

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

AMERICAN INTERNATIONAL GROUP INC
Form 13F-HR
May 15, 2003

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31, 2003

Check here if Amendment ; Amendment Number:

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

Institutional Investment Manager Filing this Report:

Name: AMERICAN INTERNATIONAL GROUP, INC.

Address: 70 Pine Street

New York, New York 10270

Form 13F File Number: 28-219

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Win J. Neuger

Title: Executive Vice President and Chief Investment Officer

Phone: (212) 770-7000

Signature, Place, and Date of Signing:

/s/ Win J. Neuger	New York, New York	May 15, 2003
-----	-----	-----
(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: 3,526

Form 13F Information Table Value Total: \$15,695,091 (thousands)

List of Other Included Managers:

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

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

File Number 28-219 (Consolidated)
As of 3/31/03

NAME OF ISSUER	TITLE OF CLASS	CUSIP NUMBER	VALUE (X1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVESTMENT DISCRTN
-----	-----	-----	-----	-----	-----	-----	-----

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

1-800 CONTACTS INC	EQUITY	681977104	41	2,029	SH	SOLE
1-800-FLOWERS.COM INC	EQUITY	68243Q106	30	4,491	SH	SOLE
1ST SOURCE CORP.	EQUITY	336901103	67	5,262	SH	SOLE
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	6	462	SH	SOLE
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	662726	53,445,620	SH	SOLE
3COM CORP.	EQUITY	885535104	2392	485,988	SH	SOLE
3D SYSTEMS CORPORATION	EQUITY	88554D205	13	2,882	SH	SOLE
3M	EQUITY	88579Y101	2145	16,500	SH	DEFINED
3M CO	EQUITY	88579Y101	44591	342,930	SH	SOLE
3M CO COM	EQUITY	88579Y101	3511	27000	SH	SOLE
3M COMPANY	EQUITY	88579Y101	21739	167,185	SH	DEFINED
3TEC ENERGY CORPORATION	EQUITY	88575R308	86	5,694	SH	SOLE
4KIDS ENTERTAINMENT INC	EQUITY	350865101	41	3,455	SH	SOLE
7-ELEVEN INC.	EQUITY	817826209	58	8,355	SH	SOLE
99 CENTS ONLY STORES	EQUITY	65440K106	2394	93,866	SH	SOLE
99 CENTS ONLY STORES COM	EQUITY	65440K106	11373	445996	SH	SOLE
A C MOORE ARTS & CRAFT	EQUITY	00086T103	61	4,410	SH	SOLE
A.G. EDWARDS, INC.	EQUITY	281760108	2784	107,476	SH	SOLE
AAIPHARMA INC	EQUITY	00252W104	52	6,078	SH	SOLE
AAON INC	COM	000360206	43	3,416	SH	SOLE
AAR CORP.	COM	000361105	35	9,224	SH	SOLE
AARON RENTS, INC.	EQUITY	002535201	105	5,152	SH	SOLE
ABBOTT LABORATORIES	EQUITY	002824100	28426	755,815	SH	SOLE
ABBOTT LABS	EQUITY	002824100	7093	188,602	SH	DEFINED
Abbott Labs	EQUITY	002824100	3009	80,000	SH	DEFINED
ABC BANCORP	EQUITY	000400101	49	3,599	SH	SOLE
ABERCROMBIE & FITCH CO CL A	EQUITY	002896207	15690	522468	SH	SOLE
ABERCROMBIE AND FITCH CO	EQUITY	002896207	5012	166,900	SH	DEFINED
ABERCROMBIE AND FITCH CO.	EQUITY	002896207	3924	130,656	SH	SOLE
ABGENIX, INC.	EQUITY	00339B107	245	28,156	SH	SOLE
ABIOMED, INC.	EQUITY	003654100	18	4,530	SH	SOLE
ABLE LABORATORIES INC COM NEW	EQUITY	00371N407	1752	123800	SH	SOLE
ABM INDUSTRIES, INC.	EQUITY	000957100	179	13,585	SH	SOLE
ACACIA RESEARCH-ACACIA INC	EQUITY	003881307	9	7,082	SH	SOLE
ACACIA RESEARCH-COMBIMATRIX	EQUITY	003881208	7	3,982	SH	SOLE
ACADIA REALTY TRUST	EQUITY	004239109	39	4,861	SH	SOLE
ACCLAIM ENTERTAINMENT, INC.	EQUITY	004325205	10	25,094	SH	SOLE
ACCREDO HEALTH INC	EQUITY	00437V104	2434	100,000	SH	DEFINED
ACCREDO HEALTH INC COM	EQUITY	00437V104	14083	578609	SH	SOLE
ACCREDO HEALTH INC.	EQUITY	00437V104	15	605	SH	SOLE
ACE LTD	EQUITY	G0070K103	5403	186,620	SH	SOLE
ACME COMMUNICATION INC	EQUITY	004631107	22	3,362	SH	SOLE
ACTEL CORP.	EQUITY	004934105	130	7,591	SH	SOLE
ACTERNA CORP	EQUITY	00503U105	1	9,051	SH	SOLE
ACTION PERFORMANCE CO., INC.	EQUITY	004933107	120	5,666	SH	SOLE
ACTIVE POWER INC	EQUITY	00504W100	13	12,078	SH	SOLE
ACTIVISION, INC.	EQUITY	004930202	1284	88,842	SH	SOLE
ACTUANT CORP	EQUITY	00508X203	117	3,338	SH	SOLE
ACTUATE CORP.	EQUITY	00508B102	22	15,885	SH	SOLE
ACUITY BRANDS INC	EQUITY	00508Y102	200	14,905	SH	SOLE
ACXIOM CORP.	EQUITY	005125109	2016	119,783	SH	SOLE
ADAPTEC, INC.	EQUITY	00651F108	9	1,489	SH	SOLE
ADC TELECOMMUNICATIONS, INC	EQUITY	000886101	816	396,206	SH	SOLE
ADE CORP.	EQUITY	00089C107	20	3,409	SH	SOLE
ADMINISTAFF, INC.	EQUITY	007094105	43	6,890	SH	SOLE
ADOBE SYS INC	EQUITY	00724F101	3268	106,000	SH	DEFINED
ADOBE SYSTEMS INC.	EQUITY	00724F101	9416	305,404	SH	SOLE
ADOLOR CORPORATION	EQUITY	00724X102	111	11,242	SH	SOLE

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

ADTRAN INC COM	EQUITY	00738A106	15854	441488	SH	SOLE
ADTRAN, INC.	EQUITY	00738A106	2043	56,903	SH	SOLE
ADVANCE AUTO PARTS	EQUITY	00751Y106	9	196	SH	SOLE
ADVANCE AUTO PARTS COM	EQUITY	00751Y106	47922	1036142	SH	SOLE
ADVANCED DIGITAL INFO CORP.	EQUITY	007525108	155	22,450	SH	SOLE
ADVANCED ENERGY INDUSTRIES	EQUITY	007973100	51	5,971	SH	SOLE
ADVANCED FIBRE COMMNCT COM	EQUITY	00754A105	10264	677970	SH	SOLE
ADVANCED FIBRE COMMUNICATIONS	EQUITY	00754A105	1712	113,061	SH	SOLE
ADVANCED MARKETING SERV. INC.	EQUITY	00753T105	57	5,103	SH	SOLE
ADVANCED MEDICAL OPTICS	EQUITY	00763M108	6	418	SH	SOLE
ADVANCED MICRO DEVICES, INC.	EQUITY	007903107	1131	183,033	SH	SOLE
ADVANCED NEUROMOD SYS COM	EQUITY	00757t101	8160	190200	SH	SOLE
ADVANCED POWER TECHNOLOG INC	EQUITY	00761E108	6	1,993	SH	SOLE
ADVANCEPCS	EQUITY	00790K109	15460	545,536	SH	SOLE
ADVANCEPCS COM	EQUITY	00790K109	54671	1929108	SH	SOLE
ADVANCES NEUROMODULATIONS SYS	EQUITY	00757T101	139	3,234	SH	SOLE
ADVANTA CORP [B]	EQUITY	007942204	60	7,981	SH	SOLE
ADVENT SOFTWARE, INC.	EQUITY	007974108	535	43,945	SH	SOLE
ADVISORY BRD CO	EQUITY	00762W107	70	2,000	SH	SOLE
ADVO, INC.	EQUITY	007585102	224	6,797	SH	SOLE
AEP INDS INC COM	EQUITY	001031103	13	1,466	SH	SOLE
AEROFLEX, INC	EQUITY	007768104	122	21,625	SH	SOLE
AEROPOSTALE INC	EQUITY	007865108	60	4,541	SH	SOLE
AES DRAX ENERGY LTD	EQUITY	00130H105	864	238,804	SH	SOLE
AETHER SYSTEMS INC.	EQUITY	00808V105	41	13,022	SH	SOLE
AETNA INC-NEW	EQUITY	00817Y108	3285	66,631	SH	SOLE
AFC ENTERPRISES	EQUITY	00104Q107	64	4,735	SH	SOLE
AFFILIATED COMPUTER CL A	EQUITY	008190100	41294	932986	SH	SOLE
AFFILIATED COMPUTER SERVICES CLASS A	EQUITY	008190100	7866	177,720	SH	SOLE
AFFILIATED COMPUTER SVCS I	EQUITY	008190100	9144	206,600	SH	DEFINED
AFFILIATED MANAGERS GROUP	EQUITY	008252108	12	300	SH	SOLE
AFFYMETRIX INC	EQUITY	00826T108	221	8,512	SH	SOLE
AFFYMETRIX INC COM	EQUITY	00826T108	20380	783848	SH	SOLE
AFLAC, INC.	EQUITY	001055102	7087	221,110	SH	SOLE
AFTERMARKET TECHNOLOGY	EQUITY	008318107	31	2,755	SH	SOLE
AGCO CORP.	EQUITY	001084102	1625	100,946	SH	SOLE
AGERE SYSTEMS INC-CL B W/I	EQUITY	00845V209	34	22,926	SH	SOLE
AGILE SOFTWARE CORP.	EQUITY	00846X105	87	13,598	SH	SOLE
AGILENT TECHNOLOGIES INC.	EQUITY	00846U101	3445	261,960	SH	SOLE
AGL RESOURCES, INC.	EQUITY	001204106	3121	132,099	SH	SOLE
AIR PRODUCTS AND CHEMICALS INC	EQUITY	009158106	4032	97,330	SH	SOLE
AIRBORNE INC.	EQUITY	009269101	2295	117,029	SH	SOLE
AIRGAS, INC.	EQUITY	009363102	2158	116,572	SH	SOLE
AIRGATE PCS, INC.	EQUITY	009367103	2	8,820	SH	SOLE
AIRTRAN HOLDINGS, INC.	EQUITY	00949P108	153	22,712	SH	SOLE
AK STEEL CORP.	EQUITY	001547108	9564	2,942,738	SH	SOLE
AKAMAI TECHNOLOGIES INC.	EQUITY	00971T101	50	35,460	SH	SOLE
AKSYS LTD	EQUITY	010196103	64	9,181	SH	SOLE
ALABAMA NATIONAL BANCORP	EQUITY	010317105	145	3,545	SH	SOLE
ALAMO GROUP INC	EQUITY	011311107	26	2,261	SH	SOLE
ALAMOSA HOLDINGS INC.	EQUITY	011589108	10	26,558	SH	SOLE
ALARIS MEDICAL INC	EQUITY	011637105	53	5,106	SH	SOLE
ALASKA AIR GROUP, INC.	EQUITY	011659109	689	43,982	SH	SOLE
ALASKA COMM. SYS. HLDGS., INC.	EQUITY	01167P101	5	2,260	SH	SOLE
ALBANY INTERNATIONAL CORP. CLASS A	EQUITY	012348108	195	8,533	SH	SOLE
ALBANY MOLECULAR	EQUITY	012423109	111	7,463	SH	SOLE
ALBEMARLE CORP.	EQUITY	012653101	1361	55,897	SH	SOLE
ALBERTO-CULVER CO. CLASS B	EQUITY	013068101	1260	25,562	SH	SOLE

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

ALBERTSONS INC	EQUITY	013104104	5864	311,103	SH	DEFINED
ALBERTSON'S, INC.	EQUITY	013104104	3060	162,360	SH	SOLE
ALCOA INC	EQUITY	013817101	2064	106,500	SH	DEFINED
ALCOA, INC.	EQUITY	013817101	7895	407,390	SH	SOLE
ALCON INC	EQUITY	H01301102	2711	66,100	SH	DEFINED
ALDERWOODS GROUP INC	EQUITY	014383103	50	14,384	SH	SOLE
ALEXANDER & BALDWIN, INC.	EQUITY	014482103	1731	69,614	SH	SOLE
ALEXANDER'S, INC.	EQUITY	014752109	46	717	SH	SOLE
ALEXANDRIA REAL EST EQ COM	EQUITY	015271109	6968	165700	SH	SOLE
ALEXANDRIA REAL ESTATE EQUITIE	EQUITY	015271109	270	6,418	SH	SOLE
ALEXION PHARMACEUTICLAS, INC.	EQUITY	015351109	79	6,532	SH	SOLE
ALFA CORP.	EQUITY	015385107	146	12,554	SH	SOLE
ALICO INC	EQUITY	016230104	30	1,238	SH	SOLE
ALIGN TECHNOLOGY INC	EQUITY	016255101	72	11,917	SH	SOLE
ALKERMES INC	EQUITY	01642T108	178	19,655	SH	SOLE
ALLEGHANY CORP	EQUITY	017175100	14	84	SH	SOLE
ALLEGHENY ENERGY, INC.	EQUITY	017361106	346	55,666	SH	SOLE
ALLEGHENY TECHNOLOGIES, INC.	EQUITY	01741R102	222	76,606	SH	SOLE
ALLEGIANCE TELECOM I	EQUITY	01747T102	11	39,419	SH	SOLE
ALLEGIANT BANCORP INC	EQUITY	017476102	73	4,294	SH	SOLE
ALLEN TELECOM, INC.	EQUITY	018091108	277	28,405	SH	SOLE
ALLERGAN INC	EQUITY	018490102	3240	47,500	SH	DEFINED
ALLERGAN, INC.	EQUITY	018490102	30640	449,200	SH	SOLE
ALLETE INC.	EQUITY	018522102	2392	115,211	SH	SOLE
ALLIANCE DATA SYS CORP COM	EQUITY	018581108	29109	1712265	SH	SOLE
ALLIANCE DATA SYSTEMS	EQUITY	018581108	14	831	SH	SOLE
ALLIANCE GAMING CORP	EQUITY	01859P609	229	15,247	SH	SOLE
ALLIANCE GAMING CORP COM NEW	EQUITY	01859P609	27315	1820970	SH	SOLE
ALLIANCE IMAGING INC	EQUITY	018606202	13	4,243	SH	SOLE
ALLIANCE SEMICONDUCTOR CORP.	EQUITY	01877H100	26	8,029	SH	SOLE
ALLIANT ENERGY CORP.	EQUITY	018802108	1983	123,416	SH	SOLE
ALLIANT TECHSYSTEMS INC	EQUITY	018804104	24	441	SH	SOLE
ALLIED CAPITAL CORP	EQUITY	01903Q108	6262	313,391	SH	SOLE
ALLIED WASTE INDUSTRIES, INC.	EQUITY	019589308	1199	150,013	SH	SOLE
ALLMERICA FINANCIAL CORP	EQUITY	019754100	998	71,167	SH	SOLE
ALLOS THERAPEUTICS INC	EQUITY	019777101	66	16,575	SH	SOLE
ALLOY ONLINE, INC	EQUITY	019855105	56	11,238	SH	SOLE
ALLSCRIPTS HEALTHCARE SOLUTION	EQUITY	01988P108	23	8,342	SH	SOLE
ALLSTATE CORP	EQUITY	020002101	17799	536,600	SH	DEFINED
ALLSTATE CORP.	EQUITY	020002101	9986	301,060	SH	SOLE
ALLTEL CORP	EQUITY	020039103	10696	238,970	SH	DEFINED
ALLTEL CORP.	EQUITY	020039103	5961	133,170	SH	SOLE
ALPHARMA INC. CLASS A	EQUITY	020813101	191	10,631	SH	SOLE
ALTERA CORP	EQUITY	021441100	3202	236,500	SH	DEFINED
ALTERA CORP COM	EQUITY	021441100	3543	261700	SH	SOLE
ALTERA CORP.	EQUITY	021441100	2589	191,231	SH	SOLE
ALTIRIS INC	EQUITY	02148M100	23	1,820	SH	SOLE
ALTRIA GROUP INC	EQUITY	02209S103	26883	897,300	SH	SOLE
ALTRIA GROUP INC	EQUITY	02209S103	14403	480,742	SH	DEFINED
AMAZON COM INC	EQUITY	023135106	3644	139,995	SH	DEFINED
AMAZON.COM, INC.	EQUITY	023135106	346	13,298	SH	SOLE
AMB PROPERTY CORP	EQUITY	00163T109	8264	292,521	SH	SOLE
AMBAC FINANCIAL GROUP INC.	EQUITY	023139108	2356	46,629	SH	SOLE
AMBASSADORS GROUP INC	EQUITY	023177108	24	2,021	SH	SOLE
AMC ENTERTAINMENT, INC.	EQUITY	001669100	92	10,590	SH	SOLE
AMCOL INTERNATIONAL CORP.	EQUITY	02341W103	41	7,151	SH	SOLE
AMCORE FINANCIAL, INC.	EQUITY	023912108	194	8,898	SH	SOLE
AMDOCS LTD	EQUITY	G02602103	1461	110,000	SH	DEFINED

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

AMERADA HESS CORP	EQUITY	023551104	1777	40,157	SH	SOLE
AMERCO, INC.	EQUITY	023586100	15	3,623	SH	SOLE
Ameren	EQUITY	023608102	1953	50,000	SH	DEFINED
AMEREN CORP.	EQUITY	023608102	2746	70,328	SH	SOLE
AMERICA MOVIL-SERIES L ADR	EQUITY	02364W105	2245	167,940	SH	SOLE
AMERICAN AXLE & MFG HOLDINGS	EQUITY	024061103	8	382	SH	SOLE
AMERICAN CAP. STRATEGIES, INC.	EQUITY	024937104	334	14,926	SH	SOLE
AMERICAN EAGLE OUTFITTERS	EQUITY	02553E106	1387	95,532	SH	SOLE
AMERICAN ELECTRIC POWER, INC.	EQUITY	025537101	18519	810,480	SH	SOLE
American Express	EQUITY	025816109	831	25,000	SH	DEFINED
AMERICAN EXPRESS CO.	EQUITY	025816109	47307	1,423,610	SH	SOLE
AMERICAN EXPRESS INC	EQUITY	025816109	15180	456,810	SH	DEFINED
AMERICAN FINANCIAL GROUP, INC.	EQUITY	025932104	1833	92,336	SH	SOLE
AMERICAN FIRST MORTGAGE INVES	EQUITY	55272X102	3069	354,828	SH	SOLE
AMERICAN GREETINGS CORP. CLASS A	EQUITY	026375105	383	29,211	SH	SOLE
AMERICAN HEALTHWAYS INC	EQUITY	02649V104	74	3,885	SH	SOLE
AMERICAN HOME MTG HLDG	EQUITY	02660M108	31	3,139	SH	SOLE
AMERICAN INTL GROUP INC	EQUITY	026874107	1496	30,250	SH	DEFINED
AMERICAN INTL GRP INC COM	EQUITY	026874107	116811	2,362,202	SH	SOLE
AMERICAN ITALIAN PASTA CO. CLASS A	EQUITY	027070101	258	5,973	SH	SOLE
AMERICAN MANAGEMENT SYSTEMS	EQUITY	027352103	170	14,112	SH	SOLE
AMERICAN MED SEC GROUP	EQUITY	02744P101	30	2,241	SH	SOLE
AMERICAN MEDICAL SYSTEMS HOLDI	EQUITY	02744M108	102	7,030	SH	SOLE
AMERICAN NATIONAL IN	EQUITY	028591105	12	149	SH	SOLE
AMERICAN NATL BANKSHAR	EQUITY	027745108	52	2,109	SH	SOLE
AMERICAN PHARMACEU PTN COM	EQUITY	02886P109	17557	916800	SH	SOLE
AMERICAN PHARMACEUTICA	EQUITY	02886P109	59	3,065	SH	SOLE
AMERICAN PHYSICIANS CAPITAL IN	EQUITY	028884104	66	3,134	SH	SOLE
AMERICAN POWER CONVERSION	EQUITY	029066107	1347	94,562	SH	SOLE
AMERICAN STANDARD COMPANIES	EQUITY	029712106	2188	31,818	SH	SOLE
AMERICAN STATES WATER CO.	EQUITY	029899101	131	5,501	SH	SOLE
AMERICAN TOWER	EQUITY	029912201	11928	2160900	SH	SOLE
AMERICAN TOWER CORP	EQUITY	029912201	321	58,222	SH	SOLE
AMERICAN WOODMARK CORP.	EQUITY	030506109	73	1,656	SH	SOLE
AMERICREDIT CORP.	EQUITY	03060R101	686	208,012	SH	SOLE
AMERIGROUP CORP	EQUITY	03073T102	102	3,501	SH	SOLE
AMERISOURCEBERGEN CO	EQUITY	03073E105	22124	421,403	SH	SOLE
AMERISTAR CASINOS	EQUITY	03070Q101	40	3,771	SH	SOLE
AMERITRADE HLDG CORP COM	EQUITY	03074K100	7534	1519000	SH	SOLE
AMERITRADE HOLDING CORP - CL A	EQUITY	03074K100	327	65,839	SH	SOLE
AMERON, INC.	EQUITY	030710107	78	1,299	SH	SOLE
AMERUS GROUP CO.	EQUITY	03072M108	1288	52,485	SH	SOLE
AMETEK, INC.	EQUITY	031100100	1845	55,901	SH	SOLE
AMGEN INC COM	EQUITY	031162100	2446	42500	SH	SOLE
AMGEN, INC.	EQUITY	031162100	66987	1,163,971	SH	SOLE
AMKOR TECHNOLOGY, INC	EQUITY	031652100	6	1,215	SH	SOLE
AMLI RESIDENTIAL PROPERTIES	EQUITY	001735109	101	4,821	SH	SOLE
AMN HEALTHCARE SERVICE	EQUITY	001744101	2	195	SH	SOLE
AMPHENOL CORP. CLASS A	EQUITY	032095101	220	5,409	SH	SOLE
AMR CORP.	EQUITY	001765106	5	2,254	SH	SOLE
AMSOUTH BANCORPORATION	EQUITY	032165102	3131	157,512	SH	SOLE
AMSURG CORP CL A	EQUITY	03232P405	186	7,363	SH	SOLE
AMSURG CORP CL A	EQUITY	03232P405	9702	385000	SH	SOLE
AMYLIN PHARMACEUTICALS, INC.	EQUITY	032346108	358	22,084	SH	SOLE
ANADARKO PETROLEUM CORP.	EQUITY	032511107	29853	656,112	SH	SOLE
ANADIGICS, INC.	EQUITY	032515108	23	11,019	SH	SOLE
ANALOG DEVICES INC SUB NTS	EQUITY	032654AD7	505	5,000	SH	SOLE
ANALOG DEVICES, INC.	EQUITY	032654105	4285	155,800	SH	SOLE

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

ANALOGIC CORP.	EQUITY	032657207	109	2,399	SH	SOLE
ANAREN INC	EQUITY	032744104	70	8,100	SH	SOLE
ANCHOR BANCORP WISCONSIN, INC.	EQUITY	032839102	167	7,600	SH	SOLE
ANDREW CORP.	EQUITY	034425108	433	13,088	SH	SOLE
ANDRX GROUP	EQUITY	034553107	10	862	SH	SOLE
ANGELICA CORP	EQUITY	034663104	54	3,143	SH	SOLE
ANGLO AMERICAN PLC - UNSP ADR	EQUITY	03485P102	1108	77,480	SH	SOLE
Anheuser Busch	EQUITY	035229103	1864	40,000	SH	DEFINED
ANHEUSER BUSCH COS INC	EQUITY	035229103	3911	83,900	SH	DEFINED
ANHEUSER-BUSCH COMPANIES, INC.	EQUITY	035229103	17243	369,940	SH	SOLE
ANIXTER INTERNATIONALL, INC.	EQUITY	035290105	255	11,251	SH	SOLE
ANN TAYLOR STORES CORP.	EQUITY	036115103	325	15,851	SH	SOLE
ANNALY MTG MGMT INC	EQUITY	035710409	3886	222,459	SH	SOLE
ANSWERTHINK INC	EQUITY	036916104	37	16,894	SH	SOLE
ANSYS INC	EQUITY	03662Q105	127	5,313	SH	SOLE
ANTEON INTERNATIONAL CORP	EQUITY	03674E108	122	5,450	SH	SOLE
ANTHEM INC	EQUITY	03674B104	6086	91,864	SH	SOLE
ANTHEM INC	EQUITY	03674B104	4803	72,500	SH	DEFINED
ANTHEM INC COM	EQUITY	03674B104	10616	160234	SH	SOLE
ANTHRACITE CAPITAL INC.	EQUITY	037023108	4875	426,168	SH	SOLE
ANTIGENICS INC.	EQUITY	037032109	66	7,907	SH	SOLE
ANWORTH MORTGAGE ASSET	EQUITY	037347101	114	8,737	SH	SOLE
AOL TIME WARNER	EQUITY	00184A105	14086	1,297,047	SH	DEFINED
AOL TIME WARNER INC.	EQUITY	00184A105	23425	2,157,004	SH	SOLE
AON CORP.	EQUITY	037389103	2824	136,578	SH	SOLE
APAC TELESERVICES, INC.	EQUITY	00185E106	22	9,304	SH	SOLE
APACHE CORP	EQUITY	037411105	19715	319,331	SH	DEFINED
APACHE CORP COM	EQUITY	037411105	1854	30030	SH	SOLE
APACHE CORP.	EQUITY	037411105	4369	70,770	SH	SOLE
APARTMENT INVT & MGMT CL A	EQUITY	03748R101	19958	547100	SH	SOLE
APARTMENT INVT & MGMT CO - A	EQUITY	03748R101	1510	41,387	SH	SOLE
APEX MORTGAGE CAPITAL INC	EQUITY	037564101	63	10,524	SH	SOLE
APHTON CORP.	EQUITY	03759P101	20	7,849	SH	SOLE
APOGEE ENTERPRISES, INC.	EQUITY	037598109	84	10,216	SH	SOLE
APOGENT TECHNOLOGIES	EQUITY	03760A101	2538	174,089	SH	SOLE
APOLLO GROUP INC	EQUITY	037604105	6826	136,800	SH	DEFINED
APOLLO GROUP INC CL A	EQUITY	037604105	22347	447826	SH	SOLE
APOLLO GROUP, INC. CLASS A	EQUITY	037604105	4275	85,662	SH	SOLE
APPLE COMPUTER, INC.	EQUITY	037833100	2763	195,426	SH	SOLE
APPLEBEES INTERNATIONAL, INC.	EQUITY	037899101	2082	74,257	SH	SOLE
APPLEBEES INTL INC	EQUITY	037899101	1851	66,000	SH	DEFINED
APPLEBEES INTL INC COM	EQUITY	037899101	21221	756800	SH	SOLE
APPLERA CORP APPLIED BIOSYSTEM	EQUITY	038020103	2328	147,094	SH	SOLE
APPLICA INC.	EQUITY	03815A106	29	5,874	SH	SOLE
APPLIED FILMS CORP	EQUITY	038197109	65	4,012	SH	SOLE
APPLIED INDUSTRIAL TECH., INC.	EQUITY	03820C105	116	6,913	SH	SOLE
APPLIED MATERIALS INC	EQUITY	038222105	13708	1,089,700	SH	DEFINED
APPLIED MATERIALS, INC.	EQUITY	038222105	10612	843,560	SH	SOLE
APPLIED MICRO CIRCUITS CORP.	EQUITY	03822W109	451	138,270	SH	SOLE
APPLIED MOLECULAR EVOLUTION	EQUITY	03823E108	13	4,824	SH	SOLE
APRIA HEALTHCARE GROUP, INC.	EQUITY	037933108	2051	87,798	SH	SOLE
APTARGROUP, INC.	EQUITY	038336103	17	520	SH	SOLE
AQUILA INC	EQUITY	03840P102	508	244,417	SH	SOLE
ARACRUZ CELULOSE SA-SPON ADR	EQUITY	038496204	522	26,100	SH	SOLE
ARAMARK CORP	EQUITY	038521100	9	409	SH	SOLE
ARBITRON, INC.	EQUITY	03875Q108	335	10,583	SH	SOLE
ARCH CHEMICALS, INC.	EQUITY	03937R102	135	7,233	SH	SOLE
ARCH COAL INC COM	EQUITY	039380100	10355	544696	SH	SOLE

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

ARCH COAL, INC.	EQUITY	039380100	1635	86,029	SH	SOLE
ARCHER DANIELS MIDLAND CO.	EQUITY	039483102	3076	284,838	SH	SOLE
ARCHSTONE COMMUNITIES TRUST	EQUITY	039583109	56	2,556	SH	SOLE
ARCHSTONE SMITH TR COM	EQUITY	039583109	7948	361953	SH	SOLE
ARCTIC CAT, INC.	EQUITY	039670104	85	5,442	SH	SOLE
ARDEN GROUP INC	EQUITY	039762109	26	488	SH	SOLE
ARDEN REALTY INC.	EQUITY	039793104	19	837	SH	SOLE
ARENA PHARMACEUTICALS INC	EQUITY	040047102	46	7,013	SH	SOLE
ARGONAUT GROUP, INC.	EQUITY	040157109	67	7,778	SH	SOLE
ARGOSY GAMING CO.	EQUITY	040228108	179	8,976	SH	SOLE
ARIAD PHARMACEUTICALS, INC.	EQUITY	04033A100	14	11,201	SH	SOLE
ARIBA, INC.	EQUITY	04033V104	337	119,412	SH	SOLE
ARKANSAS BEST CORP.	EQUITY	040790107	197	7,735	SH	SOLE
ARMOR HOLDINGS, INC.	EQUITY	042260109	85	8,515	SH	SOLE
ARQLE, INC.	EQUITY	04269E107	18	7,654	SH	SOLE
ARRAY BIOPHARMA INC	EQUITY	04269X105	30	6,918	SH	SOLE
ARRIS GROUP INC	EQUITY	04269Q100	87	23,582	SH	SOLE
ARROW ELECTRONICS INC	EQUITY	042735100	1976	134,438	SH	SOLE
ARROW FINANCIAL CORP	EQUITY	042744102	65	2,271	SH	SOLE
ARROW INTERNATIONAL, INC.	EQUITY	042764100	138	3,397	SH	SOLE
ARTESYN TECHNOLOGIES, INC.	EQUITY	043127109	33	10,652	SH	SOLE
ARTHROCARE CORP.	EQUITY	043136100	98	7,877	SH	SOLE
Arthur J Gallagher	EQUITY	363576109	864	35,200	SH	DEFINED
ARTISAN COMPONENTS INC.	EQUITY	042923102	87	5,387	SH	SOLE
ARVINMERITOR, INC	EQUITY	043353101	1290	92,189	SH	SOLE
ASBURY AUTOMOTIVE GROUP	EQUITY	043436104	22	2,796	SH	SOLE
ASCENT MEDIA GROUP INC	EQUITY	043634104	3	2,250	SH	SOLE
ASCENTIAL SOFTWARE CORP.	EQUITY	04362P108	1142	407,940	SH	SOLE
ASHLAND OIL, INC.	EQUITY	044204105	3698	124,624	SH	SOLE
ASIAINFO HOLDINGS INC.	EQUITY	04518A104	42	10,424	SH	SOLE
ASPECT COMMUNICATIONS INC.	EQUITY	04523Q102	58	18,929	SH	SOLE
ASPEN TECHNOLOGY, INC.	EQUITY	045327103	33	13,751	SH	SOLE
ASSOCIATED BANC-CORP.	EQUITY	045487105	3246	100,410	SH	SOLE
ASSOCIATED ESTATES REALTY	EQUITY	045604105	32	5,853	SH	SOLE
ASTEC INDS INC COM	EQUITY	046224101	32	5,475	SH	SOLE
ASTORIA FINANCIAL CORP.	EQUITY	046265104	2721	117,129	SH	SOLE
ASTROPOWER INC	EQUITY	04644A101	28	6,743	SH	SOLE
ASYST TECHNOLOGIES, INC.	EQUITY	04648X107	75	13,769	SH	SOLE
AT & T CORP	EQUITY	001957505	5915	365,094	SH	SOLE
AT RD INC	EQUITY	04648K105	51	7,561	SH	SOLE
AT&T	EQUITY	001957505	6161	380,336	SH	DEFINED
AT&T WIRELESS	EQUITY	00209A106	2349	355,974	SH	DEFINED
AT&T WIRELESS (USD)	EQUITY	00209A106	8349	1,264,950	SH	SOLE
ATA HOLDINGS CORP	EQUITY	00209H101	4	1,182	SH	SOLE
ATHEROGENICS INC	EQUITY	047439104	84	8,981	SH	SOLE
ATLANTIC COAST AIRLINES HLDG.	EQUITY	048396105	91	14,638	SH	SOLE
ATLAS AIR WORLDWIDE HLDGS INC.	EQUITY	049164106	5	5,927	SH	SOLE
ATMEL CORP.	EQUITY	049513104	1001	625,450	SH	SOLE
ATMI INC	EQUITY	00207R101	3846	199,700	SH	DEFINED
ATMI, INC.	EQUITY	00207R101	188	9,760	SH	SOLE
ATMOS ENERGY CORP.	EQUITY	049560105	316	14,886	SH	SOLE
ATRIX LABS INC	EQUITY	04962L101	105	7,476	SH	SOLE
ATWOOD OCEANICS, INC.	EQUITY	050095108	82	3,252	SH	SOLE
AUDIOVOX COPR.	EQUITY	050757103	44	6,036	SH	SOLE
AUGUST TECHNOLOGY CORP.	EQUITY	05106U105	10	2,665	SH	SOLE
AURORA FOODS, INC.	EQUITY	05164B106	10	26,864	SH	SOLE
AUTO ZONE INC	EQUITY	053332102	13763	200300	SH	SOLE
AUTODESK, INC.	EQUITY	052769106	1062	69,592	SH	SOLE

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

AUTOLIV, INC.	EQUITY	052800109	29	1,428	SH	SOLE
AUTOMATIC DATA PROCESSING INC.	EQUITY	053015103	7970	258,850	SH	SOLE
AUTONATION INC	EQUITY	05329W102	1620	127,085	SH	SOLE
AUTOZONE, INC.	EQUITY	053332102	2923	42,548	SH	SOLE
AVALONBAY COMMUNITIE	EQUITY	053484101	2971	80,505	SH	SOLE
AVANEX CORP	EQUITY	05348W109	16	21,091	SH	SOLE
AVATAR HOLDINGS, INC.	EQUITY	053494100	40	1,564	SH	SOLE
AVAYA INC	EQUITY	053499109	1	482	SH	DEFINED
AVAYA INC.	EQUITY	053499109	336	164,630	SH	SOLE
AVERY DENNISON CORP	EQUITY	053611109	12419	211,667	SH	DEFINED
AVERY DENNISON CORP.	EQUITY	053611109	2835	48,318	SH	SOLE
AVIALL, INC.	EQUITY	05366B102	52	6,705	SH	SOLE
AVID TECHNOLOGY, INC.	EQUITY	05367P100	199	8,970	SH	SOLE
AVIGEN, INC.	EQUITY	053690103	21	7,245	SH	SOLE
AVISTA CORP	EQUITY	05379B107	182	17,221	SH	SOLE
AVNET, INC.	EQUITY	053807103	1933	184,473	SH	SOLE
AVOCENT CORPORATION	EQUITY	053893103	1750	74,974	SH	SOLE
AVON PRODS INC	EQUITY	054303102	6646	116,500	SH	DEFINED
AVON PRODUCTS, INC.	EQUITY	054303102	5742	100,640	SH	SOLE
AVX CORP	EQUITY	002444107	21	2,285	SH	SOLE
AXCELIS TECHNOLOGIES INC	EQUITY	054540109	167	35,280	SH	SOLE
AXT INC.	EQUITY	00246W103	5	6,716	SH	SOLE
AZTAR CORP.	EQUITY	054802103	166	12,338	SH	SOLE
BAKER HUGHES, INC.	EQUITY	057224107	4433	148,120	SH	SOLE
BALDOR ELECTRIC CO.	EQUITY	057741100	235	10,961	SH	SOLE
BALDWIN & LYONS, INC., CLASS B	EQUITY	057755209	52	2,605	SH	SOLE
BALL CORP.	EQUITY	058498106	1398	25,105	SH	SOLE
BALLY TOTAL FITNESS HLDG COR COM	EQUITY	05873K108	56	11,123	SH	SOLE
BANC CORP	EQUITY	05944B103	23	4,743	SH	SOLE
BANCFIRST CORP.	EQUITY	05945F103	63	1,417	SH	SOLE
BANCORPSOUTH, INC.	EQUITY	059692103	22	1,185	SH	SOLE
BANDAG, INC.	EQUITY	059815100	933	29,260	SH	SOLE
BANK AMER CORP	EQUITY	060505104	37907	567,125	SH	DEFINED
BANK ATLANTIC BANCORP CLASS A	EQUITY	065908501	147	15,007	SH	SOLE
BANK MUTUAL CORP	EQUITY	063748107	102	4,043	SH	SOLE
BANK OF AMERICA CORP	EQUITY	060505104	58669	885,080	SH	SOLE
BANK OF GRANITE CORP.	EQUITY	062401104	82	4,951	SH	SOLE
BANK OF HAWAII CORP	EQUITY	062540109	2520	81,814	SH	SOLE
BANK OF NEW YORK CO., INC.	EQUITY	064057102	6738	328,700	SH	SOLE
BANK OF THE OZARKS INC	EQUITY	063904106	45	1,615	SH	SOLE
BANK UNITED CORP-CPR WI	EQUITY	065416117	61	506,802	SH	SOLE
BANKNORTH GROUP INC.	EQUITY	06646R107	5082	217,022	SH	SOLE
BANKONE CORP.	EQUITY	06423A103	17411	502,920	SH	SOLE
BANKUNITED FINANCIAL CORP CLASS A	EQUITY	06652B103	136	7,690	SH	SOLE
BANNER CORPORATION	EQUITY	06652V109	60	3,752	SH	SOLE
BANTA CORP.	EQUITY	066821109	1260	42,726	SH	SOLE
BARNES & NOBLE, INC.	EQUITY	067774109	1645	86,637	SH	SOLE
BARNES GROUP, INC.	EQUITY	067806109	80	3,768	SH	SOLE
BARR LABORATORIES, INC	EQUITY	068306109	5037	88,363	SH	SOLE
BARR LABS INC	EQUITY	068306109	4087	71,700	SH	DEFINED
BARR LABS INC COM	EQUITY	068306109	24496	429756	SH	SOLE
BARRA, INC.	EQUITY	068313105	160	5,376	SH	SOLE
BASSETT FURNITURE INDUSTRIES	EQUITY	070203104	38	3,660	SH	SOLE
BAUSCH & LOMB, INC.	EQUITY	071707103	774	23,542	SH	SOLE
BAXTER INTERNATIONAL, INC.	EQUITY	071813109	5877	315,300	SH	SOLE
BAY VIEW CAPITAL CORP.	EQUITY	07262L101	123	22,598	SH	SOLE
BBT CORP.	EQUITY	054937107	6340	201,710	SH	SOLE
BE AEROSPACE, INC.	EQUITY	073302101	24	12,854	SH	SOLE

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

BEA SYS INC	EQUITY	073325102	8416	825,900	SH	DEFINED
BEA SYSTEMS, INC.	EQUITY	073325102	10012	987,369	SH	SOLE
BEAR STEARNS COS	EQUITY	073902108	2880	43,905	SH	SOLE
BEARINGPOINT INC	EQUITY	074002106	15	2,324	SH	SOLE
BEASLEY BROADCAST GROUP, INC.	EQUITY	074014101	21	2,120	SH	SOLE
BEAZER HOMES USA, INC.	EQUITY	07556Q105	255	4,338	SH	SOLE
BEBE STORES, INC.	EQUITY	075571109	19	1,588	SH	SOLE
BECKMAN COULTER, INC.	EQUITY	075811109	2804	82,392	SH	SOLE
BECTON, DICKINSON AND CO.	EQUITY	075887109	6619	192,177	SH	SOLE
BED BATH & BEYOND INC COM	EQUITY	075896100	8072	233700	SH	SOLE
BED BATH & BEYOND, INC.	EQUITY	075896100	5049	146,166	SH	SOLE
BEDFORD PRPTY INVESTORS, INC.	EQUITY	076446301	347	13,269	SH	SOLE
BEI TECHNOLOGIES INC	EQUITY	05538P104	38	3,968	SH	SOLE
BEL FUSE INC. CLASS B	EQUITY	077347300	72	3,561	SH	SOLE
BELDEN, INC.	EQUITY	077459105	88	8,167	SH	SOLE
BELL MICROPRODUCTS INC	EQUITY	078137106	32	6,264	SH	SOLE
BELLSOUTH CORP.	EQUITY	079860102	20330	938,180	SH	SOLE
BELO CORP.	EQUITY	080555105	3071	151,583	SH	SOLE
BEMIS CO., INC.	EQUITY	081437105	986	23,437	SH	SOLE
BEMIS INC	EQUITY	081437105	10752	255,627	SH	DEFINED
BENCHMARK ELECTRONICS, INC.	EQUITY	08160H101	232	8,204	SH	SOLE
BENIHANA INC [A]	EQUITY	082047200	18	1,701	SH	SOLE
BENTLEY PHARMACEUTICAL	EQUITY	082657107	35	4,407	SH	SOLE
BERKSHIRE HATHAWAY INC DEL	EQUITY	084670207	21032	9,842	SH	DEFINED
BERKSHIRE HILLS BANCOR	EQUITY	084680107	52	2,277	SH	SOLE
BERRY PETROLEUM CO. CLASS A	EQUITY	085789105	89	5,952	SH	SOLE
BEST BUY CO., INC.	EQUITY	086516101	3711	137,600	SH	SOLE
BEVERLY ENTERPRISES, INC.	EQUITY	087851309	71	35,310	SH	SOLE
BIG LOTS INC.	EQUITY	089302103	578	51,413	SH	SOLE
BIOGEN, INC.	EQUITY	090597105	2200	73,418	SH	SOLE
BIOMARIN PHARMACEUTICAL IN	EQUITY	09061G101	5226	460,400	SH	DEFINED
BIOMARIN PHARMACEUTICAL INC.	EQUITY	09061G101	148	13,065	SH	SOLE
BIOMET INC COM	EQUITY	090613100	14761	481600	SH	SOLE
BIOMET, INC.	EQUITY	090613100	3951	128,892	SH	SOLE
BIOPURE CORP.	EQUITY	09065H105	22	6,687	SH	SOLE
BIO-RAD LABORATORIES, INC., CLASS A	EQUITY	090572207	218	6,085	SH	SOLE
BIO-REFERENCE LABS INC	EQUITY	09057G602	11	2,654	SH	SOLE
BIORELIANCE CORP	EQUITY	090951104	24	1,241	SH	SOLE
BIOSITE INC COM	EQUITY	090945106	22124	576000	SH	SOLE
BIOSITE INC.	EQUITY	090945106	160	4,172	SH	SOLE
BIO-TECHNOLOGY GENERAL CORP.	EQUITY	090578105	57	21,064	SH	SOLE
BIOVAIL CORP (F)	EQUITY	09067J109	10843	271958	SH	SOLE
BISYS GROUP, INC.	EQUITY	055472104	2626	160,892	SH	SOLE
BJ SERVICES CO.	EQUITY	055482103	2396	69,662	SH	SOLE
BJ SVCS CO	EQUITY	055482103	2679	77,900	SH	DEFINED
BJ'S WHOLESALE CLUB INC.	EQUITY	05548J106	1055	93,372	SH	SOLE
BKF CAPITAL GROUP INC	EQUITY	05548G102	34	2,118	SH	SOLE
BLACK & DECKER CORP.	EQUITY	091797100	1213	34,782	SH	SOLE
BLACK BOX CORP.	EQUITY	091826107	217	7,307	SH	SOLE
BLACK HILLS CORP.	EQUITY	092113109	1266	46,063	SH	SOLE
BLACKROCK INC	EQUITY	09247X101	10	237	SH	SOLE
BLAIR CORP	EQUITY	092828102	68	2,910	SH	SOLE
BLOCK FINANCIAL CORP	EQUITY	093671105	4626	108,356	SH	SOLE
BLOCKBUSTER INC -CLA	EQUITY	093679108	7	434	SH	SOLE
BLYTH INC.	EQUITY	09643P108	1855	72,943	SH	SOLE
BMC SOFTWARE INC COM	EQUITY	055921100	5977	396100	SH	SOLE
BMC SOFTWARE, INC.	EQUITY	055921100	1559	103,301	SH	SOLE
BOB EVANS FARMS, INC.	EQUITY	096761101	1429	59,311	SH	SOLE

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

BOCA RESORTS INC -CL A	EQUITY	09688T106	113	10,281	SH	SOLE
BOEING CO	EQUITY	097023105	86	3,410	SH	DEFINED
BOEING CO.	EQUITY	097023105	9152	365,190	SH	SOLE
BOISE CASCADE CORP.	EQUITY	097383103	561	25,672	SH	SOLE
BOK FINANCIAL CORP.	EQUITY	05561Q201	7	205	SH	SOLE
BOMBAY CO INC	EQUITY	097924104	65	11,933	SH	SOLE
BONE CARE INTERNATIONAL, INC.	EQUITY	098072101	25	3,486	SH	SOLE
BORDERS GROUP, INC.	EQUITY	099709107	1567	106,586	SH	SOLE
BORG WARNER INC	EQUITY	099724106	2188	45,734	SH	SOLE
BORLAND SOFTWARE CORP.	EQUITY	099849101	201	21,857	SH	SOLE
BOSTON BEER, INC. CLASS A	EQUITY	100557107	42	3,368	SH	SOLE
BOSTON COMMUNICATIONS GROUP	EQUITY	100582105	73	4,667	SH	SOLE
BOSTON PRIVATE FINANCIAL HOLDI	EQUITY	101119105	104	6,932	SH	SOLE
BOSTON PROPERTIES INC	EQUITY	101121101	36	962	SH	SOLE
BOSTON PROPERTIES INC COM	EQUITY	101121101	14432	380800	SH	SOLE
BOSTON SCIENTIFIC CORP	EQUITY	101137107	15953	391,400	SH	DEFINED
BOSTON SCIENTIFIC CORP.	EQUITY	101137107	7111	174,450	SH	SOLE
BOSTONFED BANCORP INC	EQUITY	101178101	33	1,423	SH	SOLE
BOWATER, INC.	EQUITY	102183100	2762	74,356	SH	SOLE
BOWNE & CO., INC.	EQUITY	103043105	121	12,077	SH	SOLE
BOYD GAMING CORP.	EQUITY	103304101	143	11,187	SH	SOLE
BOYDS COLLECTION, LTD.	EQUITY	103354106	35	6,389	SH	SOLE
BOYKIN LODGING CO.	EQUITY	103430104	46	6,212	SH	SOLE
BP AMOCO PLC SPON ADR	EQUITY	055622104	261	6,684	SH	DEFINED
BP P.L.C.	EQUITY	055622104	772	20,000	SH	DEFINED
BRADLEY PHARMACEUTICAL	EQUITY	104576103	41	3,007	SH	SOLE
BRADY CORP.	EQUITY	104674106	187	6,621	SH	SOLE
BRANDYWINE REALTY TRUST	EQUITY	105368203	211	9,608	SH	SOLE
BRE PROPERTIES, INC., CLASS A	EQUITY	05564E106	20	664	SH	SOLE
BRIDGFORD FOODS CORP	EQUITY	108763103	9	1,048	SH	SOLE
BRIGGS & STRATTON CORP.	EQUITY	109043109	303	7,804	SH	SOLE
BRIGHAM EXPLORATION COM	EQUITY	109178103	1892	400000	SH	SOLE
BRIGHT HORIZON FAMILY COM	EQUITY	109195107	24210	864013	SH	SOLE
BRIGHT HORIZONS FAM. SOLUTIONS	EQUITY	109195107	103	3,680	SH	SOLE
BRINKER INTERNATIONAL, INC.	EQUITY	109641100	3978	130,440	SH	SOLE
BRINKER INTL INC	EQUITY	109641100	21931	719050	SH	SOLE
BRISTOL MYERS SQUIBB CO	EQUITY	110122108	14959	707,951	SH	DEFINED
BRISTOL MYERS SQUIBB CO.	EQUITY	110122108	30458	1,441,480	SH	SOLE
BRITESMILE INC	EQUITY	110415205	3	291	SH	SOLE
BROADCOM CORP.	EQUITY	111320107	1588	128,583	SH	SOLE
BROADWING INC.	EQUITY	111620100	1442	360,424	SH	SOLE
BROCADE COMMUNICATION	EQUITY	111621108	70	14,314	SH	SOLE
BROOKLINE BANCORP INC	EQUITY	11373M107	265	21,130	SH	SOLE
BROOKS AUTOMATION INC	EQUITY	114340102	118	12,189	SH	SOLE
BROOKSTONE INC	EQUITY	114537103	50	3,086	SH	SOLE
BROWN & BROWN INC	EQUITY	115236101	2904	92,753	SH	SOLE
BROWN SHOE COMANY, INC.	EQUITY	115736100	171	6,322	SH	SOLE
BROWN, TOM INC.	EQUITY	115660201	292	12,048	SH	SOLE
BROWN-FORMAN CORP CLASS B	EQUITY	115637209	2018	26,242	SH	SOLE
BRUCKER DALTRONICS INC	EQUITY	116795105	12	4,070	SH	SOLE
BRUKER AXS INC	EQUITY	11679P101	4	3,293	SH	SOLE
BRUNSWICK CORP.	EQUITY	117043109	758	39,913	SH	SOLE
BRUSH ENGINEERED MATERIALS	EQUITY	117421107	31	6,043	SH	SOLE
BRYN MAWR BK CORP	EQUITY	117665109	48	1,351	SH	SOLE
BSB BANCORP, INC.	EQUITY	055652101	68	3,152	SH	SOLE
BUCA, INC.	EQUITY	117769109	30	5,477	SH	SOLE
BUCKEYE TECHNOLOGIES INC	EQUITY	118255108	44	9,231	SH	SOLE
BUCKLE, INC.	EQUITY	118440106	45	2,561	SH	SOLE

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

BUILDING MATERIAL HOLDING CORP	EQUITY	120113105	59	4,437	SH	SOLE
BURLINGTON COAT FACTORY WHSE	EQUITY	121579106	105	6,438	SH	SOLE
BURLINGTON NORTHERN SANTA FE	EQUITY	12189T104	5364	215,440	SH	SOLE
BURLINGTON RESOURCES, INC.	EQUITY	122014103	4253	89,138	SH	SOLE
BUSH INDUSTRIES, INC.	EQUITY	123164105	5	3,081	SH	SOLE
BUTLER MANUFACTURING CO.	EQUITY	123655102	33	2,022	SH	SOLE
C & D TECHNOLOGIES, INC.	EQUITY	124661109	112	9,359	SH	SOLE
C H ROBINSON WORLDWIDE INC	EQUITY	12541W100	21298	651324	SH	SOLE
C. H. ROBINSON WORLDWIDE, INC.	EQUITY	12541W100	3822	116,884	SH	SOLE
C. R. BARD, INC.	EQUITY	067383109	1440	22,841	SH	SOLE
CABLE DESIGN TECHNOLOGIES CORP	EQUITY	126924109	106	15,977	SH	SOLE
CABLEVISION SYSTEMS-NY GRP-A	EQUITY	12686C109	38	1,976	SH	SOLE
CABOT CORP.	EQUITY	127055101	1978	82,896	SH	SOLE
CABOT MICROELECTRONICS CORP	EQUITY	12709P103	1701	40,566	SH	SOLE
CABOT OIL & GAS CORP., CLASS A	EQUITY	127097103	240	9,992	SH	SOLE
CACHE INC	EQUITY	127150308	9	945	SH	SOLE
CACI INTERNATIONAL	EQUITY	127190304	342	10,241	SH	SOLE
CACI INTL INC	EQUITY	127190304	4233	126,900	SH	DEFINED
CADENCE DESIGN SYSTEMS, INC.	EQUITY	127387108	3615	361,501	SH	SOLE
CAKTRONICS INC	EQUITY	234264109	79	5,093	SH	SOLE
CAL DIVE INTERNATIONAL, INC.	EQUITY	127914109	239	13,244	SH	SOLE
CALGON CARBON CORP.	EQUITY	129603106	59	12,070	SH	SOLE
CALIFORNIA FIRST NTNL	EQUITY	130222102	13	1,255	SH	SOLE
CALIFORNIA PIZZA KITCHEN INC	EQUITY	13054D109	117	5,105	SH	SOLE
CALIFORNIA PIZZA KTCHN COM	EQUITY	13054D109	6456	280700	SH	SOLE
CALIFORNIA WATER SERVICE GROUP	EQUITY	130788102	132	5,121	SH	SOLE
CALIPER TECHNOLOGIES CORP	EQUITY	130876105	31	8,757	SH	SOLE
CALLAWAY GOLF CO.	EQUITY	131193104	1210	101,863	SH	SOLE
CALPINE CORP.	EQUITY	131347106	623	188,850	SH	SOLE
CAMBREX CORP.	EQUITY	132011107	195	8,101	SH	SOLE
CAMDEN NATL CORP	EQUITY	133034108	74	2,939	SH	SOLE
CAMDEN POPERTY TRUST	EQUITY	133131102	17	521	SH	SOLE
CAMDEN PPTY TR SH BEN INT	EQUITY	133131102	16284	502600	SH	SOLE
CAMINUS CORP.	EQUITY	133766105	28	3,124	SH	SOLE
CAMPBELL SOUP CO.	EQUITY	134429109	3688	175,610	SH	SOLE
CANTEL MEDICAL CORP	EQUITY	138098108	31	2,426	SH	SOLE
CAPITAL AUTOMOTIVE REIT	EQUITY	139733109	192	7,708	SH	SOLE
CAPITAL CITY BANK GROUP, INC.	EQUITY	139674105	100	2,552	SH	SOLE
CAPITAL ONE FINANCIAL CORP.	EQUITY	14040H105	18105	603,315	SH	SOLE
CAPITOL BANCORP LTD	EQUITY	14056D105	59	2,801	SH	SOLE
CAPITOL FEDERAL FINANCIAL	EQUITY	14057C106	10	324	SH	SOLE
CAPSTEAD MORTGAGE CORP.	EQUITY	14067E506	40	3,522	SH	SOLE
CAPSTONE TURBINE COR	EQUITY	14067D102	20	27,913	SH	SOLE
CARAUSTAR INDUSTRIES, INC.	EQUITY	140909102	64	9,501	SH	SOLE
CARBO CERAMICS INC	EQUITY	140781105	110	3,352	SH	SOLE
CARDIAC SCIENCE INC.	EQUITY	141410209	45	19,764	SH	SOLE
CARDINAL HEALTH INC	EQUITY	14149Y108	12484	219,135	SH	SOLE
CARDIODYNAMICS INTERNATIONAL	EQUITY	141597104	35	11,513	SH	SOLE
CAREER ED CORP	EQUITY	141665109	1106	22,600	SH	DEFINED
CAREER EDUCATION CORP	EQUITY	141665109	3029	61,916	SH	SOLE
CAREER EDUCATION CORP COM	EQUITY	141665109	42264	863932	SH	SOLE
CAREMARK RX INC	EQUITY	141705103	60	3,291	SH	SOLE
CAREMARK RX INC	EQUITY	141705103	7387	407,000	SH	DEFINED
CAREMARK RX INC COM	EQUITY	141705103	10327	569000	SH	SOLE
CARLISLE COS INC.	EQUITY	142339100	2095	51,743	SH	SOLE
CARMAX INC	EQUITY	143130102	2021	138,732	SH	SOLE
CARMIKE CINEMAS INC	EQUITY	143436400	15	799	SH	SOLE

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

CARNIVAL CORP	EQUITY	143658102	6341	263,000	SH	DEFINED
CARNIVAL CORP. CLASS A	EQUITY	143658102	6061	251,390	SH	SOLE
CARPENTER TECHNOLOGY CORP.	EQUITY	144285103	373	36,712	SH	SOLE
CARRAMERICA REALTY C	EQUITY	144418100	19	767	SH	SOLE
CARRAMERICA REALTY CORPORATION	EQUITY	144418100	15542	613100	SH	SOLE
CARREKER CORP	EQUITY	144433109	14	6,966	SH	SOLE
CASCADE BANCORP	EQUITY	147154108	66	4,530	SH	SOLE
CASCADE CORP	EQUITY	147195101	49	3,406	SH	SOLE
CASCADE NAT GAS CORP COM	EQUITY	147339105	78	4,021	SH	SOLE
CASELLA WASTE SYSTEMS, INC.	EQUITY	147448104	50	6,028	SH	SOLE
CASEYS GENERAL STORES, INC.	EQUITY	147528103	167	14,024	SH	SOLE
CASH AMERICA INTERNATIONAL	EQUITY	14754D100	75	7,910	SH	SOLE
CASTLE A. M. & CO.	EQUITY	148411101	12	2,539	SH	SOLE
CATALINA MARKETING CORP.	EQUITY	148867104	1377	71,605	SH	SOLE
CATAPULT COMM CORP	EQUITY	149016107	12	1,934	SH	SOLE
CATELLUS DEVELOPMENT	EQUITY	149111106	24	1,130	SH	SOLE
CATELLUS DEVELOPMENT CORP	EQUITY	149111106	7102	338200	SH	SOLE
Caterpillar	EQUITY	149123101	1476	30,000	SH	DEFINED
CATERPILLAR INC	EQUITY	149123101	7545	153,350	SH	DEFINED
CATERPILLAR, INC.	EQUITY	149123101	7274	147,850	SH	SOLE
CATHAY BANCORP INC.	EQUITY	149150104	219	5,602	SH	SOLE
CATO CORP. CLASS A	EQUITY	149205106	101	5,311	SH	SOLE
CB BANCSHARES INC HAWAII	EQUITY	124785106	59	1,203	SH	SOLE
CBL & ASSOC PPTYS INC COM	EQUITY	124830100	11605	285900	SH	SOLE
CBL & ASSOCIATES PROPERTIES	EQUITY	124830100	2314	57,009	SH	SOLE
CBRL GROUP, INC.	EQUITY	12489V106	1837	66,911	SH	SOLE
CCBT FINANCIAL COMPANIES INC	EQUITY	12500Q102	69	3,141	SH	SOLE
CCC INFO SVCS GROUP COM	EQUITY	12487Q109	4526	279700	SH	SOLE
CCC INFORMATION SERVICES	EQUITY	12487Q109	72	4,458	SH	SOLE
C-COR ELECTRONICS, INC.	EQUITY	125010108	37	11,338	SH	SOLE
CDI CORP.	EQUITY	125071100	100	4,299	SH	SOLE
CDW COMPUTER CENTERS, INC.	EQUITY	125129106	4738	116,130	SH	SOLE
CEC ENTERTAINMENT, INC.	EQUITY	125137109	10	351	SH	SOLE
CELERA GENOMICS GROU	EQUITY	038020202	213	24,744	SH	SOLE
CELGENE CORP	EQUITY	151020104	27	1,034	SH	SOLE
CELGENE CORP	EQUITY	151020104	5642	391,600	SH	DEFINED
CELGENE CORP COM	EQUITY	151020104	49521	1898824	SH	SOLE
CELL GENESYS, INC.	EQUITY	150921104	88	11,842	SH	SOLE
CELL THERAPEUTICS INC	EQUITY	150934107	1294	156,100	SH	DEFINED
CELL THERAPEUTICS, INC.	EQUITY	150934107	99	11,958	SH	SOLE
CEMEX SA -SPONS ADR PART CER	EQUITY	151290889	603	34,600	SH	SOLE
CENDANT CORP.	EQUITY	151313103	6759	532,180	SH	SOLE
CENTENE CORP DEL	EQUITY	15135B101	53	1,817	SH	SOLE
CENTENE CORP DEL	EQUITY	15135B101	1227	42,000	SH	DEFINED
CENTENNIAL CELLULAR CORP.	EQUITY	15133V208	7	3,639	SH	SOLE
CENTERPOINT ENERGY INC	EQUITY	15189T107	982	139,267	SH	SOLE
CENTERPOINT PPTYS TRUST	EQUITY	151895109	9716	168100	SH	SOLE
CENTERPOINT PROPERTIES CORP.	EQUITY	151895109	19	333	SH	SOLE
CENTEX CONSTRUCTION PRODUCTION	EQUITY	15231R109	83	2,312	SH	SOLE
CENTEX CORP.	EQUITY	152312104	1485	27,326	SH	SOLE
CENTILLIUM COMMUNICATIONS	EQUITY	152319109	41	10,001	SH	SOLE
CENTRAL COAST BANCORP	EQUITY	153145107	47	2,978	SH	SOLE
CENTRAL GARDEN & PET C	EQUITY	153527106	112	5,198	SH	SOLE
CENTRAL PARKING CORP.	EQUITY	154785109	63	6,279	SH	SOLE
CENTRAL VT PUB SVC CORP COM	EQUITY	155771108	73	4,239	SH	SOLE

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

CENTURY ALUMINUM CO.	EQUITY	156431108	27	4,291	SH	SOLE
CENTURY BANCORP INC	EQUITY	156432106	32	1,159	SH	SOLE
CENTURY BUSINESS SERVICES	EQUITY	156490104	73	28,381	SH	SOLE
CENTURYTEL, INC.	EQUITY	156700106	1802	65,275	SH	SOLE
CEPHALON INC	EQUITY	156708109	109	2,723	SH	SOLE
CEPHALON INC	EQUITY	156708109	1677	42,000	SH	DEFINED
CEPHEID	EQUITY	15670R107	40	9,462	SH	SOLE
CERES GROUP INC	EQUITY	156772105	11	6,835	SH	SOLE
CERIDIAN CORP	EQUITY	156779100	2892	206,873	SH	SOLE
CERNER CORP	EQUITY	156782104	12	381	SH	SOLE
CERNER CORP	EQUITY	156782104	2590	80,000	SH	DEFINED
CERTEGY INC	EQUITY	156880106	2249	89,251	SH	SOLE
CERUS CORP.	EQUITY	157085101	43	4,905	SH	SOLE
CFS BANCORP, INC.	EQUITY	12525D102	60	4,366	SH	SOLE
CH ENERGY GROUP INC.	EQUITY	12541M102	246	5,896	SH	SOLE
CHAMPION ENTERPRISES, INC.	EQUITY	158496109	32	17,569	SH	SOLE
CHAMPIONSHIP AUTO RACING TEAMS	EQUITY	158711101	14	3,922	SH	SOLE
CHAMPS ENTMT INC DEL	EQUITY	158787101	25	3,015	SH	SOLE
CHARLES RIV LABORATORIES I	EQUITY	159864107	2299	90,100	SH	DEFINED
CHARLES RIVER ASSOCIAT	EQUITY	159852102	46	2,682	SH	SOLE
CHARLES RIVER LABORATORIES	EQUITY	159864107	1549	60,709	SH	SOLE
CHARLES SCHWAB CORP.	EQUITY	808513105	4517	625,560	SH	SOLE
CHARLOTTE RUSSE HOLDING INC	EQUITY	161048103	22	2,733	SH	SOLE
CHARMING SHOPPES, INC.	EQUITY	161133103	135	38,639	SH	SOLE
CHARTER COMMUNICATIONS INC CLASS A	EQUITY	16117M107	2	1,834	SH	SOLE
CHARTER FINL CORP WEST	EQUITY	16122M100	43	1,434	SH	SOLE
CHARTER MUNICIPAL MORTGAGE ACC	EQUITY	160908109	1199	68,235	SH	SOLE
CHARTER ONE FINANCIAL INC.	EQUITY	160903100	2771	100,177	SH	SOLE
CHATEAU COMMUNITIES INC.	EQUITY	161726104	152	8,068	SH	SOLE
CHATTEM INC	EQUITY	162456107	58	3,760	SH	SOLE
CHECK POINT SOFTWARE TECH	EQUITY	M22465104	144	9,960	SH	SOLE
CHECKERS DRIVE-IN REST	EQUITY	162809305	17	2,963	SH	SOLE
CHECKFREE CORP COM	EQUITY	162813109	15307	680908	SH	SOLE
CHECKFREE HOLDINGS CORP.	EQUITY	162813109	2380	105,874	SH	SOLE
CHECKPOINT SYSTEMS, INC.	EQUITY	162825103	114	11,586	SH	SOLE
CHEESECAKE FACTORY	EQUITY	163072101	2174	67,382	SH	SOLE
CHELSEA PPTY GROUP INC COM	EQUITY	163421100	10206	274000	SH	SOLE
CHELSEA PROPERTY GROUP INC.	EQUITY	163421100	408	10,957	SH	SOLE
CHEMED CORP.	EQUITY	163596109	113	3,565	SH	SOLE
CHEMICAL FINANCIAL CORP.	EQUITY	163731102	227	8,551	SH	SOLE
CHEROKEE INC DEL NEW	EQUITY	16444H102	26	1,725	SH	SOLE
CHESAPEAKE CORP.	EQUITY	165159104	86	5,091	SH	SOLE
CHESAPEAKE ENERGY CORP.	EQUITY	165167107	402	51,100	SH	SOLE
ChevronTexaco Corp	EQUITY	166764100	970	15,000	SH	DEFINED
CHEVRONTEXACO CORP	EQUITY	166764100	30038	464,620	SH	SOLE
CHEVRONTEXACO CORPORATION	EQUITY	166764100	96	1,485	SH	DEFINED
CHICAGO PIZZA & BREWER	EQUITY	167889104	27	3,839	SH	SOLE
CHICOS'S FAS INC.	EQUITY	168615102	2280	113,990	SH	SOLE
CHILDREN'S PLACE, INC.	EQUITY	168905107	38	4,159	SH	SOLE
CHINA MOBILE HK LTD - SPON ADR	EQUITY	16941M109	1486	150,070	SH	SOLE
CHINA PETROLEUM & CHEM-ADR	EQUITY	16941R108	891	44,900	SH	SOLE
CHIPPAC INC	EQUITY	169657103	63	17,460	SH	SOLE
CHIQUITA BRANDS INTL	EQUITY	170032809	142	12,946	SH	SOLE
CHIRON CORP.	EQUITY	170040109	3454	92,107	SH	SOLE
CHITTENDEN CORP.	EQUITY	170228100	293	11,217	SH	SOLE
CHOICE HOTELS INTL INC.	EQUITY	169905106	179	7,332	SH	SOLE
CHOICEPOINT INC COM	EQUITY	170388102	79995	2359736	SH	SOLE
CHOICEPOINT INC.	EQUITY	170388102	3866	114,054	SH	SOLE

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

CHOLESTECH CORP	EQUITY	170393102	35	4,272	SH	SOLE
CHORDIANT SOFTWARE INC	EQUITY	170404107	14	12,877	SH	SOLE
CHRISTOPHER & BANKS CORPORATIO	EQUITY	171046105	150	8,461	SH	SOLE
CHUBB CORP.	EQUITY	171232101	5828	131,490	SH	SOLE
CHURCH & DWIGHT CO., INC.	EQUITY	171340102	1627	53,600	SH	SOLE
CHURCH & DWIGHT INC COM	EQUITY	171340102	18741	617,300	SH	SOLE
CHURCHILL DOWNS, INC.	EQUITY	171484108	74	2,183	SH	SOLE
CIA SIDERURGICA NAACL -SP ADR	EQUITY	20440W105	802	41,770	SH	SOLE
CIA TELECOM CHILE-SPONS ADR	EQUITY	204449300	580	48,000	SH	SOLE
CIA VALE DO RIO DOCE-ADR	EQUITY	204412209	777	28,830	SH	SOLE
CIBER, INC.	EQUITY	17163B102	95	20,059	SH	SOLE
CIENA CORP.	EQUITY	171779101	931	213,042	SH	SOLE
CIGNA CORP.	EQUITY	125509109	2779	60,780	SH	SOLE
CIMA LABS	EQUITY	171796105	112	5,151	SH	SOLE
CIMAREX ENERGY CO	EQUITY	171798101	11	573	SH	SOLE
CINCINNATI FINANCIAL CORP.	EQUITY	172062101	2497	71,193	SH	SOLE
Cinergy	EQUITY	172474108	3365	100,000	SH	DEFINED
CINERGY CORP.	EQUITY	172474108	23814	707,688	SH	SOLE
CIPHERGEN BIOSYSTEMS INC	EQUITY	17252Y104	42	7,378	SH	SOLE
CIRCOR INTERNATIONAL, INC.	EQUITY	17273K109	49	3,619	SH	SOLE
CIRCUIT CITY STORES, INC.	EQUITY	172737108	485	93,192	SH	SOLE
CIRRUS LOGIC, INC.	EQUITY	172755100	53	26,154	SH	SOLE
CISCO SYS INC	EQUITY	17275R102	19550	1,506,155	SH	DEFINED
CISCO SYSTEMS, INC.	EQUITY	17275R102	65639	5,056,930	SH	SOLE
CIT GROUP INC	EQUITY	125581108	27429	1,626,860	SH	SOLE
CITIGROUP INC	EQUITY	172967101	159620	4,633,369	SH	SOLE
CITIGROUP INC	EQUITY	172967101	40101	1,163,827	SH	DEFINED
CITIZENS BANKING CORP.	EQUITY	174420109	2925	123,820	SH	SOLE
CITIZENS COMMUNICATIONS INC	EQUITY	17453B101	1246	124,866	SH	SOLE
CITIZENS FIRST BANCORP	EQUITY	17461R106	60	3,084	SH	SOLE
CITIZENS INC	EQUITY	174740100	49	8,167	SH	SOLE
CITRIX SYS INC	EQUITY	177376100	4381	332,900	SH	DEFINED
CITRIX SYS INC COM	EQUITY	177376100	7655	581,660	SH	SOLE
CITRIX SYSTEMS, INC.	EQUITY	177376100	1105	83,957	SH	SOLE
CITY HOLDING CO.	EQUITY	177835105	167	6,087	SH	SOLE
CITY NATIONAL CORP.	EQUITY	178566105	2943	66,979	SH	SOLE
CITYBANK	EQUITY	17770A109	62	2,754	SH	SOLE
CK WITCO CORP	EQUITY	227116100	779	192,416	SH	SOLE
CKE RESTAURANTS INC	EQUITY	12561E105	81	18,322	SH	SOLE
CLAIRE'S STORES, INC.	EQUITY	179584107	1897	80,345	SH	SOLE
CLARCOR INC COM	EQUITY	179895107	4663	128,800	SH	SOLE
CLARCOR, INC.	EQUITY	179895107	324	8,949	SH	SOLE
CLARK/BARDES INC	EQUITY	180668105	61	5,105	SH	SOLE
CLAYTON HOMES, INC.	EQUITY	184190106	2015	182,535	SH	SOLE
CLEAR CHANNEL COMMUNICATIO	EQUITY	184502102	12344	363,910	SH	DEFINED
CLEAR CHANNEL COMMUNICATIONS	EQUITY	184502102	53657	1,581,862	SH	SOLE
CLEARONE COMMUNICATION	EQUITY	185060100	4	2,503	SH	SOLE
CLECO CORP	EQUITY	12561W105	2322	185,026	SH	SOLE
CLEVELAND-CLIFFS, INC.	EQUITY	185896107	60	3,229	SH	SOLE
CLOROX CO	EQUITY	189054109	7831	169,609	SH	DEFINED
CLOROX CO.	EQUITY	189054109	4450	96,380	SH	SOLE
CLOSURE MEDICAL CORP.	EQUITY	189093107	25	1,912	SH	SOLE
CMS ENERGY CORP.	EQUITY	125896100	280	63,545	SH	SOLE
CNA FINANCIAL CORP	EQUITY	126117100	8	362	SH	SOLE
CNA SURETY CORP.	EQUITY	12612L108	45	5,608	SH	SOLE
CNET NETWORKS INC.	EQUITY	12613R104	112	44,722	SH	SOLE
CNF INC.	EQUITY	12612W104	2017	66,248	SH	SOLE
COACH INC	EQUITY	189754104	18825	491,130	SH	SOLE

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

COACH INC	EQUITY	189754104	15616	407,400	SH	DEFINED
COACH INC COM	EQUITY	189754104	42061	1097332	SH	SOLE
COACHMEN INDUSTRIES, INC.	EQUITY	189873102	58	5,228	SH	SOLE
COASTAL BANCORP INC	EQUITY	19041P105	41	1,367	SH	SOLE
COASTAL FINL CORP DEL	EQUITY	19046E105	36	3,025	SH	SOLE
COBALT CORP	EQUITY	19074W100	49	3,417	SH	SOLE
COBIZ INC	EQUITY	190897108	38	2,700	SH	SOLE
COCA COLA CO	EQUITY	191216100	12156	300,300	SH	DEFINED
COCA COLA ENTERPRISES, INC.	EQUITY	191219104	11871	635,177	SH	SOLE
COCA-COLA BOTTLING CO.	EQUITY	191098102	16	315	SH	SOLE
COCA-COLA CO.	EQUITY	191216100	50584	1,249,594	SH	SOLE
COCA-COLA FEMSA S.A.-SP ADR	EQUITY	191241108	492	28,700	SH	SOLE
COGNEX CORP.	EQUITY	192422103	257	12,111	SH	SOLE
COGNIZANT TECH SOLUTION	EQUITY	192446102	200	2,964	SH	SOLE
COGNOS INC	EQUITY	19244C109	3433	151,100	SH	DEFINED
COHERENT, INC.	EQUITY	192479103	195	10,409	SH	SOLE
COHU, INC.	EQUITY	192576106	109	7,460	SH	SOLE
COINSTAR, INC	EQUITY	19259P300	132	7,848	SH	SOLE
COLDWATER CREEK, INC.	EQUITY	193068103	24	2,585	SH	SOLE
COLE NATIONAL CORP. CLASS A	EQUITY	193290103	32	3,550	SH	SOLE
COLE, K. PRODUCTIONS, INC. CLASS A	EQUITY	193294105	56	2,568	SH	SOLE
Colgate	EQUITY	194162103	2722	50,000	SH	DEFINED
COLGATE-PALMOLIVE CO.	EQUITY	194162103	38176	701,250	SH	SOLE
COLLINS & AIKMAN CORP	EQUITY	194830204	36	8,754	SH	SOLE
COLONIAL BANCGROUP, INC.	EQUITY	195493309	1873	166,449	SH	SOLE
COLONIAL PROPERTIES TRUST	EQUITY	195872106	171	5,164	SH	SOLE
COLUMBIA BANCORP	EQUITY	197227101	51	2,095	SH	SOLE
COLUMBIA BANKING SYSTEM, INC	EQUITY	197236102	66	4,819	SH	SOLE
COLUMBIA LABORATORIES, INC.	EQUITY	197779101	38	9,429	SH	SOLE
COLUMBIA SPORTSWEAR	EQUITY	198516106	7	181	SH	SOLE
COLUMBUS MCKINNON CORP	EQUITY	199333105	7	4,457	SH	SOLE
COMCAST CORP NEW	EQUITY	20030N200	8670	315,394	SH	DEFINED
COMCAST CORP NEW CL A	EQUITY	20030N101	11695	409,044	SH	DEFINED
COMCAST CORP-CL A	EQUITY	20030N101	31019	1,084,952	SH	SOLE
COMERICA, INC.	EQUITY	200340107	15121	399,180	SH	SOLE
COMFORT SYS USA INC	EQUITY	199908104	30	13,645	SH	SOLE
COMMERCE BANCORP INC	EQUITY	200519106	3600	90,586	SH	SOLE
COMMERCE BANCSHARES	EQUITY	200525103	33	900	SH	SOLE
COMMERCE GROUP, INC.	EQUITY	200641108	302	8,839	SH	SOLE
COMMERCIAL FEDERAL CORP.	EQUITY	201647104	355	16,330	SH	SOLE
COMMERCIAL METALS CO.	EQUITY	201723103	121	8,694	SH	SOLE
COMMERCIAL NET LEASE REALTY	EQUITY	202218103	199	13,196	SH	SOLE
COMMONWEALTH EDISON	EQUITY	30161N101	7230	143,430	SH	SOLE
COMMONWEALTH TELEPHONE ENT.	EQUITY	203349105	153	3,951	SH	SOLE
COMMSCOPE INC.	EQUITY	203372107	730	97,392	SH	SOLE
COMMUNITY BANK SYSTEM, INC.	EQUITY	203607106	130	4,133	SH	SOLE
COMMUNITY BANKS INC	EQUITY	203628102	82	2,822	SH	SOLE
COMMUNITY FIRST BANKSHARES	EQUITY	203902101	367	14,373	SH	SOLE
COMMUNITY HEALTH SYS	EQUITY	203668108	2709	132,199	SH	SOLE
COMMUNITY TRUST BANCORP	EQUITY	204149108	115	4,574	SH	SOLE
COMPASS BANCSHARES, INC.	EQUITY	20449H109	5393	172,456	SH	SOLE
COMPUCOM SYS INC	EQUITY	204780100	29	8,222	SH	SOLE
COMPUCREDIT CORPORATION	EQUITY	20478N100	39	6,174	SH	SOLE
COMPUTER ASSOCIATES INT'L.	EQUITY	204912109	3452	252,718	SH	SOLE
COMPUTER HORIZONS CORP	EQUITY	205908106	35	11,308	SH	SOLE
COMPUTER NETWORK TECHNOLOGY	EQUITY	204925101	63	9,138	SH	SOLE
COMPUTER PROGRAMS & SY	EQUITY	205306103	27	1,088	SH	SOLE
COMPUTER SCIENCES CORP.	EQUITY	205363104	3090	94,938	SH	SOLE

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

COMPUWARE CORP.	EQUITY	205638109	598	176,319	SH	SOLE
COMPX INTERNATIONAL INC.	EQUITY	20563P101	8	1,342	SH	SOLE
COMSTOCK RESOURCES, INC.	EQUITY	205768203	82	8,161	SH	SOLE
COMVERSE TECHNOLOGY COM PAR \$0	EQUITY	205862402	10542	932100	SH	SOLE
COMVERSE TECHNOLOGY, INC.	EQUITY	205862402	1031	91,123	SH	SOLE
CONAGRA INC	EQUITY	205887102	8014	399,101	SH	DEFINED
CONAGRA, INC.	EQUITY	205887102	4618	229,970	SH	SOLE
CONCEPTUS INC	EQUITY	206016107	55	6,073	SH	SOLE
CONCORD CAMERA CORP.	EQUITY	206156101	44	8,691	SH	SOLE
CONCORD COMMUNICATIONS	EQUITY	206186108	49	5,733	SH	SOLE
CONCORD COMMUNICATIONS COM	EQUITY	206186108	3366	390000	SH	SOLE
CONCORD EFS INC	EQUITY	206197105	2533	269,430	SH	SOLE
CONCORD EFS INC	EQUITY	206197105	879	93,500	SH	DEFINED
CONCURRENT COMPUTER	EQUITY	206710204	49	22,303	SH	SOLE
CONEXANT SYSTEMS INC.	EQUITY	207142100	5	3,640	SH	SOLE
CONMED CORP.	EQUITY	207410101	159	9,715	SH	SOLE
CONNECTICUT BANCSHARES INC	EQUITY	207540105	170	4,089	SH	SOLE
CONNECTICUT WATER SVC INC	EQUITY	207797101	74	2,788	SH	SOLE
CONNETICS CORP	EQUITY	208192104	185	11,035	SH	SOLE
CONOCOPHILLIPS PETROLEUM CO	EQUITY	20825C104	25005	466,510	SH	SOLE
CONSOL ENERGY INC	EQUITY	20854P109	5	278	SH	SOLE
CONSOL ENERGY INC COM	EQUITY	20854P109	9389	568000	SH	SOLE
CONSOLIDATED EDISON, INC.	EQUITY	209115104	28677	745,436	SH	SOLE
CONSOLIDATED GRAPHICS, INC.	EQUITY	209341106	68	4,041	SH	SOLE
CONSTELLATION BRANDS	EQUITY	21036P108	2759	121,535	SH	SOLE
CONSTELLATION ENERGY GRUOP INC	EQUITY	210371100	2023	72,953	SH	SOLE
CONTINENTAL AIRLS INC COM CL B	EQUITY	210795308	8	1,497	SH	SOLE
CONVERGYS CORP	EQUITY	212485106	1464	110,928	SH	SOLE
COOPER CAMERON CORP.	EQUITY	216640102	4265	86,144	SH	SOLE
COOPER COMPANIES, INC.	EQUITY	216648402	328	10,974	SH	SOLE
COOPER INDUSTRIES INC CL A	EQUITY	G24182100	1428	39,980	SH	SOLE
COOPER TIRE & RUBBER CO	EQUITY	216831107	395	32,409	SH	SOLE
COORS ADOLPH CLASS B	EQUITY	217016104	966	19,911	SH	SOLE
COPART, INC.	EQUITY	217204106	951	123,813	SH	SOLE
CORINTHIAN COLLEGES COM	EQUITY	218868107	20908	529316	SH	SOLE
CORINTHIAN COLLEGES INC	EQUITY	218868107	2834	71,741	SH	SOLE
CORIXA CORP.	EQUITY	21887F100	113	16,588	SH	SOLE
CORN PRODUCTS INTERNATIONAL	EQUITY	219023108	355	12,160	SH	SOLE
CORNELL COMPANIES INC	EQUITY	219141108	40	4,759	SH	SOLE
CORNERSTONE REALITY INCOME	EQUITY	21922V102	120	17,301	SH	SOLE
CORNING, INC.	EQUITY	219350105	3093	529,554	SH	SOLE
CORP EXEC BOARD CO.	EQUITY	21988R102	475	13,331	SH	SOLE
CORPORATE EXEC BRD CO COM	EQUITY	21988R102	35920	1008421	SH	SOLE
CORPORATE OFFICE PROPERTIES TR	EQUITY	22002T108	91	6,101	SH	SOLE
CORRECTIONAL PROPERTIES TRUST	EQUITY	22025E104	54	2,612	SH	SOLE
CORRECTIONS CORP. OF AMERICA	EQUITY	22025Y407	176	10,099	SH	SOLE
CORUS BANKSHARES, INC.	EQUITY	220873103	130	3,266	SH	SOLE
CORVEL CORP.	EQUITY	221006109	78	2,404	SH	SOLE
COST PLUS, INC.	EQUITY	221485105	183	6,965	SH	SOLE
COSTAR GROUP, INC.	EQUITY	22160N109	104	4,732	SH	SOLE
COSTCO WHOLESALE CORPORATION	EQUITY	22160K105	8746	291,245	SH	SOLE
COTT CORP QUE	EQUITY	22163N106	2573	146,600	SH	DEFINED
COUNTRYWIDE FINANCIAL	EQUITY	222372104	3201	55,669	SH	SOLE
COURIER CORP	EQUITY	222660102	66	1,335	SH	SOLE
COURTYARD BY MARRIOTT II	EQUITY	44107P104	553	79,901	SH	SOLE
COUSINS PROPERTIES, INC.	EQUITY	222795106	13	522	SH	SOLE
COVANCE INC.	EQUITY	222816100	2361	102,137	SH	SOLE
COVANSYS CORP.	EQUITY	22281W103	16	6,932	SH	SOLE

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

COVENANT TRANSPORT INC CLASS A	EQUITY	22284P105	36	2,138	SH	SOLE
COVENTRY HEALTH CARE, INC.	EQUITY	222862104	2640	80,228	SH	SOLE
COX COMMUNICATIONS, INC. CLASS A	EQUITY	224044107	23211	746,100	SH	SOLE
COX RADIO INC-CL A	EQUITY	224051102	10	468	SH	SOLE
CPB, INC.	EQUITY	125903104	130	5,116	SH	SOLE
CPI CORP.	EQUITY	125902106	34	2,573	SH	SOLE
CRANE CO.	EQUITY	224399105	1011	58,065	SH	SOLE
CRAWFORD & CO. CLASS B	EQUITY	224633107	40	9,573	SH	SOLE
CRAY INC	EQUITY	225223106	110	16,582	SH	SOLE
CRAY INC COM	EQUITY	225223106	850	128600	SH	SOLE
CREDENCE SYSTEMS CORP.	EQUITY	225302108	700	102,914	SH	SOLE
CREDIT ACCEPTANCE CORP.	EQUITY	225310101	24	4,856	SH	SOLE
CREE INC	EQUITY	225447101	2292	123,738	SH	SOLE
CREE INC COM	EQUITY	225447101	23754	1282600	SH	SOLE
CRESCENT REAL ESTATE EQUITIES, INC.	EQUITY	225756105	17	1,187	SH	SOLE
CROSS CTRY INC	EQUITY	22748P105	134	11,621	SH	SOLE
CROSS MEDIA MARKETING	EQUITY	22754R201	1	3,042	SH	SOLE
CROWN AMERICAN REALTY TRUST	EQUITY	228186102	89	9,057	SH	SOLE
CROWN CASTLE INTERNATIONAL	EQUITY	228227104	406	73,728	SH	SOLE
CROWN HOLDINGS INC	EQUITY	228368106	323	57,425	SH	SOLE
CROWN MEDIA HOLDINGS-CLASS A	EQUITY	228411104	25	9,029	SH	SOLE
CRYOLIFE INC.	EQUITY	228903100	40	5,877	SH	SOLE
CSG SYSTEMS INTERNATIONAL, INC	EQUITY	126349109	602	69,414	SH	SOLE
CSK AUTO CORP	EQUITY	125965103	94	10,277	SH	SOLE
CSS INDUSTRIES, INC.	EQUITY	125906107	39	1,213	SH	SOLE
CSX CORP.	EQUITY	126408103	9583	336,013	SH	SOLE
CT COMMUNICATION	EQUITY	126426402	58	6,055	SH	SOLE
CTS CORP.	EQUITY	126501105	66	10,743	SH	SOLE
CUBIC CORP.	EQUITY	229669106	91	5,556	SH	SOLE
CUBIST PHARMA INC	EQUITY	229678107	78	9,744	SH	SOLE
CULLEN/FROST BANKERS	EQUITY	229899109	23	741	SH	SOLE
CULP INC	EQUITY	230215105	10	2,201	SH	SOLE
CUMMINS INC.	EQUITY	231021106	450	18,300	SH	SOLE
CUMULUS MEDIA INC CL A	EQUITY	231082108	28436	1953000	SH	SOLE
CUMULUS MEDIA, INC.	EQUITY	231082108	70	4,800	SH	SOLE
CUNO, INC.	EQUITY	126583103	190	5,664	SH	SOLE
CURAGEN CORP	EQUITY	23126R101	63	15,434	SH	SOLE
CURATIVE HEALTH SVCS I	EQUITY	231264102	64	3,741	SH	SOLE
CURTISS-WRIGHT CORP.	EQUITY	231561101	229	3,781	SH	SOLE
CV THERAPEUTICS INC	EQUITY	126667104	2614	145,000	SH	DEFINED
CV THERAPEUTICS, INC.	EQUITY	126667104	176	9,771	SH	SOLE
CVB FINANCIAL CORP	EQUITY	126600105	227	11,710	SH	SOLE
CVS CORP.	EQUITY	126650100	5332	223,560	SH	SOLE
CYBERONICS	EQUITY	23251P102	168	7,834	SH	SOLE
CYMER, INC.	EQUITY	232572107	11	463	SH	SOLE
CYPRESS SEMICONDUCTOR CORP	EQUITY	232806109	2277	330,000	SH	DEFINED
CYPRESS SEMICONDUCTOR CORP.	EQUITY	232806109	1149	166,495	SH	SOLE
CYTEC INDUSTRIES, INC.	EQUITY	232820100	1838	65,989	SH	SOLE
CYTYC CORPORATION	EQUITY	232946103	2033	155,776	SH	SOLE
D & K HEALTHCARE RES I	EQUITY	232861104	48	4,671	SH	SOLE
D.R. HORTON INC	EQUITY	23331A109	3778	196,760	SH	SOLE
DAISYTEK INTERNATIONAL CORP.	EQUITY	234053106	12	6,375	SH	SOLE
DANA CORP	EQUITY	235811106	507	71,770	SH	SOLE
DANAHER CORP	EQUITY	235851102	4965	75,500	SH	DEFINED
DANAHER CORP DEL COM	EQUITY	235851102	31351	476750	SH	SOLE
DANAHER CORP.	EQUITY	235851102	4480	68,126	SH	SOLE
DARDEN RESTAURANTS, INC.	EQUITY	237194105	1349	75,602	SH	SOLE
DATASCOPE CORP.	EQUITY	238113104	117	4,330	SH	SOLE

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

DATASTREAM SYSTEMS	EQUITY	238124101	39	5,670	SH	SOLE
DAVE & BUSTERS INC	EQUITY	23833N104	36	3,998	SH	SOLE
DAVITA INC	EQUITY	23918K108	16	759	SH	SOLE
DDI CORP	EQUITY	233162106	3	17,309	SH	SOLE
DEAN FOODS CO	EQUITY	242370104	5270	122,813	SH	SOLE
DEB SHOPS, INC	EQUITY	242728103	28	1,523	SH	SOLE
DECODE GENETICS, INC	EQUITY	243586104	24	13,064	SH	SOLE
DEERE & CO	EQUITY	244199105	100	2,550	SH	DEFINED
DEERE & CO.	EQUITY	244199105	4022	102,440	SH	SOLE
DEL LABS INC	EQUITY	245091103	28	1,504	SH	SOLE
DEL MONTE	EQUITY	24522P103	495	66,301	SH	SOLE
DELIA'S CORP	EQUITY	24688Q101	4	11,666	SH	SOLE
DELL COMPUTER CORP	EQUITY	247025109	11668	427,225	SH	DEFINED
DELL COMPUTER CORP.	EQUITY	247025109	58291	2,134,403	SH	SOLE
DELPHI CORP	EQUITY	247126105	1692	247,790	SH	SOLE
DELPHI FINANCIAL GROUP, INC., CLASS A	EQUITY	247131105	187	4,772	SH	SOLE
DELTA & PINE LAND CO.	EQUITY	247357106	299	13,237	SH	SOLE
DELTA AIR LINES, INC.	EQUITY	247361108	563	63,313	SH	SOLE
DELTAGEN INC	EQUITY	24783R103	1	2,847	SH	SOLE
DELTIC TIMBER CORP.	EQUITY	247850100	86	3,607	SH	SOLE
DELUXE CORP.	EQUITY	248019101	1176	29,295	SH	SOLE
DENBURY RESOURCES INC	EQUITY	247916208	92	8,523	SH	SOLE
DENDRITE INTERNATIONAL, INC.	EQUITY	248239105	95	11,153	SH	SOLE
DENTSPLY INTERNATIONAL INC.	EQUITY	249030107	3770	108,372	SH	SOLE
DENTSPLY INTL INC NEW COM	EQUITY	249030107	9213	264814	SH	SOLE
DEPARTMENT 56 INC	EQUITY	249509100	39	4,017	SH	SOLE
DEVELOPERS DIVERS RLTY COM	EQUITY	251591103	15458	640100	SH	SOLE
DEVELOPERS DIVERSIFIED REALTY	EQUITY	251591103	25	1,054	SH	SOLE
DEVON ENERGY CORP.	EQUITY	25179M103	3335	69,158	SH	SOLE
DEVRY INC DEL COM	EQUITY	251893103	7436	398300	SH	SOLE
DEVRY, INC.	EQUITY	251893103	1753	93,875	SH	SOLE
DHB INDS INC	EQUITY	23321E103	13	5,999	SH	SOLE
DIAGNOSTIC PRODUCTS CORP.	EQUITY	252450101	11	294	SH	SOLE
DIAL CORP.	EQUITY	25247D101	2482	127,926	SH	SOLE
DIAMOND OFFSHORE DRILLING	EQUITY	25271C102	412	21,228	SH	SOLE
DIAMONDCLUSTER INT'L INC CL A	EQUITY	25278P106	10	7,322	SH	SOLE
DIEBOLD, INC.	EQUITY	253651103	3301	97,251	SH	SOLE
DIGENE CORP	EQUITY	253752109	71	4,276	SH	SOLE
DIGIMARC CORP	EQUITY	253807101	38	3,236	SH	SOLE
DIGITAL INSIGHT	EQUITY	25385P106	142	10,175	SH	SOLE
DIGITAL RIV INC	EQUITY	25388B104	132	9,655	SH	SOLE
DIGITAL RIV INC COM	EQUITY	25388B104	2561	187100	SH	SOLE
DIGITAS INC	EQUITY	25388K104	11	3,396	SH	SOLE
DILLARDS, INC. CLASS A	EQUITY	254067101	506	39,179	SH	SOLE
DIME COMMUNITY BANCSHARES	EQUITY	253922108	184	8,044	SH	SOLE
DIMON, INC.	EQUITY	254394109	85	14,853	SH	SOLE
DIONEX CORP.	EQUITY	254546104	208	6,296	SH	SOLE
DISCOVERY PARTNERS INT	EQUITY	254675101	17	6,097	SH	SOLE
DISNEY WALT CO	EQUITY	254687106	4750	279,100	SH	DEFINED
DISTRIBUCION Y SERVICIO ADR	EQUITY	254753106	337	40,400	SH	SOLE
DIVERSA CORP	EQUITY	255064107	81	8,678	SH	SOLE
DJ ORTHOPEDICS INC	EQUITY	23325G104	10	2,668	SH	SOLE
DOCUCORP INTL INC	EQUITY	255911109	9	2,873	SH	SOLE
DOCUMENTUM, INC.	EQUITY	256159104	187	14,255	SH	SOLE
DOLLAR GENERAL CORP.	EQUITY	256669102	2114	173,130	SH	SOLE
DOLLAR THRIFTY AUTOMOTIVE	EQUITY	256743105	147	8,801	SH	SOLE
DOLLAR TREE STORES INC.	EQUITY	256747106	3392	170,472	SH	SOLE
DOMINION HOMES INC	EQUITY	257386102	12	909	SH	SOLE

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

DOMINION RESOURCES, INC.	EQUITY	25746U109	19287	348,330	SH	SOLE
DONALDSON CO., INC.	EQUITY	257651109	2137	58,432	SH	SOLE
DORAL FINANCIAL CORP.	EQUITY	25811P100	28	798	SH	SOLE
DORCHESTER MINERALS LP	EQUITY	25820R105	60	4,200	SH	SOLE
DOUBLECLICK INC	EQUITY	258609304	332	42,745	SH	SOLE
DOVER CORP.	EQUITY	260003108	3674	151,694	SH	SOLE
DOVER DOWNS GAMING & ENTERTA	EQUITY	260095104	36	3,631	SH	SOLE
DOVER MOTORSPORTS INC	EQUITY	260174107	18	5,671	SH	SOLE
Dow Chemical	EQUITY	260543103	1104	40,000	SH	DEFINED
DOW CHEMICAL CO.	EQUITY	260543103	19460	704,800	SH	SOLE
DOW JONES & CO., INC.	EQUITY	260561105	2166	61,113	SH	SOLE
DOWNEY FINANCIAL CORP.	EQUITY	261018105	12	309	SH	SOLE
DPL, INC.	EQUITY	233293109	2121	170,240	SH	SOLE
DQE INC	EQUITY	23329J104	1995	163,634	SH	SOLE
DRESS BARN, INC.	EQUITY	261570105	108	8,048	SH	SOLE
DREW INDUSTRIES INC	EQUITY	26168L205	29	1,892	SH	SOLE
DREXLER TECHNOLOGY COR	EQUITY	261876106	45	3,071	SH	SOLE
DREYER'S GRAND ICE CREAM, INC.	EQUITY	261878102	3657	52,749	SH	SOLE
DRILL QUIP	EQUITY	262037104	32	2,314	SH	SOLE
DRS TECHNOLOGIES INC	EQUITY	23330X100	195	7,800	SH	SOLE
DRUGSTORE.COM	EQUITY	262241102	36	9,380	SH	SOLE
DSP GROUP, INC. COM	EQUITY	23332B106	177	9,742	SH	SOLE
DST SYSTEMS INC	EQUITY	233326107	4372	160,727	SH	SOLE
DTE ENERGY CO.	EQUITY	233331107	16195	419,022	SH	SOLE
DTE Energy Company	EQUITY	233331107	3865	100,000	SH	DEFINED
DU PONT E I DE NEMOURS + C	EQUITY	263534109	15302	393,770	SH	DEFINED
DUANE READE, INC.	EQUITY	263578106	163	12,817	SH	SOLE
DUCOMMUN INC DEL	EQUITY	264147109	26	2,516	SH	SOLE
DUKE ENERGY CORP.	EQUITY	264399106	5613	386,030	SH	SOLE
DUKE REALTY	EQUITY	264411505	53	1,953	SH	SOLE
DUKE REALTY CORP COM NEW	EQUITY	264411505	21770	806904	SH	SOLE
DUN & BRADSTREET CORP NEW WI	EQUITY	26483E100	3822	99,927	SH	SOLE
DUPONT PHOTOMASKS	EQUITY	26613X101	87	4,339	SH	SOLE
DURA AUTOMOTIVE SYSTEM	EQUITY	265903104	30	5,316	SH	SOLE
DURECT CORPORATION	EQUITY	266605104	12	8,895	SH	SOLE
DVI, INC.	EQUITY	233343102	39	4,530	SH	SOLE
DYCOM INDUSTRIES, INC.	EQUITY	267475101	836	80,935	SH	SOLE
DYNACQ INTERNATIONAL INC	EQUITY	267919306	26	1,948	SH	SOLE
DYNAMICS RESH CORP	EQUITY	268057106	32	2,443	SH	SOLE
DYNEGY INC.	EQUITY	26816Q101	425	162,985	SH	SOLE
E M C CORP MASS	EQUITY	268648102	50	6,860	SH	DEFINED
E*TRADE GROUP, INC.	EQUITY	269246104	2042	485,080	SH	SOLE
E.I. DU PONT DE NEMOURS AND CO	EQUITY	263534109	17828	458,770	SH	SOLE
E.PIHPANY, INC.	EQUITY	26881V100	90	22,589	SH	SOLE
EARTHLINK INC	EQUITY	270321102	516	89,703	SH	SOLE
EARTHSHELL CORP.	EQUITY	27032B100	12	25,278	SH	SOLE
EAST WEST BANCORP	EQUITY	27579R104	263	8,510	SH	SOLE
EASTMAN CHEMICAL CO.	EQUITY	277432100	3326	114,738	SH	SOLE
EASTMAN KODAK CO	EQUITY	277461109	5837	197,193	SH	DEFINED
EASTMAN KODAK CO.	EQUITY	277461109	3824	129,191	SH	SOLE
EATON CORP	EQUITY	278058102	3749	53,600	SH	DEFINED
EATON CORP.	EQUITY	278058102	2182	31,196	SH	SOLE
EATON VANCE CORP.	EQUITY	278265103	2483	92,896	SH	SOLE
EBAY INC COM	EQUITY	278642103	1877	22000	SH	SOLE
EBAY, INC.	EQUITY	278642103	15469	181,330	SH	SOLE
ECHELON	EQUITY	27874N105	95	9,012	SH	SOLE
ECHOSTAR COMMUNICATIONS CO	EQUITY	278762109	10459	362,150	SH	DEFINED
ECHOSTAR COMMUNICATIONS CORP. CLASS A	EQUITY	278762109	300	10,400	SH	SOLE

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

ECLIPSYS CORP.	EQUITY	278856109	99	12,458	SH	SOLE
ECOLAB INC	EQUITY	278865100	9042	183,300	SH	DEFINED
ECOLAB, INC.	EQUITY	278865100	2834	57,456	SH	SOLE
EDISON INTERNATIONAL INC	EQUITY	281020107	1975	144,284	SH	SOLE
EDO CORP	EQUITY	281347104	100	5,512	SH	SOLE
EDUCATION MANAGEMENT CORP.	EQUITY	28139T101	2575	64,752	SH	SOLE
EDWARDS J D + CO	EQUITY	281667105	5691	516,420	SH	DEFINED
EDWARDS LIFESCIENCES CP	EQUITY	28176E108	2212	80,729	SH	SOLE
EFUNDS CORP	EQUITY	28224R101	115	16,796	SH	SOLE
EGL INC.	EQUITY	268484102	1115	75,035	SH	SOLE
EL PASO CORP	EQUITY	28336L109	1821	300,910	SH	SOLE
EL PASO CORP	EQUITY	28336L109	474	78,300	SH	DEFINED
EL PASO ELECTRIC CO.	EQUITY	283677854	182	16,877	SH	SOLE
El Paso Energy Partners	EQUITY	28368B102	2017	65,000	SH	DEFINED
ELBIT SYSTEMS LTD	EQUITY	M3760D101	757	45,500	SH	SOLE
ELECTRO RENT CORP.	EQUITY	285218103	48	5,092	SH	SOLE
ELECTRO SCIENTIFIC INDUSTRIES,	EQUITY	285229100	124	9,910	SH	SOLE
ELECTROGLAS, INC.	EQUITY	285324109	7	7,627	SH	SOLE
ELECTRONIC ARTS	EQUITY	285512109	4165	71,019	SH	SOLE
ELECTRONIC ARTS INC COM	EQUITY	285512109	11927	203400	SH	SOLE
ELECTRONIC DATA SYS CORP N	EQUITY	285661104	6668	378,857	SH	DEFINED
ELECTRONIC DATA SYSTEMS CORP.	EQUITY	285661104	3837	218,000	SH	SOLE
ELECTRONICS BOUTIQUE HLDGS. CO	EQUITY	286045109	62	3,669	SH	SOLE
ELECTRONICS FOR IMAGING, INC.	EQUITY	286082102	346	19,542	SH	SOLE
ELI LILLY & CO	EQUITY	532457108	73	1,250	SH	DEFINED
ELI LILLY AND CO.	EQUITY	532457108	27818	486,756	SH	SOLE
ELIZABETH ARDEN INC	EQUITY	28660G106	47	4,727	SH	SOLE
ELKCORP	EQUITY	287456107	133	6,984	SH	SOLE
EMBARCADERO TECHNOLOGIES INC	EQUITY	290787100	19	2,928	SH	SOLE
EMBEX INC	EQUITY	290817105	21	2,623	SH	SOLE
EMC CORP.	EQUITY	268648102	6811	942,110	SH	SOLE
EMC INS GROUP INC	EQUITY	268664109	16	848	SH	SOLE
EMCOR GROUP INC	EQUITY	29084Q100	20147	417564	SH	SOLE
EMCOR GROUP, INC.	EQUITY	29084Q100	261	5,400	SH	SOLE
EMCORE CORPORATION	EQUITY	290846104	14	8,688	SH	SOLE
Emerson Elec Co	EQUITY	291011104	2268	50,000	SH	DEFINED
EMERSON ELEC CO	EQUITY	291011104	6299	138,903	SH	DEFINED
EMERSON ELECTRIC CO.	EQUITY	291011104	8187	180,540	SH	SOLE
EMMIS COMMUNICATIONS CORP. CLASS A	EQUITY	291525103	1213	71,834	SH	SOLE
EMPIRE DISTRICT ELECTRIC CO.	EQUITY	291641108	141	8,029	SH	SOLE
EMPRESA NACIONAL DE ELEC ADR	EQUITY	29244T101	385	54,810	SH	SOLE
EMS TECHNOLOGIES INC	EQUITY	26873N108	53	3,825	SH	SOLE
EMULEX CORP	EQUITY	292475209	22	1,126	SH	SOLE
ENCORE ACQUISITION CO	EQUITY	29255W100	59	3,199	SH	SOLE
ENCORE ACQUISITION CO	EQUITY	29255W100	10938	592860	SH	SOLE
ENCORE WIRE CORP	EQUITY	292562105	41	4,832	SH	SOLE
ENDO PHARMACEUTICALS	EQUITY	29264F205	102	7,584	SH	SOLE
ENDOCARDIAL SOLUTIONS	EQUITY	292962107	14	5,006	SH	SOLE
ENERGEN CORP.	EQUITY	29265N108	398	12,401	SH	SOLE
ENERGIZER HOLDINGS INC	EQUITY	29266R108	3003	117,826	SH	SOLE
ENERGY CONVERSION DEVICES, INC	EQUITY	292659109	46	5,437	SH	SOLE
ENERGY EAST CORP	EQUITY	29266M109	7033	395,100	SH	SOLE
ENERGY PARTNERS LTD	EQUITY	29270U105	71	6,914	SH	SOLE
ENERGYSOUTH INC	EQUITY	292970100	40	1,524	SH	SOLE
Enersis S.A.-ADR	EQUITY	29274F1049	332	13,500	SH	SOLE
ENGELHARD CORP.	EQUITY	292845104	2105	98,285	SH	SOLE
ENGINEERED SUPPORT SYS COM	EQUITY	292866100	13603	347450	SH	SOLE
ENGINEERED SUPPORT SYSTEMS	EQUITY	292866100	181	4,628	SH	SOLE

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

ENNIS BUSINESS FORMS I	EQUITY	293389102	66	5,865	SH	SOLE
ENSCO INTERNATIONAL, INC.	EQUITY	26874Q100	5116	200,544	SH	SOLE
ENSCO INTL INC	EQUITY	26874Q100	9221	361,450	SH	DEFINED
ENSCO INTL INC COM	EQUITY	26874Q100	19394	760232	SH	SOLE
ENTEGRIS INC	EQUITY	29362U104	165	16,531	SH	SOLE
ENTERASYS NETWORKS INC	EQUITY	293637104	108	58,214	SH	SOLE
ENTERCOM COMM CORP CL A	EQUITY	293639100	37909	863338	SH	SOLE
ENTERCOM COMMUNICATIONS CORP.	EQUITY	293639100	2937	66,879	SH	SOLE
ENERGY ARKANSAS INC	EQUITY	29364G103	4735	98,335	SH	SOLE
ENTERTAINMENT PROPERTIES TRUST	EQUITY	29380T105	534	20,165	SH	SOLE
ENTRAVISION COMMUNIC	EQUITY	29382R107	3	629	SH	SOLE
ENTRUST TECHNOLOGIES INC.	EQUITY	293848107	43	17,272	SH	SOLE
ENZO BIOCHEM, INC.	EQUITY	294100102	109	8,316	SH	SOLE
ENZON PHARMACEUTICALS INC	EQUITY	293904108	176	15,488	SH	SOLE
EOG RESOURCES INC	EQUITY	26875P101	2024	51,159	SH	SOLE
EOG RESOURCES INC	EQUITY	26875P101	3204	81,000	SH	DEFINED
EON LABS INC	EQUITY	29412E100	96	3,580	SH	SOLE
EON LABS INC COM	EQUITY	29412E100	6363	238300	SH	SOLE
EPIQ SYSTEMS INC	EQUITY	26882D109	69	3,599	SH	SOLE
EPIX MEDICAL INC	EQUITY	26881Q101	36	4,542	SH	SOLE
EQUIFAX, INC.	EQUITY	294429105	1257	62,902	SH	SOLE
EQUITABLE RESOURCES, INC.	EQUITY	294549100	3110	82,917	SH	SOLE
EQUITY INNS, INC.	EQUITY	294703103	85	14,589	SH	SOLE
EQUITY OFFICE PPTYS TR COM	EQUITY	294741103	27131	1066048	SH	SOLE
EQUITY OFFICE PROPERTIES TRUST	EQUITY	294741103	10130	398,040	SH	SOLE
EQUITY ONE INC	EQUITY	294752100	34	2,240	SH	SOLE
EQUITY RESIDENT PPTYS SH BEN I	EQUITY	29476L107	18948	787200	SH	SOLE
EQUITY RESIDENTIAL	EQUITY	29476L107	2888	119,973	SH	SOLE
ERESEARCHTECHNOLOGY IN	EQUITY	29481V108	79	2,926	SH	SOLE
ERICSSON 9LM0 TEL-SP ADR	EQUITY	294821608	34	5,390	SH	SOLE
ERIE INDEMNITY COMPA	EQUITY	29530P102	13	371	SH	SOLE
ESCALADE INC	EQUITY	296056104	18	1,303	SH	SOLE
ESCO ELECTRONICS CORP	EQUITY	296315104	142	4,341	SH	SOLE
ESPEED INC	EQUITY	296643109	94	8,110	SH	SOLE
ESPERION THERAPEUTICS INC (USD)	EQUITY	29664R106	105	10,539	SH	SOLE
ESS TECHNOLOGY, INC.	EQUITY	269151106	65	10,924	SH	SOLE
ESSEX PPTY TR INC COM	EQUITY	297178105	5518	105600	SH	SOLE
ESSEX PROPERTY TRUST, INC.	EQUITY	297178105	274	5,235	SH	SOLE
ESTEE LAUDER COMPANIES-CL A	EQUITY	518439104	44	1,448	SH	SOLE
ESTERLINE TECHNOLOGIES CORP.	EQUITY	297425100	126	7,479	SH	SOLE
ETHAN ALLEN INTERIOR	EQUITY	297602104	13	438	SH	SOLE
EUNIVERSE INC	EQUITY	298412107	23	4,538	SH	SOLE
EURONET WORLDWIDE INC	EQUITY	298736109	41	5,179	SH	SOLE
EVEREST RE GROUP, LTD	EQUITY	G3223R108	3873	67,700	SH	SOLE
EVERGREEN RES INC COM NO PAR	EQUITY	299900308	37775	833708	SH	SOLE
EVERGREEN RESOURCES, INC.	EQUITY	299900308	309	6,828	SH	SOLE
EVOLVE SOFTWARE INC	EQUITY	30049P708	40	30,989	SH	SOLE
EXACT SCIENCES CORP (USD)	EQUITY	30063P105	43	4,149	SH	SOLE
EXAR CORP.	EQUITY	300645108	179	14,076	SH	SOLE
EXCEL TECHNOLOGY	EQUITY	30067T103	65	3,187	SH	SOLE
EXELIXIS, INC.	EQUITY	30161Q104	108	16,251	SH	SOLE
EXPEDIA INC -CL A	EQUITY	302125109	14	272	SH	SOLE
EXPEDIA INC COM	EQUITY	302125109	2800	54200	SH	SOLE
EXPEDITORS INTERNATIONAL OF WA	EQUITY	302130109	5178	144,030	SH	SOLE
EXPLORATION CO	EQUITY	302133202	17	5,654	SH	SOLE
EXPRESS SCRIPTS INC	EQUITY	302182100	12426	223100	SH	SOLE
EXPRESS SCRIPTS, INC.	EQUITY	302182100	7060	126,750	SH	SOLE
EXPRESSJET HOLDINGS IN	EQUITY	30218U108	89	10,819	SH	SOLE

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

EXTENDED STAY AMERICA INC	EQUITY	30224P101	1274	126,135	SH	SOLE
EXTREME NETWORK INC	EQUITY	30226D106	161	37,115	SH	SOLE
EXULT INC	EQUITY	302284104	125	17,046	SH	SOLE
EXXON MOBIL CORP	EQUITY	30231G102	21656	619,554	SH	DEFINED
EXXON MOBIL CORP.	EQUITY	30231G102	145814	4,172,088	SH	SOLE
F A O INC	EQUITY	30240S105	1	6,539	SH	SOLE
F N B CORP VA	EQUITY	302930102	59	2,111	SH	SOLE
F&M BANCORP/FREDERICK	EQUITY	302367107	171	3,889	SH	SOLE
F5 NETWORKS INC	EQUITY	315616102	101	7,989	SH	SOLE
FACTORY 2-U STORES, INC.	EQUITY	303072102	19	4,711	SH	SOLE
FACTSET RESEARCH SYSTEMS, INC.	EQUITY	303075105	244	7,507	SH	SOLE
FAIR ISSAC CORP	EQUITY	303250104	9489	86,535	SH	SOLE
FAIRCHILD SEMICONDUCTOR CORP.	EQUITY	303726103	1645	157,257	SH	SOLE
FAIRMONT HOTELS RESORT (F)	EQUITY	305204109	5098	226600	SH	SOLE
FALCONSTOR SOFTWARE INC	EQUITY	306137100	47	12,270	SH	SOLE
FAMILY DOLLAR STORES, INC.	EQUITY	307000109	2339	75,755	SH	SOLE
FARGO ELECTRONICS INC COM	EQUITY	30744P102	2002	196100	SH	SOLE
FARMER BROS. CO.	EQUITY	307675108	97	317	SH	SOLE
FARMERS CAPITAL BANK CORP	EQUITY	309562106	72	2,244	SH	SOLE
FASTENAL CO.	EQUITY	311900104	2955	104,807	SH	SOLE
FBL FINANCIAL GROUP, INC., CLASS A	EQUITY	30239F106	82	4,152	SH	SOLE
FEDERAL AGRIC MTG CORP	EQUITY	313148306	63	2,894	SH	SOLE
FEDERAL HOME LN MTG CORP	EQUITY	313400301	7062	133,000	SH	DEFINED
FEDERAL NATIONAL MORTGAGE ASSO	EQUITY	313586109	54195	829,310	SH	SOLE
FEDERAL REALTY INVESTMENT TR.	EQUITY	313747206	422	13,884	SH	SOLE
FEDERAL SIGNAL CORP.	EQUITY	313855108	1146	80,697	SH	SOLE
FEDERATED DEPT STORES, INC.	EQUITY	31410H101	2396	85,510	SH	SOLE
FEDERATED INVESTORS	EQUITY	314211103	28	1,117	SH	SOLE
FEDEX CORP	EQUITY	31428X106	8591	156,000	SH	DEFINED
FEDEX CORPORATION	EQUITY	31428X106	7040	127,830	SH	SOLE
FEI COMPANY	EQUITY	30241L109	139	8,689	SH	SOLE
FELCOR LODGING TRUST, INC.	EQUITY	31430F101	111	17,756	SH	SOLE
FERRO CORP.	EQUITY	315405100	1399	65,476	SH	SOLE
FIDELITY BANKSHARES INC	EQUITY	31604Q107	104	5,691	SH	SOLE
FIDELITY NATIONAL FINANCIAL	EQUITY	316326107	4391	128,593	SH	SOLE
FIDELITY NATL INFO SOLUTIONS	EQUITY	31620P109	93	5,226	SH	SOLE
FIFTH THIRD BANCORP	EQUITY	316773100	12417	247,190	SH	SOLE
FILENET CORP.	EQUITY	316869106	126	11,996	SH	SOLE
FINANCIAL FEDERAL CORP.	EQUITY	317492106	87	4,562	SH	SOLE
FINANCIAL INDS CORP	EQUITY	317574101	41	2,850	SH	SOLE
FINCANCIAL INSTITUTIONS INC	EQUITY	317585404	56	2,826	SH	SOLE
FINISAR CORPORATION	EQUITY	31787A101	37	47,948	SH	SOLE
FINISH LINE, INC.	EQUITY	317923100	102	6,768	SH	SOLE
FINLAY ENTERPRISES INC.	EQUITY	317884203	24	1,929	SH	SOLE
FIRST AMERICAN CAP TRUST CLASS A	EQUITY	318522307	2370	97,144	SH	SOLE
FIRST BANCORP NORTH CAROLINA	EQUITY	318910106	66	2,638	SH	SOLE
FIRST BANCORP/PUERTO RICO	EQUITY	318672102	324	12,003	SH	SOLE
FIRST BUSEY CORP	EQUITY	319383105	77	3,290	SH	SOLE
FIRST CHARTER CORP.	EQUITY	319439105	192	11,103	SH	SOLE
FIRST CITIZENS BANCSHARES, INC CLASS	EQUITY	31946M103	207	2,203	SH	SOLE
FIRST CMNTY BANCORP CA	EQUITY	31983B101	103	3,554	SH	SOLE
FIRST COMMONWEALTH FINANCIAL	EQUITY	319829107	247	21,160	SH	SOLE
FIRST COMMUNITY BANCSHARES INC	EQUITY	31983A103	106	3,213	SH	SOLE
FIRST CONSULTING GROUP, INC.	EQUITY	31986R103	42	6,537	SH	SOLE
FIRST DATA CORP	EQUITY	319963104	585	15,800	SH	DEFINED
FIRST DATA CORP.	EQUITY	319963104	15816	427,340	SH	SOLE
FIRST DEFIANCE FINL CO	EQUITY	32006W106	36	1,927	SH	SOLE
FIRST ESSEX BANCORP INC	EQUITY	320103104	75	2,430	SH	SOLE

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

FIRST FEDERAL CAPITAL CORP.	EQUITY	319960100	126	6,194 SH	SOLE
FIRST FINANCIAL BANCORP	EQUITY	320209109	206	12,990 SH	SOLE
FIRST FINANCIAL BANKSHARES	EQUITY	32020R109	159	4,486 SH	SOLE
FIRST FINANCIAL CORP.	EQUITY	320218100	118	2,493 SH	SOLE
FIRST FINANCIAL HOLDINGS, INC.	EQUITY	320239106	121	4,890 SH	SOLE
FIRST HEALTH GROUP CORP.	EQUITY	320960107	3581	140,760 SH	SOLE
FIRST HORIZON PHARMACEUTICAL	EQUITY	32051K106	20	8,033 SH	SOLE
FIRST INDIANA CORP.	EQUITY	32054R108	67	4,225 SH	SOLE
FIRST INDUSTRIAL REALITY TRUST	EQUITY	32054K103	746	26,350 SH	SOLE
FIRST INDUSTRIAL RLTY COM	EQUITY	32054K103	4877	172200 SH	SOLE
FIRST MERCHANTS CORP.	EQUITY	320817109	120	5,271 SH	SOLE
FIRST MIDWEST BANCORP, INC.	EQUITY	320867104	18	701 SH	SOLE
FIRST NATL CORP ORANGE	EQUITY	320942105	70	2,777 SH	SOLE
FIRST NIAGARA FINANCIAL GRP	EQUITY	33582V108	102	8,700 SH	SOLE
FIRST OAK BROOK BANCSH	EQUITY	335847208	48	1,564 SH	SOLE
FIRST OF LONG ISLAND CORP	EQUITY	320734106	43	1,258 SH	SOLE
FIRST PLACE FINANCIAL CORP	EQUITY	33610T109	71	4,647 SH	SOLE
FIRST REPUBLIC BANK	EQUITY	336158100	81	3,746 SH	SOLE
FIRST SENTINEL BANCORP INC	EQUITY	33640T103	124	8,930 SH	SOLE
FIRST SOUTH BANCORP IN	EQUITY	33646W100	33	1,020 SH	SOLE
FIRST ST BANCORPORATIO	EQUITY	336453105	45	2,127 SH	SOLE
FIRST TENNESSEE NATIONAL CORP.	EQUITY	337162101	2207	55,574 SH	SOLE
FIRST VIRGINIA BANKS, INC.	EQUITY	337477103	3784	96,448 SH	SOLE
FIRSTENERGY CORP.	EQUITY	337932107	4143	131,539 SH	SOLE
FIRSTFED AMER BANCORP	EQUITY	337929103	74	2,643 SH	SOLE
FIRSTFED FINANCIAL CORP.	EQUITY	337907109	188	6,220 SH	SOLE
FIRSTMERIT CORP.	EQUITY	337915102	2097	113,740 SH	SOLE
FISERV INC COM	EQUITY	337738108	13439	426910 SH	SOLE
FISERV, INC.	EQUITY	337738108	4219	134,033 SH	SOLE
FISHER COMMUNICATIONS INC	EQUITY	337756209	80	1,794 SH	SOLE
FISHER SCIENTIFIC INT'L., INC.	EQUITY	338032204	379	13,538 SH	SOLE
FLAGSTAR BANCORP, INC.	EQUITY	337930101	129	4,901 SH	SOLE
FLEETBOSTON FINANCIAL CORP.	EQUITY	339030108	33938	1,421,170 SH	SOLE
FLEETBOSTON FINL CORP	EQUITY	339030108	6753	282,800 SH	DEFINED
FLEETWOOD ENTERPRISES, INC.	EQUITY	339099103	51	12,610 SH	SOLE
FLEMING COMPANIES, INC	EQUITY	339130106	8	16,680 SH	SOLE
FLIR SYS INC	EQUITY	302445101	14716	310400 SH	SOLE
FLIR SYSTEMS INC (USD)	EQUITY	302445101	258	5,433 SH	SOLE
FLORIDA EAST COAST INDUSTRIES	EQUITY	340632108	201	8,208 SH	SOLE
FLORIDA ROCK INDUSTRIES, INC.	EQUITY	341140101	240	7,100 SH	SOLE
FLOW INTERNATIONAL CORP	EQUITY	343468104	10	4,783 SH	SOLE
FLOWERS FOODS INC	EQUITY	343498101	218	7,964 SH	SOLE
FLOWERVE CORP.	EQUITY	34354P105	865	74,252 SH	SOLE
FLUOR CORP	EQUITY	343412102	1233	36,618 SH	SOLE
FLUSHING FINANCIAL CORP	EQUITY	343873105	63	3,623 SH	SOLE
FMC CORP.	EQUITY	302491303	901	57,480 SH	SOLE
FMC TECHNOLOGIES INC	EQUITY	30249U101	1686	87,836 SH	SOLE
FMC TECHNOLOGIES INC COM	EQUITY	30249U101	33614	1750738 SH	SOLE
FNB CORP.	EQUITY	302520101	18	633 SH	SOLE
FOAMEX INTERNATIONAL, INC.	EQUITY	344123104	9	7,772 SH	SOLE
FOMENTO ECONOMICO MEX-SP ADR	EQUITY	344419106	1957	58,820 SH	SOLE
FOOT LOCKER INC	EQUITY	344849104	21	1,992 SH	SOLE
FOOTSTAR, INC.	EQUITY	344912100	61	7,255 SH	SOLE
FORD MOTOR CO.	EQUITY	345370860	5924	787,730 SH	SOLE

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

GENENTECH INC COM NEW	EQUITY	368710406	980	28000	SH	SOLE
GENENTECH, INC.	EQUITY	368710406	893	25,520	SH	SOLE
GENERAL BINDING CORP	EQUITY	369154109	17	2,170	SH	SOLE
GENERAL CABLE CORP.	EQUITY	369300108	44	11,927	SH	SOLE
GENERAL COMMUNICATION CL A	EQUITY	369385109	2333	390100	SH	SOLE
General Dynamics	EQUITY	369550108	1377	25,000	SH	DEFINED
GENERAL DYNAMICS CORP.	EQUITY	369550108	7494	136,090	SH	SOLE
General Elec Co	EQUITY	369604103	2168	85,000	SH	DEFINED
GENERAL ELEC CO	EQUITY	369604103	29952	1,174,561	SH	DEFINED
GENERAL ELECTRIC CO.	EQUITY	369604103	185134	7,260,151	SH	SOLE
GENERAL GROWTH PPTYS	EQUITY	370021107	1672	31000	SH	SOLE
GENERAL GROWTH PPTYS COM	EQUITY	370021107	19551	362400	SH	SOLE
GENERAL GROWTH PROPE	EQUITY	370021107	49	909	SH	SOLE
GENERAL MILLS, INC.	EQUITY	370334104	9684	212,610	SH	SOLE
GENERAL MOTORS CORP.	EQUITY	370442105	8068	239,990	SH	SOLE
GENERAL MTRS CO	EQUITY	370442105	11843	352,272	SH	DEFINED
GENESCO, INC.	EQUITY	371532102	103	7,240	SH	SOLE
GENESE & WYO INC	EQUITY	371559105	65	4,224	SH	SOLE
GENESIS HEALTH VENTURES INC	EQUITY	37183F107	1197	80,566	SH	SOLE
GENESIS MICROCHIP INC	EQUITY	37184C103	137	11,006	SH	SOLE
GENETECH INC	EQUITY	368710406	1079	30,820	SH	DEFINED
GENTA INC	EQUITY	37245M207	110	15,381	SH	SOLE
GENTA INC	EQUITY	37245M207	1427	200,000	SH	DEFINED
GENTEX CORP.	EQUITY	371901109	2693	105,832	SH	SOLE
GENTIVA HEALTH SERVICES	EQUITY	37247A102	69	8,184	SH	SOLE
GENUINE PARTS CO	EQUITY	372460105	6945	227,643	SH	DEFINED
GENUINE PARTS CO.	EQUITY	372460105	2361	77,381	SH	SOLE
GENZYME-MOLECULAR ONCOLOGY-	EQUITY	372917104	15138	415,300	SH	SOLE
GENZYME-MOLECULAR ONCOLOGY- BIOSURGER	EQUITY	372917708	16	13,526	SH	SOLE
GEORGIA GULF CORP.	EQUITY	373200203	199	9,905	SH	SOLE
GEORGIA-PACIFIC CORP.	EQUITY	373298108	1584	113,991	SH	SOLE
GERMAN AMERICAN BANCORP	EQUITY	373865104	31	1,783	SH	SOLE
GERON CORP	EQUITY	374163103	47	8,907	SH	SOLE
GETTY IMAGES, INC.	EQUITY	374276103	11	406	SH	SOLE
GETTY REALTY CORP.	EQUITY	374297109	105	5,606	SH	SOLE
GIBALTAR STEEL CORP.	EQUITY	37476F103	57	3,075	SH	SOLE
GILEAD SCIENCES INC COM	EQUITY	375558103	3901	92900	SH	SOLE
GILEAD SCIENCES, INC.	EQUITY	375558103	11429	272,179	SH	SOLE
GILLETTE CO	EQUITY	375766102	11125	359,575	SH	DEFINED
GILLETTE CO.	EQUITY	375766102	43031	1,390,780	SH	SOLE
GLACIER BANCORP, INC.	EQUITY	37637Q105	153	5,713	SH	SOLE
GLADSTONE CAPITAL CORP	EQUITY	376535100	52	3,224	SH	SOLE
GLATFELTER, P.H. CO.	EQUITY	377316104	658	61,680	SH	SOLE
GLAXO PLC	EQUITY	37733W105	109	3,075	SH	DEFINED
GLENBOROUGH REALITY TRUST, INC	EQUITY	37803P105	87	5,654	SH	SOLE
GLIMCHER REALITY TRUST	EQUITY	379302102	1318	68,658	SH	SOLE
GLIMCHER RLTY TR SH BEN INT	EQUITY	379302102	6697	348800	SH	SOLE
GLOBAL IMAGING SYSTEMS, INC.	EQUITY	37934A100	54	2,922	SH	SOLE
GLOBAL INDUSTRIES LT	EQUITY	379336100	112	24,003	SH	SOLE
GLOBAL PAYMENTS INC.	EQUITY	37940X102	15	502	SH	SOLE
GLOBAL POWER EQUIPME	EQUITY	37941P108	41	8,037	SH	SOLE
GLOBAL SANTAFE CORPORATION	EQUITY	G3930E101	8637	418,265	SH	DEFINED
GLOBESPAN VIRATA INC	EQUITY	37957V106	179	39,866	SH	SOLE
GOLD BANK CORP., INC.	EQUITY	379907108	98	12,155	SH	SOLE
GOLDEN TELECOM INC	EQUITY	38122G107	113	7,571	SH	SOLE
GOLDEN WEST FINANCIAL CORP.	EQUITY	381317106	4724	65,680	SH	SOLE
GOLDMAN SACHS GROUP INC	EQUITY	38141G104	65774	966,135	SH	SOLE
GOODRICH CORP.	EQUITY	382388106	730	51,907	SH	SOLE

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

GOODYEAR TIRE & RUBBER CO.	EQUITY	382550101	400	77,280	SH	SOLE
GOODYS FAMILY CLOTHING	EQUITY	382588101	23	5,701	SH	SOLE
GORMAN RUPP CO COM	EQUITY	383082104	53	2,680	SH	SOLE
GRACE, W.R. & CO.	EQUITY	38388F108	73	49,117	SH	SOLE
GRACO INC COM	EQUITY	384109104	27570	981150	SH	SOLE
GRACO, INC.	EQUITY	384109104	18	641	SH	SOLE
GRAFTECH INTERNATIONAL LTD	EQUITY	384313102	58	20,472	SH	SOLE
GRANITE CONSTRUCTION, INC.	EQUITY	387328107	1043	66,460	SH	SOLE
GRANT PRIDECO INC	EQUITY	38821G101	1956	162,206	SH	SOLE
GRANT PRIDECO INC	EQUITY	38821G101	160	13,275	SH	DEFINED
GRANT PRIDECO INC COM	EQUITY	38821G101	29562	2451228	SH	SOLE
GRAPHIC PACKAGING INTL	EQUITY	388690109	45	8,162	SH	SOLE
GRAY TELEVISION INC	EQUITY	389375205	34	3,235	SH	SOLE
GREAT AMERICAN FINANCIAL RES	EQUITY	389915109	40	2,662	SH	SOLE
GREAT ATLANTIC & PACIFIC TEA	EQUITY	390064103	26	6,021	SH	SOLE
GREAT LAKES CHEM CORP.	EQUITY	390568103	777	35,021	SH	SOLE
GREAT LAKES REIT, INC.	EQUITY	390752103	68	4,772	SH	SOLE
GREAT PLAINS ENERGY INC	EQUITY	391164100	2222	93,096	SH	SOLE
GREAT SOUTHERN BANCORP, INC.	EQUITY	390905107	77	2,072	SH	SOLE
GREATER BAY BANCORP	EQUITY	391648102	992	69,153	SH	SOLE
GREEN MOUNTAIN COFFEE ROASTE	EQUITY	393122106	21	1,139	SH	SOLE
GREENPOINT FINANCIAL CORP.	EQUITY	395384100	5876	131,142	SH	SOLE
GREIF INC CL A	EQUITY	397624107	84	4,698	SH	SOLE
GREY GLOBAL GROUP INC	EQUITY	39787M108	167	271	SH	SOLE
GREY WOLF, INC.	EQUITY	397888108	237	60,270	SH	SOLE
GRIFFON CORP.	EQUITY	398433102	123	9,536	SH	SOLE
GROUP 1 AUTOMOTIVE, INC.	EQUITY	398905109	144	6,749	SH	SOLE
GRUPO TELEVISIA SA - SPONS ADR	EQUITY	40049J206	1446	57,500	SH	SOLE
GSI COMMERCE INC	EQUITY	36238G102	11	6,727	SH	SOLE
GTECH HOLDINGS CORP.	EQUITY	400518106	2482	75,998	SH	SOLE
GUESS? INC	EQUITY	401617105	10	2,736	SH	SOLE
GUIDANT CORP.	EQUITY	401698105	9581	264,660	SH	SOLE
GUILFORD PHARMACEUTICALS INC	EQUITY	401829106	32	8,710	SH	SOLE
GUITAR CENTER INC	EQUITY	402040109	8117	398466	SH	SOLE
GUITAR CENTER, INC.	EQUITY	402040109	101	4,953	SH	SOLE
GULF ISLAND FABRICATION, INC.	EQUITY	402307102	45	2,538	SH	SOLE
GULFMARK OFFSHORE, INC.	EQUITY	402629109	66	4,883	SH	SOLE
GYMBOREE CORP	EQUITY	403777105	3664	243,600	SH	DEFINED
GYMBOREE CORP.	EQUITY	403777105	130	8,619	SH	SOLE
H J HEINZ CO.	EQUITY	423074103	4391	150,380	SH	SOLE
H.B. FULLER CO.	EQUITY	359694106	236	10,206	SH	SOLE
HAEMONETICS CORP.	EQUITY	405024100	142	6,477	SH	SOLE
HAIN CELESTIAL GROUP INC	EQUITY	405217100	128	8,469	SH	SOLE
HALL KINOIN & ASSOCIATES INC.	EQUITY	406069104	5	3,669	SH	SOLE
HALLIBURTON CO.	EQUITY	406216101	4011	193,496	SH	SOLE
HALLIBURTON COMPANY	EQUITY	406216101	84	4,035	SH	DEFINED
HANCOCK FABRICS, INC.	EQUITY	409900107	85	6,104	SH	SOLE
HANCOCK HOLDING CO.	EQUITY	410120109	208	4,833	SH	SOLE
HANDLEMAN CO.	EQUITY	410252100	131	8,944	SH	SOLE
HANDSPRING INC	EQUITY	410293104	10	15,488	SH	SOLE
HANGER ORTHOPEDIC GROUP	EQUITY	41043F208	80	6,966	SH	SOLE
HANMI FINL CORP	EQUITY	410495105	54	3,184	SH	SOLE
HANOVER COMPRESSOR COMPANY	EQUITY	410768105	689	106,002	SH	SOLE
HARBOR FLORIDA BANCSHARES	EQUITY	411901101	179	7,682	SH	SOLE
HARLAND, JOHN H. CO.	EQUITY	412693103	256	10,520	SH	SOLE
HARLEY DAVIDSON INC	EQUITY	412822108	7374	185,700	SH	DEFINED
HARLEY-DAVIDSON FUNDING	EQUITY	412822108	5142	129,500	SH	SOLE
HARLEYSVILLE GROUP, INC.	EQUITY	412824104	266	10,670	SH	SOLE

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

HARLEYSVILLE NATIONAL CORP.	EQUITY	412850109	168	6,897	SH	SOLE
HARMAN INT'L INDUSTRIES, INC.	EQUITY	413086109	21	351	SH	SOLE
HARMONIC INC.	EQUITY	413160102	71	21,462	SH	SOLE
HARMONY GOLD MNG-SPON ADR	EQUITY	413216300	1150	94,020	SH	SOLE
HARRAH'S ENTERTAINMENT, INC.	EQUITY	413619107	1764	49,412	SH	SOLE
HARRIS CORP.	EQUITY	413875105	2476	89,158	SH	SOLE
HARRIS INTERACTIVE INC	EQUITY	414549105	73	13,337	SH	SOLE
HARRIS INTERACTIVE INC COM	EQUITY	414549105	1693	309000	SH	SOLE
HARSCO CORP.	EQUITY	415864107	1661	54,480	SH	SOLE
HARTE-HANKS COMMUNICATIONS	EQUITY	416196103	2331	122,048	SH	SOLE
HARTFORD FINANCIAL SVCS GROUP	EQUITY	416515104	5190	147,080	SH	SOLE
HARVARD BIOSCIENCE INC	EQUITY	416906105	27	7,067	SH	SOLE
HARVEST NATURAL RESOUR	EQUITY	41754V103	61	12,503	SH	SOLE
HASBRO, INC.	EQUITY	418056107	1059	76,234	SH	SOLE
HAVERTY FURNITURE COMPANIES	EQUITY	419596101	59	5,496	SH	SOLE
HAWAIIAN ELECTRIC INDUSTRIES,	EQUITY	419870100	10278	252,161	SH	SOLE
HAWTHORNE FINL CORP	EQUITY	420542102	80	2,709	SH	SOLE
HCA INC	EQUITY	404119109	11134	269,200	SH	DEFINED
HCA INC.	EQUITY	404119109	9919	239,830	SH	SOLE
HCC INSURANCE HOLDINGS, INC.	EQUITY	404132102	2142	83,795	SH	SOLE
HEADWATERS INC	EQUITY	42210P102	138	9,847	SH	SOLE
HEALTH CARE PPTY INVS COM	EQUITY	421915109	9635	288900	SH	SOLE
HEALTH CARE PPTYS INVEST INC	EQUITY	421915109	28	828	SH	SOLE
Health Care Prop Investors	EQUITY	421915109	1501	45,000	SH	DEFINED
HEALTH CARE REIT INC COM	EQUITY	42217K106	13839	528200	SH	SOLE
HEALTH CARE REIT, INC.	EQUITY	42217K106	368	14,054	SH	SOLE
HEALTH MANAGEMENT ASSOC.	EQUITY	421933102	2197	115,630	SH	SOLE
HEALTH NET INC. CLASS A	EQUITY	42222G108	4453	166,353	SH	SOLE
Healthcare Realty Trust	EQUITY	421946104	1587	65,000	SH	DEFINED
HEALTHCARE REALTY TRUST, INC.	EQUITY	421946104	369	15,106	SH	SOLE
HEALTHCARE RLTY TR COM	EQUITY	421946104	5409	221500	SH	SOLE
HEALTHCARE SVCS GRP IN	EQUITY	421906108	40	3,378	SH	SOLE
HEALTHEXTRAS INC	EQUITY	422211102	91	23,534	SH	SOLE
HEALTHTRONICS SURGICAL	EQUITY	42222L107	24	2,891	SH	SOLE
HEARST-ARGYLE TELEVI	EQUITY	422317107	5	244	SH	SOLE
HEARTLAND EXPRESS INC	EQUITY	422347104	3351	174,703	SH	DEFINED
HEARTLAND EXPRESS, INC.	EQUITY	422347104	206	10,742	SH	SOLE
HECLA MNG CO	EQUITY	422704106	102	30,993	SH	SOLE
HEICO CORP.	EQUITY	422806109	46	5,136	SH	SOLE
HEIDRICK & STRUGGLES INT'L	EQUITY	422819102	76	6,519	SH	SOLE
HELIX TECHNOLOGY CORP.	EQUITY	423319102	81	9,407	SH	SOLE
HELMERICH & PAYNE, INC.	EQUITY	423452101	3002	117,192	SH	SOLE
HENRY JACK & ASSOCIATES	EQUITY	426281101	1246	117,627	SH	SOLE
HENRY SCHEIN INC	EQUITY	806407102	2745	60,854	SH	SOLE
HERCULES, INC.	EQUITY	427056106	455	52,284	SH	SOLE
HERITAGE PPTY INVT TR COM	EQUITY	42725M107	15133	604100	SH	SOLE
HERITAGE PROPERTY INVESTMENT	EQUITY	42725M107	162	6,483	SH	SOLE
HERLEY INDS INC DEL	EQUITY	427398102	75	4,342	SH	SOLE
HERMAN MILLER, INC.	EQUITY	600544100	25230	1,567,050	SH	SOLE
HERSHEY FOODS CORP.	EQUITY	427866108	4041	64,486	SH	SOLE
HEWLETT PACKARD CO	EQUITY	428236103	16363	1,052,311	SH	DEFINED
HEWLETT PACKARD CO.	EQUITY	428236103	29079	1,870,013	SH	SOLE
HEXCEL CORP.	EQUITY	428291108	25	8,593	SH	SOLE
HIBBETT SPORTING GOODS, INC.	EQUITY	428565105	63	2,545	SH	SOLE
HIBERNIA CORP	EQUITY	428656102	4664	275,000	SH	DEFINED
HIBERNIA CORP. CLASS A	EQUITY	428656102	3596	212,026	SH	SOLE
HICKORY TECH CORP	EQUITY	429060106	46	5,086	SH	SOLE
HIGHWOODS PPTYS INC COM	EQUITY	431284108	4977	243500	SH	SOLE

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

HIGHWOODS PROPERTIES, INC.	EQUITY	431284108	16	765	SH	SOLE
HILB, ROGAL & HAMILTON CO.	EQUITY	431294107	376	12,032	SH	SOLE
HILLENBRAND INDUSTRIES, INC.	EQUITY	431573104	4229	82,947	SH	SOLE
HILTON HOTELS CORP	EQUITY	432848109	2059	177,362	SH	SOLE
HISPANIC BROADCASTING CORP. CLASS A	EQUITY	43357B104	6116	296,018	SH	SOLE
HOLLINGER INTERNATIONAL, INC.	EQUITY	435569108	156	19,791	SH	SOLE
HOLLY CORP.	EQUITY	435758305	103	3,581	SH	SOLE
HOLLYWOOD ENTERTAINMENT CORP.	EQUITY	436141105	304	19,020	SH	SOLE
HOLLYWOOD PARK, INC.	EQUITY	723456109	42	8,669	SH	SOLE
HOLOGIC INC	EQUITY	436440101	60	6,942	SH	SOLE
HOME DEPOT INC	EQUITY	437076102	96	3,897	SH	DEFINED
HOME DEPOT, INC.	EQUITY	437076102	24264	996,050	SH	SOLE
HOME PPTYS N Y INC COM	EQUITY	437306103	16939	510200	SH	SOLE
HOME PROPERTIES OF NY, INC.	EQUITY	437306103	311	9,360	SH	SOLE
HOMESTORE.COM	EQUITY	437852106	16	27,884	SH	SOLE
HON INDUSTRIES INC.	EQUITY	438092108	2259	79,249	SH	SOLE
HONEYWELL INTERNATIONAL INC.	EQUITY	438516106	7891	369,440	SH	SOLE
HONEYWELL INTL INC	EQUITY	438516106	6588	308,425	SH	DEFINED
HOOPER HOLMES, INC.	EQUITY	439104100	96	19,290	SH	SOLE
HORACE MANN EDUCATORS CORP.	EQUITY	440327104	882	67,200	SH	SOLE
HORIZON OFFSHORE, INC.	EQUITY	44043J105	22	6,361	SH	SOLE
HORIZON ORGANIC HOLDIN	EQUITY	44043T103	31	2,375	SH	SOLE
HORMEL FOODS CORP.	EQUITY	440452100	3925	185,390	SH	SOLE
HOSPITALITY PPTYS TR COM SH BE	EQUITY	44106M102	4830	158100	SH	SOLE
HOSPITALITY PROPERTIES TRUST	EQUITY	44106M102	2572	84,205	SH	SOLE
HOST MARRIOTT CORP COM	EQUITY	44107p104	10259	1482500	SH	SOLE
HOT TOPIC INC	EQUITY	441339108	265	11,377	SH	SOLE
HOTELS.COM-CL A	EQUITY	44147T108	8	133	SH	SOLE
HOUSEHOLD FINANCE CORP.	EQUITY	441815107	4683	165,609	SH	SOLE
HOUSTON EXPLORATION COMPAN	EQUITY	442120101	99	3,683	SH	SOLE
HOVNANIAN ENTER, INC. COM PAR \$0.01	EQUITY	442487203	188	5,449	SH	SOLE
HOVNANIAN ENTERPRISES CL A	EQUITY	442487203	4105	118800	SH	SOLE
HRPT PROPERTIES TRUST	EQUITY	40426W101	395	46,440	SH	SOLE
HS RESOURCES, INC.	EQUITY	492386107	1964	48,351	SH	SOLE
HSBC HOLDINGS PLC-SPONS ADR	EQUITY	404280406	3581	-70,054	SH	SOLE
HUBBELL INC. CLASS B	EQUITY	443510201	2485	79,407	SH	SOLE
HUDSON CITY BANCORP	EQUITY	443683107	22	1,087	SH	SOLE
HUDSON RIVER BANCORP.	EQUITY	444128102	126	5,487	SH	SOLE
HUGHES SUPPLY, INC.	EQUITY	444482103	200	8,600	SH	SOLE
HUMAN GENOME SCIENCES, INC.	EQUITY	444903108	60	7,030	SH	SOLE
Humana Inc.	EQUITY	444859102	768	80,000	SH	DEFINED
HUMANA, INC.	EQUITY	444859102	737	76,778	SH	SOLE
HUMBOLDT BANCORP	EQUITY	445069107	50	3,905	SH	SOLE
HUNT J B TRANS SVCS INC	EQUITY	445658107	3368	125,100	SH	DEFINED
HUNTINGTON BANCSHARES, INC.	EQUITY	446150104	1938	104,239	SH	SOLE
HUSDON UNITED BANCORP	EQUITY	444165104	20	647	SH	SOLE
HUTCHINSON TECHNOLOGY, INC.	EQUITY	448407106	226	9,132	SH	SOLE
HYDRIL COMPANY	EQUITY	448774109	105	4,219	SH	SOLE
HYPERCOM CORP	EQUITY	44913M105	46	12,182	SH	SOLE
HYPERION SOLUTIONS CORP	EQUITY	44914M104	291	12,000	SH	SOLE
HYPERION SOLUTIONS CP COM	EQUITY	44914M104	19102	787700	SH	SOLE
I SHARES MSCI EMU	EQUITY	464286608	136	3,530	SH	SOLE
I2 TECHNOLOGIES	EQUITY	465754109	3	4,083	SH	SOLE
IBERIABANK CORP	EQUITY	450828108	89	2,188	SH	SOLE
IBM	EQUITY	459200101	23956	305,440	SH	DEFINED
ICICI BANK LTD-SPON ADR	EQUITY	45104G104	988	156,900	SH	SOLE
ICN PHARMACEUTICALS, INC.	EQUITY	448924100	1004	112,692	SH	SOLE
Icon Plc - Sponsored ADR	EQUITY	45103T1079	1637	68,800	SH	SOLE

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

ICOS CORPORATION	EQUITY	449295104	61	3,260	SH	SOLE
ICU MEDICAL, INC.	EQUITY	44930G107	105	3,832	SH	SOLE
IDACORP, INC.	EQUITY	451107106	1162	50,944	SH	SOLE
IDEC PHARMACEUTICALS CORP	EQUITY	449370105	11622	337,650	SH	DEFINED
IDEC PHARMACEUTICALS CORP.	EQUITY	449370105	7296	213,197	SH	SOLE
IDENTIX INC	EQUITY	451906101	136	30,229	SH	SOLE
IDEX CORP.	EQUITY	45167R104	289	9,977	SH	SOLE
IDEXX LABORATORIES, INC.	EQUITY	45168D104	402	11,482	SH	SOLE
IDINE REWARDS NETWORK	EQUITY	45168A100	46	6,124	SH	SOLE
IDT CORP.	EQUITY	448947101	11	719	SH	SOLE
IDX SYSTEMS CORP.	EQUITY	449491109	96	6,095	SH	SOLE
IGATE CORP	EQUITY	45169U105	21	7,251	SH	SOLE
IGEN INTERNATIONAL, INC.	EQUITY	449536101	203	5,749	SH	SOLE
IHOP CORP.	EQUITY	449623107	160	7,116	SH	SOLE
II-VI INC	EQUITY	902104108	66	3,974	SH	SOLE
IKON OFFICE SOLUTIONS INC.	EQUITY	451713101	15	2,093	SH	SOLE
ILEX ONCOLOGY INC	EQUITY	451923106	108	11,694	SH	SOLE
ILLINOIS TOOL WKS INC COM	EQUITY	452308109	1861	32000	SH	SOLE
ILLINOIS TOOL WORKS, INC.	EQUITY	452308109	7657	131,670	SH	SOLE
ILLUMINA INC	EQUITY	452327109	19	8,556	SH	SOLE
IMAGEX.COM INC	EQUITY	45244D102	401	791,394	SH	SOLE
IMAGISTICS INTL INC	EQUITY	45247T104	112	6,000	SH	SOLE
I-MANY INC	EQUITY	44973Q103	11	14,536	SH	SOLE
IMATION CORP COM	EQUITY	45245A107	10466	281200	SH	SOLE
IMATION CORP.	EQUITY	45245A107	2216	59,541	SH	SOLE
IMC GLOBAL INC	EQUITY	449669100	2410	250,000	SH	DEFINED
IMC GLOBAL, INC.	EQUITY	449669100	1754	182,306	SH	SOLE
IMCLONE SYSTEMS	EQUITY	45245W109	305	18,435	SH	SOLE
IMCO RECYCLING INC	EQUITY	449681105	26	4,051	SH	SOLE
IMMUCOR INC	EQUITY	452526106	82	3,774	SH	SOLE
IMMUNOGEN INC	EQUITY	45253H101	37	15,817	SH	SOLE
IMMUNOMEDICS, INC.	EQUITY	452907108	39	14,739	SH	SOLE
IMPAC MED SYS INC COM	EQUITY	45255A104	847	38000	SH	SOLE
IMPAC MORTGAGE HOLDINGS INC	EQUITY	45254P102	2530	194,801	SH	SOLE
IMPATH INC.	EQUITY	45255G101	76	5,624	SH	SOLE
IMPAX LABORATORIES INC	EQUITY	45256B101	42	9,397	SH	SOLE
IMPCO TECHNOLOGIES INC	EQUITY	45255W106	9	4,577	SH	SOLE
IMS HEALTH, INC.	EQUITY	449934108	1686	108,013	SH	SOLE
INAMED CORP	EQUITY	453235103	162	4,524	SH	SOLE
INCYTE CORP	EQUITY	45337C102	72	24,228	SH	SOLE
INDEPENDENCE COMMUNITY BANK	EQUITY	453414104	2388	90,299	SH	SOLE
INDEPENDENCE HLDG CO N	EQUITY	453440307	23	1,191	SH	SOLE
INDEPENDENT BANK CORP.-MASSACHUSETTS	EQUITY	453836108	88	4,382	SH	SOLE
INDEPENDENT BANK CORP.-MICHIGAN	EQUITY	453838104	134	6,659	SH	SOLE
INDEVUS PHARMACEUTICALS INC	EQUITY	454072109	33	13,629	SH	SOLE
INDEX I-SHARES RUSSELL 2000	EQUITY	464287655	504	7,000	SH	SOLE
INDYMAC BANCORP, INC.	EQUITY	456607100	1446	74,337	SH	SOLE
INET TECHNOLOGY	EQUITY	45662V105	25	4,268	SH	SOLE
INFOCUS CORPORATION	EQUITY	45665B106	324	65,599	SH	SOLE
INFOGRAMS INC.	EQUITY	45665T107	4	2,030	SH	SOLE
INFONET SERVICES COR	EQUITY	45666T106	29	22,617	SH	SOLE
INFORMATICA CORP	EQUITY	45666Q102	133	20,629	SH	SOLE
INFORMATION HOLDINGS INC.	EQUITY	456727106	60	3,709	SH	SOLE
INFORMATION RESOURCES, INC.	EQUITY	456905108	13	9,885	SH	SOLE
INFORTE CORP	EQUITY	45677R107	12	2,104	SH	SOLE
INFOUSA INC. CLASS B	EQUITY	456818301	44	9,233	SH	SOLE
INGERSOLL RAND COMPANY LIM	EQUITY	G4776G101	8015	207,700	SH	DEFINED
INGERSOLL-RAND CO CL A	EQUITY	G4776G101	3125	80,990	SH	SOLE

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

INGLES MARKETS, INC., CLASS A	EQUITY	457030104	35	3,624	SH	SOLE
INGRAM MICRO INC. CLASS A	EQUITY	457153104	13	1,160	SH	SOLE
INNKEEPERS USA TRUST	EQUITY	4576J0104	59	9,075	SH	SOLE
INPUT/OUTPUT, INC.	EQUITY	457652105	58	16,139	SH	SOLE
INRANGE TECHNOLOGIES CL B	EQUITY	45769V206	6	3,167	SH	SOLE
INSIGHT COMMUNICATIO	EQUITY	45768V108	178	14,884	SH	SOLE
INSIGHT ENTERPRISES, INC.	EQUITY	45765U103	104	14,773	SH	SOLE
INSIGNIA FINANCIAL GROUP INC.	EQUITY	45767A105	1406	128,514	SH	SOLE
INSITUFORM TECHNOLOGIES, INC. CLASS A	EQUITY	457667103	110	8,170	SH	SOLE
INSTINET GROUP INCORPORATED	EQUITY	457750107	3	801	SH	SOLE
INSURANCE AUTO AUCTIONS INC COM	EQUITY	457875102	40	3,620	SH	SOLE
INSWEB CORP	EQUITY	45809K202	19	9,194	SH	SOLE
INTEGRA BANK CORP.	EQUITY	45814P105	96	5,607	SH	SOLE
INTEGRA LIFESCIENCES CORP	EQUITY	457985208	8041	349,600	SH	DEFINED
INTEGRA LIFESCIENCES HOLDINGS	EQUITY	457985208	153	6,666	SH	SOLE
INTEGRAL SYS INC MD COM	EQUITY	45810H107	5855	27,620	SH	SOLE
INTEGRAL SYSTEMS INC/MD	EQUITY	45810H107	71	3,361	SH	SOLE
INTEGRATED CIRCUIT SYS COM	EQUITY	45811K208	31619	145,709	SH	SOLE
INTEGRATED CIRCUIT SYS INC	EQUITY	45811K208	2387	110,000	SH	DEFINED
INTEGRATED CIRCUIT SYSTEMS	EQUITY	45811K208	119	5,503	SH	SOLE
INTEGRATED DEFENSE TEC	EQUITY	45819B101	39	2,726	SH	SOLE
INTEGRATED DEVICE TECHNOLOGY,	EQUITY	458118106	6425	809,151	SH	SOLE
INTEGRATED ELECTRICAL SERVICES	EQUITY	45811E103	50	11,731	SH	SOLE
INTEGRATED SILICON SOLUTION	EQUITY	45812P107	23	9,640	SH	SOLE
Intel	EQUITY	458140100	716	44,000	SH	DEFINED
INTEL CORP	EQUITY	458140100	18269	1,122,182	SH	DEFINED
INTEL CORP.	EQUITY	458140100	72666	4,463,520	SH	SOLE
INTER PARFUMS INC	EQUITY	458334109	9	1,188	SH	SOLE
INTERACTIVE DATA CORP	EQUITY	45840J107	7	499	SH	SOLE
INTERCEPT INC	EQUITY	45845L107	23	5,640	SH	SOLE
INTERCHANGE FINL SVCS	EQUITY	458447109	53	3,125	SH	SOLE
INTERDIGITAL COMMUNCTN COM	EQUITY	45866A105	11316	50,000	SH	SOLE
INTERDIGITAL COMMUNICATION	EQUITY	45866A105	444	19,599	SH	SOLE
INTERFACE, INC. CLASS A	EQUITY	458665106	52	15,720	SH	SOLE
INTERGRAPH CORP.	EQUITY	458683109	292	16,843	SH	SOLE
INTERLAND INC	EQUITY	458727104	29	44,123	SH	SOLE
INTERMAGNETICS GENERAL CORP.	EQUITY	458771102	95	5,320	SH	SOLE
INTERMET CORP	EQUITY	45881K104	28	7,759	SH	SOLE
INTERMUNE INC.	EQUITY	45884X103	192	8,981	SH	SOLE
INTERNATIONAL BANCSHARES CORP.	EQUITY	459044103	318	8,181	SH	SOLE
INTERNATIONAL GAME TECHN	EQUITY	459902102	20457	24,978	SH	SOLE
INTERNATIONAL GAME TECHNOLOGY	EQUITY	459902102	3070	37,486	SH	SOLE
INTERNATIONAL MULTIFOODS CORP.	EQUITY	460043102	110	5,689	SH	SOLE
INTERNATIONAL PAPER CO	EQUITY	460146103	2924	86,500	SH	DEFINED
INTERNATIONAL PAPER CO.	EQUITY	460146103	7136	211,130	SH	SOLE
International Rectifier	EQUITY	460254105	787	40,000	SH	DEFINED
INTERNATIONAL RECTIFIER CORP.	EQUITY	460254105	1695	86,169	SH	SOLE
INTERNATIONAL SPEEDWAY CORP.	EQUITY	460335201	2852	71,193	SH	SOLE
INTERNET SECURITY SY	EQUITY	46060X107	791	79,611	SH	SOLE
INTERPOOL, INC.	EQUITY	46062R108	27	2,039	SH	SOLE
INTERPORE INTERNATIONAL	EQUITY	46062W107	50	6,210	SH	SOLE
INTERPUBLIC GROUP CORP	EQUITY	460690100	2301	24,430	SH	SOLE
INTERPUBLIC GROUP COS INC	EQUITY	460690100	4569	491,255	SH	DEFINED
INTERSIL CORP	EQUITY	46069S109	3490	224,300	SH	DEFINED
INTERSIL CORP -CL A	EQUITY	46069S109	2859	183,767	SH	SOLE
INTERSTATE BAKERIES CORP.	EQUITY	46072H108	791	75,304	SH	SOLE
INTERTAN INC.	EQUITY	461120107	36	7,693	SH	SOLE
INTER-TEL, INC.	EQUITY	458372109	98	6,520	SH	SOLE

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

INTERWOVEN INC	EQUITY	46114T102	70	38,216	SH	SOLE
INTL BUSINESS MACHINES CORP	EQUITY	459200101	101762	1,297,490	SH	SOLE
INT'L. FLAVORS & FRAGRANCES,	EQUITY	459506101	1287	41,399	SH	SOLE
INTRADO INC	EQUITY	46117A100	43	5,483	SH	SOLE
INTROGEN THERAPEUTICS INC	EQUITY	46119F107	153	75,000	SH	DEFINED
Intuit	EQUITY	461202103	744	20,000	SH	DEFINED
INTUIT	EQUITY	461202103	9970	268,000	SH	DEFINED
INTUIT, INC.	EQUITY	461202103	3811	102,441	SH	SOLE
INTUITIVE SURGICAL INC	EQUITY	46120E107	70	10,843	SH	SOLE
INVACARE CORP.	EQUITY	461203101	299	9,485	SH	SOLE
INVERNESS MEDICAL INNOVATION	EQUITY	46126P106	67	3,326	SH	SOLE
INVESTMENT TECHNOLOGY GROUP	EQUITY	46145F105	901	64,465	SH	SOLE
INVESTORS FINANCIAL SERVICES	EQUITY	461915100	2121	87,175	SH	SOLE
INVESTORS REAL ESTATE TRUST	EQUITY	461730103	107	11,458	SH	SOLE
INVISION TECHNOLOGIES	EQUITY	461851107	95	4,208	SH	SOLE
INVITROGEN CORP	EQUITY	46185R100	456	14,886	SH	SOLE
INVITROGEN CORP	EQUITY	46185R100	613	20,000	SH	DEFINED
IOMEGA CORP	EQUITY	462030305	205	18,462	SH	SOLE
IONICS, INC.	EQUITY	462218108	105	6,318	SH	SOLE
IPC HOLDINGS	EQUITY	G4933P101	352715	11,722,000	SH	SOLE
IRON MOUNTAIN INC.	EQUITY	462846106	33	861	SH	SOLE
IRON MTN INC DEL COM	EQUITY	462846106	96485	2522475	SH	SOLE
IRWIN FINANCIAL CORP.	EQUITY	464119106	108	5,537	SH	SOLE
ISHARES MSCI EAFE INDEX FUND	EQUITY	464287465	3234	35,690	SH	SOLE
ISHARES RUSSELL MIDCAP GRWTH	EQUITY	464287481	427	8,200	SH	SOLE
ISHARES RUSSELL MIDCAP VALUE	EQUITY	464287473	297	4,500	SH	SOLE
ISHARES S&P 500/BARRA GROWTH	EQUITY	464287309	496	11,200	SH	SOLE
ISHARES S&P 500/BARRA VALUE	EQUITY	464287408	592	14,700	SH	SOLE
ISIS PHARMACEUTICALS, INC.	EQUITY	464330109	60	16,808	SH	SOLE
ISLE OF CAPRI CASINOS	EQUITY	464592104	61	5,220	SH	SOLE
ISTAR FINANCIAL INC	EQUITY	45031U101	8648	296,457	SH	SOLE
ITLA CAP CORP	EQUITY	450565106	55	1,672	SH	SOLE
ITRON, INC.	EQUITY	465741106	126	7,543	SH	SOLE
ITT EDUCATIONAL SERVICES, INC.	EQUITY	45068B109	428	15,300	SH	SOLE
ITT INDUSTRIAL INC	EQUITY	450911102	2172	40,669	SH	SOLE
ITXC CORP	EQUITY	45069F109	9	6,378	SH	SOLE
IVAX CORP.	EQUITY	465823102	3198	261,060	SH	SOLE
IXIA	EQUITY	45071R109	38	7,752	SH	SOLE
IXYS CORP.	EQUITY	46600W106	24	4,502	SH	SOLE
J & J SNACK FOODS CORP	EQUITY	466032109	67	2,205	SH	SOLE
J JILL GROUP INC	EQUITY	466189107	75	6,487	SH	SOLE
J.B. HUNT TRANSPORT SERVICES	EQUITY	445658107	1621	60,221	SH	SOLE
J.C. PENNEY CO., INC.	EQUITY	708160106	28197	1,435,674	SH	SOLE
J.D. EDWARDS & CO.	EQUITY	281667105	15	1,369	SH	SOLE
J.P. MORGAN CHASE AND CO.	EQUITY	46625H100	30445	1,284,060	SH	SOLE
J2 GLOBAL COMMUNICATIO	EQUITY	46626E205	51	1,815	SH	SOLE
J2 GLOBAL COMMUNICATNS COM NEW	EQUITY	46626E205	4364	154000	SH	SOLE
JABIL CIRCUIT INC COM	EQUITY	466313103	8004	457400	SH	SOLE
JABIL CIRCUIT, INC.	EQUITY	466313103	1522	86,970	SH	SOLE
JACK IN THE BOX INC.	EQUITY	466367109	226	12,455	SH	SOLE
JACOBS ENGINEERING GROUP, INC.	EQUITY	469814107	3094	73,655	SH	SOLE
JACOBS ENGR GROUP DEL	EQUITY	469814107	63555	1512862	SH	SOLE
JAKKS PACIFIC, INC.	EQUITY	47012E106	91	8,791	SH	SOLE
JANUS CAPITAL GROUP	EQUITY	47102X105	1199	105,263	SH	SOLE
JARDEN CORP	EQUITY	471109108	109	4,187	SH	SOLE
JDA SOFTWARE GROUP, INC.	EQUITY	46612K108	102	10,084	SH	SOLE
JDS UNIPHASE CORP	EQUITY	46612J101	2501	877,481	SH	SOLE
JEFFERIES GROUP, INC.	EQUITY	472319102	250	6,964	SH	SOLE

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

JEFFERSON-PILOT CORP.	EQUITY	475070108	4700	122,153	SH	SOLE
JETBLUE AIRWAYS CORP	EQUITY	477143101	3	126	SH	SOLE
JETBLUE AWYS CORP	EQUITY	477143101	5381	194,200	SH	DEFINED
JLG INDUSTRIES, INC.	EQUITY	466210101	72	15,190	SH	SOLE
JM SMUCKER CO/THE NEW COM WI	EQUITY	832696405	2875	82,218	SH	SOLE
JO-ANN STORES INC [A]	EQUITY	47758P109	104	5,203	SH	SOLE
JOHN HANCOCK FINANCIAL SERVICE	EQUITY	41014S106	5230	188,270	SH	SOLE
JOHN WILEY & SONS, INC. CLASS A	EQUITY	968223206	14	639	SH	SOLE
JOHNSON & JOHNSON	EQUITY	478160104	88082	1,522,074	SH	SOLE
JOHNSON & JOHNSON	EQUITY	478160104	29101	502,860	SH	DEFINED
Johnson and Johnson	EQUITY	478160104	4340	75,000	SH	DEFINED
JOHNSON CONTROLS, INC.	EQUITY	478366107	3341	46,122	SH	SOLE
JOHNSON OUTDOORS INC	EQUITY	479167108	12	1,332	SH	SOLE
JONES APPAREL GROUP, INC.	EQUITY	480074103	1593	58,085	SH	SOLE
JONES LANG LASALLE, INC.	EQUITY	48020Q107	149	10,908	SH	SOLE
JOURNAL REGISTER CO.	EQUITY	481138105	150	9,815	SH	SOLE
JOY GLOBAL INC.	EQUITY	481165108	181	16,709	SH	SOLE
JP MORGAN CHASE & CO	EQUITY	46625H100	11786	497,043	SH	DEFINED
JUNIPER NETWORKS, INC.	EQUITY	48203R104	120	14,704	SH	SOLE
K V PHARMACEUT [A]	EQUITY	482740206	148	8,202	SH	SOLE
K V PHARMACEUTICAL (ADR)	EQUITY	482740206	1604	88600	SH	SOLE
K.FORCE INC.	EQUITY	493732101	19	6,983	SH	SOLE
K2, INC.	EQUITY	482732104	50	6,464	SH	SOLE
KADANT INC	EQUITY	48282T104	81	4,927	SH	SOLE
KAMAN CORP., CLASS A	EQUITY	483548103	79	8,078	SH	SOLE
KANSAS CITY LIFE INSURANCE CO.	EQUITY	484836101	57	1,323	SH	SOLE
KANSAS CITY SOUTHERN	EQUITY	485170302	243	21,655	SH	SOLE
KAYDON CORP.	EQUITY	486587108	186	9,905	SH	SOLE
KB HOME	EQUITY	48666K109	1224	26,928	SH	SOLE
KEANE, INC.	EQUITY	486665102	940	114,893	SH	SOLE
KEITHLEY INSTRUMENTS, INC.	EQUITY	487584104	23	2,144	SH	SOLE
KELLOGG CO.	EQUITY	487836108	5353	174,650	SH	SOLE
KELLWOOD CO.	EQUITY	488044108	264	9,120	SH	SOLE
KELLY SERVICES, INC., CLASS A	EQUITY	488152208	1149	53,393	SH	SOLE
KEMET CORP.	EQUITY	488360108	905	116,052	SH	SOLE
KENDLE INTERNATIONAL, INC.	EQUITY	48880L107	13	3,846	SH	SOLE
KENNAMETAL INC COM	EQUITY	489170100	23718	843159	SH	SOLE
KENNAMETAL, INC.	EQUITY	489170100	1668	59,313	SH	SOLE
KENSEY NASH CORP	EQUITY	490057106	54	2,635	SH	SOLE
KEY BANK NA	EQUITY	493267108	4105	181,970	SH	SOLE
KEY ENERGY SERVICES INC	EQUITY	492914106	408	40,472	SH	SOLE
KEY ENERGY SVCS INC	EQUITY	492914106	1109	110,000	SH	DEFINED
KEYNOTE SYSTEMS INC	EQUITY	493308100	65	7,017	SH	SOLE
KEYSPAN CORPORATION	EQUITY	49337W100	5458	169,230	SH	SOLE
KEYSTONE AUTOMOTIVE IN	EQUITY	49338N109	66	3,738	SH	SOLE
KEYSTONE PROPERTY TRUST	EQUITY	493596100	102	5,920	SH	SOLE
KILROY REALTY CORP.	EQUITY	49427F108	1221	55,259	SH	SOLE
KILROY RLTY CORP COM	EQUITY	49427F108	2316	104800	SH	SOLE
KIMBALL INTERNATIONAL, INC. CLASS B	EQUITY	494274103	170	12,205	SH	SOLE
KIMBERLY-CLARK CORP.	EQUITY	494368103	12636	277,960	SH	SOLE
KIMCO REALTY	EQUITY	49446R109	47	1,336	SH	SOLE
KIMCO REALTY CORP COM	EQUITY	49446R109	12517	356400	SH	SOLE
Kinder Morgan Energy Partners	EQUITY	494550106	2220	60,000	SH	DEFINED
KINDER MORGAN INC.	EQUITY	49455P101	2408	53,505	SH	SOLE
KINDRED HEALTHCARE INC	EQUITY	494580103	46	4,107	SH	SOLE
KING PHARMACEUTICALS, INC.	EQUITY	495582108	1522	127,595	SH	SOLE
KIRBY CORP.	EQUITY	497266106	165	6,712	SH	SOLE
KLA-TENCOR CORP.	EQUITY	482480100	9691	269,624	SH	SOLE

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

KNIGHT TRADING GROUP	EQUITY	499063105	114	29,346	SH	SOLE
KNIGHT TRANSN INC COM	EQUITY	499064103	18043	916348	SH	SOLE
KNIGHT TRANSPORTATION, INC.	EQUITY	499064103	170	8,625	SH	SOLE
KNIGHTBRIDGE TANKERS LTD	EQUITY	G5299G106	12684	933,303	SH	SOLE
KNIGHT-RIDDER, INC.	EQUITY	499040103	2124	36,305	SH	SOLE
KOGER EQUITY, INC.	EQUITY	500228101	263	17,181	SH	SOLE
KOHL'S CORP	EQUITY	500255104	9370	165,614	SH	DEFINED
KOHL'S CORP.	EQUITY	500255104	28407	502,060	SH	SOLE
KOOKMIN BANK SPONS ADR	EQUITY	50049M109	761	33,106	SH	SOLE
KOPIN CORP.	EQUITY	500600101	126	24,992	SH	SOLE
Korea Electric Power Corp. Kepco Sp A	EQUITY	5006311063	974	59,500	SH	SOLE
KORN/FERRY INTERNATIONAL	EQUITY	500643200	419	64,017	SH	SOLE
KOS PHARMACEUTICALS, INC.	EQUITY	500648100	34	1,965	SH	SOLE
KOSAN BIOSCIENCES INC	EQUITY	50064W107	28	6,181	SH	SOLE
KRAFT FOODS INC	EQUITY	50075N104	14814	525,327	SH	SOLE
KRAMONT REALTY TRUST	EQUITY	50075Q107	295	19,634	SH	SOLE
KRISPY KREME DOUGHNU	EQUITY	501014104	2552	75,367	SH	SOLE
KROGER CO.	EQUITY	501044101	4435	337,240	SH	SOLE
KROLL INC	EQUITY	501049100	1071	125,000	SH	DEFINED
KROLL INC.	EQUITY	501049100	202	9,443	SH	SOLE
KROLL INC.	EQUITY	501049100	30921	1,444,212	SH	SOLE
KRONOS, INC.	EQUITY	501052104	249	7,099	SH	SOLE
K-SWISS, INC.	EQUITY	482686102	109	4,274	SH	SOLE
KULICKE & SOFFA INDUSTRIES	EQUITY	501242101	84	17,765	SH	SOLE
KYPHON INC	EQUITY	501577100	19	2,186	SH	SOLE
KYPHON INC	EQUITY	501577100	71	8,100	SH	DEFINED
L S B BANCSHARES N C	EQUITY	502158108	48	3,076	SH	SOLE
L-3 COMMUNICATIONS HOLDINGS,	EQUITY	502424104	5091	126,731	SH	SOLE
LA JOLLA PHARMACEUTICAL CO	EQUITY	503459109	26	15,260	SH	SOLE
LA QUINTA PROPERTIES-PAIRED	EQUITY	50419U202	151	49,563	SH	SOLE
Lab Corp of America Holdings	EQUITY	50540R409	711	23,996	SH	DEFINED
LABONE INC NEW	EQUITY	50540L105	37	1,923	SH	SOLE
LABOR READY, INC.	EQUITY	505401208	84	14,746	SH	SOLE
LABORATORY CRP OF AMER HLDGS	EQUITY	50540R409	2135	44,417	SH	SOLE
LABRANCHE & CO INC COM	EQUITY	505447102	9297	505800	SH	SOLE
LABRANCHE & CO. INC.	EQUITY	505447102	1468	79,873	SH	SOLE
LACLEDE GAS CO.	EQUITY	505597104	158	6,801	SH	SOLE
LADISH CO., INC.	EQUITY	505754200	15	3,321	SH	SOLE
LAFARGE NORTH AMERIC	EQUITY	505862102	99	3,397	SH	SOLE
LAKELAND BANCORP INC	EQUITY	511637100	68	4,248	SH	SOLE
LAKELAND FINL CORP	EQUITY	511656100	46	1,855	SH	SOLE
LAM RESEARCH CORP.	EQUITY	512807108	1930	169,434	SH	SOLE
LAM RESH CORP	EQUITY	512807108	2724	239,200	SH	DEFINED
LAMAR ADVERTISING CO	EQUITY	512815101	129	4,412	SH	SOLE
LAMAR CORP CV	EQUITY	512815af8	15395	15273000	SH	SOLE
LANCASTER COLONY CORP.	EQUITY	513847103	1864	48,608	SH	SOLE
LANCE, INC.	EQUITY	514606102	70	8,743	SH	SOLE
LANDAMERICA FINANCIAL GROUP	EQUITY	514936103	266	6,688	SH	SOLE
LANDAUER, INC.	EQUITY	51476K103	109	2,960	SH	SOLE
LANDRY'S RESTAURANTS INC.	EQUITY	51508L103	133	7,901	SH	SOLE
LANDSTAR SYS INC COM	EQUITY	515098101	30095	523400	SH	SOLE
LANDSTAR SYSTEM, INC.	EQUITY	515098101	318	5,532	SH	SOLE
LANNETT CO INC	EQUITY	516012101	22	2,024	SH	SOLE
LASALLE HOTEL PROPERTIES	EQUITY	517942108	72	6,065	SH	SOLE
LATTICE SEMICONDUCTOR CORP.	EQUITY	518415104	1359	180,246	SH	SOLE
LAWSON PRODUCTS, INC.	EQUITY	520776105	46	1,777	SH	SOLE
LAWSON SOFTWARE	EQUITY	520780107	24	5,109	SH	SOLE
LA-Z-BOY CHAIR CO.	EQUITY	505336107	12	686	SH	SOLE

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

LEAR CORP	EQUITY	521865105	3127	88,454	SH	SOLE
LEARNING TREE INTERNATIONAL	EQUITY	522015106	48	3,540	SH	SOLE
LECROY CORP	EQUITY	52324W109	29	3,004	SH	SOLE
LEE ENTERPRISES, INC.	EQUITY	523768109	1883	59,740	SH	SOLE
LEGATO SYSTEMS, INC.	EQUITY	524651106	954	185,988	SH	SOLE
LEGG MASON, INC.	EQUITY	524901105	11989	245,980	SH	SOLE
LEGGETT & PLATT, INC.	EQUITY	524660107	1760	96,283	SH	SOLE
LEHMAN BROTHERS HLDGS INC	EQUITY	524908100	17042	295,100	SH	DEFINED
LEHMAN BROTHERS HOLDINGS, INC.	EQUITY	524908100	6748	116,850	SH	SOLE
LENDING TREE INC	EQUITY	52602Q105	30	2,547	SH	SOLE
LENNAR CORP COM	EQUITY	526057104	33440	624462	SH	SOLE
LENNAR CORP. COM CLASS A	EQUITY	526057104	4668	87,166	SH	SOLE
LENNOX INTERNATIONAL INC	EQUITY	526107107	222	15,386	SH	SOLE
LEUCADIA NATIONAL CORP.	EQUITY	527288104	2792	78,121	SH	SOLE
LEVEL 3 COMMUNICATIONS, INC.	EQUITY	52729N100	24	4,669	SH	SOLE
LEXAR MEDIA INC	EQUITY	52886P104	316	96,202	SH	SOLE
LEXICON GENETICS INC.	EQUITY	528872104	48	12,068	SH	SOLE
LEXINGTON CORP. PROPERTRIES	EQUITY	529043101	158	9,268	SH	SOLE
LEXMARK INTERNATIONAL GROUP	EQUITY	529771107	4271	63,787	SH	SOLE
LIBBEY, INC.	EQUITY	529898108	136	5,537	SH	SOLE
LIBERTY CORP.	EQUITY	530370105	265	6,070	SH	SOLE
LIBERTY MEDIA CORP A	EQUITY	530718105	146	14,944	SH	DEFINED
LIBERTY MEDIA CORP-A	EQUITY	530718105	826	84,880	SH	SOLE
LIBERTY PROPERTY TRUST	EQUITY	531172104	3214	102,692	SH	SOLE
LIFECORE BIOMEDICAL IN	EQUITY	532187101	13	3,627	SH	SOLE
LIFELINE SYS INC	EQUITY	532192101	30	1,447	SH	SOLE
LIFEPPOINT HOSPITALS HLDG	EQUITY	53219L109	1424	56,709	SH	SOLE
LIGAND PHARMACEUTICALS, INC., CLASS B	EQUITY	53220K207	121	18,608	SH	SOLE
LIGHTBRIDGE INC	EQUITY	532226107	65	10,185	SH	SOLE
LIMITED BRANDS, INC.	EQUITY	532716107	2884	224,090	SH	SOLE
LIN TV CORP	EQUITY	532774106	5	241	SH	SOLE
LIN TV CORP	EQUITY	532774106	2613	127,400	SH	DEFINED
LIN TV CORP CL A	EQUITY	532774106	20934	1020684	SH	SOLE
LINCARE HOLDINGS, INC.	EQUITY	532791100	4493	146,388	SH	SOLE
LINCOLN ELECTRIC HOLDINGS, INC	EQUITY	533900106	207	11,447	SH	SOLE
LINCOLN NATIONAL CORP IND	EQUITY	534187109	23	830	SH	DEFINED
LINCOLN NATIONAL CORP.	EQUITY	534187109	3095	110,536	SH	SOLE
LINDSAY MANUFACTURING CO.	EQUITY	535555106	78	3,630	SH	SOLE
LINEAR TECHNOLOGY CORP	EQUITY	535678106	4822	156200	SH	SOLE
LINEAR TECHNOLOGY CORP.	EQUITY	535678106	4669	151,240	SH	SOLE
LINENS 'N THINGS, INC.	EQUITY	535679104	265	13,041	SH	SOLE
LIQUIDMETAL TECHNOLOGIES	EQUITY	53634X100	10	1,812	SH	SOLE
LITHIA MOTORS, INC.	EQUITY	536797103	49	3,953	SH	SOLE
LITTELFUSE, INC.	EQUITY	537008104	126	7,051	SH	SOLE
LIZ CLAIBORNE, INC.	EQUITY	539320101	1462	47,293	SH	SOLE
LNR PROPERTY CORP.	EQUITY	501940100	272	8,086	SH	SOLE
LOCAL FINANCIAL CORP.	EQUITY	539553107	100	6,902	SH	SOLE
LOCKHEED MARTIN CORP.	EQUITY	539830109	9292	195,410	SH	SOLE
LODGENET ENTERTAINMENT CORP.	EQUITY	540211109	34	4,010	SH	SOLE
LOEWS CORP - CAROLINA GROUP	EQUITY	540424207	7	377	SH	SOLE
LOEWS CORP.	EQUITY	540424108	3431	86,109	SH	SOLE
LO-JACK CORPORATION	EQUITY	539451104	340	71,900	SH	SOLE
LONE STAR STEAKHOUSE & SALOON	EQUITY	542307103	129	6,105	SH	SOLE
LONE STAR TECHNOLOGIES, INC.	EQUITY	542312103	217	10,283	SH	SOLE
LONGS DRUG STORES CORP.	EQUITY	543162101	935	62,306	SH	SOLE
LONGVIEW FIBRE CO.	EQUITY	543213102	575	86,415	SH	SOLE

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

LOOKSMART LTD	EQUITY	543442107	68	24,642 SH	SOLE
LOUISIANA PACIFIC CORP.	EQUITY	546347105	1154	145,479 SH	SOLE
LOWE'S COMPANIES, INC.	EQUITY	548661107	24414	598,080 SH	SOLE
LSI INDUSTRIES, INC.	EQUITY	50216C108	47	5,196 SH	SOLE
LSI LOGIC CORP	EQUITY	502161102	1041	230,400 SH	DEFINED
LSI LOGIC CORP.	EQUITY	502161102	1091	241,382 SH	SOLE
LTC PROP INC	EQUITY	502175102	32	5,127 SH	SOLE
LTX CORP.	EQUITY	502392103	411	82,114 SH	SOLE
LUBRIZOL CORP COM	EQUITY	549271104	23276	775600 SH	SOLE
LUBRIZOL CORP.	EQUITY	549271104	2078	69,243 SH	SOLE
LUBY'S, INC.	EQUITY	549282101	11	8,090 SH	SOLE
LUCENT TECHNOLOGIES INC	EQUITY	549463107	2460	1,673,310 SH	SOLE
LUFKIN INDS INC COM	EQUITY	549764108	39	2,055 SH	SOLE
LUMINEX CORP	EQUITY	55027E102	32	6,932 SH	SOLE
LYDALL, INC.	EQUITY	550819106	47	5,297 SH	SOLE
LYON WILLIAM HOMES	EQUITY	552074106	43	1,685 SH	SOLE
LYONDELL CHEMICAL CO	EQUITY	552078107	3306	237,000 SH	DEFINED
LYONDELL CHEMICAL CO.	EQUITY	552078107	2994	214,631 SH	SOLE
M&T BANK CORP.	EQUITY	55261F104	9701	123,453 SH	SOLE
M.D.C. HOLDINGS, INC.	EQUITY	552676108	268	6,983 SH	SOLE
M/I SCHOTTENSTEIN HOMES INC	EQUITY	55305B101	126	4,389 SH	SOLE
MACATAWA BK CORP	EQUITY	554225102	52	2,435 SH	SOLE
MACDERMID, INC.	EQUITY	554273102	191	9,337 SH	SOLE
MACERICH CO COM	EQUITY	554382101	17053	538300 SH	SOLE
MACERICH CO.	EQUITY	554382101	372	11,750 SH	SOLE
MACK-CALI REALTY CORP	EQUITY	554489104	2388	77,120 SH	SOLE
MACROMEDIA, INC.	EQUITY	556100105	1011	83,610 SH	SOLE
MACROVISION CORP	EQUITY	555904101	947	78,975 SH	SOLE
MADDEN STEVEN LTD COM	EQUITY	556269108	5217	332900 SH	SOLE
MAF BANCORP, INC.	EQUITY	55261R108	230	6,841 SH	SOLE
MAGMA DESIGN AUTOMATIO	EQUITY	559181102	52	6,668 SH	SOLE
MAGNA ENTERTAINMENT CL A	EQUITY	559211107	69	15,943 SH	SOLE
MAGNATEK, INC.	EQUITY	559424106	17	7,087 SH	SOLE
MAGNUM HUNTER RESOURCES INC	EQUITY	55972F203	97	17,445 SH	SOLE
MAIL-WELL, INC.	EQUITY	560321200	21	10,244 SH	SOLE
MAIN STREET BANKS INC	EQUITY	56034R102	70	3,791 SH	SOLE
MAINSOURCE FINANCIAL G	EQUITY	56062Y102	50	2,140 SH	SOLE
MANDALAY RESORT GROUP	EQUITY	562567107	2436	88,384 SH	SOLE
MANHATTAN ASSOCIATES, INC.	EQUITY	562750109	122	6,984 SH	SOLE
MANITOWOC CO., INC.	EQUITY	563571108	160	9,545 SH	SOLE
MANOR CARE, INC.	EQUITY	564055101	829	43,089 SH	SOLE
MANPOWER, INC.	EQUITY	56418H100	3103	103,846 SH	SOLE
MANTECH INTL CORP	EQUITY	564563104	46	3,072 SH	SOLE
MANTECH INTL CORP CL A	EQUITY	564563104	2616	176500 SH	SOLE
MANUFACTURED HOME CMNT COM	EQUITY	564682102	7800	263500 SH	SOLE
MANUFACTURED HOME COMMUNITIES	EQUITY	564682102	138	4,674 SH	SOLE
MANUFACTURERS SERVICES LTD	EQUITY	565005105	25	5,225 SH	SOLE
MANUGISTICS GROUP IN	EQUITY	565011103	49	21,392 SH	SOLE
MAPICS INC	EQUITY	564910107	34	5,216 SH	SOLE
MAPINFO CORP COM	EQUITY	565105103	21	5,497 SH	SOLE
MARATHON OIL CORP	EQUITY	565849106	3519	146,791 SH	SOLE
MARCUS CORP	EQUITY	566330106	97	7,096 SH	SOLE
MARINEMAX INC	EQUITY	567908108	24	2,662 SH	SOLE
MARKEL CORP	EQUITY	570535104	27	122 SH	SOLE
MARRIOTT INTERNATIONAL, INC.	EQUITY	571903202	3313	104,140 SH	SOLE
MARSH & MCLENNAN COMPANIES INC	EQUITY	571748102	46184	1,083,364 SH	SOLE

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

MARSH + MCLENNAN COS INC	EQUITY	571748102	9259	217,200	SH	DEFINED
MARSHALL & ILSLEY CORP.	EQUITY	571834100	2473	96,745	SH	SOLE
MARTEK BIOSCIENCES CORP.	EQUITY	572901106	205	7,181	SH	SOLE
MARTHA STEWART LIVING INC	EQUITY	573083102	1291	157,300	SH	DEFINED
MARTHA STEWART LIVING-CL A	EQUITY	573083102	30	3,627	SH	SOLE
MARTIN MARIETTA MATERIALS	EQUITY	573284106	1814	65,703	SH	SOLE
MARVEL ENTERPRISES INC	EQUITY	57383M108	85	6,131	SH	SOLE
MARVELL TECHNOLOGY GROUP L	EQUITY	G5876H105	7622	359,700	SH	DEFINED
MASCO CORP.	EQUITY	574599106	4744	254,760	SH	SOLE
MASSBANK CORP READ MAS	EQUITY	576152102	38	1,384	SH	SOLE
MASSEY ENERGY COMPANY	EQUITY	576206106	213	22,618	SH	SOLE
MASSEY ENERGY CORP COM	EQUITY	576206106	1899	202000	SH	SOLE
MASTEC, INC.	EQUITY	576323109	16	7,234	SH	SOLE
MATERIAL SCIENCES CORP	EQUITY	576674105	37	3,714	SH	SOLE
MATRIA HEALTHCARE INC	EQUITY	576817209	24	2,492	SH	SOLE
MATRIXONE INC	EQUITY	57685P304	63	18,681	SH	SOLE
MATTEL, INC.	EQUITY	577081102	5990	266,207	SH	SOLE
MATTHEWS INTERNATIONAL CORP. CLASS A	EQUITY	577128101	228	9,870	SH	SOLE
MATTSON TECHNOLOGY, INC.	EQUITY	577223100	14	7,552	SH	SOLE
MAUI LAND & PINEAPPLE CO	EQUITY	577345101	21	1,067	SH	SOLE
MAVERICK TUBE CORP.	EQUITY	577914104	252	13,560	SH	SOLE
MAXIM INTEGRATED PRODUCTS INC.	EQUITY	57772K101	5672	157,040	SH	SOLE
MAXIMUS, INC.	EQUITY	577933104	122	5,745	SH	SOLE
MAXTOR CORP	EQUITY	577729205	404	71,805	SH	SOLE
MAXWELL SHOE INC	EQUITY	577766108	58	5,208	SH	SOLE
MXYGEN	EQUITY	577776107	75	10,308	SH	SOLE
MAY DEPARTMENT STORES CO.	EQUITY	577778103	4909	246,784	SH	SOLE
MAY DEPT STORES CO	EQUITY	577778103	6071	305,250	SH	DEFINED
MAYTAG CORP.	EQUITY	578592107	657	34,500	SH	SOLE
MB FINANCIAL INC	EQUITY	55264U108	147	4,105	SH	SOLE
MBIA, INC	EQUITY	55262C100	2485	64,307	SH	SOLE
MBNA CORP	EQUITY	55262L100	563	37,400	SH	DEFINED
MBNA CORP.	EQUITY	55262L100	10246	680,805	SH	SOLE
MCCLATCHY COMPANY-CL	EQUITY	579489105	14	266	SH	SOLE
MCCORMICK & CO., INC.	EQUITY	579780206	3683	152,565	SH	SOLE
MCDATA CORP CL A	EQUITY	580031201	1	147	SH	DEFINED
MCDATA CORP-CL A	EQUITY	580031201	1496	174,202	SH	SOLE
MCDERMOTT INTERNATIONAL, INC.	EQUITY	580037109	88	30,420	SH	SOLE
MCDONALD'S CORP.	EQUITY	580135101	9817	678,880	SH	SOLE
MCG CAPITAL CORP	EQUITY	58047P107	23890	2,391,421	SH	SOLE
MCGRATH RENTCORP	EQUITY	580589109	75	3,332	SH	SOLE
MCGRAW-HILL, INC.	EQUITY	580645109	4861	87,440	SH	SOLE
MCKESSON CORP.	EQUITY	58155Q103	4777	191,604	SH	SOLE
MCSI INC	EQUITY	55270M108	3	7,929	SH	SOLE
MDU RESOURCES GROUP, INC.	EQUITY	552690109	2692	96,435	SH	SOLE
MEADWESTVACO CORP	EQUITY	583334107	2019	88,631	SH	SOLE
MEDAREX INC	EQUITY	583916101	81	25,095	SH	SOLE
MEDCATH CORP	EQUITY	58404W109	12	2,312	SH	SOLE
MED-DESIGN CORP	EQUITY	583926100	10	3,099	SH	SOLE
MEDIA GENERAL, INC. CLASS A	EQUITY	584404107	1491	30,283	SH	SOLE
MEDIACOM COMMUNICATI	EQUITY	58446K105	170	19,328	SH	SOLE
MEDICAL STAFFING NETWORK HOLDINGS	EQUITY	58463F104	30	2,842	SH	SOLE
MEDICINES CO	EQUITY	584688105	2043	109,600	SH	DEFINED
MEDICINES COMPANY	EQUITY	584688105	159	8,552	SH	SOLE
MEDICIS PHARMACEUTIC	EQUITY	584690309	21	383	SH	SOLE
MEDICIS PHARMACEUTICAL CL A NE	EQUITY	584690309	71200	1280810	SH	SOLE
MEDIMMUNE INC	EQUITY	584699102	6133	186,800	SH	DEFINED
MEDIMMUNE INC COM	EQUITY	584699102	5624	171300	SH	SOLE

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

MEDIMMUNE, INC.	EQUITY	584699102	5436	165,573	SH	SOLE
MEDIS TECHNOLOGIES LTD	EQUITY	58500P107	20	3,926	SH	SOLE
MEDQUIST, INC.	EQUITY	584949101	63	3,670	SH	SOLE
MEDSOURCE TECHNOLOGIES	EQUITY	58505Y103	5	3,031	SH	SOLE
Medtronic	EQUITY	585055106	1435	31,800	SH	DEFINED
MEDTRONIC INC	EQUITY	585055106	6227	138,000	SH	DEFINED
MEDTRONIC, INC.	EQUITY	585055106	23570	522,390	SH	SOLE
MELLON FINANCIAL CORPORATION	EQUITY	58551A108	5321	250,270	SH	SOLE
MEMBERWORKS INCORPORATED	EQUITY	586002107	64	3,096	SH	SOLE
MEMC ELECTRONIC MATERIALS, INC	EQUITY	552715104	229	20,367	SH	SOLE
MENS WEARHOUSE, INC.	EQUITY	587118100	155	10,355	SH	SOLE
MENTOR CORP.	EQUITY	587188103	243	14,195	SH	SOLE
MENTOR GRAPHICS CORP.	EQUITY	587200106	1003	112,179	SH	SOLE
MERCANTILE BANKSHARES CORP.	EQUITY	587405101	3158	93,041	SH	SOLE
MERCHANTS BANCSHARES	EQUITY	588448100	35	1,443	SH	SOLE
MERCK & CO INC	EQUITY	589331107	20171	368,200	SH	DEFINED
MERCK & CO., INC.	EQUITY	589331107	53147	970,192	SH	SOLE
Merck and Co Inc	EQUITY	589331107	2569	46,900	SH	DEFINED
MERCURY COMPUTER SYSTEMS INC	EQUITY	589378108	212	7,803	SH	SOLE
MERCURY GENERAL CORP	EQUITY	589400100	14	374	SH	SOLE
MERCURY INTERACTIVE CORP.	EQUITY	589405109	1214	40,892	SH	SOLE
MERCURY INTERACTIVE CP COM	EQUITY	589405109	48032	1618340	SH	SOLE
MEREDITH CORP	EQUITY	589433101	835	21,880	SH	SOLE
MERIDIAN RESOURCE CORP	EQUITY	58977Q109	13	11,391	SH	SOLE
MERISTAR HOSPITALITY CORP.	EQUITY	58984Y103	50	14,700	SH	SOLE
MERIT MED SYS INC	EQUITY	589889104	80	4,180	SH	SOLE
MERITAGE CORPORATION	EQUITY	59001A102	107	3,203	SH	SOLE
MERIX CORPORATION	EQUITY	590049102	20	4,939	SH	SOLE
MERRILL LYNCH & CO., INC.	EQUITY	590188108	14653	413,920	SH	SOLE
MERRILL LYNCH + CO INC	EQUITY	590188108	14424	407,450	SH	DEFINED
MESA AIRLINES, INC.	EQUITY	590479101	55	11,110	SH	SOLE
MESABA HOLDINGS, INC.	EQUITY	59066B102	19	3,485	SH	SOLE
MESTEK, INC.	EQUITY	590829107	20	1,102	SH	SOLE
METAL MANAGEMENT INC W/I	EQUITY	591097209	1116	143,983	SH	SOLE
METAL MGMT INC	EQUITY	591097209	644	83,074	SH	DEFINED
METASOLV INC.	EQUITY	59139P104	15	10,436	SH	SOLE
METHODE ELECTRONICS, INC., CLASS A	EQUITY	591520200	100	12,313	SH	SOLE
METLIFE INC	EQUITY	59156R108	10048	380,900	SH	DEFINED
METLIFE, INC.	EQUITY	59156R108	8075	306,100	SH	SOLE
METRIS COMPANIES INC	EQUITY	591598107	26	10,920	SH	SOLE
METRO ONE TELECOMMUNICATIONS	EQUITY	59163F105	33	6,671	SH	SOLE
METRO-GOLDWYN-MAYER	EQUITY	591610100	7	626	SH	SOLE
METTLER-TOLEDO INTERNATIONAL	EQUITY	592688105	296	9,925	SH	SOLE
MGE ENERGY INC	EQUITY	55277P104	155	5,843	SH	SOLE
MGI PHARMA INC	EQUITY	552880106	114	9,034	SH	SOLE
MGIC INVESTMENT CORP.	EQUITY	552848103	2105	53,608	SH	SOLE
MGM GRAND INC	EQUITY	552953101	29	990	SH	SOLE
MICHAEL BAKER CORP.	EQUITY	057149106	16	1,854	SH	SOLE
MICHAELS STORES INC COM	EQUITY	594087108	200	8000	SH	SOLE
MICHAELS STORES, INC.	EQUITY	594087108	2268	90,703	SH	SOLE
MICREL, INC.	EQUITY	594793101	1132	122,851	SH	SOLE
MICROCHIP TECHNOLOGY COM	EQUITY	595017104	15687	788278	SH	SOLE
MICROCHIP TECHNOLOGY, INC.	EQUITY	595017104	5583	280,538	SH	SOLE
MICROMUSE INC	EQUITY	595094103	140	26,934	SH	SOLE
MICRON TECHNOLOGY, INC.	EQUITY	595112103	2294	281,830	SH	SOLE
MICROS SYSTEMS, INC.	EQUITY	594901100	140	5,975	SH	SOLE
MICROSEMI CORP.	EQUITY	595137100	114	10,408	SH	SOLE
Microsoft Corp	EQUITY	594918104	1453	60,000	SH	DEFINED

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

MICROSOFT CORP	EQUITY	594918104	57315	2,367,406	SH	DEFINED
MICROSOFT CORP.	EQUITY	594918104	195820	8,088,390	SH	SOLE
MICROSTRATEGY INC	EQUITY	594972408	1379	57,212	SH	DEFINED
MICROTUNE INC	EQUITY	59514P109	31	14,613	SH	SOLE
MID ATLANTIC MED SERVICES, INC	EQUITY	59523C107	26	637	SH	SOLE
MID ATLANTIC REALTY TRUST	EQUITY	595232109	114	6,279	SH	SOLE
MID STATE BANCSHARES	EQUITY	595440108	145	8,683	SH	SOLE
MID-AMERICA APT. COMMUNITIES	EQUITY	59522J103	121	5,122	SH	SOLE
MIDAS, INC.	EQUITY	595626102	15	2,012	SH	SOLE
MIDDLESEX WATER CO	EQUITY	596680108	62	2,787	SH	SOLE
MIDLAND CO COM	EQUITY	597486109	50	2,819	SH	SOLE
MIDWAY GAMES INC.	EQUITY	598148104	35	10,539	SH	SOLE
MIDWEST BANC HOLDINGS INC.	EQUITY	598251106	61	3,370	SH	SOLE
MIDWEST EXPRESS HOLDINGS, INC.	EQUITY	597911106	6	4,764	SH	SOLE
MILACRON, INC.	EQUITY	598709103	26	6,159	SH	SOLE
MILLENNIUM CHEMICALS INC.	EQUITY	599903101	11419	977,684	SH	SOLE
MILLENNIUM PHARMACEUTICALS, IN	EQUITY	599902103	3147	400,362	SH	SOLE
MILLIPORE CORP.	EQUITY	601073109	738	22,573	SH	SOLE
MILLS CORP COM	EQUITY	601148109	3058	98000	SH	SOLE
MILLS CORP.	EQUITY	601148109	4702	150,695	SH	SOLE
MIM CORP	EQUITY	553044108	61	8,265	SH	SOLE
MINAS BUENAVENTURA-SPON ADR	EQUITY	2044448104	1085	43,380	SH	SOLE
MINE SAFETY APPLIANCES CO.	EQUITY	602720104	101	2,849	SH	SOLE
MINERALS TECHNOLOGIES, INC.	EQUITY	603158106	1302	34,170	SH	SOLE
MIPS TECHNOLOGIES INC	EQUITY	604567107	23	12,838	SH	SOLE
MIRANT CORP.	EQUITY	604675108	319	199,426	SH	SOLE
MISSION WEST PROPERTIES	EQUITY	605203108	49	5,249	SH	SOLE
MKS INSTRUMENTS, INC.	EQUITY	55306N104	4	311	SH	SOLE
MOBILE MINI INC.	EQUITY	60740F105	72	4,499	SH	SOLE
MOBILE TELESYSTEMS-SP ADR	EQUITY	607409109	3470	84,335	SH	SOLE
MODINE MANUFACTURING CO.	EQUITY	607828100	826	55,108	SH	SOLE
MODTECH HLDGS INC	EQUITY	60783C100	23	3,233	SH	SOLE
MOHAWK INDS INC COM	EQUITY	608190104	26668	556271	SH	SOLE
MOHAWK INDUSTRIES, INC.	EQUITY	608190104	4271	89,096	SH	SOLE
MOLECULAR DEVICES CORP.	EQUITY	60851C107	67	5,509	SH	SOLE
MOLEX, INC.	EQUITY	608554101	1890	87,983	SH	SOLE
MONACO COACH CORP	EQUITY	60886R103	89	8,611	SH	SOLE
MONARCH CASINO & RESOR	EQUITY	609027107	11	1,168	SH	SOLE
MONDAVI, ROBERT CORP. CLASS A	EQUITY	609200100	68	3,384	SH	SOLE
MONOLITHIC SYS TECHNOL	EQUITY	609842109	45	6,454	SH	SOLE
MONRO MUFFLER BRAKE IN	EQUITY	610236101	41	1,959	SH	SOLE
MONSANTO CO	EQUITY	61166W101	2726	166,205	SH	SOLE
MONSANTO CO	EQUITY	61166W101	5	340	SH	DEFINED
MONTEREY PASTA CO	EQUITY	612570101	15	5,110	SH	SOLE
MONTPELIER RE HOLDINGS LTD	EQUITY	G62185106	860	30,500	SH	DEFINED
MONY GROUP, INC.	EQUITY	615337102	1318	63,051	SH	SOLE
MOODY'S CORP.	EQUITY	615369105	3071	66,426	SH	SOLE
MOOG INC.	EQUITY	615394202	168	5,483	SH	SOLE
MOORE LTD (F)	EQUITY	615785102	9726	928974	SH	SOLE
MORGAN STANLEY	EQUITY	617446448	20450	533,240	SH	SOLE
MORGAN STANLEY DEAN WITTER & C REPO	EQUITY	568427108	22	2,401	SH	SOLE
MORGAN STANLEY DN WITTER DISCVR	EQUITY	617446448	14706	383,365	SH	DEFINED
MOSSIMO INC	EQUITY	619696107	9	1,775	SH	SOLE
MOTHERS WK INC	EQUITY	619903107	21	926	SH	SOLE
MOTOROLA, INC.	EQUITY	620076109	9504	1,150,550	SH	SOLE
MOVADO GROUP, INC.	EQUITY	624580106	64	3,376	SH	SOLE
MOVIE GALLERY, INC.	EQUITY	624581104	108	6,228	SH	SOLE
MPS GROUP INC	EQUITY	553409103	889	170,325	SH	SOLE

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

MRO SOFTWARE	EQUITY	55347W105	43	6,337	SH	SOLE
MRV COMMUNICATIONS, INC.	EQUITY	553477100	37	32,661	SH	SOLE
MSC INDUSTRIAL DIRECT CO.	EQUITY	553530106	6	390	SH	SOLE
MSC SOFTWARE CORPORATION	EQUITY	553531104	71	9,175	SH	SOLE
MTC TECHNOLOGIES INC COM	EQUITY	55377A106	2902	150300	SH	SOLE
MTR GAMING GROUP INC	EQUITY	553769100	50	7,577	SH	SOLE
MTS SYSTEMS CORP.	EQUITY	553777103	82	7,593	SH	SOLE
MUELLER INDUSTRIES, INC.	EQUITY	624756102	253	10,132	SH	SOLE
MULTIMEDIA GAMES INC	EQUITY	625453105	72	3,723	SH	SOLE
MURPHY OIL CORP.	EQUITY	626717102	5433	123,010	SH	SOLE
MYERS INDUSTRIES, INC.	EQUITY	628464109	64	6,664	SH	SOLE
MYKROLIS CORP	EQUITY	62852P103	119	14,296	SH	SOLE
MYLAN LABORATORIES INC.	EQUITY	628530107	7109	247,275	SH	SOLE
MYLAN LABS INC	EQUITY	628530107	3191	111,000	SH	DEFINED
MYLAN LABS INC COM	EQUITY	628530107	21224	738222	SH	SOLE
MYRIAD GENETICS INC	EQUITY	62855J104	87	8,577	SH	SOLE
NABI BIOPHARMACEUTICALS	EQUITY	629519109	84	13,924	SH	SOLE
NABORS INDS INC COM (F)	EQUITY	G6359F103	14365	360300	SH	SOLE
NABORS INDUSTRIES LTD	EQUITY	G6359F103	2470	61,950	SH	SOLE
NABORS INDUSTRIES LTD	EQUITY	G6359F103	33206	832,865	SH	DEFINED
NACCO INDUSTRIES, INC. CLASS A	EQUITY	629579103	90	1,947	SH	SOLE
NANOMETRICS INC.	EQUITY	630077105	10	2,623	SH	SOLE
NAPRO BIOTHERAPEUTICS INC	EQUITY	630795102	6	9,196	SH	SOLE
NARA BANCORP INC	EQUITY	63080P105	37	2,884	SH	SOLE
NASB FINL INC	EQUITY	628968109	25	1,106	SH	SOLE
NASHFINCH CO.	EQUITY	631158102	34	3,998	SH	SOLE
NASSDA CORP	EQUITY	63172M101	12	1,818	SH	SOLE
NASTECH PHARMACEUTICAL	EQUITY	631728409	24	2,877	SH	SOLE
NATCO GROUP INC	EQUITY	63227W203	19	3,338	SH	SOLE
NATIONAL BEVERAGE CORP.	EQUITY	635017106	18	1,305	SH	SOLE
NATIONAL CITY CORP.	EQUITY	635405103	7468	268,160	SH	SOLE
NATIONAL COMMERCE BANCORP.	EQUITY	63545P104	6546	276,205	SH	SOLE
NATIONAL DATA CORP.	EQUITY	639480102	195	11,603	SH	SOLE
NATIONAL FUEL GAS CO.	EQUITY	636180101	4720	215,816	SH	SOLE
NATIONAL HEALTH INVESTORS, INC	EQUITY	63633D104	366	23,824	SH	SOLE
NATIONAL HEALTH REALTY	EQUITY	635905102	29	2,149	SH	SOLE
NATIONAL HEALTHCARE CORP	EQUITY	635906100	56	3,057	SH	SOLE
NATIONAL INSTRS CORP COM	EQUITY	636518102	5039	142856	SH	SOLE
NATIONAL INSTRUMENTS CORP.	EQUITY	636518102	2412	68,396	SH	SOLE
NATIONAL PENN BANCSHARES, INC.	EQUITY	637138108	179	6,737	SH	SOLE
NATIONAL PRESTO INDUSTRIES	EQUITY	637215104	45	1,708	SH	SOLE
NATIONAL PROCESSING INC	EQUITY	637229105	1	104	SH	SOLE
NATIONAL SEMICONDUCTOR CORP.	EQUITY	637640103	1393	81,722	SH	SOLE
NATIONAL WESTERN LIFE INS. CO. CLASS	EQUITY	638522102	73	778	SH	SOLE
NATIONAL-OILWELL INC COM	EQUITY	637071101	30495	1362002	SH	SOLE
NATIONAL-OILWELL, INC.	EQUITY	637071101	15730	702,561	SH	SOLE
NATIONWIDE FINANCIAL	EQUITY	638612101	9	349	SH	SOLE
NATIONWIDE HEALTH PROPERTIES	EQUITY	638620104	228	17,711	SH	SOLE
NATURES SUNSHINE PRODUCTS, INC	EQUITY	639027101	34	3,908	SH	SOLE
NAUTICA ENTERPRISES, INC.	EQUITY	639089101	88	9,055	SH	SOLE
NAUTILUS GROUP INC	EQUITY	63910B102	142	9,972	SH	SOLE
NAVIGANT CONSULTING CO.	EQUITY	63935N107	82	15,394	SH	SOLE
NAVIGANT INTERNATIONAL, INC.	EQUITY	63935R108	46	4,402	SH	SOLE
NAVIGATORS GROUP INC	EQUITY	638904102	38	1,462	SH	SOLE
NAVISTAR INTERNATIONAL CORP.	EQUITY	63934E108	741	30,116	SH	SOLE
NBC CAPITAL CORP	EQUITY	628729105	61	2,537	SH	SOLE
NBT BANCORP, INC.	EQUITY	628778102	188	10,774	SH	SOLE
NBTY, INC.	EQUITY	628782104	280	14,747	SH	SOLE

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

NCI BUILDING SYSTEMS, INC.	EQUITY	628852105	103	6,612	SH	SOLE
NCO GROUP, INC.	EQUITY	628858102	98	6,731	SH	SOLE
NCR CORP.	EQUITY	62886E108	788	42,987	SH	SOLE
NECTAR THERAPEUTICS	EQUITY	640268108	126	19,898	SH	SOLE
NEIMAN MARCUS GROUP INC CL A	EQUITY	640204202	1868	64,423	SH	SOLE
NEOFORMA INC	EQUITY	640475505	35	2,726	SH	SOLE
NEOPHARM INC	EQUITY	640919106	47	4,104	SH	SOLE
NEOSE TECHNOLOGIES, INC.	EQUITY	640522108	28	3,979	SH	SOLE
NET2PHONE, INC.	EQUITY	64108N106	20	6,061	SH	SOLE
NETBANK INC	EQUITY	640933107	164	17,626	SH	SOLE
NETEGRITY, INC.	EQUITY	64110P107	36	9,672	SH	SOLE
NETFLIX.COM INC	EQUITY	64110L106	43	2,119	SH	SOLE
NETIQ CORP.	EQUITY	64115P102	149	13,337	SH	SOLE
NETRATINGS INC	EQUITY	64116M108	19	2,913	SH	SOLE
NETRO CORP	EQUITY	64114R109	24	8,747	SH	SOLE
NETSCOUT SYSTEMS INC	EQUITY	64115T104	18	6,488	SH	SOLE
NETSCREEN TECHNOLOGIES COM	EQUITY	64117V107	31839	1897462	SH	SOLE
NETSCREEN TECHNOLOGIES INC	EQUITY	64117V107	61	3,647	SH	SOLE
NETSCREEN TECHNOLOGIES INS	EQUITY	64117V107	4527	269,800	SH	DEFINED
NETWORK APPLIANCE INC	EQUITY	64120L104	1899	169,700	SH	DEFINED
NETWORK APPLIANCE, INC.	EQUITY	64120L104	1834	163,929	SH	SOLE
Network Associates	EQUITY	640938106	552	40,000	SH	DEFINED
NETWORKS ASSOCIATES, INC.	EQUITY	640938106	2904	210,305	SH	SOLE
NEUBERGER BERMAN INC	EQUITY	641234109	2644	93,661	SH	SOLE
NEUROCRINE BIOSCIENCES INC	EQUITY	64125C109	6553	156,850	SH	DEFINED
NEUROCRINE BIOSCIENCES, INC.	EQUITY	64125C109	423	10,143	SH	SOLE
NEUROGEN CORP.	EQUITY	64124E106	17	4,709	SH	SOLE
NEW CENTURY FINANCIAL CORP	EQUITY	64352D101	177	5,668	SH	SOLE
NEW ENGLAND BUSINESS SERVICE	EQUITY	643872104	108	4,207	SH	SOLE
NEW JERSEY RESOURCES CORP.	EQUITY	646025106	317	9,716	SH	SOLE
NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106	16712	853100	SH	SOLE
NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106	4905	250,381	SH	SOLE
NEW YORK COMMUNITY BANCORP INC	EQUITY	649445103	4298	144,233	SH	SOLE
NEW YORK TIMES CO	EQUITY	650111107	3720	86,200	SH	DEFINED
NEW YORK TIMES CO. CLASS A	EQUITY	650111107	2874	66,616	SH	SOLE
NEWELL RUBBERMAID, INC.	EQUITY	651229106	3353	118,255	SH	SOLE
NEWFIELD EXPLORATION	EQUITY	651290108	24	722	SH	SOLE
NEWFOCUS, INC.	EQUITY	644383101	75	23,992	SH	SOLE
NEWMONT MINING CORP HLDG CO	EQUITY	651639106	4663	178,335	SH	SOLE
NEWPARK RESOURCES, INC.	EQUITY	651718504	117	25,893	SH	SOLE
NEWPORT CORP	EQUITY	651824104	766	64,863	SH	SOLE
NEWS CORP., LTD. SPON-ADR	EQUITY	652487703	5578	215,360	SH	SOLE
NEWTEK BUSINESS SERVICES INC	EQUITY	652526104	4227	1,006,333	SH	SOLE
NEXT LEVEL COMMUNICATION	EQUITY	65333U104	7	5,960	SH	SOLE
NEXTEL COMMUNICATIONS INC	EQUITY	65332V103	13391	1,000,100	SH	DEFINED
NEXTEL COMMUNICATIONS, INC. CLASS A	EQUITY	65332V103	34704	2,591,753	SH	SOLE
NEXTEL PARTNERS INC	EQUITY	65333F107	375	74,372	SH	SOLE
NIC INC	EQUITY	62914B100	15	8,676	SH	SOLE
NICOR, INC.	EQUITY	654086107	533	19,510	SH	SOLE
NIKE INC CLASS B	EQUITY	654106103	3787	73,650	SH	DEFINED
NIKE, INC. CLASS B	EQUITY	654106103	7517	146,190	SH	SOLE
NISOURCE, INC.	EQUITY	65473P105	2025	111,273	SH	SOLE
NITCHES INC	EQUITY	65476M109	106	15,701	SH	SOLE
NL INDUSTRIES, INC.	EQUITY	629156407	50	3,094	SH	SOLE
NN INC	EQUITY	629337106	36	4,133	SH	SOLE
NOBLE CORPORATION	EQUITY	G65422100	1802	57,350	SH	SOLE
NOBLE ENERGY INC	EQUITY	655044105	2644	77,097	SH	SOLE
NOBLE ENRGY INC COM	EQUITY	655044105	59617	1738618	SH	SOLE

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

NOKIA CORP SPON-ADR	EQUITY	654902204	4058	289,640	SH	SOLE
NORDSON CORP.	EQUITY	655663102	1270	52,728	SH	SOLE
NORDSTROM, INC.	EQUITY	655664100	965	59,579	SH	SOLE
NORFOLK SOUTHERN CORP.	EQUITY	655844108	3197	172,275	SH	SOLE
NORTEL NETWORKS CORP	EQUITY	656568102	7	3,475	SH	DEFINED
NORTH FORK BANCORPORATION	EQUITY	659424105	1652	56,100	SH	DEFINED
NORTH FORK BANCORPORATION INC.	EQUITY	659424105	2104	71,458	SH	SOLE
NORTH PITTSBURGH SYSTEMS	EQUITY	661562108	74	5,455	SH	SOLE
NORTHEAST UTILITIES	EQUITY	664397106	2542	182,585	SH	SOLE
NORTHERN TRUST CORP.	EQUITY	665859104	3438	112,920	SH	SOLE
NORTHROP GRUMMAN CORP	EQUITY	666807102	4273	49,800	SH	DEFINED
Northrop Grumman Corp USD1	EQUITY	666807102	716	8,350	SH	SOLE
NORTHROP GRUMMAN CORP.	EQUITY	666807102	45069	525,281	SH	SOLE
NORTHWEST AIRLINES CORP CL-A	EQUITY	667280101	5	778	SH	SOLE
NORTHWEST BANCORP INC.	EQUITY	667328108	64	3,942	SH	SOLE
NORTHWEST NATURAL GAS CO.	EQUITY	667655104	246	9,815	SH	SOLE
NORTHWEST PIPE COMPANY	EQUITY	667746101	26	2,084	SH	SOLE
NORTHWESTERN CORP.	EQUITY	668074107	28	13,484	SH	SOLE
NOVADIGM INC	EQUITY	669937104	9	4,922	SH	SOLE
NOVASTAR FINL INC	EQUITY	669947400	129	3,791	SH	SOLE
NOVELL, INC .	EQUITY	670006105	620	288,406	SH	SOLE
NOVELLUS SYS INC	EQUITY	670008101	9798	359,300	SH	DEFINED
NOVELLUS SYSTEMS, INC.	EQUITY	670008101	2456	90,047	SH	SOLE
NOVEN PHARMACEUTICALS, INC.	EQUITY	670009109	106	7,488	SH	SOLE
NPS PHARMACEUTICALS INC.	EQUITY	62936P103	164	10,586	SH	SOLE
NS GROUP, INC.	EQUITY	628916108	47	6,161	SH	SOLE
NSTAR	EQUITY	67019E107	8151	203,667	SH	SOLE
NTL INC	EQUITY	62940M104	43	4,899	SH	SOLE
NU HORIZONS ELEC CORP	EQUITY	669908105	26	5,211	SH	SOLE
NU SKIN ENTERPRISES, INC. CLASS A	EQUITY	67018T105	160	15,933	SH	SOLE
NUANCE COMMUNICATIONS, INC.	EQUITY	669967101	23	10,414	SH	SOLE
NUCOR CORP.	EQUITY	670346105	1321	34,619	SH	SOLE
NUEVO ENERGY CO.	EQUITY	670509108	86	6,358	SH	SOLE
NUI CORPORATION	EQUITY	629431107	83	5,679	SH	SOLE
NUVEEN INVESTMENTS INC	EQUITY	67090F106	6	290	SH	SOLE
NUVEEN INVTS INC	EQUITY	67090F106	481	21,505	SH	DEFINED
NVIDIA CORP	EQUITY	67066G104	989	76,773	SH	SOLE
NVR, INC.	EQUITY	62944T105	25	75	SH	SOLE
NYFIX INC	EQUITY	670712108	33	9,009	SH	SOLE
NYMAGIC, INC.	EQUITY	629484106	10	525	SH	SOLE
OAK TECHNOLOGY, INC.	EQUITY	671802106	71	20,136	SH	SOLE
OAKLEY INC	EQUITY	673662102	1510	183,000	SH	DEFINED
OAKLEY INC.	EQUITY	673662102	76	9,242	SH	SOLE
OCCIDENTAL PETROLEUM CORP.	EQUITY	674599105	4848	161,830	SH	SOLE
OCEAN ENERGY INC NEW	EQUITY	67481E106	2650	132,500	SH	DEFINED
OCEAN ENERGY, INC.	EQUITY	67481E106	4779	238,927	SH	SOLE
OCEANEERING INTERNATIONAL, INC	EQUITY	675232102	181	8,302	SH	SOLE
OCEANFIRST FINANCIAL CORP	EQUITY	675234108	81	3,803	SH	SOLE
O'CHARLEY'S INC.	EQUITY	670823103	109	5,703	SH	SOLE
OCTEL CORP.	EQUITY	675727101	52	3,587	SH	SOLE
OCULAR SCIENCES, INC.	EQUITY	675744106	85	6,110	SH	SOLE
OCWEN FINANCIAL CORP.	EQUITY	675746101	41	13,447	SH	SOLE
ODYSSEY HEALTHCARE INC	EQUITY	67611V101	154	6,470	SH	SOLE
ODYSSEY HEALTHCARE INC	EQUITY	67611V101	1872	78,750	SH	DEFINED
ODYSSEY HEALTHCARE INC	EQUITY	67611V101	11186	470600	SH	SOLE
ODYSSEY RE HLDGS CORP	EQUITY	67612W108	109	6,033	SH	SOLE
OFFICE DEPOT, INC.	EQUITY	676220106	1618	136,751	SH	SOLE
OFFICEMAX, INC.	EQUITY	67622M108	214	41,510	SH	SOLE

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

OFFSHORE LOGISTICS, INC.	EQUITY	676255102	121	6,706	SH	SOLE
OGE ENERGY CORP.	EQUITY	670837103	2643	147,079	SH	SOLE
OHIO CASUALTY CORP.	EQUITY	677240103	1281	99,128	SH	SOLE
OIL STATES INTERNATIONAL INC	EQUITY	678026105	74	6,132	SH	SOLE
OIL STS INTL INC COM	EQUITY	678026105	2978	248200	SH	SOLE
OLD NATL BANCORP	EQUITY	680033107	20	939	SH	SOLE
OLD REPUBLIC INTL CORP.	EQUITY	680223104	4340	162,237	SH	SOLE
OLD SECOND BANCORP INC	EQUITY	680277100	95	2,525	SH	SOLE
OLIN CORP.	EQUITY	680665205	1730	95,203	SH	SOLE
OM GROUP INC	EQUITY	670872100	4	406	SH	SOLE
OMEGA FINANCIAL CORP.	EQUITY	682092101	104	2,996	SH	SOLE
OMEGA HEALTHCARE INVESTORS	EQUITY	681936100	13	5,841	SH	SOLE
OMNICARE, INC.	EQUITY	681904108	3446	126,646	SH	SOLE
OMNICELL INC	EQUITY	68213N109	17	5,280	SH	SOLE
OMNICOM GROUP, INC.	EQUITY	681919106	5713	105,460	SH	SOLE
OMNIVISION TECHNOLOGIE	EQUITY	682128103	148	7,150	SH	SOLE
OMNIVISION TECHNOLOGIE COM	EQUITY	682128103	1923	92800	SH	SOLE
OMNIVISION TECHNOLOGIES IN	EQUITY	682128103	3442	166,100	SH	DEFINED
OMNOVA SOLUTIONS	EQUITY	682129101	42	14,275	SH	SOLE
ON ASSIGNMENT, INC.	EQUITY	682159108	32	7,614	SH	SOLE
ON SEMICONDUCTOR CORPORATION	EQUITY	682189105	13	10,050	SH	SOLE
ONEIDA LTD.	EQUITY	682505102	56	5,246	SH	SOLE
ONEOK, INC.	EQUITY	682680103	2390	130,298	SH	SOLE
ONYX PHARMACEUTICALS INC	EQUITY	683399109	42	5,005	SH	SOLE
ONYX SOFTWARE CORP.	EQUITY	683402101	14	15,819	SH	SOLE
OPENWAVE SYSTEMS INC.	EQUITY	683718100	89	62,720	SH	SOLE
OPLINK COMMUNICATIONS INC	EQUITY	68375Q106	36	37,017	SH	SOLE
OPNET TECHNOLOGIES	EQUITY	683757108	20	3,673	SH	SOLE
OPTICAL COMMUNICATION PROD	EQUITY	68382T101	5	5,426	SH	SOLE
OPTION CARE INC	EQUITY	683948103	39	4,629	SH	SOLE
ORACLE CORP	EQUITY	68389X105	13691	1,262,000	SH	DEFINED
ORACLE CORP.	EQUITY	68389X105	43462	4,006,110	SH	SOLE
ORASURE TECHNOLOGIES INC	EQUITY	68554V108	55	9,444	SH	SOLE
ORBITAL SCIENCES CORP.	EQUITY	685564106	288	55,636	SH	SOLE
OREGON STEEL MILLS, INC.	EQUITY	686079104	22	9,298	SH	SOLE
O'REILLY AUTOMOTIVE, INC.	EQUITY	686091109	15	548	SH	SOLE
ORIENTAL FINANCIAL GROUP	EQUITY	68618W100	107	4,959	SH	SOLE
ORTHODONTIC CENTERS OF AMERICA	EQUITY	68750P103	3	628	SH	SOLE
ORTHOLOGIC CORP	EQUITY	68750J107	39	11,503	SH	SOLE
OSHKOSH B'GOSH, INC. CLASS A	EQUITY	688222207	97	3,732	SH	SOLE
OSHKOSH TRUCK CORP CL B	EQUITY	688239201	337	5,402	SH	SOLE
OSHKOSH TRUCK CORP COM	EQUITY	688239201	2816	45200	SH	SOLE
OSI PHARMACEUTICALS	EQUITY	671040103	209	13,083	SH	SOLE
OSI PHARMACEUTICALS INC	EQUITY	671040103	1600	100,000	SH	DEFINED
OSI SYSTEMS INC COM	EQUITY	671044105	1586	100300	SH	SOLE
OSI SYSTEMS INC	EQUITY	671044105	43	2,723	SH	SOLE
OTTER TAIL POWER CO.	EQUITY	689648103	232	8,942	SH	SOLE
OUTBACK STEAKHOUSE INC.	EQUITY	689899102	3600	101,740	SH	SOLE
OVERLAND STORAGE INC	EQUITY	690310107	39	2,746	SH	SOLE
OVERSEAS SHIPHOLDING GROUP	EQUITY	690368105	930	55,709	SH	SOLE
OVERSTOCK.COM	EQUITY	690370101	11	1,087	SH	SOLE
OVERTURE SERVICES INC	EQUITY	69039R100	1476	97,290	SH	SOLE
OWENS & MINOR, INC.	EQUITY	690732102	216	12,285	SH	SOLE
OWENS-ILLINOIS, INC.	EQUITY	690768403	15	1,618	SH	SOLE
OXFORD HEALTH PLANS, INC.	EQUITY	691471106	4209	138,625	SH	SOLE
OXFORD INDS INC.	EQUITY	691497309	54	2,204	SH	SOLE
P A M TRANSN SVCS INC	EQUITY	693149106	24	1,119	SH	SOLE
P G & E CORP.	EQUITY	69331C108	2424	180,194	SH	SOLE

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

P. F. CHANGS CHINA BISTRO INC.	EQUITY	69333Y108	217	5,863	SH	SOLE
PACCAR, INC	EQUITY	693718108	2849	56,665	SH	SOLE
PACIFIC CAPITAL BANCORP	EQUITY	69404P101	379	12,608	SH	SOLE
PACIFIC NORTHWEST BANCORP	EQUITY	69466M103	154	5,552	SH	SOLE
PACIFIC SUNWEAR CA INC COM	EQUITY	694873100	18785	923100	SH	SOLE
PACIFIC SUNWEAR OF CALIFORNIA	EQUITY	694873100	332	16,290	SH	SOLE
PACIFIC UN BK CALIF	EQUITY	695025106	45	3,853	SH	SOLE
PACIFICARE HEALTH SYSTEMS INC CLASS A	EQUITY	695112102	1452	60,163	SH	SOLE
PACKAGING CORP OF AMERICA	EQUITY	695156109	2519	139,865	SH	SOLE
PACKETEER, INC	EQUITY	695210104	79	8,110	SH	SOLE
PACTIV CORP	EQUITY	695257105	4365	215,000	SH	DEFINED
PACTIV CORPORATION	EQUITY	695257105	1424	70,128	SH	SOLE
PAIN THERAPEUTICS INC	EQUITY	69562K100	10	5,749	SH	SOLE
PALL CORP	EQUITY	696429307	1086	54,318	SH	SOLE
PALM HARBOR HOMES, INC	EQUITY	696639103	88	6,211	SH	SOLE
PALM INC	EQUITY	696642206	104	10,441	SH	SOLE
PAN PACIFIC RETAIL COM	EQUITY	69806L104	5541	146400	SH	SOLE
PAN PACIFIC RETAIL PROPERTIES	EQUITY	69806L104	486	12,837	SH	SOLE
PANAMSAT CORP	EQUITY	697933109	124	8,813	SH	SOLE
PANERA BREAD COMPANY CL A	EQUITY	69840W108	252	8,272	SH	SOLE
PAPA JOHNS INTERNATIONAL, INC	EQUITY	698813102	115	4,610	SH	SOLE
PARADYNE NETWORKS INC	EQUITY	69911G107	13	9,889	SH	SOLE
PARAMETRIC TECHNOLOGY CORP.	EQUITY	699173100	448	206,495	SH	SOLE
PAREXEL INTERNATIONAL CORP.	EQUITY	699462107	117	8,527	SH	SOLE
PARK ELECTROCHEMICAL CORP.	EQUITY	700416209	93	6,148	SH	SOLE
PARK NATIONAL CORP.	EQUITY	700658107	2125	22,775	SH	SOLE
PARK PLACE ENTERTAINMENT	EQUITY	700690100	2877	404,050	SH	SOLE
PARKER DRILLING CO.	EQUITY	701081101	66	27,992	SH	SOLE
PARKER HANNIFIN CORP.	EQUITY	701094104	2024	52,243	SH	SOLE
PARKERVISION, INC	EQUITY	701354102	17	3,100	SH	SOLE
PARKVALE FINL CORP	EQUITY	701492100	38	1,737	SH	SOLE
PARKWAY PROPERTIES, INC.	EQUITY	70159Q104	107	2,840	SH	SOLE
PARTNERS TRUST FINCL G	EQUITY	70213A103	41	2,404	SH	SOLE
PARTY CITY CORP	EQUITY	702145103	21	2,641	SH	SOLE
PATHMARK STORES INC	EQUITY	70322A101	72	10,837	SH	SOLE
PATINA OIL & GAS CORP	EQUITY	703224105	284	8,632	SH	SOLE
PATTERSON DENTAL CO.	EQUITY	703412106	4312	93,881	SH	SOLE
PATTERSON UTI ENERGY COM	EQUITY	703481101	36543	1131000	SH	SOLE
PATTERSON UTI ENERGY INC	EQUITY	703481101	10345	319,700	SH	DEFINED
PATTERSON-UTI ENERGY INC	EQUITY	703481101	3586	110,992	SH	SOLE
PAXAR CORP.	EQUITY	704227107	574	50,112	SH	SOLE
PAXSON COMMUNICATIONS CORP.	EQUITY	704231109	24	11,082	SH	SOLE
PAYCHEX INC	EQUITY	704326107	2051	74,650	SH	DEFINED
PAYCHEX, INC.	EQUITY	704326107	4886	177,880	SH	SOLE
PAYLESS SHOESOURCE, INC.	EQUITY	704379106	1799	114,927	SH	SOLE
PC CONNECTION INC	EQUITY	69318J100	13	2,388	SH	SOLE
PC-TEL INC.	EQUITY	69325Q105	65	7,216	SH	SOLE
PDF SOLUTIONS INC	EQUITY	693282105	28	4,347	SH	SOLE
PEABODY ENERGY CORP	EQUITY	704549104	1950	69,928	SH	SOLE
PEABODY ENERGY CORP COM	EQUITY	704549104	9547	342326	SH	SOLE
PEAPACK-GLADSTONE FINL	EQUITY	704699107	55	2,176	SH	SOLE
PEC SOLUTIONS INC	EQUITY	705107100	36	3,049	SH	SOLE
PEDIATRIX MEDICAL GROUP	EQUITY	705324101	203	8,061	SH	SOLE
PEETS COFFEE & TEA INC	EQUITY	705560100	52	3,162	SH	SOLE
PEGASUS SOLUTIONS INC.	EQUITY	705906105	100	8,941	SH	SOLE
PEGASYSTEMS INC	EQUITY	705573103	9	2,221	SH	SOLE
PENFORD CORP	EQUITY	707051108	33	2,774	SH	SOLE
PENN ENGINERRING & MFG CORP	EQUITY	707389300	49	4,248	SH	SOLE

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

PENN NATIONAL GAMING, INC.	EQUITY	707569109	194	10,938	SH	SOLE
PENN NATL GAMING INC COM	EQUITY	707569109	9809	552600	SH	SOLE
PENN TRAFFIC CO NEW	EQUITY	707832200	5	3,880	SH	SOLE
PENN VIRGINIA CORPORATION	EQUITY	707882106	112	2,909	SH	SOLE
PENN-AMER GROUP INC COM	EQUITY	707247102	2352	231000	SH	SOLE
PENNFED FINANCIAL SVCS INC	EQUITY	708167101	48	1,801	SH	SOLE
PENNRCK FINL SVCS COR	EQUITY	708352109	71	2,527	SH	SOLE
PENNSYLVANIA REAL ESTATE INV.	EQUITY	709102107	147	5,125	SH	SOLE
PENTAIR INC COM	EQUITY	709631105	23307	659332	SH	SOLE
PENTAIR INC.	EQUITY	709631105	2872	81,232	SH	SOLE
PENTON MEDIA INC	EQUITY	709668107	3	5,408	SH	SOLE
PENWEST PHARMACEUTICALS CO	EQUITY	709754105	81	5,032	SH	SOLE
PEOPLES BANCORP INC	EQUITY	709789101	78	3,377	SH	SOLE
PEOPLES BANK	EQUITY	710198102	9	358	SH	SOLE
PEOPLES ENERGY CORP.	EQUITY	711030106	563	15,753	SH	SOLE
PEOPLES HOLDING COMPANY	EQUITY	711148106	87	2,043	SH	SOLE
PEOPLESFT, INC.	EQUITY	712713106	2389	156,122	SH	SOLE
PEP BOYS-MANNY, MOE & JACK	EQUITY	713278109	132	17,313	SH	SOLE
PEPCO HOLDINGS INC	EQUITY	713291102	15601	896,613	SH	SOLE
PEPSI BOTTLING	EQUITY	713409100	3842	214,254	SH	SOLE
PEPSI BOTTLING GROUP INC	EQUITY	713409100	2711	151,200	SH	DEFINED
PEPSIAMERICAS INC	EQUITY	71343P200	2368	201,336	SH	SOLE
Pepsico	EQUITY	713448108	1600	40,000	SH	DEFINED
PEPSICO INC	EQUITY	713448108	9072	226,805	SH	DEFINED
PEPSICO, INC.	EQUITY	713448108	67382	1,684,550	SH	SOLE
PEREGRINE PHARMACEUTICALS INC	EQUITY	713661106	19	37,043	SH	SOLE
PERFORMANCE FOOD GROUP CO.	EQUITY	713755106	19	610	SH	SOLE
PERICOM SEMICONDUCTOR CORP	EQUITY	713831105	55	7,088	SH	SOLE
PERINI CORP	EQUITY	713839108	18776	4,705,882	SH	SOLE
PERKINELMER INC.	EQUITY	714046109	496	55,755	SH	SOLE
PEROT SYSTEM CORP.	EQUITY	714265105	10	945	SH	SOLE
PERRIGO CO.	EQUITY	714290103	1361	114,581	SH	SOLE
PER-SE TECHNOLOGIES	EQUITY	713569309	89	11,205	SH	SOLE
PETCO ANIMAL SUPPLIES	EQUITY	716016209	4	202	SH	SOLE
PETROLEO BRASILEIRO S.A. ADR	EQUITY	71654V408	1884	124,330	SH	SOLE
PETROLEUM HELICOPTERS -VTG	EQUITY	716604103	24	915	SH	SOLE
PETROQUEST ENERGY INC	EQUITY	716748108	17	11,047	SH	SOLE
PETSMART, INC	EQUITY	716768106	2430	192,847	SH	SOLE
PF CHANGS CHINA BISTRO COM	EQUITY	69333Y108	31842	860600	SH	SOLE
PFF BANCORP, INC.	EQUITY	69331W104	132	4,115	SH	SOLE
PFIZER INC	EQUITY	717081103	36242	1,162,889	SH	DEFINED
PFIZER, INC.	EQUITY	717081103	128007	3,852,404	SH	SOLE
PHARMACEUTICAL PRODUCT DEVELOPMENT	EQUITY	717124101	17	634	SH	SOLE
PHARMACEUTICAL RES COM	EQUITY	717125108	28423	669100	SH	SOLE
PHARMACEUTICAL RES INC COM	EQUITY	717125108	2128	50,095	SH	SOLE
PHARMACIA CORP	EQUITY	71713U102	14672	338,802	SH	DEFINED
PHARMACIA CORPORATION	EQUITY	71713U102	84959	1,962,100	SH	SOLE
PHARMACOPEIA INC	EQUITY	71713B104	74	8,447	SH	SOLE
PHELPS DODGE CORP.	EQUITY	717265102	1275	39,269	SH	SOLE
PHILADELPHIA CONS. HLDG. CO.	EQUITY	717528103	218	6,067	SH	SOLE
PHILADELPHIA SUBURBAN CORP.	EQUITY	718009608	2000	91,136	SH	SOLE
PHILLIPINES LONG DISTANCE TELE ADR	EQUITY	718252604	208	36,100	SH	SOLE
PHILLIPS-VAN HEUSEN CORP.	EQUITY	718592108	103	8,304	SH	SOLE
PHOENIX COMPANIES INC	EQUITY	71902E109	10	1,370	SH	SOLE
PHOENIX TECHNOLOGIES, LTD.	EQUITY	719153108	40	9,339	SH	SOLE
PHOTON DYNAMICS	EQUITY	719364101	95	5,788	SH	SOLE
PHOTRONICS INC.	EQUITY	719405102	119	10,007	SH	SOLE
PICO HOLDINGS INC	EQUITY	693366205	30	2,377	SH	SOLE

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

PIEDMONT NATURAL GAS CO., INC.	EQUITY	720186105	395	11,091	SH	SOLE
PIER 1 IMPORTS INC COM	EQUITY	720279108	32008	2018158	SH	SOLE
PIER 1 IMPORTS, INC.	EQUITY	720279108	1982	124,937	SH	SOLE
PILGRIMS PRIDE CORP.	EQUITY	721467108	44	5,497	SH	SOLE
PINNACLE SYS INC COM	EQUITY	723481107	10985	1055200	SH	SOLE
PINNACLE SYSTEMS, INC.	EQUITY	723481107	220	21,164	SH	SOLE
PINNACLE WEST CAPITAL CORP.	EQUITY	723484101	1327	39,922	SH	SOLE
PIONEER NATURAL RESOURCES CORP	EQUITY	723787107	3960	157,754	SH	SOLE
PIONEER-STANDARD ELECTRONICS	EQUITY	723877106	91	10,816	SH	SOLE
PITNEY BOWES INC	EQUITY	724479100	6858	214,853	SH	DEFINED
PITNEY BOWES, INC.	EQUITY	724479100	6490	203,312	SH	SOLE
PITTSTON BRINK'S GROUP	EQUITY	725701106	1012	72,985	SH	SOLE
PIXAR INC	EQUITY	725811103	129	2,386	SH	SOLE
PIXELWORKS INC	EQUITY	72581M107	65	11,933	SH	SOLE
PLAINS EXPLORATION & PRODUCT	EQUITY	726505100	71	8,601	SH	SOLE
PLAINS RESOURCES, INC.	EQUITY	726540503	92	8,601	SH	SOLE
PLANAR SYSTEMS, INC.	EQUITY	726900103	58	4,903	SH	SOLE
PLANTRONICS, INC.	EQUITY	727493108	1062	72,711	SH	SOLE
PLATINUM UNDERWRITERS (F)	EQUITY	G7127P100	17889	705670	SH	SOLE
PLATINUM UNDERWRITERS HLDGS	EQUITY	G7127P100	17561	692,760	SH	SOLE
PLATINUM UNDERWRITERS HOLD	EQUITY	G7127P100	1387	54,700	SH	DEFINED
PLATO LEARNING INC	EQUITY	72764Y100	27	5,945	SH	SOLE
PLAYBOY ENTERPRISES, INC.	EQUITY	728117300	43	5,065	SH	SOLE
PLAYTEX PRODUCTS, INC.	EQUITY	72813P100	81	10,045	SH	SOLE
PLEXUS CORP.	EQUITY	729132100	653	71,406	SH	SOLE
PLUG POWER INC	EQUITY	72919P103	30	5,982	SH	SOLE
PLUM CREEK TIMBER CO COM	EQUITY	729251108	3711	171900	SH	SOLE
PLUM CREEK TIMBER CO INC	EQUITY	729251108	1768	81,902	SH	SOLE
PLX TECHNOLOGY, INC.	EQUITY	693417107	13	5,497	SH	SOLE
PMA CAPITAL CORP.	EQUITY	693419202	64	9,511	SH	SOLE
PMC-SIERRA, INC.	EQUITY	69344F106	440	73,936	SH	SOLE
PMI GROUP, INC.	EQUITY	69344M101	3503	137,102	SH	SOLE
PNC FINANCIAL SERVICES	EQUITY	693475105	5156	121,650	SH	SOLE
PNM RESOURCES INC	EQUITY	69349H107	1466	65,173	SH	SOLE
POGO PRODUCING CO	EQUITY	730448107	3274	82,331	SH	SOLE
POGO PRODUCING CO COM	EQUITY	730448107	81784	2056427	SH	SOLE
POLARIS INDUSTRIES, INC.	EQUITY	731068102	414	8,324	SH	SOLE
POLO RALPH LAUREN CO	EQUITY	731572103	10	444	SH	SOLE
POLYCOM, INC.	EQUITY	73172K104	1081	133,787	SH	SOLE
POLYMEDICA CORP	EQUITY	731738100	103	3,384	SH	SOLE
POLYONE CORPORATION	EQUITY	73179P106	111	28,367	SH	SOLE
POMEROY COMPUTER RESOURCES	EQUITY	731822102	25	3,611	SH	SOLE
POPE & TALBOT, INC.	EQUITY	732827100	71	5,678	SH	SOLE
POPULAR INC	EQUITY	733174106	68	1,986	SH	SOLE
PORT FINANCIAL CORPORATION	EQUITY	734119100	80	1,665	SH	SOLE
PORTAL SOFTWARE	EQUITY	736126103	31	43,023	SH	SOLE
PORTFOLIO RECOVERY ASSOCS	EQUITY	73640Q105	1209	53,100	SH	DEFINED
POSSIS MEDICAL INC	EQUITY	737407106	100	6,167	SH	SOLE
POSSIS MEDICAL INC COM	EQUITY	737407106	2631	162800	SH	SOLE
POST PROPERTIES, INC.	EQUITY	737464107	291	12,049	SH	SOLE
POTLATCH CORP.	EQUITY	737628107	939	48,329	SH	SOLE
POWELL INDUSTRIES INC	EQUITY	739128106	33	2,387	SH	SOLE
POWER INTEGRATIONS, INC.	EQUITY	739276103	188	9,078	SH	SOLE
POWER-ONE , INC.	EQUITY	739308104	547	124,284	SH	SOLE
POWERWAVE TECHNOLOGIES INC	EQUITY	739363109	379	111,382	SH	SOLE
POZEN INC.	EQUITY	73941U102	31	8,132	SH	SOLE
PPG INDUSTRIES, INC.	EQUITY	693506107	3383	75,042	SH	SOLE
PPL CORPORATION	EQUITY	69351T106	14809	415,874	SH	SOLE

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

PRACTICEWORKS INC	EQUITY	739419109	58	5,682	SH	SOLE
PRAECIS PHARMACEUTICALS INC	EQUITY	739421105	75	18,647	SH	SOLE
PRAXAIR, INC.	EQUITY	74005P104	4034	71,594	SH	SOLE
PRECISION CASTPARTS CORP.	EQUITY	740189105	1691	70,951	SH	SOLE
PREMCO INC	EQUITY	74045Q104	8	329	SH	SOLE
PRENTISS PPTYS TR SH BEN INT	EQUITY	740706106	5054	186500	SH	SOLE
PRENTISS PROPERTIES TRUST	EQUITY	740706106	300	11,082	SH	SOLE
PREPAID LEGAL SERVICES, INC.	EQUITY	740065107	81	4,712	SH	SOLE
PRESIDENTIAL LIFE CORP.	EQUITY	740884101	47	7,439	SH	SOLE
PRESSTEK INC	EQUITY	741113104	50	11,032	SH	SOLE
PRG-SCHULTZ INTERNATIONAL	EQUITY	69357C107	93	12,850	SH	SOLE
PRICE COMMUNICATIONS CO.	EQUITY	741437305	1076	89,972	SH	SOLE
PRICE ENTERP INC	EQUITY	74144P106	17	6,647	SH	SOLE
PRICELINE.COM INC.	EQUITY	741503106	75	45,603	SH	SOLE
PRICESMART, INC.	EQUITY	741511109	21	1,432	SH	SOLE
PRIDE INTERNATIONAL	EQUITY	74153Q102	2436	180,552	SH	SOLE
PRIDE INTERNATIONAL INC	EQUITY	74153Q102	1967	145,800	SH	DEFINED
PRIMA ENERGY CORP	EQUITY	741901201	69	3,663	SH	SOLE
PRIME HOSPITALITY CORP.	EQUITY	741917108	84	16,247	SH	SOLE
PRIME MED SVCS INC NEW	EQUITY	74156D108	36	4,883	SH	SOLE
PRIMEDIA INC	EQUITY	74157K101	133	49,888	SH	SOLE
PRINCETON REVIEW INC	EQUITY	742352107	24	5,843	SH	SOLE
PRINCIPAL FINANCIAL GROUP	EQUITY	74251V102	13945	513,815	SH	SOLE
PRIORITY HEALTHCARE	EQUITY	74264T102	231	8,671	SH	SOLE
PRIVATE MEDIA GROUP INC	EQUITY	74266R104	6	5,231	SH	SOLE
PRIVATEBANCORP INC	EQUITY	742962103	46	1,990	SH	SOLE
PROASSURANCE CORPORATION	EQUITY	74267C106	200	8,503	SH	SOLE
PROBUSINESS SERVICES INC.	EQUITY	742674104	2099	157,579	SH	SOLE
PROCTER & GAMBLE CO.	EQUITY	742718109	106176	1,192,318	SH	SOLE
PROFESSIONAL DETAILING, INC.	EQUITY	69329V100	22	2,975	SH	SOLE
PROGENICS PHARMACEUTICALS	EQUITY	743187106	13	2,874	SH	SOLE
Progress Energy	EQUITY	743263105	4894	125,000	SH	DEFINED
PROGRESS ENERGY INC	EQUITY	743263105	1958	50,000	SH	DEFINED
PROGRESS ENERGY INC.	EQUITY	743263105	22154	565,870	SH	SOLE
PROGRESS SOFTWARE CORP.	EQUITY	743312100	203	11,297	SH	SOLE
PROGRESSIVE CORP.	EQUITY	743315103	5528	93,200	SH	SOLE
PROLOGIS	EQUITY	743410102	116	4,588	SH	SOLE
PROLOGIS TR SH BEN INT	EQUITY	743410102	18352	724820	SH	SOLE
PROQUEST CO.	EQUITY	74346P102	116	5,596	SH	SOLE
PROSPERITY BANCSHARES INC	EQUITY	743606105	76	4,598	SH	SOLE
PROTECTION ONE INC	EQUITY	743663304	7	4,307	SH	SOLE
PROTECTIVE LIFE CORP COM	EQUITY	743674103	2638	92,403	SH	SOLE
PROTEIN DESIGN LABS, INC.	EQUITY	74369L103	1119	150,602	SH	SOLE
PROTON ENERGY SYSTEMS	EQUITY	74371K101	21	8,720	SH	SOLE
PROVIDENT BANCORP INC	EQUITY	743835100	34	1,083	SH	SOLE
PROVIDENT BANKSHARES CORP.	EQUITY	743859100	199	8,606	SH	SOLE
PROVIDENT FINANCIAL GROUP	EQUITY	743866105	1390	65,488	SH	SOLE
PROVIDIAN FINANCIAL CORP.	EQUITY	74406A102	985	150,186	SH	SOLE
PROVINCE HEALTHCARE CO.	EQUITY	743977100	153	17,234	SH	SOLE
PROXIM CORP CL-A	EQUITY	744283102	26	42,954	SH	SOLE
PROXYMED PHARMACY INC	EQUITY	744290305	12	1,656	SH	SOLE
PRUDENTIAL FINANCIAL INC	EQUITY	744320102	62417	2,133,900	SH	SOLE
PS BUSINESS PARKS, INC.	EQUITY	69360J107	108	3,645	SH	SOLE
PS BUSINESS PKS INC CA COM	EQUITY	69360J107	8190	275300	SH	SOLE

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

PSEG ENERGY HOLDINGS	EQUITY	744573106	3615	98,534	SH	SOLE
PSS WORLD MEDICAL, INC	EQUITY	69366A100	167	25,671	SH	SOLE
PTEK HLDGS INC	EQUITY	69366M104	63	17,019	SH	SOLE
Public Service	EQUITY	744573106	4036	110,000	SH	DEFINED
PUBLIC STORAGE INC	EQUITY	74460D109	44	1,446	SH	SOLE
PUBLIC STORAGE INC COM	EQUITY	74460D109	10747	354700	SH	SOLE
PUGET ENEGY INC.	EQUITY	745310102	11550	542,003	SH	SOLE
PULITZER INC.	EQUITY	745769109	142	3,248	SH	SOLE
PULTE HOMES	EQUITY	745867101	9424	187918	SH	SOLE
PULTE HOMES INC.	EQUITY	745867101	1351	26,941	SH	SOLE
Q MED	EQUITY	747914109	19	2,797	SH	SOLE
QLOGIC CORP	EQUITY	747277101	2043	55,000	SH	DEFINED
QLOGIC CORP COM	EQUITY	747277101	61312	1650824	SH	SOLE
QLOGIC CORP.	EQUITY	747277101	9207	247,887	SH	SOLE
QRS CORP.	EQUITY	74726X105	24	4,949	SH	SOLE
QUADRAMED CORP	EQUITY	74730W101	10	9,783	SH	SOLE
QUAKER CHEM CORP COM	EQUITY	747316107	57	2,809	SH	SOLE
QUAKER CIRY BANCORP INC	EQUITY	74731K106	63	1,846	SH	SOLE
QUAKER FABRIC CORP.	EQUITY	747399103	23	4,257	SH	SOLE
QUALCOMM INC	EQUITY	747525103	26901	746,000	SH	DEFINED
QUALCOMM, INC.	EQUITY	747525103	13821	383,910	SH	SOLE
QUANEX CORP.	EQUITY	747620102	187	5,894	SH	SOLE
QUANTA SERVICES, INC.	EQUITY	74762E102	328	102,639	SH	SOLE
QUANTUM CORP DLT & STORAGE	EQUITY	747906204	999	276,654	SH	SOLE
Quest Diagnostics	EQUITY	74834L100	1844	30,900	SH	DEFINED
QUEST DIAGNOSTICS, INC.	EQUITY	74834L100	3681	61,675	SH	SOLE
QUEST SOFTWARE INC	EQUITY	74834T103	120	13,377	SH	SOLE
QUESTAR CORP.	EQUITY	748356102	3287	111,170	SH	SOLE
QUICKSILVER RESOURCES COM	EQUITY	74837R104	7129	299900	SH	SOLE
QUICKSILVER RESOURCES INC	EQUITY	74837R104	86	3,637	SH	SOLE
QUICKSILVER, INC.	EQUITY	74838C106	215	7,016	SH	SOLE
QUIDEL CORPORATION	EQUITY	74838J101	31	9,249	SH	SOLE
QUINTILES TRANSNATIONAL CO	EQUITY	748767100	365	30,000	SH	DEFINED
QUINTILES TRANSNATIONAL CORP.	EQUITY	748767100	635	52,196	SH	SOLE
QUINTON CARDIOLOGY SYS INC	EQUITY	748773108	704	125,300	SH	DEFINED
QUIXOTE CORP	EQUITY	749056107	38	2,385	SH	SOLE
QUOVADX INC	EQUITY	74913K106	15	7,542	SH	SOLE
QWEST COMMUNICATIONS INTL.	EQUITY	749121109	2601	745,224	SH	SOLE
R&G FINANCIAL CO.	EQUITY	749136107	119	5,413	SH	SOLE
R. R. DONNELLEY AND SONS CO.	EQUITY	257867101	1017	55,507	SH	SOLE
R.H. DONNELLEY CORP.	EQUITY	74955W307	293	9,867	SH	SOLE
R.O.C. TAIWAN FUND	EQUITY	749651105	725	196,600	SH	SOLE
RACING CHAMPIONS ERTL	EQUITY	750069106	47	3,090	SH	SOLE
RADIAN GROUP, INC.	EQUITY	750236101	4196	125,710	SH	SOLE
RADIANT SYSTEMS, INC.	EQUITY	75025N102	46	6,200	SH	SOLE
RADIO ONE INC	EQUITY	75040P405	1558	117,700	SH	DEFINED
RADIO ONE INC -CL D	EQUITY	75040P405	14	1,031	SH	SOLE
RADIO ONE INC CL D NON VTG	EQUITY	75040P405	22816	1723254	SH	SOLE
RADIOLOGIX INC	EQUITY	75040K109	16	7,239	SH	SOLE
RADIOSHACK CORP.	EQUITY	750438103	1715	76,941	SH	SOLE
RADISYS CORP.	EQUITY	750459109	39	5,895	SH	SOLE
RAILAMERICA INC	EQUITY	750753105	63	10,281	SH	SOLE
RAINBOW TECHNOLOGIES INC	EQUITY	750862104	81	8,533	SH	SOLE
RAINDANCE COMM	EQUITY	75086X106	26	15,590	SH	SOLE
RAINDANCE COMMUNICATIONS I	EQUITY	75086X106	259	154,100	SH	DEFINED
RALCORP HOLDINGS, INC.	EQUITY	751028101	281	10,796	SH	SOLE
RAMBUS INC.	EQUITY	750917106	397	30,086	SH	SOLE
RAMCO-GERSHENSON PROPERTIES	EQUITY	751452202	332	15,102	SH	SOLE

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

RANGE RESOURCES CORP	EQUITY	75281A109	105	18,470	SH	SOLE
RARE HOSPITALITY INTERNATIONAL	EQUITY	753820109	198	7,105	SH	SOLE
RAYMOND JAMES FINANCIAL, INC.	EQUITY	754730109	15	563	SH	SOLE
RAYONIER, INC.	EQUITY	754907103	1643	37,301	SH	SOLE
RAYOVAC CORP.	EQUITY	755081106	125	11,543	SH	SOLE
RAYTECH CORP DEL	EQUITY	755103108	88	14,982	SH	SOLE
RAYTHEON CO.	EQUITY	755111507	6421	226,330	SH	SOLE
RCN CORP.	EQUITY	749361101	17	23,059	SH	SOLE
READER'S DIGEST ASSOC., INC.	EQUITY	755267101	1346	131,877	SH	SOLE
READ-RITE CORP.	EQUITY	755246204	6	8,725	SH	SOLE
REALNETWORKS, INC.	EQUITY	75605L104	5	1,226	SH	SOLE
REALTY INCOME CORP.	EQUITY	756109104	430	12,016	SH	SOLE
RECKSON ASSOC REALTY CORP.	EQUITY	75621K106	15	773	SH	SOLE
RECKSON ASSOCS RLTY CL B	EQUITY	75621K304	3810	196900	SH	SOLE
RECKSON ASSOCS RLTY COM	EQUITY	75621K106	7797	414700	SH	SOLE
RED HAT, INC.	EQUITY	756577102	222	40,796	SH	SOLE
REDBACK NETWORKS INC	EQUITY	757209101	32	54,381	SH	SOLE
REDWOOD TRUST, INC.	EQUITY	758075402	130	3,991	SH	SOLE
REEBOK INTERNATIONAL, LTD.	EQUITY	758110100	867	26,405	SH	SOLE
REGAL ENTMT GROUP	EQUITY	758766109	5	256	SH	SOLE
REGAL-BELOIT CORP.	EQUITY	758750103	128	8,331	SH	SOLE
REGENCY CENTERS CORPORATION	EQUITY	758849103	11	345	SH	SOLE
REGENERON PHARMACEUTICALS INC.	EQUITY	75886F107	91	12,047	SH	SOLE
REGENT COMMUNICATIONS, INC	EQUITY	758865109	46	9,611	SH	SOLE
REGIONS FINANCIAL CORP.	EQUITY	758940100	3175	98,008	SH	SOLE
REGIS CORP.	EQUITY	758932107	389	15,598	SH	SOLE
REGISTER.COM	EQUITY	75914G101	59	10,639	SH	SOLE
REHAB CARE GROUP	EQUITY	759148109	102	5,712	SH	SOLE
REINSURANCE GROUP OF	EQUITY	759351109	7	248	SH	SOLE
RELIANCE STEEL & ALUMINIUM CO.	EQUITY	759509102	129	8,545	SH	SOLE
RELIANT RESOURCES INC	EQUITY	75952B105	15	4,212	SH	SOLE
REMEC, INC.	EQUITY	759543101	98	20,354	SH	SOLE
REMEDYTEMP INC	EQUITY	759549108	24	1,991	SH	SOLE
REMINGTON OIL & GAS CORP	EQUITY	759594302	125	7,323	SH	SOLE
RENAISSANCE LEARNING, INC.	EQUITY	75968L105	65	3,677	SH	SOLE
RENAL CARE GROUP, INC.	EQUITY	759930100	22	692	SH	SOLE
RENT-A-CENTER INC	EQUITY	76009N100	27	486	SH	SOLE
RENT-WAY, INC.	EQUITY	76009U104	33	9,209	SH	SOLE
REPUBLIC BANCORP, INC.	EQUITY	760281204	252	21,420	SH	SOLE
REPUBLIC BANCSHARES, INC.	EQUITY	759929102	36	1,823	SH	SOLE
REPUBLIC SERVICES IN	EQUITY	760759100	4372	220,339	SH	SOLE
REPUBLIC SVCS INC	EQUITY	760759100	3335	168,100	SH	DEFINED
RES-CARE INC	EQUITY	760943100	16	5,606	SH	SOLE
RESEARCH FRONTIERS	EQUITY	760911107	25	3,493	SH	SOLE
RESMED INC	EQUITY	761152107	350	10,957	SH	SOLE
RESOURCE AMERICA, INC.	EQUITY	761195205	43	5,447	SH	SOLE
RESOURCES CONNECTION INC	EQUITY	76122Q105	146	6,859	SH	SOLE
RESPIRONICS INC.	EQUITY	761230101	413	12,022	SH	SOLE
RESTORATION HARDWARE I	EQUITY	760981100	16	6,434	SH	SOLE
RETEK INC.	EQUITY	76128Q109	517	89,625	SH	SOLE
REVLON, INC.-CL A	EQUITY	761525500	9	3,111	SH	SOLE
REX STORES CORP	EQUITY	761624105	29	2,838	SH	SOLE
REYNOLDS AND REYNOLDS CO., CLASS A	EQUITY	761695105	2294	90,690	SH	SOLE
RF MICRO DEVICES INC	EQUITY	749941100	2044	340,295	SH	SOLE
RF MONOLITHICS INC COM(OXFORD PTNRS L	EQUITY	74955F106	15	4,973	SH	SOLE
RFS HOTEL INVESTORS, INC.	EQUITY	74955J108	100	10,268	SH	SOLE
RIBAPHARM INC	EQUITY	762537108	2	354	SH	SOLE
RICHARDSON ELEC LTD	EQUITY	763165107	19	2,333	SH	SOLE

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

RIGEL PHARMACEUTICALS INC	EQUITY	766559108	7	9,457	SH	SOLE
RIGGS NATIONAL CORP.	EQUITY	766570105	73	5,070	SH	SOLE
RIGHT MANAGEMENT CONSULTANTS	EQUITY	766573109	77	5,928	SH	SOLE
RITA MED SYS INC DEL	EQUITY	76774E103	15	3,630	SH	SOLE
RITE AID CORP	EQUITY	767754104	13	5,719	SH	SOLE
RIVERSTONE NETWORKS INC	EQUITY	769320102	61	43,696	SH	SOLE
RIVIANA FOODS	EQUITY	769536103	51	2,167	SH	SOLE
RIVIERA HOLDINGS CORP	EQUITY	769627100	1366	345,900	SH	SOLE
RJ Reynolds	EQUITY	76182K105	3258	101,000	SH	DEFINED
RJ REYNOLDS TOBACCO HOLDINGS	EQUITY	76182K105	1216	37,699	SH	SOLE
RLI CORP.	EQUITY	749607107	151	5,627	SH	SOLE
RMH TELESERVICES INC	EQUITY	749938106	28	4,250	SH	SOLE
ROADWAY CORP.	EQUITY	769742107	144	4,289	SH	SOLE
ROADWAY EXPRESS INC DEL	EQUITY	769742107	2371	70,720	SH	DEFINED
ROANOKE ELECTRIC STEEL CORP	EQUITY	769841107	31	3,568	SH	SOLE
ROBBINS & MYERS, INC.	EQUITY	770196103	48	3,569	SH	SOLE
ROBERT HALF INTERNATIONAL INC.	EQUITY	770323103	1014	76,199	SH	SOLE
ROCK-TENN CO., CLASS A	EQUITY	772739207	52	4,089	SH	SOLE
ROCKWELL AUTOMATION COM	EQUITY	773903109	9692	468200	SH	SOLE
ROCKWELL AUTOMATION INC	EQUITY	773903109	1695	81,903	SH	SOLE
ROCKWELL COLLINS INC	EQUITY	774341101	1459	79,426	SH	SOLE
ROGERS CORP.	EQUITY	775133101	169	5,698	SH	SOLE
ROHM + HAAS CO	EQUITY	775371107	9084	305,024	SH	DEFINED
ROHM AND HAAS CO.	EQUITY	775371107	2928	98,326	SH	SOLE
ROLLINS, INC.	EQUITY	775711104	1550	67,305	SH	SOLE
ROPER INDUSTRIES, INC.	EQUITY	776696106	303	10,492	SH	SOLE
ROSLYN BANCORP, INC.	EQUITY	778162107	2004	111,474	SH	SOLE
ROSS STORES, INC.	EQUITY	778296103	3880	107,442	SH	SOLE
Rostelecom ADR	EQUITY	778529107	478	60,000	SH	SOLE
ROUSE CO	EQUITY	779273101	37	1,078	SH	SOLE
ROWAN COMPANIES, INC.	EQUITY	779382100	814	41,389	SH	SOLE
ROXIO INC	EQUITY	780008108	43	6,911	SH	SOLE
ROYAL BANCSHARES OF PENN-A	EQUITY	780081105	37	1,902	SH	SOLE
ROYAL CARIBBEAN CRUISE COM	EQUITY	V7780T103	3473	231100	SH	SOLE
ROYAL GOLD INC	EQUITY	780287108	71	4,846	SH	SOLE
RPC	EQUITY	749660106	37	4,035	SH	SOLE
RPM INTERNATIONAL INC.	EQUITY	749685103	1633	155,567	SH	SOLE
RSA SECURITY INC.	EQUITY	749719100	653	91,964	SH	SOLE
RTI INTERNATIONAL METALS, INC.	EQUITY	74973W107	73	7,499	SH	SOLE
RUBY TUESDAY INC	EQUITY	781182100	10253	502,600	SH	DEFINED
RUBY TUESDAY, INC.	EQUITY	781182100	1756	86,087	SH	SOLE
RUDDICK CORP.	EQUITY	781258108	902	73,293	SH	SOLE
RUDOLPH TECHNOLOGIES INC.	EQUITY	781270103	48	3,348	SH	SOLE
RUSS BERRIE AND CO., INC.	EQUITY	782233100	115	3,589	SH	SOLE
RUSSELL CORP.	EQUITY	782352108	153	8,725	SH	SOLE
RYANAIR HOLDINGS PLC-SP ADR	EQUITY	783513104	158	3,785	SH	SOLE
RYAN'S FAMILY STEAK HOUSES	EQUITY	783519101	168	15,966	SH	SOLE
RYDER SYSTEM, INC.	EQUITY	783549108	597	29,125	SH	SOLE
RYERSON TULL, INC.	EQUITY	78375P107	50	8,043	SH	SOLE
RYLAND GROUP	EQUITY	783764103	16	374	SH	SOLE
RYLAND GROUP INC COM	EQUITY	783764103	13924	322400	SH	SOLE
S J W CORP COM	EQUITY	784305104	57	740	SH	SOLE
S&T BANCORP, INC.	EQUITY	783859101	245	9,573	SH	SOLE
S.Y. BANCORP INC	EQUITY	785060104	74	2,067	SH	SOLE
S1 CORPORATION	EQUITY	78463B101	131	25,529	SH	SOLE
SABRE HOLDINGS CORP.	EQUITY	785905100	1462	91,872	SH	SOLE
SAFECO CORP	EQUITY	786429100	2399	68,600	SH	DEFINED
SAFECO CORP.	EQUITY	786429100	2139	61,169	SH	SOLE

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

SAFEGUARD SCIENTIFICS, INC.	EQUITY	786449108	61	43,063	SH	SOLE
SAFENET INC COM	EQUITY	78645R107	3145	153500	SH	SOLE
SAFeway INC	EQUITY	786514208	3576	188,920	SH	SOLE
SAGA COMMUNICATIONS, INC. CLASS A	EQUITY	786598102	94	5,416	SH	SOLE
SAKS INC.	EQUITY	79377W108	1472	191,357	SH	SOLE
SALEM COMMUNICATION- CLASS A	EQUITY	794093104	52	3,182	SH	SOLE
SALIX PHARMACEUTICALS	EQUITY	795435106	43	6,418	SH	SOLE
SALTON, INC.	EQUITY	795757103	25	2,356	SH	SOLE
SANCHEZ COMPUTER ASSOCIATES	EQUITY	799702105	20	4,953	SH	SOLE
SANDERSON FARMS, INC.	EQUITY	800013104	35	1,823	SH	SOLE
SANDISK CORP COM	EQUITY	80004C101	8711	517900	SH	SOLE
SANDISK CORP.	EQUITY	80004C101	1911	113,616	SH	SOLE
SANDY SPRING BANCORP, INC.	EQUITY	800363103	172	5,272	SH	SOLE
SANGAMO BIOSCIENCES INC	EQUITY	800677106	18	6,141	SH	SOLE
SANGSTAT MEDICAL CORP.	EQUITY	801003104	93	9,506	SH	SOLE
SANMINA - SCI CORP	EQUITY	800907107	1063	263,141	SH	SOLE
SANTANDER BANCORP	EQUITY	802809103	41	3,088	SH	SOLE
SAPIENT CORP.	EQUITY	803062108	45	29,293	SH	SOLE
SARA LEE CORP.	EQUITY	803111103	6262	334,840	SH	SOLE
SAUER-DANFOSS INC.	EQUITY	804137107	28	3,539	SH	SOLE
SAUL CENTERS, INC.	EQUITY	804395101	89	3,841	SH	SOLE
SAXON CAPITAL INC	EQUITY	80556P302	135	10,125	SH	SOLE
SBC COMMUNICATIONS INC	EQUITY	78387G103	8069	402,232	SH	DEFINED
SBC COMMUNICATIONS, INC.	EQUITY	78387G103	62604	3,120,839	SH	SOLE
SBS TECHNOLOGIES INC	EQUITY	78387P103	39	5,304	SH	SOLE
SCANA CORP	EQUITY	80589M102	12169	406,725	SH	SOLE
SCANSOFT INC	EQUITY	80603P107	84	18,761	SH	SOLE
SCANSOURCE INC	EQUITY	806037107	66	3,510	SH	SOLE
SCANSOURCE INC COM	EQUITY	806037107	1500	80000	SH	SOLE
SCHAWK, INC.	EQUITY	806373106	27	2,806	SH	SOLE
SCHEIN HENRY INC COM	EQUITY	806407102	356	7900	SH	SOLE
SCHERING PLOUGH CORP	EQUITY	806605101	6076	340,790	SH	DEFINED
SCHERING-PLOUGH CORP.	EQUITY	806605101	19015	1,066,470	SH	SOLE
SCHLUMBERGER	EQUITY	806857108	121	3,150	SH	DEFINED
SCHLUMBERGER, LTD.	EQUITY	806857108	12235	321,890	SH	SOLE
SCHNITZER STL INDS	EQUITY	806882106	36	1,477	SH	SOLE
SCHOLASTIC CORP.	EQUITY	807066105	1413	52,529	SH	SOLE
SCHOOL SPECIALTY, INC.	EQUITY	807863105	95	5,325	SH	SOLE
SCHULMAN, A. INC.	EQUITY	808194104	154	10,597	SH	SOLE
SCHWAB CHARLES CORP	EQUITY	808513105	9996	1,384,500	SH	DEFINED
SCHWEITZER-MAUDUIT INC.	EQUITY	808541106	122	5,408	SH	SOLE
SCIENTIFIC GAMES CORP A	EQUITY	80874P109	89	16,483	SH	SOLE
SCIENTIFIC-ATLANTA, INC.	EQUITY	808655104	931	67,736	SH	SOLE
SCIOS NOVA INC.	EQUITY	808905103	3445	78,178	SH	SOLE
SCM MICROSYSTEMS, INC.	EQUITY	784018103	14	5,671	SH	SOLE
SCOTTS CO.	EQUITY	810186106	14	279	SH	SOLE
SCP POOL CORPORATION	EQUITY	784028102	192	6,457	SH	SOLE
SCRIPPS CO	EQUITY	811054204	30	397	SH	SOLE
SCS TRANSPORTATION INC	EQUITY	81111T102	56	5,276	SH	SOLE
SEABOARD CORP.	EQUITY	811543107	26	130	SH	SOLE
SEACHANGE INTERNATIONAL, INC.	EQUITY	811699107	58	7,996	SH	SOLE
SEACOAST BANKING CORP FL	EQUITY	811707306	73	3,786	SH	SOLE
SEACOAST FINANCIAL SERVICES CO	EQUITY	81170Q106	160	8,738	SH	SOLE
SEACOR SMIT, INC.	EQUITY	811904101	219	6,252	SH	SOLE
SEALED AIR CORP	EQUITY	81211K100	1488	37,083	SH	SOLE
SEARS ROEBUCK & CO	EQUITY	812387108	4077	168,828	SH	SOLE
SEATTLE GENETICS INC WA	EQUITY	812578102	15	6,477	SH	SOLE
SECOND BANCORP, INC.	EQUITY	813114105	68	3,082	SH	SOLE

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

SECURE COMPUTING CORP	EQUITY	813705100	39	10,566	SH	SOLE
SEEBEYOND TECHNOLOGY CORP.	EQUITY	815704101	38	18,818	SH	SOLE
SEI INVESTMENTS CO.	EQUITY	784117103	3726	142,223	SH	SOLE
SELECT MEDICAL CORP	EQUITY	816196109	90	6,322	SH	SOLE
SELECTIVE INSURANCE GROUP, INC	EQUITY	816300107	229	9,317	SH	SOLE
SEMCO ENERGY, INC.	EQUITY	78412D109	23	6,631	SH	SOLE
SEMINIS INC	EQUITY	816658108	15	5,019	SH	SOLE
SEMITOOL, INC.	EQUITY	816909105	24	5,834	SH	SOLE
SEMPRA ENERGY	EQUITY	816851109	3716	111,140	SH	SOLE
SEMTECH CORP.	EQUITY	816850101	1487	98,132	SH	SOLE
SENIOR HOUSING PROP TRUST	EQUITY	81721M109	189	16,382	SH	SOLE
SENSIENT TECHNOLOGIES CORP.	EQUITY	81725T100	1577	78,790	SH	SOLE
SEPRACOR, INC.	EQUITY	817315104	1854	136,930	SH	SOLE
SEQUA CORP CLASS A	EQUITY	817320104	551	16,084	SH	SOLE
SEQUENOM, INC.	EQUITY	817337108	26	14,203	SH	SOLE
SERENA SOFTWARE, INC.	EQUITY	817492101	100	6,266	SH	SOLE
SEROLOGICALS CORP.	EQUITY	817523103	66	7,787	SH	SOLE
SERVICE CORP INTERNATIONAL	EQUITY	817565104	294	105,914	SH	SOLE
SERVICEMASTER COMPAN	EQUITY	81760N109	44	4,387	SH	SOLE
SHARPER IMAGE CORP	EQUITY	820013100	46	2,572	SH	SOLE
SHAW GROUP INC	EQUITY	820280105	6	598	SH	SOLE
SHENANDOAH TELECOMMUNI	EQUITY	82312B106	32	1,184	SH	SOLE
SHERWIN WILLIAMS CO	EQUITY	824348106	9682	366,314	SH	DEFINED
SHERWIN-WILLIAMS CO.	EQUITY	824348106	1746	66,057	SH	SOLE
SHOE CARNIVAL INC	EQUITY	824889109	40	2,617	SH	SOLE
SHOPKO STORES, INC.	EQUITY	824911101	121	10,361	SH	SOLE
SHUFFLE MASTER, INC.	EQUITY	825549108	129	6,407	SH	SOLE
SHURGARD STORAGE CENTERS, INC. CLASS	EQUITY	82567D104	378	12,159	SH	SOLE
SICOR INC	EQUITY	825846108	2619	156,849	SH	SOLE
SICOR INC COM	EQUITY	825846108	10478	627400	SH	SOLE
SIEBEL SYSTEMS, INC.	EQUITY	826170102	1895	236,528	SH	SOLE
SIERRA HEALTH SERVICES, INC.	EQUITY	826322109	119	9,198	SH	SOLE
SIERRA PACIFIC RESOURCES	EQUITY	826428104	550	172,815	SH	SOLE
SIGMA ALDRICH CORP.	EQUITY	826552101	1538	34,576	SH	SOLE
SIGNAL TECHNOLOGY CORP COM	EQUITY	826675100	5160	469500	SH	SOLE
SILGAN HOLDINGS, INC.	EQUITY	827048109	83	3,729	SH	SOLE
SILICON GRAPHICS, INC.	EQUITY	827056102	105	68,302	SH	SOLE
SILICON IMAGE INC	EQUITY	82705T102	83	20,899	SH	SOLE
SILICON LABORATORIES COM	EQUITY	826919102	16912	646748	SH	SOLE
SILICON LABORATORIES INC	EQUITY	826919102	248	9,473	SH	SOLE
SILICON STORAGE TECHNOLOGY	EQUITY	827057100	64	27,891	SH	SOLE
SILICON VALLEY BANCSHARES	EQUITY	827064106	953	52,418	SH	SOLE
SILICONIX, INC.	EQUITY	827079203	51	2,132	SH	SOLE
SIMMONS FIRST NATIONAL CORP.	EQUITY	828730200	93	2,581	SH	SOLE
SIMON PPTY GROUP	EQUITY	828806109	24769	691300	SH	SOLE
SIMON PROPERTY GROUP INC	EQUITY	828806109	2904	81,036	SH	SOLE
SIMPLETECH INC	EQUITY	828823104	7	2,615	SH	SOLE
SIMPSON MANUFACTURING CO.	EQUITY	829073105	180	5,316	SH	SOLE
SINCLAIR BROADCAST GROUP, INC.	EQUITY	829226109	87	11,084	SH	SOLE
SIPEX CORP.	EQUITY	829909100	34	9,169	SH	SOLE
SIRIUS SATELLITE RADIO INC.	EQUITY	82966U103	18	24,862	SH	SOLE
SITEL CORP.	EQUITY	82980K107	21	20,397	SH	SOLE
SIX FLAGS, INC	EQUITY	83001P109	698	124,558	SH	SOLE
SIZELER PPTY INVS INC	EQUITY	830137105	39	4,191	SH	SOLE
SKECHERS USA INC. CL-A	EQUITY	830566105	36	5,618	SH	SOLE
SKY FINANCIAL GROUP	EQUITY	83080P103	21	1,088	SH	SOLE
SKYLINE CORP.	EQUITY	830830105	59	2,244	SH	SOLE
SKYWEST INC	EQUITY	830879102	8	745	SH	SOLE

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

SKYWORKS SOLUTIONS INC	EQUITY	83088M102	303	48,665	SH	SOLE
SL GREEN REALTY CORP.	EQUITY	78440X101	290	9,500	SH	SOLE
SL GREEN RLTY CORP COM	EQUITY	78440X101	10601	346900	SH	SOLE
SLM CORP	EQUITY	78442P106	26569	239,530	SH	SOLE
SLM CORP	EQUITY	78442P106	27209	245,300	SH	DEFINED
SMART & FINAL, INC.,	EQUITY	831683107	14	4,295	SH	SOLE
SMITH A O CORP	EQUITY	831865209	3886	145,000	SH	DEFINED
SMITH INTERNATIONAL, INC.	EQUITY	832110100	4808	136,482	SH	SOLE
SMITH INTL INC	EQUITY	832110100	14800	420,100	SH	DEFINED
SMITH, A.O. CORP.	EQUITY	831865209	162	6,044	SH	SOLE
SMITHFIELD FOODS INC	EQUITY	832248108	2609	147,212	SH	SOLE
SMURFIT-STONE CONTAINER CORP.	EQUITY	832727101	19217	1,442,736	SH	SOLE
SNAP-ON, INC.	EQUITY	833034101	638	25,782	SH	SOLE
SOLA INTERNATIONAL, INC.	EQUITY	834092108	97	7,846	SH	SOLE
SOLETRON CORP.	EQUITY	834182107	1104	365,423	SH	SOLE
SOLUTIA, INC.	EQUITY	834376105	275	177,175	SH	SOLE
SOMERA COMMUNICATIONS INC	EQUITY	834458101	11	11,308	SH	SOLE
SONIC AUTOMOTIVE INC	EQUITY	83545G102	5	370	SH	SOLE
SONIC CORP.	EQUITY	835451105	334	13,106	SH	SOLE
SONIC INNOVATIONS INC	EQUITY	83545M109	9	3,948	SH	SOLE
SONICBLUE INC	EQUITY	83546Q109	1	30,899	SH	SOLE
SONICWALL INC	EQUITY	835470105	66	18,416	SH	SOLE
SONOCO PRODUCTS CO.	EQUITY	835495102	2721	130,005	SH	SOLE
SONOSIGHT, INC.	EQUITY	83568G104	80	5,121	SH	SOLE
SONUS NETWORKS INC	EQUITY	835916107	147	65,171	SH	SOLE
SOTHEBY'S HOLDINGS, INC. CLASS A	EQUITY	835898107	899	97,975	SH	SOLE
SOUNDVIEW TECHNOLOGY GROUP	EQUITY	83611Q109	34	26,746	SH	SOLE
SOURCECORP	EQUITY	836167106	77	5,489	SH	SOLE
SOUTH FINANCIAL GROUP INC.	EQUITY	837841105	349	16,132	SH	SOLE
SOUTH JERSEY INDUSTRIES, INC.	EQUITY	838518108	137	4,358	SH	SOLE
SOUTHERN CO	EQUITY	842587107	22198	780,530	SH	SOLE
SOUTHERN PERU COPPER CORP.	EQUITY	843611104	75	5,124	SH	SOLE
SOUTHERN UNION CO.	EQUITY	844030106	178	14,612	SH	SOLE
SOUTHTRUST CORP.	EQUITY	844730101	3907	153,036	SH	SOLE
SOUTHWEST AIRLINES CO.	EQUITY	844741108	4764	331,770	SH	SOLE
SOUTHWEST BANCORP INC	EQUITY	844767103	42	1,862	SH	SOLE
SOUTHWEST BANCORPORATION OF TX	EQUITY	84476R109	306	10,186	SH	SOLE
SOUTHWEST GAS CORP	EQUITY	844895102	241	11,843	SH	SOLE
SOUTHWEST WTR CO	EQUITY	845331107	44	3,540	SH	SOLE
SOUTHWESTERN ENERGY CO.	EQUITY	845467109	121	9,230	SH	SOLE
SOVEREIGN BANCORP, INC.	EQUITY	845905108	4868	351,488	SH	SOLE
SOVRAN SELF STORAGE, INC.	EQUITY	84610H108	130	4,550	SH	SOLE
SPANISH BROADCASTING SYS, INC. CLASS	EQUITY	846425882	80	13,013	SH	SOLE
SPARTAN MTRS INC	EQUITY	846819100	30	3,436	SH	SOLE
SPARTECH CORP.	EQUITY	847220209	103	5,306	SH	SOLE
SPECTRALINK CORP	EQUITY	847580107	44	6,047	SH	SOLE
SPEECHWORKS INTERNATIONAL	EQUITY	84764M101	22	9,305	SH	SOLE
SPEEDWAY MOTORSPORTS	EQUITY	847788106	117	4,953	SH	SOLE
SPHERION CORPORATION	EQUITY	848420105	84	21,204	SH	SOLE
SPINNAKER EXPLORATION CO	EQUITY	84855W109	163	8,406	SH	SOLE
SPORTS AUTH INC	EQUITY	849176102	82	11,791	SH	SOLE
SPORTS RESORTS INTL INC	EQUITY	84918U108	44	8,789	SH	SOLE
SPRINT CORP. FON GROUP	EQUITY	852061100	4502	383,150	SH	SOLE
SPRINT CORP. PCS GROUP	EQUITY	852061506	1936	444,036	SH	SOLE
SPS TECHNOLOGIES, INC.	EQUITY	784626103	109	4,474	SH	SOLE
SPSS, INC.	EQUITY	78462K102	49	4,325	SH	SOLE
SPX CORP.	EQUITY	784635104	19599	573,740	SH	SOLE
SRA INTERNATIONAL CL A	EQUITY	78464R105	43	1,831	SH	SOLE

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

SS&C TECHNOLOGIES INC	EQUITY	85227Q100	35	2,864	SH	SOLE
ST FRANCIS CAPITAL CORP.	EQUITY	789374105	60	2,634	SH	SOLE
ST JUDE MEDICAL, INC.	EQUITY	790849103	3818	78,324	SH	SOLE
ST PAUL COS INC	EQUITY	792860108	2181	68,600	SH	DEFINED
ST. MARY LAND & EXPLORATION	EQUITY	792228108	251	10,029	SH	SOLE
ST. PAUL COMPANIES, INC.	EQUITY	792860108	4251	133,684	SH	SOLE
STAGE STORES INC	EQUITY	85254C305	144	6,812	SH	SOLE
STAMPS.COM INC	EQUITY	852857101	53	12,637	SH	SOLE
STANCORP FINANCIAL GROUP, INC.	EQUITY	852891100	2038	39,529	SH	SOLE
STANDARD & POOR'S DEPOSITARY SPDR	EQUITY	78462F103	4154	49,020	SH	SOLE
STANDARD COML CORP. COM	EQUITY	853258101	64	4,081	SH	SOLE
STANDARD MICROSYSTEMS CORP.	EQUITY	853626109	80	5,263	SH	SOLE
STANDARD MOTOR PRODUCTS, INC.	EQUITY	853666105	28	2,521	SH	SOLE
STANDARD PACIFIC CORP.	EQUITY	85375C101	295	11,579	SH	SOLE
STANDARD REGISTER CO.	EQUITY	853887107	93	6,254	SH	SOLE
STANDEX INTERNATIONAL CORP.	EQUITY	854231107	75	3,940	SH	SOLE
STANLEY FURNITURE CO INC	EQUITY	854305208	40	1,863	SH	SOLE
STANLEY WORKS	EQUITY	854616109	931	38,795	SH	SOLE
STAPLES, INC.	EQUITY	855030102	5047	275,324	SH	SOLE
STARBUCKS CORP.	EQUITY	855244109	7316	283,997	SH	SOLE
STARRETT L S CO	EQUITY	855668109	33	2,373	SH	SOLE
STARTEK INC	EQUITY	85569C107	86	3,774	SH	SOLE
STARWOOD HOTELS & RESORTS	EQUITY	85590A203	2289	96200	SH	SOLE
STARWOOD HOTELS & RESORTS WW	EQUITY	85590A203	2822	118,618	SH	SOLE
STATE AUTO FINANCIAL CORP.	EQUITY	855707105	78	4,609	SH	SOLE
STATE BANCORP INC	EQUITY	855716106	49	2,672	SH	SOLE
STATE STREET CORP.	EQUITY	857477103	5697	180,120	SH	SOLE
STATEN ISLAND BANCORP, INC.	EQUITY	857550107	297	19,873	SH	SOLE
STATION CASINOS INC COM	EQUITY	857689103	4264	202000	SH	SOLE
STATION CASINOS, INC.	EQUITY	857689103	262	12,425	SH	SOLE
STEEL DYNAMICS, INC.	EQUITY	858119100	135	11,492	SH	SOLE
STEELCASE INC-CL A	EQUITY	858155203	4	435	SH	SOLE
STEIN MART, INC.	EQUITY	858375108	40	7,878	SH	SOLE
STEINWAY MUSICAL INSTRUMENTS	EQUITY	858495104	26186	1,772,933	SH	SOLE
STEPAN CO.	EQUITY	858586100	53	2,300	SH	SOLE
STERICYCLE INC	EQUITY	858912108	3718	98,900	SH	DEFINED
STERICYCLE INC COM	EQUITY	858912108	45414	1208134	SH	SOLE
STERICYCLE, INC.	EQUITY	858912108	455	12,100	SH	SOLE
STERIS CORP COM	EQUITY	859152100	2445	93,449	SH	SOLE
STERLING BANCORP	EQUITY	859158107	94	3,803	SH	SOLE
STERLING BANCSHARES, INC.	EQUITY	858907108	163	13,739	SH	SOLE
STERLING FINANCIAL CORP	EQUITY	859317109	137	6,081	SH	SOLE
STERLING FINL CORP WAS	EQUITY	859319105	90	4,234	SH	SOLE
STEVEN MADDEN, LTD.	EQUITY	556269108	53	3,359	SH	SOLE
STEWART & STEVENSON SERVICES	EQUITY	860342104	112	10,261	SH	SOLE
STEWART ENTERPRISES, INC.	EQUITY	860370105	94	34,739	SH	SOLE
STEWART INFORMATION SERVICES COM	EQUITY	860372101	142	6,100	SH	SOLE
STILLWATER MINING CO.	EQUITY	86074Q102	39	15,538	SH	SOLE
STONE ENERGY CORP.	EQUITY	861642106	258	7,692	SH	SOLE
STONERIDGE, INC.	EQUITY	86183P102	45	4,671	SH	SOLE
STORAGE TECHNOLOGY CORP.	EQUITY	862111200	2926	144,722	SH	SOLE
STORAGENETWORKS INC	EQUITY	86211E103	21	23,797	SH	SOLE
STRATEX NETWORKS INC	EQUITY	86279T109	61	29,709	SH	SOLE
STRATOS LIGHTWAVE INC	EQUITY	863100202	8	2,644	SH	SOLE
STRATTEC SEC CORP	EQUITY	863111100	53	1,210	SH	SOLE
STRAYER ED INC COM	EQUITY	863236105	6637	120900	SH	SOLE
STRAYER EDUCATION, INC	EQUITY	863236105	180	3,281	SH	SOLE
STRIDE RITE CORP.	EQUITY	863314100	122	14,322	SH	SOLE

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

STRYKER CORP	EQUITY	863667101	14434	210,260	SH	DEFINED
STRYKER CORP COM	EQUITY	863667101	1716	25000	SH	SOLE
STRYKER CORP.	EQUITY	863667101	5938	86,494	SH	SOLE
STUDENT LOAN CORP.	EQUITY	863902102	845	8,658	SH	SOLE
STURM, RUGER & CO., INC.	EQUITY	864159108	61	7,010	SH	SOLE
SUFFOLK BANCORP	EQUITY	864739107	132	4,270	SH	SOLE
SUMMIT AMERICA TELEVISION INC	EQUITY	86600T109	30	12,695	SH	SOLE
SUMMIT BANCSHARES INC	EQUITY	866011109	36	1,907	SH	SOLE
SUMMIT PROPERTIES, INC.	EQUITY	866239106	147	7,971	SH	SOLE
SUN BANCORP INC	EQUITY	86663B102	69	4,108	SH	SOLE
SUN COMMUNITIES, INC.	EQUITY	866674104	193	5,395	SH	SOLE
SUN MICROSYSTEMS, INC.	EQUITY	866810104	5346	1,639,902	SH	SOLE
SUNCOR ENERGY INC COM (F)	EQUITY	867229106	14795	846902	SH	SOLE
SUNGARD DATA SYSTEMS, INC.	EQUITY	867363103	3562	167,218	SH	SOLE
SUNOCO, INC.	EQUITY	86764P109	1233	33,710	SH	SOLE
SUNRISE ASSISTED LIVING, INC.	EQUITY	86768K106	154	6,418	SH	SOLE
SUNTRON CORP	EQUITY	86789P100	3	906	SH	SOLE
SUNTRUST BANKS, INC.	EQUITY	867914103	7411	140,751	SH	SOLE
SUPERGEN, INC.	EQUITY	868059106	30	10,579	SH	SOLE
SUPERIOR ENERGY SERVICES, INC.	EQUITY	868157108	150	17,523	SH	SOLE
SUPERIOR FINANCIAL CORP	EQUITY	868161100	47	2,537	SH	SOLE
SUPERIOR INDS INTL INC COM	EQUITY	868168105	14445	396518	SH	SOLE
SUPERIOR INDUSTRIES INTL, INC.	EQUITY	868168105	1620	44,475	SH	SOLE
SUPERTEX INC	EQUITY	868532102	52	3,771	SH	SOLE
SUPERVALU, INC.	EQUITY	868536103	1714	110,563	SH	SOLE
SUREBEAM CORP CL A	EQUITY	86866R102	82	22,872	SH	SOLE
SUREWEST COMMUNICATION	EQUITY	868733106	132	4,829	SH	SOLE
SURMODICS INC	EQUITY	868873100	150	4,849	SH	SOLE
SUSQUEHANNA BANCSHARES, INC.	EQUITY	869099101	294	14,194	SH	SOLE
SWIFT ENERGY CO.	EQUITY	870738101	71	8,306	SH	SOLE
SWIFT TRANSN CO COM	EQUITY	870756103	26910	1681900	SH	SOLE
SWIFT TRANSPORTATION CO., INC.	EQUITY	870756103	1795	112,164	SH	SOLE
SWS GROUP INC	EQUITY	78503N107	69	4,915	SH	SOLE
SYBASE, INC.	EQUITY	871130100	2054	158,648	SH	SOLE
SYBRON DENTAL SPECIALTIES INC.	EQUITY	871142105	239	13,680	SH	SOLE
SYCAMORE NETWORKS, INC	EQUITY	871206108	175	57,325	SH	SOLE
SYKES ENTERPRISES, INC.	EQUITY	871237103	34	8,733	SH	SOLE
SYLVAN LEARNING SYSTEMS, INC.	EQUITY	871399101	1034	65,106	SH	SOLE
SYMANTEC CORP	EQUITY	871503108	1524	38,900	SH	DEFINED
SYMANTEC CORP COM	EQUITY	871503108	12270	313158	SH	SOLE
SYMANTEC CORP.	EQUITY	871503108	3626	92,551	SH	SOLE
SYMBOL TECHNOLOGIES, INC.	EQUITY	871508107	878	101,946	SH	SOLE
SYMX TECHNOLOGIES INC.	EQUITY	87155S108	124	8,260	SH	SOLE
SYNAPTICS INC	EQUITY	87157D109	14	1,819	SH	SOLE
SYNOPSIS INC.	EQUITY	871607107	5311	124,750	SH	SOLE
SYNOVUS FINANCIAL CORP.	EQUITY	87161C105	2767	154,663	SH	SOLE
SYNPLICITY INC	EQUITY	87160Y108	11	3,478	SH	SOLE
SYNTEL, INC.	EQUITY	87162H103	39	2,031	SH	SOLE
SYNTROLEUM CORPORATION	EQUITY	871630109	18	7,063	SH	SOLE
SYPRIS SOLUTIONS INC	EQUITY	871655106	14	1,808	SH	SOLE
SYSCO CORP.	EQUITY	871829107	7159	281,420	SH	SOLE
SYSTEMS & COMPUTER TECHNOLOGY	EQUITY	871873105	86	11,162	SH	SOLE
T ROWE PRICE GROUP INC.	EQUITY	74144T108	1837	67,724	SH	SOLE
TAIWAN FUND	EQUITY	874036106	475	57,450	SH	SOLE
TAKE-TWO INTERACTIVE SOFTWARE	EQUITY	874054109	329	14,760	SH	SOLE
TALBOTS INC	EQUITY	874161102	9	349	SH	SOLE
TALK AMERICA HOLDINGS INC	EQUITY	87426R202	60	8,272	SH	SOLE
TALX CORP	EQUITY	874918105	58	4,477	SH	SOLE

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

TANGER FACTORY OUTLET CTRS	EQUITY	875465106	65	2,117	SH	SOLE
TANOX INC	EQUITY	87588Q109	112	8,651	SH	SOLE
TANOX INC	EQUITY	87588Q109	648	50,000	SH	DEFINED
TARGET CORP	EQUITY	87612E106	5736	196,050	SH	DEFINED
TARGET CORPORATION	EQUITY	87612E106	13336	455,760	SH	SOLE
TARO PHARMACEUTICALS INDUS	EQUITY	M8737E108	821	21,440	SH	SOLE
TASTY BAKING CO	EQUITY	876553306	24	2,941	SH	SOLE
TAUBMAN CENTERS, INC.	EQUITY	876664103	178	10,433	SH	SOLE
TBC CORP.	EQUITY	872180104	85	6,100	SH	SOLE
TCF FINANCIAL CORP.	EQUITY	872275102	3962	98,962	SH	SOLE
TECH DATA CORP.	EQUITY	878237106	1818	75,925	SH	SOLE
TECHE CORP.	EQUITY	878377100	311	14,986	SH	SOLE
TECHNICAL OLYMPIC USA INC	EQUITY	878483106	14	824	SH	SOLE
TECHNITROL, INC.	EQUITY	878555101	211	14,442	SH	SOLE
Technology Select Sector (SPDR)	EQUITY	81369Y803	572	40,000	SH	DEFINED
TECO ENERGY, INC.	EQUITY	872375100	876	82,432	SH	SOLE
TECUMSEH PRODUCTS CO. CLASS A	EQUITY	878895200	1233	30,097	SH	SOLE
TEJON RANCH CO.	EQUITY	879080109	67	2,545	SH	SOLE
TEKELEC	EQUITY	879101103	145	16,725	SH	SOLE
TEKTRONIX, INC.	EQUITY	879131100	659	38,409	SH	SOLE
TELEDYNE TECHNOLOGIES INC	EQUITY	879360105	138	10,925	SH	SOLE
TELEFLEX INC.	EQUITY	879369106	1888	52,896	SH	SOLE
TELEFONOS DE MEXICO CL L-TELMEX	EQUITY	879403780	7486	221,020	SH	SOLE
TELEKOMUNIKASI INDONESIA - SP ADR	EQUITY	715684106	526	64,650	SH	SOLE
TELEPHONE AND DATA SYSTEMS	EQUITY	879433100	3226	78,855	SH	SOLE
TELETECH HOLDINGS	EQUITY	879939106	76	14,040	SH	SOLE
TELIK INC	EQUITY	87959M109	155	11,508	SH	SOLE
TELIK INC	EQUITY	87959M109	672	50,000	SH	DEFINED
TELLABS, INC.	EQUITY	879664100	1112	191,995	SH	SOLE
TELLIUM INC	EQUITY	87967E107	15	28,116	SH	SOLE
TEMPLE-INLAND INC.	EQUITY	879868107	887	23,729	SH	SOLE
TENARIS SA-ADR	EQUITY	88031M109	1601	72,632	SH	SOLE
TENET HEALTHCARE CORP.	EQUITY	88033G100	3388	202,880	SH	SOLE
TENNANT CO.	EQUITY	880345103	103	3,271	SH	SOLE
TENNECO AUTOMOTIVE INC	EQUITY	880349105	31	13,616	SH	SOLE
TERADYNE, INC.	EQUITY	880770102	1020	87,669	SH	SOLE
TERAYON COMMUNICATION	EQUITY	880775101	40	23,443	SH	SOLE
TEREX CORP.	EQUITY	880779103	190	15,391	SH	SOLE
TERRA INDUSTRIES, INC.	EQUITY	880915103	19	14,034	SH	SOLE
TESORO PETROLEUM CORP.	EQUITY	881609101	172	23,289	SH	SOLE
TETRA TECH INC NEW COM	EQUITY	88162G103	12512	884900	SH	SOLE
TETRA TECH, INC.	EQUITY	88162G103	255	18,043	SH	SOLE
TETRA TECHNOLOGIES, INC.	EQUITY	88162F105	110	4,783	SH	SOLE
TEVA PHARMACEUTCL INDS (ADR)	EQUITY	881624209	17889	429500	SH	SOLE
TEVA PHARMACEUTICAL ADR	EQUITY	881624209	7781	186,820	SH	SOLE
TEVA PHARMACEUTICAL INDS ADR	EQUITY	881624209	17912	430,070	SH	DEFINED
TEXAS BIOTECH CORP	EQUITY	88221T104	20	15,768	SH	SOLE
TEXAS GENCO HOLDINGS INC	EQUITY	882443104	8	444	SH	SOLE
TEXAS INDUSTRIES, INC.	EQUITY	882491103	146	7,568	SH	SOLE
TEXAS INSTRUMENTS INC	EQUITY	882508104	12367	755,475	SH	DEFINED
TEXAS INSTRUMENTS, INC.	EQUITY	882508104	30465	1,861,040	SH	SOLE
TEXAS REGIONAL BANCSHARES, INC CLASS	EQUITY	882673106	265	8,765	SH	SOLE
TEXTRON FINANACIAL CORP	EQUITY	883203101	1645	59,920	SH	SOLE
TEXTRON INC	EQUITY	883203101	3927	143,000	SH	DEFINED
THE ADVISORY BOARD COMPANY	EQUITY	00762W107	5351	153100	SH	SOLE
THE GENLYTE GROUP, INC.	EQUITY	372302109	145	4,395	SH	SOLE
THE ST JOE COMPANY	EQUITY	790148100	11	407	SH	SOLE
THE STEAK N SHAKE COMPANY	EQUITY	857873103	75	8,176	SH	SOLE

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

THE TITAN CORPORATION	EQUITY	888266103	782	104,903	SH	SOLE
THE YANKEE CANDLE CO.	EQUITY	984757104	166	9,756	SH	SOLE
THERAGENICS CORP.	EQUITY	883375107	37	10,724	SH	SOLE
THERASENSE INC	EQUITY	883381105	53	7,993	SH	SOLE
THERMA-WAVE INC.	EQUITY	88343A108	4	8,901	SH	SOLE
THERMO ELECTRON CORP.	EQUITY	883556102	1510	83,407	SH	SOLE
THOMAS & BETTS CORP.	EQUITY	884315102	575	40,553	SH	SOLE
THOMAS INDUSTRIES, INC.	EQUITY	884425109	130	5,251	SH	SOLE
THOMAS NELSON	EQUITY	640376109	25	2,916	SH	SOLE
THOR INDUSTRIES, INC.	EQUITY	885160101	138	5,515	SH	SOLE
THORATEC LABORATORIES CORP.	EQUITY	885175307	225	17,714	SH	SOLE
THORNBURG MORTGAGE INC.	EQUITY	885218107	390	18,896	SH	SOLE
THQ INC	EQUITY	872443403	185	14,189	SH	SOLE
THREE-FIVE SYS INC COM	EQUITY	88554L108	40	7,760	SH	SOLE
TIBCO SOFTWARE INC	EQUITY	88632Q103	121	28,905	SH	SOLE
TIDEWATER INC	EQUITY	886423102	2053	71,500	SH	DEFINED
TIDEWATER, INC.	EQUITY	886423102	3607	125,582	SH	SOLE
TIER TECHNOLOGIES INC	EQUITY	88650Q100	53	5,248	SH	SOLE
TIFFANY & CO.	EQUITY	886547108	1631	65,240	SH	SOLE
TIMBERLAND COMPANY	EQUITY	887100105	2063	49,350	SH	SOLE
TIME WARNER TELECOM	EQUITY	887319101	50	15,347	SH	SOLE
TIMKEN CO.	EQUITY	887389104	16	997	SH	SOLE
TIVO INC	EQUITY	888706108	41	8,087	SH	SOLE
TJX COMPANIES, INC.	EQUITY	872540109	3957	224,830	SH	SOLE
TMP WORLDWIDE INC.	EQUITY	872941109	577	53,750	SH	SOLE
TOLL BROTHERS, INC.	EQUITY	889478103	1823	94,452	SH	SOLE
TOLLGRADE COMMUNICATIONS INC	EQUITY	889542106	66	4,622	SH	SOLE
TOMPKINS TRUSTCO INC	EQUITY	890110109	122	2,705	SH	SOLE
TOO INC	EQUITY	890333107	203	12,218	SH	SOLE
TOO INC	EQUITY	890333107	2749	165,500	SH	DEFINED
TOOTSIE ROLL INDUSTRIES, INC.	EQUITY	890516107	2027	71,053	SH	SOLE
TOPPS CO. INC.	EQUITY	890786106	113	13,375	SH	SOLE
TORCHMARK CORP.	EQUITY	891027104	1880	52,517	SH	SOLE
TORO CO.	EQUITY	891092108	314	4,485	SH	SOLE
TOTAL SYSTEM SERVICE	EQUITY	891906109	114	7,299	SH	SOLE
TOUCH AMERICA HOLDINGS INC	EQUITY	891539108	3	37,400	SH	SOLE
TOWER AUTOMOTIVE, INC.	EQUITY	891707101	53	22,187	SH	SOLE
TOWN & COUNTRY TRUST	EQUITY	892081100	105	5,199	SH	SOLE
TOYS R US INC.	EQUITY	892335100	785	93,776	SH	SOLE
TRACTOR SUPPLY CO	EQUITY	892356106	164	4,966	SH	SOLE
TRAMMELL CROW CO.	EQUITY	89288R106	84	10,607	SH	SOLE
TRANS WORLD ENTERTAINMENT CORP	EQUITY	89336Q100	14	6,040	SH	SOLE
TRANSACTION SYSTEMS ARCHITECTS CLASS	EQUITY	893416107	348	58,644	SH	SOLE
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	20	304	SH	SOLE
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	2050019	31,274,130	SH	SOLE
TRANSKARYOTIC THERAPIES, INC.	EQUITY	893735100	59	10,014	SH	SOLE
TRANSMETA CORP	EQUITY	89376R109	67	66,739	SH	SOLE
TRANSMONTAIGNE, INC.	EQUITY	893934109	27	6,382	SH	SOLE
TRANSOCEAN INC	EQUITY	G90078109	4754	232,470	SH	SOLE
TRANSOCEAN SEDCO FOREX INC.	EQUITY	G90078109	8	410	SH	DEFINED
TRAVELERS PROPERTY CASUALTY	EQUITY	89420G109	4	311	SH	DEFINED
TRAVELERS PROPERTY CASUALTY	EQUITY	89420G406	6080	430,922	SH	SOLE
TRAVELERS PROPERTY CASUALTY	EQUITY	89420G406	9	640	SH	DEFINED
TRC COS INC	EQUITY	872625108	42	3,172	SH	SOLE
TREDEGAR CORP.	EQUITY	894650100	112	9,337	SH	SOLE
TREX COMPANY, INC.	EQUITY	89531P105	75	2,335	SH	SOLE
TRIAD GUARANTY, INC.	EQUITY	895925105	99	2,869	SH	SOLE
TRIAD HOSPITALS INC COM	EQUITY	89579K109	385	14300	SH	SOLE

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

TRIAD HOSPITALS, INC.	EQUITY	89579K109	2704	100,523 SH	SOLE
TRIARC COMPANIES INC. CLASS A	EQUITY	895927101	134	4,827 SH	SOLE
Tribune Co	EQUITY	896047107	675	15,000 SH	DEFINED
TRIBUNE CO.	EQUITY	896047107	5920	131,530 SH	SOLE
TRICO BANCSHARES	EQUITY	896095106	46	1,835 SH	SOLE
TRICO MARINE SERVICES, INC.	EQUITY	896106101	21	7,926 SH	SOLE
TRIKON TECHNOLOGIES INC	EQUITY	896187408	13	3,747 SH	SOLE
TRIMBLE NAVIGATION LTD.	EQUITY	896239100	172	9,080 SH	SOLE
TRIMERIS INC	EQUITY	896263100	222	5,394 SH	SOLE
TRINITY INDUSTRIES, INC.	EQUITY	896522109	1274	73,994 SH	SOLE
TRIPATH IMAGIN INC	EQUITY	896942109	34	7,930 SH	SOLE
TRIPOS INC	EQUITY	896928108	13	2,665 SH	SOLE
TRIQUINT SEMICONDUCTOR, INC.	EQUITY	89674K103	631	223,773 SH	SOLE
TRITON PCS HOLDINGS	EQUITY	89677M106	15	7,014 SH	SOLE
TRIUMPH GROUP, INC.	EQUITY	896818101	114	5,086 SH	SOLE
TRIZEC PROPERTIES INC	EQUITY	89687P107	11	1,311 SH	SOLE
TRIZETTO GROUP INC	EQUITY	896882107	45	10,889 SH	SOLE
TROPICAL SPORTSWEAR INT'L	EQUITY	89708P102	9	1,890 SH	SOLE
TROY FINANCIAL CORP	EQUITY	897329108	78	3,057 SH	SOLE
TRUST CO. OF NEW JERSEY	EQUITY	898304100	183	6,698 SH	SOLE
TRUSTCO BANK CORP. NY	EQUITY	898349105	251	26,045 SH	SOLE
TRUSTMARK CORP.	EQUITY	898402102	15	630 SH	SOLE
TTM TECHONOLOGIES	EQUITY	87305R109	19	5,541 SH	SOLE
TUESDAY MORNING CORPORATION	EQUITY	899035505	59	3,013 SH	SOLE
TULARIK INC	EQUITY	899165104	76	14,988 SH	SOLE
TUPPERWARE CORP.	EQUITY	899896104	603	43,632 SH	SOLE
TURNSTONE SYSTEMS INC	EQUITY	900423104	36	12,666 SH	SOLE
TWEETER HOME ENTERTAINMENT	EQUITY	901167106	33	6,952 SH	SOLE
TXU CORP	EQUITY	873168108	2463	137,960 SH	SOLE
TYCO INTERNATIONAL, LTD.	EQUITY	902124106	28828	2,241,708 SH	SOLE
TYCO INT'L LTD	EQUITY	902124106	4923	382,795 SH	DEFINED
TYLER TECHNOLOGIES INC	EQUITY	902252105	41	11,602 SH	SOLE
TYSON FOODS, INC. CLASS A	EQUITY	902494103	3653	471,373 SH	SOLE
U S XPRESS ENTERPRISES	EQUITY	90338N103	16	2,023 SH	SOLE
U.S. BANCORP, INC.	EQUITY	902973304	34367	1,810,711 SH	SOLE
U.S. RESTAURANT PROPERTIES INC	EQUITY	902971100	99	7,044 SH	SOLE
U.S.B. HOLDING CO., INC.	EQUITY	902910108	71	4,357 SH	SOLE
UAL CORP	EQUITY	902549500	20	23,858 SH	SOLE
UBIQUITEL INC	EQUITY	903474302	8	21,138 SH	SOLE
UCBH HOLDINGS INC	EQUITY	90262T308	287	6,531 SH	SOLE
UGI CORP.	EQUITY	902681105	453	9,922 SH	SOLE
UICI	EQUITY	902737105	134	13,907 SH	SOLE
UIL HOLDINGS CORP.	EQUITY	902748102	151	4,357 SH	SOLE
ULTICOM INC	EQUITY	903844108	25	3,854 SH	SOLE
ULTIMATE ELECTRONIS, INC.	EQUITY	903849107	32	3,999 SH	SOLE
ULTRATECH STEPPER, INC.	EQUITY	904034105	97	8,141 SH	SOLE
UMB FINANCIAL CORP.	EQUITY	902788108	217	5,931 SH	SOLE
UMPQUA HOLDINGS CORP	EQUITY	904214103	187	10,356 SH	SOLE
UNIFI, INC.	EQUITY	904677101	432	89,749 SH	SOLE
UNIFIRST CORP.	EQUITY	904708104	44	2,841 SH	SOLE
UNILEVER NV NY SHARES	EQUITY	904784709	2834	47,670 SH	SOLE
UNION BANKSHARES CORP	EQUITY	905399101	74	2,743 SH	SOLE
UNION PACIFIC CORP.	EQUITY	907818108	5981	108,740 SH	SOLE
UNION PLANTERS CORP	EQUITY	908068109	2308	87,795 SH	SOLE
UNIONBANCAL CORP	EQUITY	908906100	29	735 SH	SOLE

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

UNISOURCE ENERGY CORP.	EQUITY	909205106	178	10,276 SH	SOLE
UNISYS CORP.	EQUITY	909214108	1655	178,677 SH	SOLE
UNIT CORP.	EQUITY	909218109	317	15,628 SH	SOLE
UNITED AUTO GROUP, INC.	EQUITY	909440109	71	6,078 SH	SOLE
UNITED BANKSHARES INC. WV	EQUITY	909907107	365	13,191 SH	SOLE
UNITED CMNTY BKS BLAIR	EQUITY	90984P105	138	5,976 SH	SOLE
UNITED COMMUNITY FINANCIAL CO	EQUITY	909839102	99	11,267 SH	SOLE
UNITED DEFENSE INDS IN	EQUITY	91018B104	165	7,608 SH	SOLE
UNITED DOMINION REALTY TRUST	EQUITY	910197102	2304	144,163 SH	SOLE
UNITED DOMINION RLTSTR COM	EQUITY	910197102	6704	419500 SH	SOLE
UNITED FIRE & CASUALTY CO.	EQUITY	910331107	78	2,625 SH	SOLE
UNITED HEALTHCARE CORP	EQUITY	91324P102	12004	130,950 SH	SOLE
UNITED INDUSTRIAL CORP	EQUITY	910671106	43	3,471 SH	SOLE
UNITED MICROELECTRONICS-ADR	EQUITY	910873207	234	77,795 SH	SOLE
UNITED NATIONAL BANCORP	EQUITY	910909100	150	6,389 SH	SOLE
UNITED NATURAL FOODS, INC.	EQUITY	911163103	175	6,857 SH	SOLE
UNITED ONLINE INC	EQUITY	911268100	129	7,496 SH	SOLE
UNITED ONLINE INC COM	EQUITY	911268100	2148	124600 SH	SOLE
UNITED PARCEL SERVICE CLASS -B	EQUITY	911312106	27517	482,750 SH	SOLE
UNITED PARCEL SVC INC CL B	EQUITY	911312106	14167	248,540 SH	DEFINED
UNITED RENTALS, INC.	EQUITY	911363109	988	102,655 SH	SOLE
UNITED STATES STEEL CORP	EQUITY	912909108	463	47,064 SH	SOLE
UNITED STATIONERS, INC.	EQUITY	913004107	231	10,815 SH	SOLE
UNITED SURGICAL PARTNE	EQUITY	913016309	110	5,973 SH	SOLE
UNITED SURGICAL PRTRNS COM	EQUITY	913016309	11765	636300 SH	SOLE
UNITED TECHNOLOGIES CORP	EQUITY	913017109	14971	259,100 SH	DEFINED
UNITED TECHNOLOGIES CORP.	EQUITY	913017109	11642	201,490 SH	SOLE
UNITED THERAPEUTICS CORP.	EQUITY	91307C102	98	5,676 SH	SOLE
UNITEDGLOBALCOM INC. CLASS A	EQUITY	913247508	3	1,070 SH	SOLE
UNITEDHEALTH GROUP INC	EQUITY	91324P102	282	3,080 SH	DEFINED
UNITIL CORP	EQUITY	913259107	43	1,720 SH	SOLE
UNITRIN, INC.	EQUITY	913275103	2103	90,770 SH	SOLE
UNIVERSAL AMER FINANCIAL CORP	EQUITY	913377107	49	8,407 SH	SOLE
UNIVERSAL COMPRESSION HLDGS	EQUITY	913431102	104	5,941 SH	SOLE
UNIVERSAL CORP.	EQUITY	913456109	1622	42,945 SH	SOLE
UNIVERSAL DISPLAY CORP.	EQUITY	91347P105	55	6,692 SH	SOLE
UNIVERSAL ELECTRONICS INC.	EQUITY	913483103	48	5,023 SH	SOLE
UNIVERSAL FOREST PRODUCTS, INC	EQUITY	913543104	77	4,944 SH	SOLE
UNIVERSAL HEALTH REALTY INCOME	EQUITY	91359E105	103	3,971 SH	SOLE
UNIVERSAL HEALTH SERVICES - B	EQUITY	913903100	3313	81,266 SH	SOLE
UNIVERSITY OF PHOENI	EQUITY	037604204	8	198 SH	SOLE
UNIVISION COMMUNICATIONS, INC.	EQUITY	914906102	5610	-26,837 SH	SOLE
UNIZAN FINANCIAL CORP	EQUITY	91528W101	146	7,951 SH	SOLE
UNOCAL CORP.	EQUITY	915289102	3004	114,189 SH	SOLE
UNOVA, INC.	EQUITY	91529B106	80	14,893 SH	SOLE
UNUMPROVIDENT CORP.	EQUITY	91529Y106	1363	139,075 SH	SOLE
URBAN OUTFITTERS, INC.	EQUITY	917047102	61	2,703 SH	SOLE
UROLOGIX INC	EQUITY	917273104	11	5,046 SH	SOLE
URS CORP.	EQUITY	903236107	95	8,233 SH	SOLE
URSTADT BIDDLE [A]	EQUITY	917286205	76	6,331 SH	SOLE
US CELLULAR	EQUITY	911684108	437	16,244 SH	SOLE
US CONCRETE INC	EQUITY	90333L102	31	7,281 SH	SOLE
US ONCOLOGY, INC.	EQUITY	90338W103	176	24,756 SH	SOLE
US PHYSICAL THERAPY INC	EQUITY	90337L108	40	3,574 SH	SOLE
US UNSIRED INC	EQUITY	90338R104	10	32,082 SH	SOLE
USA INTERACTIVE	EQUITY	902984103	548	20,440 SH	SOLE
USA INTERACTIVE	EQUITY	902984103	595	22,200 SH	DEFINED

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

USEC, INC	EQUITY	90333E108	161	29,277	SH	SOLE
USFREIGHTWAYS CORP.	EQUITY	916906100	245	9,689	SH	SOLE
USG CORP.	EQUITY	903293405	55	13,256	SH	SOLE
USINOR SA	EQUITY	912080108	94	23,853	SH	SOLE
UST INC	EQUITY	902911106	10489	380,043	SH	DEFINED
UST INC.	EQUITY	902911106	2047	74,158	SH	SOLE
UTI WORLDWIDE INC (F)	EQUITY	G87210103	4855	173400	SH	Sole
UTSTARCOM INC	EQUITY	918076100	17	852	SH	SOLE
V. F. CORP.	EQUITY	918204108	1854	49,267	SH	SOLE
VAIL RESORTS, INC.	EQUITY	91879Q109	34	3,058	SH	SOLE
VALASSIS COMMUNICATIONS, INC.	EQUITY	918866104	1867	70,732	SH	SOLE
VALERO ENERGY CORP.	EQUITY	91913Y100	6875	166,152	SH	SOLE
VALHI INC	EQUITY	918905100	101	9,157	SH	SOLE
VALLEY NATIONAL BANC	EQUITY	919794107	34	1,383	SH	SOLE
VALMONT INDUSTRIES, INC.	EQUITY	920253101	106	4,907	SH	SOLE
VALSPAR CORP.	EQUITY	920355104	2776	67,814	SH	SOLE
VALUE LINE, INC.	EQUITY	920437100	23	490	SH	SOLE
VALUECLICK INC.	EQUITY	92046N102	70	23,089	SH	SOLE
VALUEVISION MEDIA INC	EQUITY	92047K107	69	6,893	SH	SOLE
VANS, INC.	EQUITY	921930103	28	6,628	SH	SOLE
VARCO INTERNATIONAL	EQUITY	922122106	2382	130,085	SH	SOLE
VARIAN MED SYS INC COM	EQUITY	92220P105	9502	176200	SH	Sole
VARIAN SEMICONDUCTOR EQUIPMENT	EQUITY	922207105	225	11,055	SH	SOLE
VARIAN, INC.	EQUITY	922206107	1594	55,630	SH	SOLE
VASTERA INC	EQUITY	92239N109	44	11,533	SH	SOLE
VCA ANTECH INC	EQUITY	918194101	100	6,433	SH	SOLE
VECTOR GROUP LTD.	EQUITY	92240M108	85	7,707	SH	SOLE
VECTREN CORP	EQUITY	92240G101	1961	91,190	SH	SOLE
VEECO INSTRUMENTS, INC.	EQUITY	922417100	141	9,111	SH	SOLE
VENTANA MEDICAL SYSTEMS, INC.	EQUITY	92276H106	92	4,601	SH	SOLE
VENTAS INC COM	EQUITY	92276F100	11158	961900	SH	Sole
VENTAS, INC.	EQUITY	92276F100	254	21,891	SH	SOLE
VERDIAN CORP	EQUITY	92342R203	2436	122,400	SH	DEFINED
VERIDIAN CORP DEL COM	EQUITY	92342R203	10726	539000	SH	Sole
VERINT SYSTEMS	EQUITY	92343X100	48	2,843	SH	SOLE
VERISIGN, INC.	EQUITY	92343E102	116	13,314	SH	SOLE
VERITAS DGC, INC.	EQUITY	92343P107	74	11,185	SH	SOLE
VERITAS SOFTWARE CORP.	EQUITY	923436109	3506	199,331	SH	SOLE
VERITY INC COM	EQUITY	92343C106	111	7,964	SH	SOLE
VERIZON COMMUNICATIONS	EQUITY	92343V104	90027	2,546,732	SH	SOLE
VERIZON COMMUNICATIONS	EQUITY	92343V104	15251	431,418	SH	DEFINED
VERTEX PHARMACEUTICALS, INC.	EQUITY	92532F100	1145	102,751	SH	SOLE
VESTA INSURANCE GROUP, INC.	EQUITY	925391104	28	12,351	SH	SOLE
VIACOM INC	EQUITY	925524100	32	890	SH	DEFINED
VIACOM INC	EQUITY	925524308	14807	405,416	SH	DEFINED
VIACOM, INC. CLASS B	EQUITY	925524308	29572	809,755	SH	SOLE
VIAD CORP.	EQUITY	92552R109	2541	118,526	SH	SOLE
VIASAT, INC.	EQUITY	92552V100	76	6,646	SH	SOLE
VIASYS HEALTHCARE INC	EQUITY	92553Q209	132	9,393	SH	SOLE
VICAL INC.	EQUITY	925602104	18	6,843	SH	SOLE
VICOR CORP.	EQUITY	925815102	41	7,150	SH	SOLE
VIEWPOINT CORP.	EQUITY	92672P108	6	13,362	SH	SOLE
VIGNETTE CORPORATION	EQUITY	926734104	129	84,693	SH	SOLE
VIMPEL-COMMUNICATIONS-SP ADR	EQUITY	68370R109	1031	29,890	SH	SOLE
VINTAGE PETROLEUM, INC.	EQUITY	927460105	166	17,507	SH	SOLE
VIRAGE LOGIC CORPORATION	EQUITY	92763R104	24	3,911	SH	SOLE
VIRBAC CORP	EQUITY	927649103	17	3,162	SH	SOLE
VIRCO MFG CO	EQUITY	927651109	19	1,942	SH	SOLE

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

VIRGINIA FINL CORP	EQUITY	927810101	71	2,654	SH	SOLE
VISHAY INTERTECHNOLOGY, INC.	EQUITY	928298108	2188	214,888	SH	SOLE
VISTACARE INC CL A	EQUITY	92839Y109	1070	60000	SH	Sole
VISTEON CORP	EQUITY	92839U107	1	192	SH	DEFINED
VISTEON CORP.	EQUITY	92839U107	339	57,132	SH	SOLE
VISX, INC.	EQUITY	92844S105	911	85,920	SH	SOLE
VITAL SIGNS, INC.	EQUITY	928469105	57	2,152	SH	SOLE
VITALWORKS INC	EQUITY	928483106	52	13,641	SH	SOLE
VITESSE SEMICONDUCTOR CORP.	EQUITY	928497106	155	72,396	SH	SOLE
VITRIA TECHNOLOGY, INC.	EQUITY	92849Q104	18	26,743	SH	SOLE
VIVUS INC.	EQUITY	928551100	40	11,843	SH	SOLE
VODAFONE GROUP PLC -SP ADR	EQUITY	92857W100	7470	409,983	SH	SOLE
VOLT INFORMATION SCIENCES INC.	EQUITY	928703107	30	2,900	SH	SOLE
VORNADO	EQUITY	929042109	38	1,050	SH	SOLE
VORNADO RLTY TR SH BEN INT	EQUITY	929042109	19819	553600	SH	Sole
VOTORANTIM CELULOSE - SPON ADR	EQUITY	92906P106	818	43,700	SH	SOLE
VULCAN MATERIALS CO.	EQUITY	929160109	3242	107,241	SH	SOLE
VULCAN MATLS CO	EQUITY	929160109	5754	190,330	SH	DEFINED
W HOLDING COMPANY INC.	EQUITY	929251106	287	15,630	SH	SOLE
W. R. BERKLEY CORP.	EQUITY	084423102	26	596	SH	SOLE
W. W. GRAINGER, INC.	EQUITY	384802104	1727	40,267	SH	SOLE
WABASH NATIONAL CORP.	EQUITY	929566107	58	9,242	SH	SOLE
WABTEC	EQUITY	929740108	143	12,355	SH	SOLE
WACHOVIA CORP	EQUITY	929903102	20199	592,882	SH	SOLE
WACHOVIA CORP 2ND NEW	EQUITY	929903102	5891	172,900	SH	DEFINED
WACKENHUT CORRECTIONS CORP.	EQUITY	929798106	31	3,171	SH	SOLE
WADDELL & REED FINANCIAL, INC.	EQUITY	930059100	1896	107,895	SH	SOLE
Walgreen Co	EQUITY	931422109	2358	80,000	SH	DEFINED
WALGREEN CO.	EQUITY	931422109	14256	483,590	SH	SOLE
WALLACE COMPUTER SERVICES INC.	EQUITY	932270101	1734	69,627	SH	SOLE
WALMART STORES INC	EQUITY	931142103	29654	762,140	SH	DEFINED
WAL-MART STORES, INC.	EQUITY	931142103	173263	3,330,055	SH	SOLE
WALT DISNEY	EQUITY	254687106	18974	1,114,810	SH	SOLE
WALTER INDUSTRIES, INC.	EQUITY	93317Q105	91	10,482	SH	SOLE
WARWICK CMNTY BANCORP	EQUITY	936559103	39	1,330	SH	SOLE
WASHINGTON FEDERAL I	EQUITY	938824109	21	1,021	SH	SOLE
WASHINGTON MUTUAL	EQUITY	939322103	186	5,250	SH	DEFINED
WASHINGTON MUTUAL INC	EQUITY	939322103	16294	461,980	SH	SOLE
Washington Mutual Savings	EQUITY	939322103	1467	41,600	SH	DEFINED
WASHINGTON POST CO. CLASS B	EQUITY	939640108	8691	12,755	SH	SOLE
WASHINGTON REAL ESTATE INV.	EQUITY	939653101	345	13,271	SH	SOLE
WASHINGTON TRUST BANCORP, INC.	EQUITY	940610108	96	4,735	SH	SOLE
WASTE CONNECTIONS	EQUITY	941053100	12310	356,820	SH	DEFINED
WASTE CONNECTIONS, INC.	EQUITY	941053100	344	9,973	SH	SOLE
WASTE MANAGEMENT, INC.	EQUITY	94106L109	5397	254,800	SH	SOLE
WASTE MGMT INC DEL	EQUITY	94106L109	4022	189,900	SH	DEFINED
WATCHGUARD TECH. INC.	EQUITY	941105108	57	9,475	SH	SOLE
WATER PIK TECHNOLOGIES INC	EQUITY	94113U100	27	3,865	SH	SOLE
WATERS CORP.	EQUITY	941848103	1470	69,470	SH	SOLE
WATSCO, INC.	EQUITY	942622200	84	6,151	SH	SOLE
WATSON PHARMACEUTICALS, INC	EQUITY	942683103	1360	47,271	SH	SOLE
WATSON WYATT & CO HOLDINGS	EQUITY	942712100	146	7,240	SH	SOLE
WATTS INDUSTRIES, INC., CLASS A	EQUITY	942749102	89	5,685	SH	SOLE
WAUSAU-MOSINEE PAPER CORP.	EQUITY	943315101	833	81,665	SH	SOLE
WAYPOINT FINANCIAL CORP.	EQUITY	946756103	223	12,874	SH	SOLE
WCI COMMUNITIES INC	EQUITY	92923C104	26	2,524	SH	SOLE
WD-40 CO.	EQUITY	929236107	143	5,751	SH	SOLE
WEATHERFORD INTL LTD COM (F)	EQUITY	G95089101	16966	449200	SH	SOLE

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

WEATHERFORDNINTL LTD	EQUITY	G95089101	11397	301,750	SH	SOLE
WEB MD CORP	EQUITY	94769M105	3021	334,900	SH	DEFINED
WEBEX COMMUNICATIONS INC (USD)	EQUITY	94767L109	86	8,345	SH	SOLE
WEBMD CORPORATION	EQUITY	94769M105	36	4,020	SH	SOLE
WEBMETHODS INC	EQUITY	94768C108	148	16,240	SH	SOLE
WEBSENSE INC	EQUITY	947684106	14468	984875	SH	SOLE
WEBSENSE INC	EQUITY	947684106	112	7,598	SH	SOLE
WEBSTER FINANCIAL CORP.	EQUITY	947890109	2173	61,867	SH	SOLE
WEIGHT WATCHERS INTL	EQUITY	948626106	9513	206,575	SH	DEFINED
WEIGHT WATCHERS INTL COM	EQUITY	948626106	12475	270894	SH	SOLE
WEIGHT WATCHERS INTL INC	EQUITY	948626106	16	339	SH	SOLE
WEINGARTEN REALTY INVESTORS	EQUITY	948741103	26	660	SH	SOLE
WEINGARTEN RLTY INVS SH BEN IN	EQUITY	948741103	5976	152800	SH	SOLE
WEIS MARKETS INC	EQUITY	948849104	123	4,011	SH	SOLE
WELLMAN, INC.	EQUITY	949702104	107	11,481	SH	SOLE
WELLPOINT HEALTH NETWORKS INC.	EQUITY	94973H108	5044	65,725	SH	SOLE
WELLS FARGO + CO NEW	EQUITY	949746101	22464	499,300	SH	DEFINED
WELLS FARGO CO.	EQUITY	949746101	36943	821,143	SH	SOLE
WELLSFORD REAL PROPERTIES	EQUITY	950240200	28	1,931	SH	SOLE
WENDY'S INTERNATIONAL, INC.	EQUITY	950590109	1405	51,084	SH	SOLE
WERNER ENTERPRISES INC COM	EQUITY	950755108	38913	2020400	SH	SOLE
WERNER ENTERPRISES, INC.	EQUITY	950755108	1902	98,768	SH	SOLE
WESBANCO, INC.	EQUITY	950810101	180	7,682	SH	SOLE
WESCO FINANCIAL CORP	EQUITY	950817106	6	21	SH	SOLE
WESCO INTERNATIONAL, INC.	EQUITY	95082P105	18	5,141	SH	SOLE
WEST COAST BANCORP	EQUITY	952145100	80	5,670	SH	SOLE
WEST CORPORATION	EQUITY	952355105	4	253	SH	SOLE
WEST MARINE INC	EQUITY	954235107	63	3,766	SH	SOLE
WEST PHARMACEUTICAL SERVICES	EQUITY	955306105	93	4,761	SH	SOLE
WESTAMERICA BANCORPORATION	EQUITY	957090103	592	15,000	SH	DEFINED
WESTAMERICA BANKCORPORATION	EQUITY	957090103	1984	50,230	SH	SOLE
WESTAR ENERGY	EQUITY	95709T100	1398	115,368	SH	SOLE
WESTCORP	EQUITY	957907108	79	4,275	SH	SOLE
WESTELL TECHNOLOGIES CL A	EQUITY	957541105	818	202500	SH	SOLE
WESTERN DIGITAL INC.	EQUITY	958102105	627	69,245	SH	SOLE
WESTERN GAS RESOURCES, INC.	EQUITY	958259103	1653	50,788	SH	SOLE
WESTERN WIRELESS CORP. CLASS A	EQUITY	95988E204	108	19,217	SH	SOLE
WESTFIELD FINANCIAL IN	EQUITY	96008D101	28	1,807	SH	SOLE
WESTPOINT STEVENS INC. CLASS A	EQUITY	961238102	5	11,805	SH	SOLE
WESTPORT RESOURCES	EQUITY	961418100	146	7,224	SH	SOLE
WESTWOOD ONE INC	EQUITY	961815107	8635	276,400	SH	DEFINED
WESTWOOD ONE INC COM	EQUITY	961815107	15498	496103	SH	SOLE
WESTWOOD ONE, INC.	EQUITY	961815107	4416	141,344	SH	SOLE
WET SEAL, INC.	EQUITY	961840105	67	9,206	SH	SOLE
WEYERHAEUSER CO.	EQUITY	962166104	4563	95,410	SH	SOLE
WFS FINANCIAL, INC.	EQUITY	92923B106	49	2,514	SH	SOLE
WGL HOLDINGS INC.	EQUITY	92924F106	2178	82,212	SH	SOLE
W-H ENERGY SERVICES INC	EQUITY	92925E108	143	8,346	SH	SOLE
WHIRLPOOL CORP.	EQUITY	963320106	1477	30,129	SH	SOLE
WHITE ELECTR DESIGNS C	EQUITY	963801105	43	6,307	SH	SOLE
WHITEHALL JEWELLERS IN	EQUITY	965063100	35	4,074	SH	SOLE
WHITNEY HOLDING CORP.	EQUITY	966612103	20	576	SH	SOLE
WHOLE FOODS MARKET I	EQUITY	966837106	4506	80,991	SH	SOLE
WILD OATS MARKETS, INC.	EQUITY	96808B107	76	8,227	SH	SOLE
WILLIAMS COMPANIES, INC.	EQUITY	969457100	1045	228,237	SH	SOLE
WILLIAMS SONOMA INC	EQUITY	969904101	1685	77,300	SH	DEFINED
WILLIAMS-SONOMA, INC.	EQUITY	969904101	3403	156,114	SH	SOLE
WILLOW GROVE BANCORP I	EQUITY	97111W101	26	1,761	SH	SOLE

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

WILMINGTON TRUST CORP	EQUITY	971807102	2453	88,255	SH	SOLE
WILSON GREATBATCH TECH INC	EQUITY	972232102	2693	96200	SH	SOLE
WILSON GREATBATCH TECHNOLOGIES	EQUITY	972232102	211	7,551	SH	SOLE
WILSONS THE LEATHER EXPERTS	EQUITY	972463103	20	5,081	SH	SOLE
WIMM-BILL-DANN FOODS ADR	EQUITY	97263M109	2541	146,709	SH	SOLE
WIND RIVER SYSTEMS INC.	EQUITY	973149107	387	129,884	SH	SOLE
WINN-DIXIE STORES, INC.	EQUITY	974280109	1569	118,646	SH	SOLE
WINNEBAGO INDUSTRIES, INC.	EQUITY	974637100	119	4,375	SH	SOLE
WINSTON HOTELS INC	EQUITY	97563A102	40	6,083	SH	SOLE
WINTRUST FINANCIAL CORP	EQUITY	97650W108	152	5,330	SH	SOLE
WIRELESS FACILITIES INC.	EQUITY	97653A103	48	8,343	SH	SOLE
WISCONSIN ENERGY CORP.	EQUITY	976657106	3969	156,278	SH	SOLE
WITNESS SYSTEMS INC	EQUITY	977424100	16	4,975	SH	SOLE
WM. WRIGLEY JR. CO.	EQUITY	982526105	5446	96,390	SH	SOLE
WMS INDUSTRIES INC.	EQUITY	929297109	101	7,894	SH	SOLE
WOLVERINE WORLD WIDE, INC.	EQUITY	978097103	251	14,981	SH	SOLE
WOMEN FIRST HEALTHCARE	EQUITY	978150100	3	5,644	SH	SOLE
WOODHEAD INDS INC COM	EQUITY	979438108	45	3,806	SH	SOLE
WOODWARD GOVERNOR CO.	EQUITY	980745103	112	3,221	SH	SOLE
WORLD ACCEPTANCE CORP.	EQUITY	981419104	35	3,912	SH	SOLE
WORLD FUEL SVCS CORP	EQUITY	981475106	66	3,218	SH	SOLE
WORLD WRESTLING ENTMNT	EQUITY	98156Q108	28	3,621	SH	SOLE
WORTHINGTON INDS IN	EQUITY	981811102	682	57,200	SH	DEFINED
WORTHINGTON INDUSTRIES, INC.	EQUITY	981811102	728	61,030	SH	SOLE
WPS RESOURCES CORP.	EQUITY	92931B106	2148	53,706	SH	SOLE
WRIGHT MED GROUP INC	EQUITY	98235T107	100	5,682	SH	SOLE
WSFS FINANCIAL CORP	EQUITY	929328102	90	2,861	SH	SOLE
WYETH	EQUITY	983024100	48217	1,274,910	SH	SOLE
WYETH	EQUITY	983024100	10951	289,568	SH	DEFINED
WYNDHAM INTERNATIONAL, INC.	EQUITY	983101106	53	253,985	SH	SOLE
XCEL STATES POWER-MINES	EQUITY	98389B100	2298	179,426	SH	SOLE
XEROX CORP.	EQUITY	984121103	2831	325,397	SH	SOLE
XICOR INC	EQUITY	984903104	31	7,524	SH	SOLE
XILINX INC	EQUITY	983919101	17683	755,350	SH	DEFINED
XILINX INC COM	EQUITY	983919101	819	35000	SH	SOLE
XILINX, INC.	EQUITY	983919101	3814	162,910	SH	SOLE
XL CAPITAL LTD	EQUITY	G98255105	4119	58,200	SH	SOLE
XM SATELLITE RADIO HOLDINGS	EQUITY	983759101	115	19,539	SH	SOLE
X-RITE, INC.	EQUITY	983857103	54	6,471	SH	SOLE
XTO ENERGY CORP COM	EQUITY	98385X106	2156	113466	SH	SOLE
XTO ENERGY INC	EQUITY	98385X106	4315	227,097	SH	SOLE
YAHOO INC	EQUITY	984332106	27469	1,143,575	SH	DEFINED
YAHOO!, INC.	EQUITY	984332106	6484	269,937	SH	SOLE
YANKEE CANDLE INC	EQUITY	984757104	2788	163,700	SH	DEFINED
YARDVILLE NATL BANCORP	EQUITY	985021104	45	2,669	SH	SOLE
YELLOW CORP.	EQUITY	985509108	252	10,451	SH	SOLE
YORK INTERNATIONAL CORP.	EQUITY	986670107	1121	53,370	SH	SOLE
YOUNG BROADCASTING, INC. CLASS A	EQUITY	987434107	62	5,044	SH	SOLE
YOUNG INNOVATIONS INC	EQUITY	987520103	35	1,574	SH	SOLE
YPF S.A.-Sponsored ADR	EQUITY	9842451000	265	9,000	SH	SOLE
YUKOS-ADR	EQUITY	98849W108	7381	50,470	SH	SOLE
Yum Brands Inc	EQUITY	988498101	1289	53,000	SH	DEFINED
YUM! BRANDS INC	EQUITY	988498101	3175	130,510	SH	SOLE
ZALE CORP.	EQUITY	988858106	15	446	SH	SOLE
ZEBRA TECHNOLOGIES CORP. CLASS A	EQUITY	989207105	21	321	SH	SOLE
ZEBRA TECHNOLOGIES CP CL A	EQUITY	989207105	46907	728374	SH	SOLE
ZENITH NATIONAL INSURANCE CORP	EQUITY	989390109	64	2,997	SH	SOLE
ZIMMER HLDGS INC COM	EQUITY	98956P102	19300	396876	SH	SOLE

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

ZIMMER HOLDINGS INC	EQUITY	98956P102	4206	86,492	SH	SOLE
ZIMMER HOLDINGS INC	EQUITY	98956P102	8111	166,800	SH	DEFINED
ZIONS BANCORPORATION	EQUITY	989701107	2934	68,578	SH	SOLE
ZOLL MEDICAL CORP.	EQUITY	989922109	124	3,037	SH	SOLE
ZOMAX INCORPORATED	EQUITY	989929104	31	10,590	SH	SOLE
ZORAN CORP.	EQUITY	98975F101	126	9,728	SH	SOLE
ZYGO CORP.	EQUITY	989855101	32	5,656	SH	SOLE
ZYMOGENETICS INC	EQUITY	98985T109	33	3,627	SH	SOLE