	6080	322,016	SH	SOLE
REGAL-BELOIT CORP.	EQUITY	758750103	493	16,915	SH	SOLE
REGENCY CENTERS CORPORATION	EQUITY	758849103	6794	118,775	SH	SOLE
REGENCY CTRS CORP COM	EQUITY	758849103		4720	SH	SOLE
REGENERON PHARMACEUTICALS INC.	EQUITY	75886F107	201	23,997	SH	SOLE
REGENT COMMUNICATIONS, INC	EQUITY	758865109	155	26,398	SH	SOLE
REGIONS FINANCIAL CORP	EQUITY	7591EP100	8465	249,848	SH	SOLE
REGIONS FINL CORP NEW	EQUITY	7591EP100	19	558	SH	DEFINED
REGIS CORP.	EQUITY	758932107	4341	111,079	SH	SOLE
REHAB CARE GROUP	EQUITY	759148109	309	11,568	SH	SOLE
REINSURANCE GROUP OF	EQUITY	759351109	40	853	SH	SOLE
RELIANCE STEEL & ALUMINIUM CO.	EQUITY	759509102	735	19,823	SH	SOLE
RELIANT ENERGY INC	EQUITY	75952B105	104	8,367	SH	SOLE
REMEC INC	EQUITY	759543200	14	2,161	SH	SOLE
REMINGTON OIL & GAS CORP	EQUITY	759594302	576	16,121	SH	SOLE
RENAISSANCE LEARNING, INC.	EQUITY	75968L105	105	5,158	SH	SOLE
RENAL CARE GROUP, INC.	EQUITY	759930100	5920	128,410	SH	SOLE
RENASANT CORP	EQUITY	75970E107	221	7,174	SH	SOLE
RENOVIS INC	EQUITY	759885106	203	13,304	SH	SOLE
RENOVIS INC	EQUITY	759885106	886	58,000	SH	DEFINED
RENT-A-CENTER INC	EQUITY	76009N100	2962	127,178	SH	SOLE
RENT-WAY, INC.	EQUITY	76009U104	178	18,133	SH	SOLE
REPUBLIC AIRWAYS HOLDINGS IN	EQUITY	760276105	122	8,409	SH	SOLE
REPUBLIC BANCORP, INC.	EQUITY	760281204	832	53,356	SH	SOLE
REPUBLIC SERVICES IN	EQUITY	760759100	8405	233,416	SH	SOLE
RES-CARE INC	EQUITY	760943100	189	13,956	SH	SOLE
RESMED INC	EQUITY	761152107	48	724	SH	SOLE
RESOURCE AMERICA, INC.	EQUITY	761195205	423	10,987	SH	SOLE
RESOURCES GLOBAL PROFESSIONALS	EQUITY	76122Q105	764	32,871	SH	SOLE
RESPIRONICS INC.	EQUITY	761230101	54	1,484	SH	SOLE
RESTORATION HARDWARE I	EQUITY	760981100	150	18,341	SH	SOLE

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

RETAIL VENTURES INC	EQUITY	76128Y102	157	11,510	SH	SOLE
REVLON, INC.-CL A	EQUITY	761525500	308	100,228	SH	SOLE
Reynolds American Inc	EQUITY	761713106	2364	30,000	SH	SOLE
REYNOLDS AMERICAN INC	EQUITY	761713106	4152	52,695	SH	SOLE
REYNOLDS AMERN INC	EQUITY	761713106	11	138	SH	DEFINED
REYNOLDS AND REYNOLDS CO., CLASS A	EQUITY	761695105	2819	104,284	SH	SOLE
RF MICRO DEVICES INC	EQUITY	749941100	2512	464,243	SH	SOLE
RF MONOLITHICS INC COM(OXFORD PTNRS L	EQUITY	74955F106	33	4,973	SH	SOLE
RHODIA SA - SPONSORED ADR	EQUITY	762397107	1780	1,000,000	SH	SOLE
RIGEL PHARMACEUTICALS INC	EQUITY	766559603	273	13,728	SH	SOLE
RIGHTNOW TECHNOLOGIES INC	EQUITY	76657R106	143	11,933	SH	SOLE
RIMAGE CORP	EQUITY	766721104	139	6,547	SH	SOLE
Rio Tinto PLC	EQUITY	767204100	1341	11,000	SH	SOLE
RITE AID CORP	EQUITY	767754104	50	12,023	SH	SOLE
RIVIERA HOLDINGS CORP	EQUITY	769627100	23637	1,043,566	SH	SOLE
RLI CORP.	EQUITY	749607107	694	15,565	SH	SOLE
ROANOKE ELECTRIC STEEL CORP	EQUITY	769841107	127	7,675	SH	SOLE
ROBBINS & MYERS, INC.	EQUITY	770196103	173	8,032	SH	SOLE
ROBERT HALF INTERNATIONAL INC.	EQUITY	770323103	4399	176,154	SH	SOLE
ROBERT HALF INTL INC	EQUITY	770323103	5	197	SH	DEFINED
ROCK-TENN CO., CLASS A	EQUITY	772739207	257	20,354	SH	SOLE
ROCKVILLE FINANCIAL INC	EQUITY	774186100	74	6,041	SH	SOLE
ROCKWELL AUTOMATION INC	EQUITY	773903109	6450	132,409	SH	DEFINED
ROCKWELL AUTOMATION INC	EQUITY	773903109	37999	780,115	SH	SOLE
ROCKWELL COLLINS INC	EQUITY	774341101	11	221	SH	DEFINED
ROCKWELL COLLINS INC	EQUITY	774341101	4289	89,962	SH	SOLE
ROFIN-SINAR TECHNOLOGIES INC	EQUITY	775043102	342	10,426	SH	SOLE
ROGERS COMMUNICATIONS INC B	EQUITY	775109200	4694	143,100	SH	Defined
ROGERS CORP.	EQUITY	775133101	460	11,354	SH	SOLE
ROHM + HAAS CO	EQUITY	775371107	12321	265,890	SH	DEFINED
ROHM AND HAAS CO.	EQUITY	775371107	18378	396,592	SH	SOLE
ROLLINS, INC.	EQUITY	775711104	2154	107,472	SH	SOLE
ROPER INDS	EQUITY	776696106	31374	439,600	SH	DEFINED
ROPER INDUSTRIES, INC.	EQUITY	776696106	66	924	SH	SOLE
ROSS STORES, INC.	EQUITY	778296103	7943	274,754	SH	SOLE
ROSTELECOM-SPONSORED ADR	EQUITY	778529107	1097	91,000	SH	SOLE
ROWAN COMPANIES, INC.	EQUITY	779382100	2976	100,170	SH	SOLE
ROWAN COS INC	EQUITY	779382100	4	132	SH	DEFINED
ROYAL BANCSHARES OF PENN-A	EQUITY	780081105	74	3,134	SH	SOLE
ROYAL BANK CDA COMMON	EQUITY	780087102	4378	70,700	SH	Defined
ROYAL BK OF SCOT PERP	CorpBond	780097770	3425	135,000	SH	SOLE
Royal Bk Scotland 8.5%	EQUITY	780097804	1593	60,000	SH	SOLE
Royal Bk Scotland 8.8889%	EQUITY	780097861	2439	93,800	SH	SOLE
Royal Bk Scotland 9.125%	EQUITY	780097606	695	26,900	SH	SOLE
ROYAL GOLD INC	EQUITY	780287108	240	11,916	SH	SOLE
RPC	EQUITY	749660106	172	10,147	SH	SOLE
RPM INTERNATIONAL INC.	EQUITY	749685103	3878	212,368	SH	SOLE
RSA SECURITY INC.	EQUITY	749719100	2019	175,894	SH	SOLE
RTI INTERNATIONAL METALS, INC.	EQUITY	74973W107	481	15,313	SH	SOLE
RUBY TUESDAY INC	EQUITY	781182100	5157	199,100	SH	DEFINED
RUBY TUESDAY, INC.	EQUITY	781182100	4124	159,226	SH	SOLE
RUDDICK CORP.	EQUITY	781258108	2648	103,708	SH	SOLE
RUDOLPH TECHNOLOGIES INC.	EQUITY	781270103	128	8,913	SH	SOLE

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

RUSH ENTERPRISES INC CL B	EQUITY	781846308	2	132000	SH	SOLE
RUSH ENTERPRISES INC-CL A	EQUITY	781846209	191	14,272	SH	SOLE
RUSS BERRIE AND CO., INC.	EQUITY	782233100	104	8,128	SH	SOLE
RUSSELL CORP.	EQUITY	782352108	465	22,741	SH	SOLE
RYANAIR HOLDINGS PLC-SP ADR	EQUITY	783513104	87	1,934	SH	SOLE
RYAN'S RESTAURANT GROUP INC	EQUITY	783520109	406	29,003	SH	SOLE
RYDER SYS INC	EQUITY	783549108	3	83	SH	DEFINED
RYDER SYSTEM, INC.	EQUITY	783549108	1155	31,550	SH	SOLE
RYERSON TULL, INC.	EQUITY	78375P107	247	17,339	SH	SOLE
RYLAND GROUP	EQUITY	783764103	6445	84,942	SH	SOLE
S J W CORP COM	EQUITY	784305104	248	5,283	SH	SOLE
S&P 500 DEPOSITORY RECEIPT	EQUITY	78462F103	39438	330,909	SH	SOLE
S&T BANCORP, INC.	EQUITY	783859101	663	18,365	SH	SOLE
S.Y. BANCORP INC	EQUITY	785060104	190	8,311	SH	SOLE
S1 CORPORATION	EQUITY	78463B101	228	48,470	SH	SOLE
SABRE HLDGS CORP	EQUITY	785905100	3	164	SH	DEFINED
SABRE HOLDINGS CORP.	EQUITY	785905100	1205	60,390	SH	SOLE
SAFECO CORP	EQUITY	786429100	8	154	SH	DEFINED
SAFECO CORP.	EQUITY	786429100	3183	58,579	SH	SOLE
SAFENET INC	EQUITY	78645R107	579	16,987	SH	SOLE
SAFENET INC	EQUITY	78645R107	7776	228,300	SH	DEFINED
SAFETY INSURANCE GROUP INC	EQUITY	78648T100	271	8,040	SH	SOLE
SAFEWAY INC	EQUITY	786514208	12	539	SH	DEFINED
SAFEWAY INC	EQUITY	786514208	4657	206,152	SH	SOLE
SAGA COMMUNICATIONS, INC. CLASS A	EQUITY	786598102	166	11,832	SH	SOLE
SAKS INC.	EQUITY	79377W108	4783	252,109	SH	SOLE
SALEM COMMUNICATION- CLASS A	EQUITY	794093104	163	8,215	SH	SOLE
SALESFORCE.COM INC	EQUITY	79466L302	24	1,166	SH	SOLE
SALIX PHARMACEUTICALS	EQUITY	795435106	447	25,323	SH	SOLE
SANDERS MORRIS HARRIS GRP IN	EQUITY	80000Q104	151	8,767	SH	SOLE
SANDERSON FARMS, INC.	EQUITY	800013104	562	12,362	SH	SOLE
SANDISK CORP.	EQUITY	80004C101	29498	1,243,057	SH	SOLE
SANDY SPRING BANCORP, INC.	EQUITY	800363103	355	10,120	SH	SOLE
SANMINA - SCI CORP	EQUITY	800907107	1558	284,783	SH	SOLE
SANMINA SCI CORP	EQUITY	800907107	3	632	SH	DEFINED
SANTANDER BANCORP	EQUITY	802809103	92	3,673	SH	SOLE
SAPIENT CORP.	EQUITY	803062108	442	55,693	SH	SOLE
SARA LEE CORP	EQUITY	803111103	19	944	SH	DEFINED
SARA LEE CORP.	EQUITY	803111103	7388	372,964	SH	SOLE
SATYAM COMP SRVCS LTD ADR (F)	EQUITY	804098101	3	107892	SH	SOLE
SAUER-DANFOSS INC.	EQUITY	804137107	124	6,956	SH	SOLE
SAUL CENTERS, INC.	EQUITY	804395101	302	8,313	SH	SOLE
SAVIENT PHARMACEUTICALS INC	EQUITY	80517Q100	185	41,985	SH	SOLE
SAXON CAPITAL INC	EQUITY	80556T106	588	34,460	SH	SOLE
SBA COMMUNICATIONS CORPORATION	EQUITY	78388J106	687	50,892	SH	SOLE
SBC COMMUNICATIONS INC	EQUITY	78387G103	10967	461,763	SH	DEFINED
SBC COMMUNICATIONS, INC.	EQUITY	78387G103	57924	2,319,608	SH	SOLE
SCANA CORP	EQUITY	80589M102	8758	205,056	SH	SOLE
SCANSOFT INC	EQUITY	80603P107	217	57,680	SH	SOLE
SCANSOURCE INC	EQUITY	806037107	376	8,748	SH	SOLE
SCBT FINANCIAL CORP	EQUITY	78401V102	176	5,564	SH	SOLE
SCHAWK, INC.	EQUITY	806373106	215	8,614	SH	SOLE
SCHERING PLOUGH CORP	EQUITY	806605101	13897	729,118	SH	DEFINED

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

SCHERING-PLOUGH CORP.	EQUITY	806605101	12801	648,148	SH	SOLE
SCHLUMBERGER LTD	EQUITY	806857108	144	1,889	SH	DEFINED
Schlumberger LTD	EQUITY	806857108	2088	27,500	SH	SOLE
SCHLUMBERGER, LTD.	EQUITY	806857108	27556	362,871	SH	SOLE
SCHNITZER STL INDS	EQUITY	806882106	358	15,111	SH	SOLE
SCHOLASTIC CORP.	EQUITY	807066105	3444	89,338	SH	SOLE
SCHOOL SPECIALTY, INC.	EQUITY	807863105	981	21,097	SH	SOLE
SCHULMAN, A. INC.	EQUITY	808194104	379	21,181	SH	SOLE
SCHWAB CHARLES CORP	EQUITY	808513105	15	1,371	SH	DEFINED
SCHWEITZER-MAUDUIT INC.	EQUITY	808541106	327	10,494	SH	SOLE
SCIENTIFIC ATLANTA INC	EQUITY	808655104	6	184	SH	DEFINED
SCIENTIFIC GAMES CORP	EQUITY	80874P109	1562	58,000	SH	DEFINED
SCIENTIFIC GAMES CORP A	EQUITY	80874P109	34	1,257	SH	SOLE
SCIENTIFIC-ATLANTA, INC.	EQUITY	808655104	2953	88,767	SH	SOLE
SCOTTS MIRACLE-GRO CO.	EQUITY	810186106	3559	49,980	SH	SOLE
SCP POOL CORPORATION	EQUITY	784028102	38	1,089	SH	SOLE
SCRIPPS CO	EQUITY	811054204	88	1,799	SH	SOLE
SCS TRANSPORTATION INC	EQUITY	81111T102	187	10,480	SH	SOLE
Scudder Strategic Muni Inc	EQUITY	811234103	278	20,000	SH	SOLE
SEABOARD CORP.	EQUITY	811543107	408	245	SH	SOLE
SEABRIGHT INSURANCE HOLDINGS	EQUITY	811656107	64	5,563	SH	SOLE
SEABULK INTERNATIONAL INC	EQUITY	81169P101	89	4,177	SH	SOLE
SEACHANGE INTERNATIONAL, INC.	EQUITY	811699107	123	17,539	SH	SOLE
SEACOAST BANKING CORP FL	EQUITY	811707306	157	7,979	SH	SOLE
SEACOR HOLDINGS INC	EQUITY	811904101	727	11,313	SH	SOLE
SEAGATE TECHNOLOGY SHS	EQUITY	G7945J104	2	85812	SH	SOLE
SEALED AIR CORP	EQUITY	81211K100	9642	193,650	SH	SOLE
SEALED AIR CORP NEW	EQUITY	81211K100	5	105	SH	DEFINED
SEARS HLDGS CORP	EQUITY	812350106	17	115	SH	DEFINED
SEARS HOLDINGS CORP	EQUITY	812350106	9188	61,304	SH	SOLE
SEATTLE GENETICS INC WA	EQUITY	812578102	98	18,271	SH	SOLE
SECURE COMPUTING CORP	EQUITY	813705100	270	24,822	SH	SOLE
SECURITY BANK CORP	EQUITY	814047106	152	6,620	SH	SOLE
SEEBEYOND TECHNOLOGY CORP.	EQUITY	815704101	159	37,929	SH	SOLE
SEI INVESTMENTS CO.	EQUITY	784117103	5558	148,800	SH	SOLE
SELECT COMFORT CORP	EQUITY	81616X103	534	24,929	SH	SOLE
SELECTIVE INSURANCE GROUP, INC	EQUITY	816300107	971	19,592	SH	SOLE
SEMITOOL, INC.	EQUITY	816909105	110	11,486	SH	SOLE
SEMPRA ENERGY	EQUITY	816851109	12	295	SH	DEFINED
SEMPRA ENERGY	EQUITY	816851109	5071	122,760	SH	SOLE
SEMTECH CORP.	EQUITY	816850101	3039	182,548	SH	SOLE
SENIOR HOUSING PROP TRUST	EQUITY	81721M109	862	45,597	SH	SOLE
SENOXYX INC	EQUITY	81724Q107	240	14,544	SH	SOLE
SENSIENT TECHNOLOGIES CORP.	EQUITY	81725T100	2404	116,635	SH	SOLE
SEPRACOR, INC.	EQUITY	817315104	11332	188,841	SH	SOLE
SEQUA CORP CLASS A	EQUITY	817320104	1281	19,355	SH	SOLE
SERENA SOFTWARE, INC.	EQUITY	817492101	372	19,295	SH	SOLE
SEROLOGICALS CORP.	EQUITY	817523103	511	24,025	SH	SOLE
SERVICE CORP INTERNATIONAL	EQUITY	817565104	69	8,602	SH	SOLE
SERVICEMASTER COMPAN	EQUITY	81760N109	91	6,819	SH	SOLE
SFBC INTERNATIONAL INC	EQUITY	784121105	488	12,627	SH	SOLE
SHARPER IMAGE CORP	EQUITY	820013100	103	8,054	SH	SOLE
SHAW GROUP INC	EQUITY	820280105	1153	53,595	SH	SOLE
SHENANDOAH TELECOMMUNI	EQUITY	82312B106	188	4,718	SH	SOLE
SHERWIN WILLIAMS CO	EQUITY	824348106	12380	262,903	SH	DEFINED
SHERWIN WILLIAMS CO COM	EQUITY	824348106	1	28223	SH	SOLE

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

SHERWIN-WILLIAMS CO.	EQUITY	824348106	2902	61,634	SH	SOLE
SHOE CARNIVAL INC	EQUITY	824889109	112	5,146	SH	SOLE
SHOPKO STORES, INC.	EQUITY	824911101	500	20,583	SH	SOLE
SHUFFLE MASTER INC	EQUITY	825549108	2	80550	SH	SOLE
SHUFFLE MASTER, INC.	EQUITY	825549108	688	24,551	SH	SOLE
SHURGARD STORAGE CENTERS, INC. CLASS	EQUITY	82567D104	211	4,587	SH	SOLE
SI INTERNATIONAL	EQUITY	78427V102	7	247200	SH	SOLE
SI INTERNATIONAL INC	EQUITY	78427V102	201	6,721	SH	SOLE
SIEBEL SYS INC	EQUITY	826170102	3404	382,421	SH	DEFINED
SIEBEL SYSTEMS, INC.	EQUITY	826170102	2449	275,182	SH	SOLE
SIERRA BANCORP	EQUITY	82620P102	85	3,740	SH	SOLE
SIERRA HEALTH SERVICES, INC.	EQUITY	826322109	37	511	SH	SOLE
SIERRA PACIFIC RESOURCES	EQUITY	826428104	3617	290,517	SH	SOLE
SIGMA ALDRICH	EQUITY	826552101	5	88	SH	DEFINED
SIGMA ALDRICH CORP.	EQUITY	826552101	14499	258,727	SH	SOLE
SIGMATEL INC	EQUITY	82661W107	423	24,657	SH	SOLE
SIGNATURE BANK	EQUITY	82669G104	198	8,111	SH	SOLE
SIGNATURE BK NEW YORK NY	EQUITY	82669G104	14403	590,300	SH	DEFINED
SILGAN HOLDINGS, INC.	EQUITY	827048109	433	7,693	SH	SOLE
SILICON IMAGE INC	EQUITY	82705T102	560	54,608	SH	SOLE
SILICON LABORATORIES INC	EQUITY	826919102	2892	110,322	SH	SOLE
SILICON STORAGE TECHNOLOGY	EQUITY	827057100	244	60,677	SH	SOLE
SIMMONS FIRST NATIONAL CORP.	EQUITY	828730200	269	9,930	SH	SOLE
SIMON PPTY GROUP	EQUITY	828806109	1	14795	SH	SOLE
SIMON PPTY GROUP INC NEW	EQUITY	828806109	20	271	SH	DEFINED
SIMON PROPERTY GROUP INC	EQUITY	828806109	7923	109,296	SH	SOLE
SIMPSON MANUFACTURING CO.	EQUITY	829073105	766	25,065	SH	SOLE
SINCLAIR BROADCAST GROUP, INC.	EQUITY	829226109	276	30,383	SH	SOLE
SIRF TECHNOLOGY HOLDINGS INC	EQUITY	82967H101	429	24,268	SH	SOLE
SIRIUS SATELLITE RADIO INC.	EQUITY	82966U103	3335	514,666	SH	SOLE
SIRVA INC	EQUITY	82967Y104	138	16,208	SH	SOLE
SIX FLAGS, INC	EQUITY	83001P109	299	64,318	SH	SOLE
SIZELER PPTY INVS INC	EQUITY	830137105	168	12,758	SH	SOLE
SKECHERS USA INC. CL-A	EQUITY	830566105	220	15,444	SH	SOLE
SKY FINANCIAL GROUP	EQUITY	83080P103	82	2,922	SH	SOLE
SKYLINE CORP.	EQUITY	830830105	188	4,712	SH	SOLE
SKYWEST INC	EQUITY	830879102	17421	958,246	SH	SOLE
SKYWORKS SOLUTIONS INC	EQUITY	83088M102	802	108,814	SH	SOLE
SL GREEN REALTY CORP.	EQUITY	78440X101	261	4,052	SH	SOLE
SLM CORP	EQUITY	78442P106	26	505	SH	DEFINED
SLM CORP	EQUITY	78442P106	40991	1,424,693	SH	SOLE
SMART & FINAL, INC.,	EQUITY	831683107	113	9,186	SH	SOLE
SMITH INTERNATIONAL, INC.	EQUITY	832110100	12173	191,101	SH	SOLE
SMITH, A.O. CORP.	EQUITY	831865209	310	11,606	SH	SOLE
SMITHFIELD FOODS INC	EQUITY	832248108	4926	180,652	SH	SOLE
SMURFIT STONE CONTAINER CO	EQUITY	832727101	1000	98,300	SH	DEFINED
SMURFIT-STONE CONTAINER CORP.	EQUITY	832727101	240	23,639	SH	SOLE
SNAP ON INC	EQUITY	833034101	3	75	SH	DEFINED
SNAP-ON, INC.	EQUITY	833034101	912	26,602	SH	SOLE
SOHU.COM INC	EQUITY	83408W103	376	17,159	SH	SOLE
SOLECTRON CORP	EQUITY	834182107	4	1,163	SH	DEFINED
SOLECTRON CORP.	EQUITY	834182107	1681	443,660	SH	SOLE
SOMANETICS CORP	EQUITY	834445405	158	7,030	SH	SOLE
SONIC AUTOMOTIVE INC	EQUITY	83545G102	432	20,301	SH	SOLE
SONIC CORP.	EQUITY	835451105	38	1,252	SH	SOLE
SONIC SOLUTIONS	EQUITY	835460106	312	16,771	SH	SOLE

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

SONICWALL INC	EQUITY	835470105	199	36,934	SH	SOLE
SONOCO PRODUCTS CO.	EQUITY	835495102	4750	179,259	SH	SOLE
SONOSIGHT, INC.	EQUITY	83568G104	330	10,644	SH	SOLE
SONUS NETWORKS INC	EQUITY	835916107	818	171,443	SH	SOLE
SOTHEBY'S HOLDINGS, INC. CLASS A	EQUITY	835898107	1559	113,795	SH	SOLE
SOUND FEDERAL BANCORP INC	EQUITY	83607V104	124	7,699	SH	SOLE
SOURCE INTERLINK COS INC	EQUITY	836151209	282	22,797	SH	SOLE
SOURCECORP	EQUITY	836167106	215	10,823	SH	SOLE
SOUTH FINANCIAL GROUP INC.	EQUITY	837841105	59	2,060	SH	SOLE
SOUTH JERSEY INDUSTRIES, INC.	EQUITY	838518108	590	9,656	SH	SOLE
SOUTHERN CO	EQUITY	842587107	31	895	SH	DEFINED
SOUTHERN CO	EQUITY	842587107	14504	418,345	SH	SOLE
SOUTHERN PERU COPPER CORP.	EQUITY	843611104	2200	51,363	SH	SOLE
SOUTHERN UNION CO.	EQUITY	844030106	58	2,378	SH	SOLE
SOUTHSIDE BANCSHARES INC	EQUITY	84470P109	139	6,771	SH	SOLE
SOUTHWEST AIRLINES CO.	EQUITY	844741108	4714	338,398	SH	SOLE
SOUTHWEST AIRLS CO	EQUITY	844741108	2082	149,492	SH	DEFINED
SOUTHWEST BANCORP INC	EQUITY	844767103	192	9,398	SH	SOLE
SOUTHWEST GAS CORP	EQUITY	844895102	663	25,986	SH	SOLE
SOUTHWEST WTR CO	EQUITY	845331107	159	13,449	SH	SOLE
SOUTHWESTERN ENERGY CO.	EQUITY	845467109	71	1,512	SH	SOLE
SOVEREIGN BANCORP INC	EQUITY	845905108	10	439	SH	DEFINED
SOVEREIGN BANCORP, INC.	EQUITY	845905108	3748	167,749	SH	SOLE
SOVRAN SELF STORAGE, INC.	EQUITY	84610H108	558	12,279	SH	SOLE
SPANISH BROADCASTING SYS, INC. CLASS	EQUITY	846425882	266	26,627	SH	SOLE
SPARTAN STORES INC	EQUITY	846822104	211	14,365	SH	SOLE
SPARTECH CORP.	EQUITY	847220209	396	22,249	SH	SOLE
SPATIALIGHT INC	EQUITY	847248101	114	20,052	SH	SOLE
SPECIALTY LABORATORIES INC	EQUITY	84749R100	44	5,272	SH	SOLE
SPECTRALINK CORP	EQUITY	847580107	139	13,229	SH	SOLE
SPECTRASITE INC	EQUITY	84761M104	56	750	SH	SOLE
SPECTRUM BRANDS INC	EQUITY	84762L105	27	817	SH	SOLE
SPEEDWAY MOTORSPORTS	EQUITY	847788106	389	10,630	SH	SOLE
SPHERION CORPORATION	EQUITY	848420105	281	42,588	SH	SOLE
SPINNAKER EXPLORATION CO	EQUITY	84855W109	616	17,355	SH	SOLE
SPIRIT FINANCE CORP	EQUITY	848568309	597	50,777	SH	SOLE
SPORTS AUTHORITY INC	EQUITY	84917U109	568	17,873	SH	SOLE
SPRINT CORP	EQUITY	852061100	44	1,772	SH	DEFINED
SPRINT CORP	EQUITY	852061100	44707	1,378,760	SH	SOLE
SPSS, INC.	EQUITY	78462K102	236	12,300	SH	SOLE
SPX CORP.	EQUITY	784635104	6248	135,889	SH	SOLE
SRA INTL INC CL A	EQUITY	78464R105	1	28200	SH	SOLE
SS&C TECHNOLOGIES INC	EQUITY	85227Q100	352	11,106	SH	SOLE
SSA GLOBAL TECHNOLOGIES INC	EQUITY	78465P108	76	6,299	SH	SOLE
ST JUDE MED INC	EQUITY	790849103	11938	273,736	SH	DEFINED
ST JUDE MEDICAL, INC.	EQUITY	790849103	13774	315,835	SH	SOLE
ST. MARY LAND & EXPLORATION	EQUITY	792228108	1146	39,541	SH	SOLE
ST. PAUL TRAVELERS COMPANIES, INC.	EQUITY	792860108	59865	1,514,421	SH	SOLE
STAGE STORES INC	EQUITY	85254C305	551	12,639	SH	SOLE
STAMPS COM INC COM NEW	EQUITY	852857200	1	73300	SH	SOLE
STAMPS.COM INC	EQUITY	852857200	210	11,193	SH	SOLE
STANCORP FINANCIAL GROUP, INC.	EQUITY	852891100	3881	50,678	SH	SOLE
STANDARD MICROSYSTEMS CORP.	EQUITY	853626109	337	14,402	SH	SOLE
STANDARD MOTOR PRODUCTS, INC.	EQUITY	853666105	136	10,289	SH	SOLE
STANDARD PAC CORP NEW COM	EQUITY	85375C101	2	22937	SH	SOLE
STANDARD PACIFIC CORP.	EQUITY	85375C101	80	912	SH	SOLE

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

STANDARD REGISTER CO.	EQUITY	853887107	187	11,835	SH	SOLE
STANDEX INTERNATIONAL CORP.	EQUITY	854231107	242	8,535	SH	SOLE
STANLEY FURNITURE CO INC	EQUITY	854305208	221	8,987	SH	SOLE
STANLEY WORKS	EQUITY	854616109	4	93	SH	DEFINED
STANLEY WORKS	EQUITY	854616109	1555	34,153	SH	SOLE
STAPLES INC	EQUITY	855030102	19	880	SH	DEFINED
STAPLES, INC.	EQUITY	855030102	13827	649,474	SH	SOLE
STAR SCIENTIFIC INC	EQUITY	85517P101	112	24,969	SH	SOLE
STARBUCKS CORP	EQUITY	855244109	25	478	SH	DEFINED
STARBUCKS CORP.	EQUITY	855244109	15352	297,178	SH	SOLE
STARTEK INC	EQUITY	85569C107	1626	99,031	SH	SOLE
STARWOOD HOTELS & RESORTS WW	EQUITY	85590A203	5782	98,725	SH	SOLE
STATE AUTO FINANCIAL CORP.	EQUITY	855707105	300	9,671	SH	SOLE
STATE BANCORP INC	EQUITY	855716106	128	5,658	SH	SOLE
STATE FINL SERVICES CORP-A	EQUITY	856855101	160	3,982	SH	SOLE
STATE STREET CORP.	EQUITY	857477103	6907	143,158	SH	SOLE
STATE STREET CORPORATION	EQUITY	857477103	19	398	SH	DEFINED
STATION CASINOS, INC.	EQUITY	857689103	64	970	SH	SOLE
STATS CHIPPAK LTD-ADR	EQUITY	85771T104	311	43,742	SH	SOLE
STEEL DYNAMICS, INC.	EQUITY	858119100	2662	101,405	SH	SOLE
STEEL TECHNOLOGIES INC	EQUITY	858147101	130	7,713	SH	SOLE
STEELCASE INC-CL A	EQUITY	858155203	17	1,208	SH	SOLE
STEIN MART, INC.	EQUITY	858375108	391	17,797	SH	SOLE
STEINWAY MUSICAL INSTRUMENTS	EQUITY	858495104	12086	411,655	SH	SOLE
STELLENT INC	EQUITY	85856W105	124	16,522	SH	SOLE
STEMCELLS INC	EQUITY	85857R105	182	43,181	SH	SOLE
STEPAN CO.	EQUITY	858586100	80	3,642	SH	SOLE
STEREOTAXIS INC	EQUITY	85916J102	113	14,062	SH	SOLE
STERICYCLE INC	EQUITY	858912108	5747	114,200	SH	DEFINED
STERICYCLE, INC.	EQUITY	858912108	4115	81,781	SH	SOLE
STERIS CORP COM	EQUITY	859152100	4406	170,969	SH	SOLE
STERLING BANCORP	EQUITY	859158107	271	12,674	SH	SOLE
STERLING BANCSHARES, INC.	EQUITY	858907108	486	31,254	SH	SOLE
STERLING FINANCIAL CORP	EQUITY	859317109	376	17,659	SH	SOLE
STERLING FINL CORP WAS	EQUITY	859319105	596	15,926	SH	SOLE
STEVEN MADDEN, LTD.	EQUITY	556269108	159	8,977	SH	SOLE
STEWART & STEVENSON SERVICES	EQUITY	860342104	453	19,987	SH	SOLE
STEWART ENTERPRISES, INC.	EQUITY	860370105	477	73,431	SH	SOLE
STEWART INFORMATION SERVICES COM	EQUITY	860372101	495	11,796	SH	SOLE
STIFEL FINANCIAL CORP	EQUITY	860630102	140	5,810	SH	SOLE
STILLWATER MINING CO.	EQUITY	86074Q102	209	28,159	SH	SOLE
STONE ENERGY CORP.	EQUITY	861642106	809	16,538	SH	SOLE
STORAGE TECHNOLOGY CORP.	EQUITY	862111200	9613	264,884	SH	SOLE
STRATAGENE CORP	EQUITY	86269H107	45	5,134	SH	SOLE
STRATASYS INC	EQUITY	862685104	236	7,214	SH	SOLE
STRATEGIC HOTEL CAPITAL INC	EQUITY	86272T106	403	22,375	SH	SOLE
STRATTEC SEC CORP	EQUITY	863111100	142	2,613	SH	SOLE
STRAYER EDUCATION, INC	EQUITY	863236105	873	10,115	SH	SOLE
STRIDE RITE CORP.	EQUITY	863314100	345	25,014	SH	SOLE
STRYKER CORP	EQUITY	863667101	530	11,147	SH	DEFINED
Stryker Corp	EQUITY	863667101	951	20,000	SH	SOLE
STRYKER CORP.	EQUITY	863667101	9049	190,257	SH	SOLE
STUDENT LOAN CORP.	EQUITY	863902102	18	83	SH	SOLE
STURM, RUGER & CO., INC.	EQUITY	864159108	123	14,650	SH	SOLE
SUFFOLK BANCORP	EQUITY	864739107	237	7,343	SH	SOLE
SUMMIT BANCSHARES INC	EQUITY	866011109	123	7,105	SH	SOLE

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

SUMMIT FINANCIAL GROUP INC	EQUITY	86606G101	116	3,545	SH	SOLE
SUN BANCORP INC	EQUITY	86663B102	161	7,778	SH	SOLE
SUN COMMUNITIES, INC.	EQUITY	866674104	462	12,427	SH	SOLE
SUN HEALTHCARE GROUP COM NEW	EQUITY	866933401	2	278900	SH	SOLE
SUN HEALTHCARE GROUP INC - W/I	EQUITY	866933401	18	2,793	SH	SOLE
SUN HYDRAULICS CORP	EQUITY	866942105	113	3,094	SH	SOLE
SUN HYDRAULICS CORP COM	EQUITY	866942105	3	82000	SH	SOLE
SUN LIFE FINANCIAL SERVICES OF CANADA	EQUITY	866796105	3943	117,100	SH	Defined
SUN MICROSYSTEMS INC	EQUITY	866810104	15	4,096	SH	DEFINED
SUN MICROSYSTEMS, INC.	EQUITY	866810104	6760	1,812,392	SH	SOLE
SUNCOM WIRELESS HOLDING-CL A	EQUITY	86722Q108	1080	500,000	SH	SOLE
SUNGARD DATA SYS INC	EQUITY	867363103	12	348	SH	DEFINED
SUNGARD DATA SYSTEMS, INC.	EQUITY	867363103	9212	261,931	SH	SOLE
SUNOCO INC	EQUITY	86764P109	10	92	SH	DEFINED
SUNOCO, INC.	EQUITY	86764P109	9762	85,872	SH	SOLE
SUNOPTA INC	EQUITY	8676EP108	1465	258,000	SH	DEFINED
SUNRISE SENIOR LIVING INC	EQUITY	86768K106	617	11,434	SH	SOLE
SUNSTONE HOTEL INVESTORS INC	EQUITY	867892101	5070	208,969	SH	SOLE
SUNTERRA CORP	EQUITY	86787D208	218	13,430	SH	SOLE
SUNTRUST BANKS, INC.	EQUITY	867914103	16775	232,217	SH	SOLE
SUNTRUST BKS INC	EQUITY	867914103	29	401	SH	DEFINED
SUPERGEN, INC.	EQUITY	868059106	175	35,353	SH	SOLE
SUPERIOR ENERGY SERVICES, INC.	EQUITY	868157108	955	53,663	SH	SOLE
SUPERIOR ESSEX INC	EQUITY	86815V105	209	11,825	SH	SOLE
SUPERIOR INDUSTRIES INTL, INC.	EQUITY	868168105	363	15,316	SH	SOLE
SUPERTEX INC	EQUITY	868532102	122	6,901	SH	SOLE
SUPERVALU INC	EQUITY	868536103	5	163	SH	DEFINED
SUPERVALU, INC.	EQUITY	868536103	2038	62,511	SH	SOLE
SUPPORTSOFT INC	EQUITY	868587106	154	29,696	SH	SOLE
SUREWEST COMMUNICATION	EQUITY	868733106	259	10,079	SH	SOLE
SURMODICS INC	EQUITY	868873100	453	10,436	SH	SOLE
SUSQUEHANNA BANCSHARES, INC.	EQUITY	869099101	792	32,226	SH	SOLE
SVB FINANCIAL GROUP	EQUITY	78486Q101	4202	87,714	SH	SOLE
SWIFT ENERGY CO.	EQUITY	870738101	701	19,573	SH	SOLE
SWIFT TRANSPORTATION CO., INC.	EQUITY	870756103	2601	111,697	SH	SOLE
SWS GROUP INC	EQUITY	78503N107	182	10,610	SH	SOLE
SYBASE, INC.	EQUITY	871130100	2974	162,094	SH	SOLE
SYBRON DENTAL SPECIALTIES INC.	EQUITY	871142105	1042	27,696	SH	SOLE
SYCAMORE NETWORKS, INC	EQUITY	871206108	421	121,916	SH	SOLE
SYKES ENTERPRISES, INC.	EQUITY	871237103	169	17,790	SH	SOLE
SYMANTEC CORP	EQUITY	871503108	40777	1,875,655	SH	DEFINED
SYMANTEC CORP.	EQUITY	871503108	12781	453,855	SH	SOLE
SYMBION INC	EQUITY	871507109	285	11,967	SH	SOLE
SYMBOL TECHNOLOGIES INC	EQUITY	871508107	3	293	SH	DEFINED
SYMBOL TECHNOLOGIES, INC.	EQUITY	871508107	1087	110,167	SH	SOLE
SYMMETRICOM, INC.	EQUITY	871543104	330	31,857	SH	SOLE
SYMMETRY MED INC COM	EQUITY	871546206	3	124300	SH	SOLE
SYMMETRY MEDICAL INC	EQUITY	871546206	135	5,755	SH	SOLE
SYMS CORP	EQUITY	871551107	66	4,504	SH	SOLE
SYMX TECHNOLOGIES INC.	EQUITY	87155S108	630	22,526	SH	SOLE
SYNAPTICS INC	EQUITY	87157D109	345	16,138	SH	SOLE
SYNIVERSE HOLDINGS INC	EQUITY	87163F106	170	12,153	SH	SOLE
SYNNEX CORP	EQUITY	87162W100	105	5,968	SH	SOLE
SYNOPSIS INC.	EQUITY	871607107	4475	268,452	SH	SOLE
SYNOVUS FINANCIAL CORP.	EQUITY	87161C105	14760	514,823	SH	SOLE
SYNOVUS FINL CORP	EQUITY	87161C105	11	382	SH	DEFINED

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

SYNTEL, INC.	EQUITY	87162H103	87	5,408	SH	SOLE
SYNTROLEUM CORPORATION	EQUITY	871630109	277	26,977	SH	SOLE
SYPRIS SOLUTIONS INC	EQUITY	871655106	76	6,160	SH	SOLE
SYSCO CORP	EQUITY	871829107	11291	311,991	SH	DEFINED
SYSCO CORP.	EQUITY	871829107	11425	315,706	SH	SOLE
SYSTEMAX INC	EQUITY	871851101	45	6,660	SH	SOLE
T ROWE PRICE GROUP INC.	EQUITY	74144T108	3475	55,511	SH	SOLE
TAIWAN SEMICONDUCTOR-SP ADR	EQUITY	874039100	49	5,336	SH	SOLE
TAKE-TWO INTERACTIVE SOFTWARE	EQUITY	874054109	39	1,545	SH	SOLE
TALBOTS INC	EQUITY	874161102	514	15,827	SH	SOLE
TALISMAN ENERGY INC.	EQUITY	87425E103	4599	122,800	SH	Defined
TALK AMERICA HOLDINGS INC	EQUITY	87426R202	188	18,814	SH	SOLE
TALX CORP	EQUITY	874918105	380	13,136	SH	SOLE
TANGER FACTORY OUTLET CTRS	EQUITY	875465106	566	21,024	SH	SOLE
TANOX INC	EQUITY	87588Q109	198	16,904	SH	SOLE
TARGET CORP	EQUITY	87612E106	58	1,068	SH	DEFINED
TARGET CORPORATION	EQUITY	87612E106	22024	404,776	SH	SOLE
TARO PHARMACEUTICALS INDUS	EQUITY	M8737E108	3672	126,310	SH	SOLE
TARRAGON CORP	EQUITY	876287103	185	7,310	SH	SOLE
TASER INTERNATIONAL INC	EQUITY	87651B104	424	42,212	SH	SOLE
TAUBMAN CENTERS, INC.	EQUITY	876664103	1311	38,448	SH	SOLE
TAYLOR CAPITAL GROUP INC	EQUITY	876851106	110	2,802	SH	SOLE
TBC CORP	EQUITY	872183108	421	15,505	SH	SOLE
TCF FINANCIAL CORP.	EQUITY	872275102	5874	226,964	SH	SOLE
TD BANKNORTH INC	EQUITY	87235A101	70	2,361	SH	SOLE
TECH DATA CORP.	EQUITY	878237106	3880	106,009	SH	SOLE
TECHE CORP.	EQUITY	878377100	3177	69,197	SH	SOLE
TECHNE CORP	EQUITY	878377100	1116	24,300	SH	DEFINED
TECHNICAL OLYMPIC USA INC	EQUITY	878483106	250	10,306	SH	SOLE
TECHNITROL, INC.	EQUITY	878555101	395	27,956	SH	SOLE
TECHNOLOGY INVSTMT CAP CORP	EQUITY	878717305	136	9,204	SH	SOLE
Technology Select Sector Spdr Tr	EQUITY	81369Y803	498	25,000	SH	SOLE
TECHTEAM GLOBAL INC COM	EQUITY	878311109	2	128900	SH	SOLE
TECO ENERGY INC	EQUITY	872375100	5	257	SH	DEFINED
TECO ENERGY, INC.	EQUITY	872375100	1800	95,202	SH	SOLE
TECUMSEH PRODUCTS CO. CLASS A	EQUITY	878895200	1216	44,326	SH	SOLE
TEJON RANCH CO.	EQUITY	879080109	309	6,004	SH	SOLE
TEKELEC	EQUITY	879101103	656	39,038	SH	SOLE
TEKELEC COM	EQUITY	879101103	1	49815	SH	SOLE
TEKELEC INC	EQUITY	879101103	3442	204,900	SH	DEFINED
TEKTRONIX INC	EQUITY	879131100	3	112	SH	DEFINED
TEKTRONIX, INC.	EQUITY	879131100	946	40,650	SH	SOLE
TELE NORTE LESTE PARTICIPACOES S.A. A	EQUITY	879246106	2041	122,570	SH	SOLE
TELECOM ARGENTINA S.A. - ADR	EQUITY	879273209	1460	122,300	SH	SOLE
TELECOM DE CHILE SPONS ADR	EQUITY	204449300	1905	187,340	SH	SOLE
TELEDYNE TECHNOLOGIES INC	EQUITY	879360105	749	22,995	SH	SOLE
TELEFLEX INC.	EQUITY	879369106	4138	69,695	SH	SOLE
TELEFONOS DE MEXIC ADR-EACH	EQUITY	879403780	3586	189,840	SH	SOLE
TELEPHONE AND DATA SYSTEMS	EQUITY	879433100	8051	197,271	SH	SOLE
TELETECH HOLDINGS	EQUITY	879939106	201	24,631	SH	SOLE
TELEWEST GLOBAL INC	EQUITY	87956T107	18993	833,771	SH	SOLE
TELIK INC	EQUITY	87959M109	583	35,895	SH	SOLE
TELKONET INC	EQUITY	879604106	121	24,537	SH	SOLE
TELLABS INC	EQUITY	879664100	5	539	SH	DEFINED
TELLABS, INC.	EQUITY	879664100	1943	223,294	SH	SOLE
TEMPLE INLAND INC	EQUITY	879868107	5	148	SH	DEFINED

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

TEMPLE-INLAND INC.	EQUITY	879868107	2126	57,229	SH	SOLE
TEMPUR-PEDIC INTERNATIONAL	EQUITY	88023U101	20	900	SH	SOLE
TENARIS SA-ADR	EQUITY	88031M109	2952	37,711	SH	SOLE
TENET HEALTHCARE CORP	EQUITY	88033G100	7	560	SH	DEFINED
TENET HEALTHCARE CORP.	EQUITY	88033G100	2630	214,907	SH	SOLE
TENNANT CO.	EQUITY	880345103	193	5,444	SH	SOLE
TENNECO AUTOMOTIVE INC	EQUITY	880349105	501	30,122	SH	SOLE
TERADYNE INC	EQUITY	880770102	3	241	SH	DEFINED
TERADYNE, INC.	EQUITY	880770102	1066	89,034	SH	SOLE
TERAYON COMMUNICATION	EQUITY	880775101	168	54,349	SH	SOLE
TERCICA INC	EQUITY	88078L105	67	7,701	SH	SOLE
TEREX CORP.	EQUITY	880779103	54	1,374	SH	SOLE
TERRA INDUSTRIES, INC.	EQUITY	880915103	6531	959,054	SH	SOLE
TERREMARK WORLDWIDE INC	EQUITY	881448203	145	20,694	SH	SOLE
TESORO CORP	EQUITY	881609101	75	1,616	SH	SOLE
TESSERA TECHNOLOGIES INC	EQUITY	88164L100	1014	30,339	SH	SOLE
TETRA TECH, INC.	EQUITY	88162G103	489	36,150	SH	SOLE
TETRA TECHNOLOGIES, INC.	EQUITY	88162F105	497	15,617	SH	SOLE
TEVA PHARMACEUTCL INDS (ADR)	EQUITY	881624209	1	31233	SH	SOLE
TEVA PHARMACEUTICAL ADR	EQUITY	881624209	964	30,960	SH	SOLE
TEXAS CAPITAL BANCSHARES INC	EQUITY	88224Q107	305	15,431	SH	SOLE
TEXAS INDUSTRIES, INC.	EQUITY	882491103	881	15,668	SH	SOLE
TEXAS INSTRS INC	EQUITY	882508104		16600	SH	SOLE
TEXAS INSTRS INC	EQUITY	882508104	12947	461,249	SH	DEFINED
TEXAS INSTRUMENTS, INC.	EQUITY	882508104	20209	719,938	SH	SOLE
TEXAS REGIONAL BANCSHARES, INC CLASS	EQUITY	882673106	3101	101,736	SH	SOLE
TEXAS ROADHOUSE INC	EQUITY	882681109	935	26,900	SH	DEFINED
TEXAS ROADHOUSE INC-CLASS A	EQUITY	882681109	505	14,544	SH	SOLE
TEXTRON FINANCIAL CORP	EQUITY	883203101	4644	61,230	SH	SOLE
TEXTRON INC	EQUITY	883203101	13	166	SH	DEFINED
THE GENLYTE GROUP, INC.	EQUITY	372302109	807	16,564	SH	SOLE
THE HERSHEY COMPANY	EQUITY	427866108	5810	93,560	SH	SOLE
THE ST JOE COMPANY	EQUITY	790148100	94	1,150	SH	SOLE
THE ST PAUL TRAVELERS COS	EQUITY	792860108	32	810	SH	DEFINED
THE STEAK N SHAKE COMPANY	EQUITY	857873103	357	19,191	SH	SOLE
THE TITAN CORPORATION	EQUITY	888266103	3492	153,569	SH	SOLE
THE YANKEE CANDLE CO.	EQUITY	984757104	1007	31,365	SH	SOLE
THERMO ELECTRON CORP	EQUITY	883556102	5	192	SH	DEFINED
THERMO ELECTRON CORP.	EQUITY	883556102	6175	229,814	SH	SOLE
THERMOGENESIS CORP	EQUITY	883623209	138	31,673	SH	SOLE
THOMAS & BETTS CORP.	EQUITY	884315102	3055	108,175	SH	SOLE
THOMAS INDUSTRIES, INC.	EQUITY	884425109	414	10,372	SH	SOLE
THOMAS NELSON	EQUITY	640376109	172	7,925	SH	SOLE
THOR INDUSTRIES, INC.	EQUITY	885160101	3319	105,585	SH	SOLE
THORATEC LABORATORIES CORP.	EQUITY	885175307	511	33,343	SH	SOLE
THORNBURG MORTGAGE INC.	EQUITY	885218107	5407	185,625	SH	SOLE
THQ INC	EQUITY	872443403	794	27,110	SH	SOLE
THRESHOLD PHARMACEUTICALS	EQUITY	885807107	32	3,865	SH	SOLE
TIBCO SOFTWARE INC	EQUITY	88632Q103	975	149,066	SH	SOLE
TIDEWATER, INC.	EQUITY	886423102	4176	109,542	SH	SOLE
TIENS BIOTECH GROUP USA INC	EQUITY	88650T104	18	2,858	SH	SOLE
TIERONE CORP	EQUITY	88650R108	340	12,531	SH	SOLE
TIFFANY & CO.	EQUITY	886547108	2269	69,275	SH	SOLE
TIFFANY + CO NEW	EQUITY	886547108	17	525	SH	DEFINED
TIMBERLAND COMPANY	EQUITY	887100105	4194	108,324	SH	SOLE
TIME WARNER INC	EQUITY	887317105	77615	4,644,803	SH	SOLE

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

TIME WARNER INC NEW	EQUITY	887317105	7872	471,142	SH	DEFINED
TIME WARNER TELECOM	EQUITY	887319101	205	34,644	SH	SOLE
TIMKEN CO.	EQUITY	887389104	38	1,662	SH	SOLE
TIPPERARY CORP	EQUITY	888002300	78	12,487	SH	SOLE
TITAN INTERNATIONAL INC	EQUITY	88830M102	125	8,967	SH	SOLE
TITANIUM METALS CORPORATION	EQUITY	888339207	221	3,899	SH	SOLE
TIVO INC	EQUITY	888706108	263	39,372	SH	SOLE
TJX COMPANIES, INC.	EQUITY	872540109	5443	223,552	SH	SOLE
TJX COS INC NEW	EQUITY	872540109	14	568	SH	DEFINED
TNS INC	EQUITY	872960109	210	8,998	SH	SOLE
TODCO	EQUITY	88889T107	4323	168,400	SH	DEFINED
TODCO CL A	EQUITY	88889T107	1	47500	SH	SOLE
TODCO-CL A	EQUITY	88889T107	840	32,720	SH	SOLE
TOLL BROTHERS, INC.	EQUITY	889478103	11431	112,561	SH	SOLE
TOMPKINS TRUSTCO INC	EQUITY	890110109	190	4,379	SH	SOLE
TOO INC	EQUITY	890333107	554	23,723	SH	SOLE
TOOTSIE ROLL INDUSTRIES, INC.	EQUITY	890516107	2711	92,691	SH	SOLE
TOPPS CO. INC.	EQUITY	890786106	246	24,510	SH	SOLE
TORCHMARK CORP.	EQUITY	891027104	2756	52,799	SH	SOLE
TORCHMARK INC	EQUITY	891027104	7	133	SH	DEFINED
TOREADOR RESOURCES CORP	EQUITY	891050106	239	9,828	SH	SOLE
TORO CO.	EQUITY	891092108	35	897	SH	SOLE
TORONTO DOMINION BK	EQUITY	891160509	6513	146,084	SH	Defined
TOTAL SYSTEM SERVICE	EQUITY	891906109	19	777	SH	SOLE
TOWER GROUP INC	EQUITY	891777104	181	11,572	SH	SOLE
TOWN & COUNTRY TRUST	EQUITY	892081100	380	13,313	SH	SOLE
TOYS R US INC	EQUITY	892335100	7	264	SH	DEFINED
TOYS R US INC.	EQUITY	892335100	6143	231,991	SH	SOLE
TRACTOR SUPPLY CO	EQUITY	892356106	1114	22,682	SH	SOLE
TRADESTATION GROUP INC	EQUITY	89267P105	118	13,793	SH	SOLE
TRAMMELL CROW CO.	EQUITY	89288R106	584	24,107	SH	SOLE
TRANS WORLD ENTERTAINMENT CORP	EQUITY	89336Q100	158	13,385	SH	SOLE
TRANSACTION SYSTEMS ARCHITECTS CLASS	EQUITY	893416107	2195	89,136	SH	SOLE
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	40	719	SH	SOLE
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	2182152	39,092,662	SH	SOLE
TRANSKARYOTIC THERAPIES, INC.	EQUITY	893735100	1097	29,980	SH	SOLE
TRANSMONTAIGNE, INC.	EQUITY	893934109	266	25,309	SH	SOLE
TRANSOCEAN INC	EQUITY	G90078109	12	228	SH	DEFINED
TRANSOCEAN INC	EQUITY	G90078109	13307	246,556	SH	SOLE
TRANSWITCH CORP.	EQUITY	894065101	147	71,578	SH	SOLE
TRAVELZOO INC	EQUITY	89421Q106	79	2,413	SH	SOLE
TREDEGAR CORP.	EQUITY	894650100	309	19,799	SH	SOLE
TREX COMPANY, INC.	EQUITY	89531P105	205	7,960	SH	SOLE
TRIAD GUARANTY, INC.	EQUITY	895925105	311	6,167	SH	SOLE
TRIAD HOSPITALS INC COM	EQUITY	89579K109	1	23067	SH	SOLE
TRIAD HOSPITALS, INC.	EQUITY	89579K109	7968	145,834	SH	SOLE
TRIAD HOSPS INC	EQUITY	89579K109	710	13,000	SH	DEFINED
TRIARC COS-B	EQUITY	895927309	392	26,395	SH	SOLE
TRIBUNE CO NEW	EQUITY	896047107	13	358	SH	DEFINED
TRIBUNE CO.	EQUITY	896047107	4772	135,654	SH	SOLE
TRICO BANCSHARES	EQUITY	896095106	187	8,365	SH	SOLE
TRIDENT MICROSYSTEMS INC	EQUITY	895919108	397	17,482	SH	SOLE
TRIMBLE NAVIGATION LTD.	EQUITY	896239100	43	1,094	SH	SOLE
TRIMERIS INC	EQUITY	896263100	122	12,252	SH	SOLE
TRINITY INDUSTRIES, INC.	EQUITY	896522109	3337	104,184	SH	SOLE
TRIPATH IMAGIN INC	EQUITY	896942109	179	20,885	SH	SOLE

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

TRIQUINT SEMICONDUCTOR, INC.	EQUITY	89674K103	1142	342,902	SH	SOLE
TRIUMPH GROUP, INC.	EQUITY	896818101	382	10,978	SH	SOLE
TRI-VALLEY CORP	EQUITY	895735108	214	15,368	SH	SOLE
TRIZEC PROPERTIES INC	EQUITY	89687P107	184	8,941	SH	SOLE
TRIZETTO GROUP INC	EQUITY	896882107	410	29,268	SH	SOLE
TRM CORPORATION	EQUITY	872636105	126	7,471	SH	SOLE
TRUSTCO BANK CORP. NY	EQUITY	898349105	679	51,979	SH	SOLE
TRUSTMARK CORP.	EQUITY	898402102	955	32,665	SH	SOLE
TRUSTREET PROPERTIES INC	EQUITY	898404108	691	41,628	SH	SOLE
TRW AUTOMOTIVE HOLDINGS CORP	EQUITY	87264S106	23	936	SH	SOLE
TTM TECHNOLOGIES	EQUITY	87305R109	217	28,501	SH	SOLE
TUESDAY MORNING CORPORATION	EQUITY	899035505	563	17,848	SH	SOLE
TUPPERWARE CORP.	EQUITY	899896104	3208	137,272	SH	SOLE
TURBOCHEF TECHNOLOGIES INC	EQUITY	900006206	158	8,837	SH	SOLE
TVI CORP NEW COM	EQUITY	872916101	1	288500	SH	SOLE
TXU CORP	EQUITY	873168108	24	284	SH	DEFINED
TXU CORP	EQUITY	873168108	8557	102,984	SH	SOLE
TYCO INTERNATIONAL, LTD.	EQUITY	902124106	69408	2,376,982	SH	SOLE
TYCO INTL LTD	EQUITY	902124106	14222	487,059	SH	DEFINED
TYLER TECHNOLOGIES INC	EQUITY	902252105	184	24,389	SH	SOLE
TYSON FOODS, INC. CLASS A	EQUITY	902494103	9742	547,296	SH	SOLE
U S XPRESS ENTERPRISES	EQUITY	90338N103	83	6,952	SH	SOLE
U.S. BANCORP, INC.	EQUITY	902973304	72764	2,491,909	SH	SOLE
U.S.B. HOLDING CO., INC.	EQUITY	902910108	178	7,604	SH	SOLE
UAP HOLDING CORP	EQUITY	903441103	384	23,106	SH	SOLE
UBIQUITEL INC	EQUITY	903474302	428	52,481	SH	SOLE
UCBH HOLDINGS INC	EQUITY	90262T308	1026	63,203	SH	SOLE
UGI CORP.	EQUITY	902681105	80	2,884	SH	SOLE
UICI	EQUITY	902737105	725	24,352	SH	SOLE
UIL HOLDINGS CORP.	EQUITY	902748102	544	10,117	SH	SOLE
ULTICOM INC	EQUITY	903844108	95	8,913	SH	SOLE
ULTIMATE SOFTWARE GROUP INC	EQUITY	90385D107	257	15,701	SH	SOLE
ULTRALIFE BATTERIES INC	EQUITY	903899102	161	9,957	SH	SOLE
ULTRATECH , INC.	EQUITY	904034105	302	16,524	SH	SOLE
UMB FINANCIAL CORP.	EQUITY	902788108	615	10,789	SH	SOLE
UMPQUA HOLDINGS CORP	EQUITY	904214103	723	30,707	SH	SOLE
UNIBANCO - SPONSORED GDR	EQUITY	90458E107	560	14,500	SH	SOLE
UNIFIRST CORP.	EQUITY	904708104	260	6,414	SH	SOLE
UNION BANKSHARES CORP	EQUITY	905399101	234	6,048	SH	SOLE
UNION PAC CORP	EQUITY	907818108	20	315	SH	DEFINED
UNION PACIFIC CORP.	EQUITY	907818108	7361	113,595	SH	SOLE
UNIONBANCAL CORP	EQUITY	908906100	105	1,569	SH	SOLE
UNISOURCE ENERGY CORP.	EQUITY	909205106	734	23,871	SH	SOLE
UNISYS CORP	EQUITY	909214108	3	412	SH	DEFINED
UNISYS CORP.	EQUITY	909214108	1208	190,862	SH	SOLE
UNIT CORP.	EQUITY	909218109	34	780	SH	SOLE
UNITED AUTO GROUP, INC.	EQUITY	909440109	550	18,459	SH	SOLE
UNITED BANKSHARES INC. WV	EQUITY	909907107	920	25,849	SH	SOLE
UNITED CAPITAL CORPORATION	EQUITY	909912107	52	2,006	SH	SOLE
UNITED CMNTY BKS BLAIR	EQUITY	90984P105	568	21,826	SH	SOLE
UNITED COMMUNITY FINANCIAL CO	EQUITY	909839102	205	18,700	SH	SOLE
UNITED DOMINION REALTY TRUST	EQUITY	910197102	6174	256,735	SH	SOLE
UNITED DOMINION RLTYTR COM	EQUITY	910197102		9660	SH	SOLE
UNITED FIRE & CASUALTY CO.	EQUITY	910331107	472	10,636	SH	SOLE
UNITED INDL CORP COM	EQUITY	910671106	2	49400	SH	SOLE
UNITED INDUSTRIAL CORP	EQUITY	910671106	257	7,178	SH	SOLE

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

UNITED MICROELECTRONICS-ADR	EQUITY	910873207	1569	381,700	SH	SOLE
UNITED NATURAL FOODS, INC.	EQUITY	911163103	857	28,228	SH	SOLE
UNITED ONLINE INC	EQUITY	911268100	459	42,324	SH	SOLE
UNITED PANAM FINANCIAL CORP	EQUITY	911301109	94	3,444	SH	SOLE
UNITED PARCEL SERVICE CLASS -B	EQUITY	911312106	43020	622,029	SH	SOLE
UNITED PARCEL SVC INC	EQUITY	911312106	98	1,416	SH	DEFINED
UNITED RENTALS, INC.	EQUITY	911363109	3545	175,414	SH	SOLE
UNITED SECURITY BANCSHARES	EQUITY	911459105	123	3,993	SH	SOLE
UNITED STATES STEEL CORP	EQUITY	912909108	1934	56,284	SH	SOLE
UNITED STATIONERS, INC.	EQUITY	913004107	1126	22,936	SH	SOLE
UNITED STS STL CORP NEW	EQUITY	912909108	4	129	SH	DEFINED
UNITED SURGICAL PARTNE	EQUITY	913016309	1037	19,914	SH	SOLE
UNITED SURGICAL PARTNERS	EQUITY	913016309	1687	32,400	SH	DEFINED
UNITED TECHNOLOGIES CORP	EQUITY	913017109	17654	343,800	SH	DEFINED
UNITED TECHNOLOGIES CORP.	EQUITY	913017109	24062	468,591	SH	SOLE
UNITED THERAPEUTICS CORP.	EQUITY	91307C102	753	15,630	SH	SOLE
UNITEDHEALTH GROUP INC	EQUITY	91324P102	9605	184,140	SH	DEFINED
UNITEDHEALTH GROUP INC	EQUITY	91324P102	35491	680,678	SH	SOLE
UNITRIN, INC.	EQUITY	913275103	5123	104,343	SH	SOLE
UNIVERSAL AMER FINANCIAL CORP	EQUITY	913377107	389	17,211	SH	SOLE
UNIVERSAL COMPRESSION HLDGS	EQUITY	913431102	445	12,281	SH	SOLE
UNIVERSAL CORP.	EQUITY	913456109	2771	63,300	SH	SOLE
UNIVERSAL DISPLAY CORP.	EQUITY	91347P105	167	16,237	SH	SOLE
UNIVERSAL ELECTRONICS INC.	EQUITY	913483103	155	9,358	SH	SOLE
UNIVERSAL FOREST PRODUCTS, INC	EQUITY	913543104	456	11,004	SH	SOLE
UNIVERSAL HEALTH REALTY INCOME	EQUITY	91359E105	340	8,915	SH	SOLE
UNIVERSAL HEALTH SERVICES - B	EQUITY	913903100	6498	104,497	SH	SOLE
UNIVERSAL HLTH SVCS CL B	EQUITY	913903100	1	20774	SH	SOLE
UNIVERSAL TECHNICAL INSTITUT	EQUITY	913915104	491	14,777	SH	SOLE
UNIVERSAL TRUCKLOAD SERVICES	EQUITY	91388P105	65	3,853	SH	SOLE
UNIVEST CORP OF PENNSYLVANIA	EQUITY	915271100	238	7,932	SH	SOLE
UNIVISION COMMUNICATIONS I	EQUITY	914906102	10	347	SH	DEFINED
UNIVISION COMMUNICATIONS, INC.	EQUITY	914906102	3742	135,835	SH	SOLE
UNIZAN FINANCIAL CORP	EQUITY	91528W101	409	15,266	SH	SOLE
UNOCAL CORP	EQUITY	915289102	21	323	SH	DEFINED
UNOCAL CORP.	EQUITY	915289102	7637	117,403	SH	SOLE
UNOVA, INC.	EQUITY	91529B106	901	33,845	SH	SOLE
UNUMPROVIDENT CORP	EQUITY	91529Y106	7	357	SH	DEFINED
UNUMPROVIDENT CORP.	EQUITY	91529Y106	2545	138,920	SH	SOLE
URBAN OUTFITTERS INC	EQUITY	917047102	4773	84,200	SH	DEFINED
URBAN OUTFITTERS, INC.	EQUITY	917047102	6666	117,585	SH	SOLE
URS CORP.	EQUITY	903236107	1053	28,198	SH	SOLE
URSTADT BIDDLE [A]	EQUITY	917286205	275	15,871	SH	SOLE
URSTADT BIDDLE PROPERTIES	EQUITY	917286106	4	260	SH	SOLE
US Bancorp	EQUITY	902973304	2336	80,000	SH	SOLE
US BANCORP DEL	EQUITY	902973304	6045	207,004	SH	DEFINED
US CELLULAR	EQUITY	911684108	6571	239,497	SH	SOLE
US PHYSICAL THERAPY INC	EQUITY	90337L108	157	8,210	SH	SOLE
US UNSIRED INC	EQUITY	90338R104	522	89,686	SH	SOLE
USA MOBILITY INC	EQUITY	90341G103	545	18,549	SH	SOLE
USA TRUCK INC	EQUITY	902925106	88	3,553	SH	SOLE
USANA HEALTH SCIENCES INC	EQUITY	90328M107	301	7,112	SH	SOLE
USEC, INC	EQUITY	90333E108	871	59,484	SH	SOLE
USG CORP.	EQUITY	903293405	44	1,024	SH	SOLE
USI HOLDINGS CORP	EQUITY	90333H101	403	31,318	SH	SOLE
UST INC	EQUITY	902911106	9	208	SH	DEFINED

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

UST INC.	EQUITY	902911106	3424	74,997	SH	SOLE
U-STORE-IT TRUST	EQUITY	91274F104	417	21,881	SH	SOLE
UTSTARCOM INC	EQUITY	918076100	1911	255,078	SH	SOLE
V F CORP	EQUITY	918204108	7	126	SH	DEFINED
V. F. CORP.	EQUITY	918204108	3267	57,088	SH	SOLE
VAIL RESORTS, INC.	EQUITY	91879Q109	597	21,249	SH	SOLE
VALANCE TECHNOLOGY, INC	EQUITY	918914102	81	28,869	SH	SOLE
VALASSIS COMMUNICATIONS IN	EQUITY	918866104	3538	95,500	SH	DEFINED
VALASSIS COMMUNICATIONS, INC.	EQUITY	918866104	4576	123,514	SH	SOLE
VALEANT PHARMACEUTICALS INTE	EQUITY	91911X104	2936	166,519	SH	SOLE
VALERO ENERGY CORP	EQUITY	91913Y100	24	302	SH	DEFINED
VALERO ENERGY CORP.	EQUITY	91913Y100	8776	110,932	SH	SOLE
VALHI INC	EQUITY	918905100	5	261	SH	SOLE
VALLEY NATIONAL BANC	EQUITY	919794107	71	3,017	SH	SOLE
VALMONT INDUSTRIES, INC.	EQUITY	920253101	307	11,886	SH	SOLE
VALOR COMMUNICATIONS GROUP	EQUITY	920255106	280	20,278	SH	SOLE
VALSPAR CORP.	EQUITY	920355104	4453	92,215	SH	SOLE
VALUE LINE, INC.	EQUITY	920437100	37	931	SH	SOLE
VALUECLICK INC.	EQUITY	92046N102	705	57,218	SH	SOLE
VALUEVISION MEDIA INC	EQUITY	92047K107	227	18,871	SH	SOLE
VARIAN MEDICAL SYSTEMS INC	EQUITY	92220P105	8882	237,940	SH	SOLE
VARIAN SEMICONDUCTOR EQUIPMENT	EQUITY	922207105	941	25,432	SH	SOLE
VARIAN, INC.	EQUITY	922206107	3189	84,395	SH	SOLE
VASCO DATA SECURITY INTL	EQUITY	92230Y104	160	16,541	SH	SOLE
VCA ANTECH INC	EQUITY	918194101	3336	137,585	SH	SOLE
VECTOR GROUP LTD.	EQUITY	92240M108	2303	124,005	SH	SOLE
VECTREN CORP	EQUITY	92240G101	3951	137,516	SH	SOLE
VEECO INSTRUMENTS, INC.	EQUITY	922417100	296	18,192	SH	SOLE
VENTANA MEDICAL SYSTEMS, INC.	EQUITY	92276H106	2430	60,411	SH	SOLE
VENTAS, INC.	EQUITY	92276F100	245	8,100	SH	SOLE
VENTIV HEALTH	EQUITY	922793104	356	18,465	SH	SOLE
VERIFONE HOLDINGS INC	EQUITY	92342Y109	279	17,167	SH	SOLE
VERINT SYSTEMS	EQUITY	92343X100	291	9,039	SH	SOLE
VERISIGN INC COM	EQUITY	92343E102	2	70654	SH	SOLE
VERISIGN, INC.	EQUITY	92343E102	635	22,096	SH	SOLE
VERITAS DGC, INC.	EQUITY	92343P107	649	23,384	SH	SOLE
VERITAS SOFTWARE CORP	EQUITY	923436109	13	514	SH	DEFINED
VERITAS SOFTWARE CORP.	EQUITY	923436109	8449	346,275	SH	SOLE
VERITY INC COM	EQUITY	92343C106	228	25,968	SH	SOLE
VERIZON COMMUNICATIONS	EQUITY	92343V104	20393	590,238	SH	DEFINED
VERIZON COMMUNICATIONS	EQUITY	92343V104	83920	2,428,958	SH	SOLE
VERTEX PHARMACEUTICALS INC	EQUITY	92532F100	960	57,000	SH	DEFINED
VERTEX PHARMACEUTICALS, INC.	EQUITY	92532F100	3891	230,930	SH	SOLE
VERTRUE INC	EQUITY	92534N101	205	5,261	SH	SOLE
VIACELL INC	EQUITY	92554J105	58	5,453	SH	SOLE
VIACOM INC	EQUITY	925524308	120	3,740	SH	DEFINED
VIACOM INC CLASS A	EQUITY	925524100	24	735	SH	DEFINED
VIACOM, INC. CLASS B	EQUITY	925524308	30229	944,064	SH	SOLE
VIAD CORP	EQUITY	92552R406	436	15,383	SH	SOLE
VIASAT, INC.	EQUITY	92552V100	303	14,910	SH	SOLE
VIASYS HEALTHCARE INC	EQUITY	92553Q209	487	21,539	SH	SOLE
VICOR CORP.	EQUITY	925815102	180	13,246	SH	SOLE
VICURON PHARMACEUTICALS	EQUITY	926471103	3056	109,544	SH	SOLE
VIGNETTE CORPORATION	EQUITY	926734401	226	20,100	SH	SOLE
VIISAGE TECHNOLOGY INC	EQUITY	92675K106	100	22,411	SH	SOLE
VIMPEL-COMMUNICATIONS-SP ADR	EQUITY	68370R109	2151	63,200	SH	SOLE

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

VINEYARD NATL BANCORP CO	EQUITY	927426106	170	5,391	SH	SOLE
VINTAGE PETROLEUM, INC.	EQUITY	927460105	44	1,430	SH	SOLE
VIRAGE LOGIC CORPORATION	EQUITY	92763R104	97	9,412	SH	SOLE
VIRGINIA COMMERCE BANCORP	EQUITY	92778Q109	154	6,309	SH	SOLE
VIRGINIA FINL CORP	EQUITY	927810101	174	4,949	SH	SOLE
VIROLOGIC INC	EQUITY	92823R201	208	84,015	SH	SOLE
VISHAY INTERTECHNOLOGY, INC.	EQUITY	928298108	3855	324,801	SH	SOLE
VISTACARE INC-CL A	EQUITY	92839Y109	141	7,619	SH	SOLE
VISTEON CORP	EQUITY	92839U107	1	157	SH	DEFINED
VISTEON CORP.	EQUITY	92839U107	882	146,269	SH	SOLE
VITAL IMAGES INC	EQUITY	92846N104	152	8,474	SH	SOLE
VITAL SIGNS, INC.	EQUITY	928469105	165	3,798	SH	SOLE
VITESSE SEMICONDUCTOR CORP	EQUITY	928497106	592	283,300	SH	DEFINED
VITESSE SEMICONDUCTOR CORP.	EQUITY	928497106	314	150,759	SH	SOLE
VNUS MED TECHNOLOGIES INC	EQUITY	928566108	653	54,300	SH	DEFINED
VNUS MEDICAL TECHNOLOGIES	EQUITY	928566108	43	3,561	SH	SOLE
VOLT INFORMATION SCIENCES INC.	EQUITY	928703107	132	5,557	SH	SOLE
VOLTERRA SEMICONDUCTOR CORP	EQUITY	928708106	157	10,525	SH	SOLE
VORNADO	EQUITY	929042109	871	10,838	SH	SOLE
VORNADO RLTY TR SH BEN INT	EQUITY	929042109	1	8130	SH	SOLE
VULCAN MATERIALS CO.	EQUITY	929160109	3022	46,496	SH	SOLE
VULCAN MATLS CO	EQUITY	929160109	8	126	SH	DEFINED
W HOLDING COMPANY INC.	EQUITY	929251106	771	75,470	SH	SOLE
W&T OFFSHORE INC	EQUITY	92922P106	211	8,750	SH	SOLE
W. R. BERKLEY CORP.	EQUITY	084423102	7668	214,903	SH	SOLE
W. W. GRAINGER, INC.	EQUITY	384802104	2094	38,214	SH	SOLE
W.P. CAREY & CO. LLC	EQUITY	92930Y107	702	23,990	SH	SOLE
WABASH NATIONAL CORP.	EQUITY	929566107	521	21,497	SH	SOLE
WABTEC	EQUITY	929740108	695	32,362	SH	SOLE
Wachovia Corp	EQUITY	929903102	1984	40,000	SH	SOLE
WACHOVIA CORP	EQUITY	929903102	68715	1,385,385	SH	SOLE
WACHOVIA CORP 2ND NEW	EQUITY	929903102	94	1,897	SH	DEFINED
WADDELL & REED FINANCIAL, INC.	EQUITY	930059100	3726	201,389	SH	SOLE
WAL MART STORES INC	EQUITY	931142103	25495	528,933	SH	DEFINED
WALGREEN CO	EQUITY	931422109	7843	170,529	SH	DEFINED
WALGREEN CO.	EQUITY	931422109	20213	439,499	SH	SOLE
WAL-MART STORES, INC.	EQUITY	931142103	115023	2,386,367	SH	SOLE
WALT DISNEY	EQUITY	254687106	90305	3,586,388	SH	SOLE
WALTER INDUSTRIES, INC.	EQUITY	93317Q105	1052	26,166	SH	SOLE
WARNACO GROUP INC	EQUITY	934390402	743	31,942	SH	SOLE
WARNER MUSIC GROUP CORP	EQUITY	934550104	13	824	SH	SOLE
WARREN RESOURCES INC	EQUITY	93564A100	136	13,000	SH	SOLE
WASHINGTON FEDERAL I	EQUITY	938824109	3688	156,822	SH	SOLE
WASHINGTON GROUP INTL INC	EQUITY	938862208	919	17,983	SH	SOLE
WASHINGTON MUT INC	EQUITY	939322103	43	1,055	SH	DEFINED
WASHINGTON MUTUAL INC	EQUITY	939322103	38165	937,945	SH	SOLE
WASHINGTON POST CO. CLASS B	EQUITY	939640108	10370	12,419	SH	SOLE
WASHINGTON REAL ESTATE INV.	EQUITY	939653101	999	32,008	SH	SOLE
WASHINGTON TRUST BANCORP, INC.	EQUITY	940610108	227	8,186	SH	SOLE
WASTE CONNECTIONS	EQUITY	941053100	63	1,695	SH	DEFINED
WASTE CONNECTIONS, INC.	EQUITY	941053100	1206	32,341	SH	SOLE
WASTE INDUSTRIES USA INC	EQUITY	941057101	57	4,050	SH	SOLE
WASTE MANAGEMENT, INC.	EQUITY	94106L109	9116	321,651	SH	SOLE
WASTE MGMT INC DEL	EQUITY	94106L109	20	690	SH	DEFINED
WASTE SERVICES INC	EQUITY	941075103	169	44,089	SH	SOLE
WATER PIK TECHNOLOGIES INC	EQUITY	94113U100	160	8,412	SH	SOLE

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

WATERS CORP	EQUITY	941848103	5	147	SH	DEFINED
WATERS CORP.	EQUITY	941848103	2243	60,352	SH	SOLE
WATSCO, INC.	EQUITY	942622200	631	14,822	SH	SOLE
WATSON PHARMACEUTICALS INC	EQUITY	942683103	4	134	SH	DEFINED
WATSON PHARMACEUTICALS, INC	EQUITY	942683103	1495	50,577	SH	SOLE
WATSON WYATT & CO HOLDINGS	EQUITY	942712100	579	22,589	SH	SOLE
WATTS WATER TECHNOLOGIES INC., CLASS	EQUITY	942749102	579	17,275	SH	SOLE
WAUSAU PAPER CORP.	EQUITY	943315101	352	29,354	SH	SOLE
WCI COMMUNITIES INC	EQUITY	92923C104	768	23,981	SH	SOLE
WD-40 CO.	EQUITY	929236107	322	11,517	SH	SOLE
WEATHERFORDNINTL LTD	EQUITY	G95089101	14275	246,200	SH	SOLE
WEBEX COMMUNICATIONS INC (USD)	EQUITY	94767L109	603	22,842	SH	SOLE
WEBMD CORPORATION	EQUITY	94769M105	78	7,610	SH	SOLE
WEBMETHODS INC	EQUITY	94768C108	206	36,832	SH	SOLE
WEBSENSE INC	EQUITY	947684106	793	16,510	SH	SOLE
WEBSIDESTORY	EQUITY	947685103	91	6,208	SH	SOLE
WEBSTER FINANCIAL CORP.	EQUITY	947890109	4538	97,195	SH	SOLE
WEIGHT WATCHERS INTL	EQUITY	948626106	24	475	SH	DEFINED
WEIGHT WATCHERS INTL INC	EQUITY	948626106	44	854	SH	SOLE
WEINGARTEN REALTY INVESTORS	EQUITY	948741103	6231	158,876	SH	SOLE
WEINGARTEN RLTY INVS SH BEN IN	EQUITY	948741103		5970	SH	SOLE
WEIS MARKETS INC	EQUITY	948849104	381	9,823	SH	SOLE
WELLCARE HEALTH PLANS INC	EQUITY	94946T106	457	12,857	SH	SOLE
WELLCHOICE INC	EQUITY	949475107	48	694	SH	SOLE
WELLCHOICE INC	EQUITY	949475107	813	11,700	SH	DEFINED
WELLMAN, INC.	EQUITY	949702104	228	22,413	SH	SOLE
WELLPOINT INC	EQUITY	94973V107	22767	326,921	SH	SOLE
WELLPOINT INC	EQUITY	94973V107	24662	354,137	SH	DEFINED
WELLS FARGO + CO NEW	EQUITY	949746101	5254	85,327	SH	DEFINED
WELLS FARGO CO.	EQUITY	949746101	55656	903,804	SH	SOLE
WENDY'S INTERNATIONAL, INC.	EQUITY	950590109	2497	52,405	SH	SOLE
WENDYS INTL INC	EQUITY	950590109	7	140	SH	DEFINED
WERNER ENTERPRISES, INC.	EQUITY	950755108	2910	148,330	SH	SOLE
WESBANCO, INC.	EQUITY	950810101	471	15,685	SH	SOLE
WESCO FINANCIAL CORP	EQUITY	950817106	14	40	SH	SOLE
WESCO INTERNATIONAL, INC.	EQUITY	95082P105	695	22,163	SH	SOLE
WEST BANCORPORATION	EQUITY	95123P106	217	11,537	SH	SOLE
WEST COAST BANCORP	EQUITY	952145100	250	10,224	SH	SOLE
WEST CORPORATION	EQUITY	952355105	16	412	SH	SOLE
WEST MARINE INC	EQUITY	954235107	170	9,417	SH	SOLE
WEST PHARMACEUTICAL SERVICES	EQUITY	955306105	602	21,478	SH	SOLE
WESTAMERICA BANKCORPORATION	EQUITY	957090103	4281	81,055	SH	SOLE
WESTAR ENERGY	EQUITY	95709T100	3761	156,509	SH	SOLE
WESTCORP	EQUITY	957907108	30	571	SH	SOLE
WESTELL TECHNOLOGIES INC-A	EQUITY	957541105	223	37,293	SH	SOLE
WESTERN DIGITAL CORP.	EQUITY	958102105	5144	383,315	SH	SOLE
WESTERN GAS RESOURCES, INC.	EQUITY	958259103	4052	116,108	SH	SOLE
WESTERN SIERRA BANCORP	EQUITY	959522103	155	4,591	SH	SOLE
WESTERN WIRELESS CORP. CLASS A	EQUITY	95988E204	72	1,704	SH	SOLE
WESTFIELD FINANCIAL IN	EQUITY	96008D101	73	3,005	SH	SOLE
WESTLAKE CHEMICAL CORP	EQUITY	960413102	228	9,294	SH	SOLE
WESTWOOD ONE, INC.	EQUITY	961815107	3139	153,641	SH	SOLE
WET SEAL, INC.	EQUITY	961840105	201	29,554	SH	SOLE
WEYCO GROUP INC	EQUITY	962149100	79	3,995	SH	SOLE
WEYERHAEUSER CO	EQUITY	962166104	19	293	SH	DEFINED

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

WEYERHAEUSER CO.	EQUITY	962166104	6733	105,774	SH	SOLE
WFS FINANCIAL, INC.	EQUITY	92923B106	9	183	SH	SOLE
WGL HOLDINGS INC.	EQUITY	92924F106	4048	120,337	SH	SOLE
W-H ENERGY SERVICES INC	EQUITY	92925E108	481	19,310	SH	SOLE
WHEELING-PITTSBURG CORP	EQUITY	963142302	93	6,047	SH	SOLE
WHIRLPOOL CORP	EQUITY	963320106	6	85	SH	DEFINED
WHIRLPOOL CORP.	EQUITY	963320106	2160	30,815	SH	SOLE
WHITING PETROLEUM CORP	EQUITY	966387102	747	20,581	SH	SOLE
WHITNEY HOLDING CORP.	EQUITY	966612103	57	1,750	SH	SOLE
WHOLE FOODS MARKET I	EQUITY	966837106	14401	121,825	SH	SOLE
WILD OATS MARKETS, INC.	EQUITY	96808B107	226	19,743	SH	SOLE
WILLIAMS COMPANIES, INC.	EQUITY	969457100	5592	294,291	SH	SOLE
WILLIAMS COS INC	EQUITY	969457100	13	682	SH	DEFINED
WILLIAMS SONOMA INC	EQUITY	969904101	14977	378,500	SH	DEFINED
WILLIAMS-SONOMA, INC.	EQUITY	969904101	8243	208,320	SH	SOLE
WILLIS GROUP HOLDINGS LTD	EQUITY	G96655108	13056	399,028	SH	SOLE
WILMINGTON TRUST CORP	EQUITY	971807102	4392	121,978	SH	SOLE
WILSHIRE BANCORP INC	EQUITY	97186T108	153	10,658	SH	SOLE
WILSONS THE LEATHER EXPERTS	EQUITY	972463103	87	13,085	SH	SOLE
WIMM-BILL-DANN FOODS ADR	EQUITY	97263M109	830	50,500	SH	SOLE
WIND RIVER SYSTEMS INC.	EQUITY	973149107	2973	189,587	SH	SOLE
WINNEBAGO INDUSTRIES, INC.	EQUITY	974637100	755	23,059	SH	SOLE
WINSTON HOTELS INC	EQUITY	97563A102	206	18,315	SH	SOLE
WINTRUST FINANCIAL CORP	EQUITY	97650W108	849	16,214	SH	SOLE
WIRELESS FACILITIES INC.	EQUITY	97653A103	246	38,815	SH	SOLE
WISCONSIN ENERGY CORP.	EQUITY	976657106	8247	211,453	SH	SOLE
WITNESS SYSTEMS INC	EQUITY	977424100	340	18,637	SH	SOLE
WM. WRIGLEY JR. CO.	EQUITY	982526105	5794	84,165	SH	SOLE
WMS INDUSTRIES INC.	EQUITY	929297109	497	14,713	SH	SOLE
WOLVERINE WORLD WIDE, INC.	EQUITY	978097103	960	39,965	SH	SOLE
WOODWARD GOVERNOR CO.	EQUITY	980745103	571	6,796	SH	SOLE
WORLD ACCEPTANCE CORP.	EQUITY	981419104	394	13,121	SH	SOLE
WORLD AIR HOLDINGS INC	EQUITY	98142V104	190	16,244	SH	SOLE
WORLD FUEL SVCS CORP	EQUITY	981475106	370	15,791	SH	SOLE
WORLD WRESTLING ENTMNT	EQUITY	98156Q108	161	14,077	SH	SOLE
WORTHINGTON INDUSTRIES, INC.	EQUITY	981811102	3006	190,239	SH	SOLE
WPS RESOURCES CORP.	EQUITY	92931B106	3845	68,352	SH	SOLE
WPT ENTERPRISES INC	EQUITY	98211W108	77	3,975	SH	SOLE
WRIGHT EXPRESS CORP	EQUITY	98233Q105	513	27,761	SH	SOLE
WRIGHT MED GROUP INC	EQUITY	98235T107	1102	41,257	SH	SOLE
WRIGLEY WM JR CO	EQUITY	982526105	16	235	SH	DEFINED
WSFS FINANCIAL CORP	EQUITY	929328102	221	4,038	SH	SOLE
WYETH	EQUITY	983024100	5701	128,110	SH	DEFINED
WYETH	EQUITY	983024100	56148	1,261,754	SH	SOLE
WYNDHAM INTERNATIONAL, INC.	EQUITY	983101106	222	200,000	SH	SOLE
WYNN RESORTS LTD	EQUITY	983134107	388	8,210	SH	SOLE
XCEL ENERGY INC	EQUITY	98389B100	9	485	SH	DEFINED
XCEL STATES POWER-MINES	EQUITY	98389B100	3611	184,980	SH	SOLE
XERIUM TECHNOLOGIES INC	EQUITY	98416J100	110	9,259	SH	SOLE
XEROX CORP	EQUITY	984121103	16	1,144	SH	DEFINED
XEROX CORP.	EQUITY	984121103	8657	627,739	SH	SOLE
XILINX INC	EQUITY	983919101	11	416	SH	DEFINED

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

XILINX INC COM	EQUITY	983919101	2	60258	SH	SOLE
XILINX, INC.	EQUITY	983919101	19196	752,799	SH	SOLE
XL CAPITAL LTD	EQUITY	G98255105	7905	137,128	SH	SOLE
XM SATELLITE RADIO HOLDINGS	EQUITY	983759101	605	17,966	SH	SOLE
X-RITE, INC.	EQUITY	983857103	168	14,608	SH	SOLE
XTO ENERGY INC	EQUITY	98385X106	15	434	SH	DEFINED
XTO ENERGY INC	EQUITY	98385X106	5526	162,571	SH	SOLE
YAHOO INC	EQUITY	984332106	17683	510,349	SH	DEFINED
YAHOO!, INC.	EQUITY	984332106	22961	662,649	SH	SOLE
YANKEE CANDLE INC	EQUITY	984757104	6012	187,300	SH	DEFINED
YARDVILLE NATL BANCORP	EQUITY	985021104	211	5,908	SH	SOLE
YELLOW ROADWAY CORP	EQUITY	985577105	5273	103,797	SH	SOLE
YORK INTERNATIONAL CORP.	EQUITY	986670107	3941	103,707	SH	SOLE
YOUNG INNOVATIONS INC	EQUITY	987520103	122	3,278	SH	SOLE
Yum Brands Inc	EQUITY	988498101	2995	57,500	SH	SOLE
YUM BRANDS INC	EQUITY	988498101	3336	64,053	SH	DEFINED
YUM! BRANDS INC	EQUITY	988498101	6490	124,623	SH	SOLE
ZALE CORP.	EQUITY	988858106	1105	34,876	SH	SOLE
ZARLINK SEMICONDUCTOR INC	EQUITY	989139100	337	250,000	SH	Defined
ZEBRA TECHNOLOGIES CORP. CLASS A	EQUITY	989207105	5662	129,294	SH	SOLE
ZENITH NATIONAL INSURANCE CORP	EQUITY	989390109	746	10,997	SH	SOLE
ZHONE TECHNOLOGIES INC NEW	EQUITY	98950P108	135	40,379	SH	SOLE
ZIMMER HOLDINGS INC	EQUITY	98956P102	9087	119,294	SH	DEFINED
ZIMMER HOLDINGS INC	EQUITY	98956P102	12364	162,319	SH	SOLE
ZIONS BANCORP	EQUITY	989701107	8	112	SH	DEFINED
ZIONS BANCORPORATION	EQUITY	989701107	3033	41,246	SH	SOLE
ZIPREALTY INC	EQUITY	98974V107	62	4,801	SH	SOLE
ZOLL MEDICAL CORP.	EQUITY	989922109	168	6,614	SH	SOLE
ZOLTEK COMPANIES INC	EQUITY	98975W104	83	7,401	SH	SOLE
ZORAN CORP.	EQUITY	98975F101	399	30,059	SH	SOLE
ZUMIEZ INC	EQUITY	989817101	63	2,158	SH	SOLE
ZUMIEZ INC	EQUITY	989817101	157	5,400	SH	DEFINED
ZYMOGENETICS INC	EQUITY	98985T109	327	18,570	SH	SOLE