

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

AMERICAN INTERNATIONAL GROUP INC  
Form 13F-HR  
November 12, 2004

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: September 30, 2004

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 | November 12, 2004 |
| -----             | -----              | -----             |
| (Signature)       | (City, State)      | (Date)            |

Report Type (Check only one.):

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

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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: 4,023

Form 13F Information Table Value Total: \$16,617,830 (thousands)

List of Other Included Managers:

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

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

| NAME OF ISSUER                 | TITLE OF CLASS | CUSIP NUMBER | VALUE (X1000) | SHARES/ PRINCIPAL | SH/ PN | PUT/ CALL | INVESTMENT DISCRETION |
|--------------------------------|----------------|--------------|---------------|-------------------|--------|-----------|-----------------------|
| -----                          | -----          | -----        | -----         | -----             | -----  | -----     | -----                 |
| 1-800 CONTACTS INC             | EQUITY         | 681977104    | 60            | 3,959             | SH     |           | sole                  |
| 1-800-FLOWERS. COM INC         | EQUITY         | 68243Q106    | 100           | 12,074            | SH     |           | sole                  |
| 1ST SOURCE CORP.               | EQUITY         | 336901103    | 165           | 6,417             | SH     |           | sole                  |
| 21ST CENTURY INSURANCE COMPANY | EQUITY         | 90130N103    | 713499        | 53,445,620        | SH     |           | sole                  |

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|                                   |          |           |       |            |    |         |
|-----------------------------------|----------|-----------|-------|------------|----|---------|
| 21ST CENTURY INSURANCE COMPANY    | EQUITY   | 90130N103 | 161   | 12,058     | SH | sole    |
| 24/7 REAL MEDIA INC               | EQUITY   | 901314203 | 45    | 11,842     | SH | sole    |
| 3COM CORP.                        | EQUITY   | 885535104 | 2741  | 649,496    | SH | sole    |
| 3M                                | EQUITY   | 88579Y101 | 2639  | 33,000     | SH | sole    |
| 3M CO                             | EQUITY   | 88579Y101 | 37056 | 463,374    | SH | sole    |
| 3M CO                             | EQUITY   | 88579Y101 | 106   | 1,322      | SH | defined |
| 4KIDS ENTERTAINMENT INC           | EQUITY   | 350865101 | 152   | 7,533      | SH | sole    |
| 7-ELEVEN INC.                     | EQUITY   | 817826209 | 11    | 543        | SH | sole    |
| 99 CENTS ONLY STORES              | EQUITY   | 65440K106 | 1990  | 139,875    | SH | sole    |
| A C MOORE ARTS & CRAFT            | EQUITY   | 00086T103 | 185   | 7,485      | SH | sole    |
| A.G. EDWARDS, INC.                | EQUITY   | 281760108 | 4531  | 130,864    | SH | sole    |
| A.S.V. INC                        | EQUITY   | 001963107 | 159   | 4,247      | SH | sole    |
| AAON INC                          | EQUITY   | 000360206 | 83    | 4,749      | SH | sole    |
| AAR CORP.                         | EQUITY   | 000361105 | 219   | 17,567     | SH | sole    |
| AARON RENTS INC COM               | EQUITY   | 002535201 | 6     | 279,847    | SH | sole    |
| AARON RENTS, INC.                 | EQUITY   | 002535201 | 450   | 20,660     | SH | sole    |
| ABAXIS INC                        | EQUITY   | 002567105 | 124   | 9,512      | SH | sole    |
| ABBEY NATIONAL PLC                | CorpBond | 002920809 | 30332 | 1,139,600  | SH | sole    |
| Abbey National PLC 7.375%         | EQUITY   | 002920809 | 2797  | 105,000    | SH | sole    |
| ABBOTT JAPAN                      | EQUITY   | 771340II9 | 700   | 76,000,000 | SH | defined |
| ABBOTT LABORATORIES               | EQUITY   | 002824100 | 28215 | 666,069    | SH | sole    |
| Abbott Labs                       | EQUITY   | 002824100 | 1059  | 25,000     | SH | sole    |
| ABBOTT LABS                       | EQUITY   | 002824100 | 19349 | 456,815    | SH | defined |
| ABC BANCORP                       | EQUITY   | 000400101 | 107   | 5,320      | SH | sole    |
| ABERCROMBIE AND FITCH CO.         | EQUITY   | 002896207 | 4912  | 155,936    | SH | sole    |
| ABGENIX INC                       | EQUITY   | 00339B107 | 986   | 100,000    | SH | defined |
| ABGENIX, INC.                     | EQUITY   | 00339B107 | 437   | 44,275     | SH | sole    |
| ABIOMED, INC.                     | EQUITY   | 003654100 | 73    | 8,300      | SH | sole    |
| ABLE LABORATORIES INC             | EQUITY   | 00371N407 | 178   | 9,274      | SH | sole    |
| ABLE LABORATORIES INC COM NEW     | EQUITY   | 00371N407 | 3     | 168,400    | SH | sole    |
| ABM INDUSTRIES, INC.              | EQUITY   | 000957100 | 412   | 20,459     | SH | sole    |
| ACADIA REALTY TRUST               | EQUITY   | 004239109 | 246   | 16,666     | SH | sole    |
| ACCELRY'S INC                     | EQUITY   | 00430U103 | 87    | 13,273     | SH | sole    |
| ACCENTURE LTD BERMUDA             | EQUITY   | G1150G111 | 641   | 23,700     | SH | defined |
| Accenture Ltd Class A USD 0.00002 | EQUITY   | G1150G111 | 19891 | 735,340    | SH | sole    |
| ACCREDITED HOME LENDERS           | EQUITY   | 00437P107 | 343   | 8,906      | SH | sole    |
| ACCREDO HEALTH INC.               | EQUITY   | 00437V104 | 25    | 1,040      | SH | sole    |
| ACE CASH EXPRESS INC              | EQUITY   | 004403101 | 128   | 4,909      | SH | sole    |
| ACE LTD                           | EQUITY   | G0070K103 | 4841  | 120,834    | SH | sole    |
| ACE LTD                           | EQUITY   | G0070K103 | 13    | 324        | SH | defined |
| ACETO CORP                        | EQUITY   | 004446100 | 125   | 8,692      | SH | sole    |
| ACTEL CORP.                       | EQUITY   | 004934105 | 213   | 14,024     | SH | sole    |
| ACTION PERFORMANCE CO., INC.      | EQUITY   | 004933107 | 85    | 8,430      | SH | sole    |
| ACTIVCARD CORP                    | EQUITY   | 00506J107 | 141   | 22,994     | SH | sole    |
| ACTIVISION, INC.                  | EQUITY   | 004930202 | 3166  | 228,267    | SH | sole    |
| ACTUANT CORP                      | EQUITY   | 00508X203 | 532   | 12,916     | SH | sole    |
| ACTUATE CORP.                     | EQUITY   | 00508B102 | 99    | 28,174     | SH | sole    |
| ACUITY BRANDS INC                 | EQUITY   | 00508Y102 | 551   | 23,201     | SH | sole    |
| ACXIOM CORP.                      | EQUITY   | 005125109 | 3367  | 141,823    | SH | sole    |
| ADAPTEC, INC.                     | EQUITY   | 00651F108 | 452   | 59,433     | SH | sole    |
| ADC TELECOMMUNICATIONS INC        | EQUITY   | 000886101 | 2     | 922        | SH | defined |
| ADC TELECOMMUNICATIONS, INC       | EQUITY   | 000886101 | 1000  | 552,460    | SH | sole    |
| ADE CORP.                         | EQUITY   | 00089C107 | 88    | 5,149      | SH | sole    |
| ADESA INC                         | EQUITY   | 00686U104 | 2569  | 156,348    | SH | sole    |
| ADMINISTAFF, INC.                 | EQUITY   | 007094105 | 138   | 11,784     | SH | sole    |
| ADOBE SYS INC                     | EQUITY   | 00724F101 | 13687 | 276,673    | SH | defined |

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|                                      |        |           |       |         |    |         |
|--------------------------------------|--------|-----------|-------|---------|----|---------|
| ADOBE SYSTEMS INC.                   | EQUITY | 00724F101 | 16282 | 329,128 | SH | sole    |
| ADOLOR CORPORATION                   | EQUITY | 00724X102 | 238   | 21,140  | SH | sole    |
| ADTRAN INC                           | EQUITY | 00738A106 | 435   | 19,200  | SH | defined |
| ADTRAN, INC.                         | EQUITY | 00738A106 | 2973  | 131,064 | SH | sole    |
| ADVANCE AUTO PARTS                   | EQUITY | 00751Y106 | 52    | 1,523   | SH | sole    |
| Advance Auto Parts                   | EQUITY | 00751Y106 | 1032  | 30,000  | SH | sole    |
| ADVANCED DIGITAL INFO CORP.          | EQUITY | 007525108 | 304   | 34,959  | SH | sole    |
| ADVANCED ENERGY INDUSTRIES           | EQUITY | 007973100 | 107   | 11,541  | SH | sole    |
| ADVANCED FIBRE COMMUNICATIONS        | EQUITY | 00754A105 | 5914  | 371,947 | SH | sole    |
| ADVANCED MARKETING SERV. INC.        | EQUITY | 00753T105 | 84    | 7,755   | SH | sole    |
| ADVANCED MEDICAL OPTIC COM           | EQUITY | 00763M108 | 9     | 219,300 | SH | sole    |
| ADVANCED MEDICAL OPTICS              | EQUITY | 00763M108 | 769   | 19,425  | SH | sole    |
| ADVANCED MICRO DEVICES, INC.         | EQUITY | 007903107 | 2057  | 158,229 | SH | sole    |
| ADVANCED NEUROMODULATION S           | EQUITY | 00757T101 | 3914  | 129,205 | SH | defined |
| ADVANCES NEUROMODULATIONS SYS        | EQUITY | 00757T101 | 332   | 10,941  | SH | sole    |
| ADVANCIS PHARMACEUTICAL              | EQUITY | 00764L109 | 42    | 5,141   | SH | sole    |
| ADVANTA CORP [B]                     | EQUITY | 007942204 | 259   | 10,698  | SH | sole    |
| ADVENT SOFTWARE, INC.                | EQUITY | 007974108 | 1129  | 67,058  | SH | sole    |
| ADVISORY BRD CO                      | EQUITY | 00762W107 | 324   | 9,637   | SH | sole    |
| ADVO, INC.                           | EQUITY | 007585102 | 511   | 16,527  | SH | sole    |
| AEROFLEX, INC                        | EQUITY | 007768104 | 380   | 35,943  | SH | sole    |
| AEROPOSTALE INC                      | EQUITY | 007865108 | 3186  | 121,597 | SH | sole    |
| AES CORP                             | EQUITY | 00130H105 | 7     | 737     | SH | defined |
| AES DRAX ENERGY LTD                  | EQUITY | 00130H105 | 3375  | 337,853 | SH | sole    |
| AETNA INC                            | EQUITY | 00817Y108 | 16156 | 161,675 | SH | defined |
| AETNA INC-NEW                        | EQUITY | 00817Y108 | 22691 | 227,065 | SH | sole    |
| AFFILIATED COMPUTER SERVICES CLASS A | EQUITY | 008190100 | 3557  | 63,892  | SH | sole    |
| AFFILIATED COMPUTER SVCS I           | EQUITY | 008190100 | 8     | 146     | SH | defined |
| AFFILIATED MANAGERS CORP             | EQUITY | 008252108 | 11    | 206,840 | SH | sole    |
| AFFILIATED MANAGERS GROUP            | EQUITY | 008252108 | 710   | 13,268  | SH | sole    |
| AFFIRMATIVE INSURANCE HOLDIN         | EQUITY | 008272106 | 81    | 5,121   | SH | sole    |
| AFFORDABLE RESIDENTIAL COMMU         | EQUITY | 008273104 | 1145  | 78,453  | SH | sole    |
| AFFYMETRIX INC                       | EQUITY | 00826T108 | 40    | 1,297   | SH | sole    |
| AFLAC INC                            | EQUITY | 001055102 | 23    | 578     | SH | defined |
| AFLAC, INC.                          | EQUITY | 001055102 | 15112 | 385,408 | SH | sole    |
| AFTERMARKET TECHNOLOGY               | EQUITY | 008318107 | 80    | 6,377   | SH | sole    |
| AGCO CORP.                           | EQUITY | 001084102 | 3370  | 149,002 | SH | sole    |
| AGERE SYSTEMS INC-CL B W/I           | EQUITY | 00845V209 | 35    | 34,697  | SH | sole    |
| AGILE SOFTWARE CORP.                 | EQUITY | 00846X105 | 225   | 28,415  | SH | sole    |
| AGILENT TECHNOLOGIES INC             | EQUITY | 00846U101 | 12    | 554     | SH | defined |
| AGILENT TECHNOLOGIES INC.            | EQUITY | 00846U101 | 4528  | 209,944 | SH | sole    |
| AGILYSYS INC                         | EQUITY | 00847J105 | 270   | 15,642  | SH | sole    |
| AGL RESOURCES, INC.                  | EQUITY | 001204106 | 4299  | 139,705 | SH | sole    |
| AIR PRODS + CHEMS INC                | EQUITY | 009158106 | 400   | 7,359   | SH | defined |
| AIR PRODUCTS AND CHEMICALS INC       | EQUITY | 009158106 | 5513  | 101,379 | SH | sole    |
| AIRGAS, INC.                         | EQUITY | 009363102 | 3716  | 154,372 | SH | sole    |
| AIRGATE PCS INC                      | EQUITY | 009367301 | 1754  | 89,500  | SH | defined |
| AIRSPAN NETWORKS INC                 | EQUITY | 00950H102 | 91    | 16,765  | SH | sole    |
| AIRTRAN HOLDINGS, INC.               | EQUITY | 00949P108 | 1847  | 185,432 | SH | sole    |
| AK STEEL CORP.                       | EQUITY | 001547108 | 483   | 59,222  | SH | sole    |
| AKAMAI TECHNOLOGIES INC.             | EQUITY | 00971T101 | 32    | 2,290   | SH | sole    |
| AKSYS LTD                            | EQUITY | 010196103 | 21    | 4,386   | SH | sole    |
| ALABAMA NATIONAL BANCORP             | EQUITY | 010317105 | 426   | 7,119   | SH | sole    |
| ALADDIN KNOWLEDGE SYS ORD (F)        | EQUITY | M0392N101 | 13    | 601,900 | SH | sole    |
| ALAMOSA HOLDINGS INC.                | EQUITY | 011589108 | 307   | 40,204  | SH | sole    |
| ALASKA AIR GROUP, INC.               | EQUITY | 011659109 | 1484  | 59,902  | SH | sole    |

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|                                    |        |           |       |              |         |
|------------------------------------|--------|-----------|-------|--------------|---------|
| ALASKA COMM. SYS. HLDGS., INC.     | EQUITY | 01167P101 | 30    | 5,354 SH     | sole    |
| ALBANY INTERNATIONAL CORP. CLASS A | EQUITY | 012348108 | 426   | 14,284 SH    | sole    |
| ALBANY MOLECULAR                   | EQUITY | 012423109 | 121   | 12,649 SH    | sole    |
| ALBEMARLE CORP.                    | EQUITY | 012653101 | 2988  | 85,153 SH    | sole    |
| ALBERTO CULVER CO                  | EQUITY | 013068101 | 4     | 103 SH       | defined |
| ALBERTO-CULVER CO. CLASS B         | EQUITY | 013068101 | 1954  | 44,948 SH    | sole    |
| ALBERTSONS INC                     | EQUITY | 013104104 | 12668 | 529,360 SH   | defined |
| ALBERTSON'S, INC.                  | EQUITY | 013104104 | 3925  | 164,007 SH   | sole    |
| ALCOA INC                          | EQUITY | 013817101 | 581   | 17,291 SH    | defined |
| ALCOA, INC.                        | EQUITY | 013817101 | 13748 | 409,286 SH   | sole    |
| ALDERWOODS GROUP INC               | EQUITY | 014383103 | 214   | 21,790 SH    | sole    |
| ALEXANDER & BALDWIN, INC.          | EQUITY | 014482103 | 3145  | 92,662 SH    | sole    |
| ALEXANDER'S, INC.                  | EQUITY | 014752109 | 207   | 1,039 SH     | sole    |
| ALEXANDRIA REAL ESTATE EQUITIE     | EQUITY | 015271109 | 838   | 12,747 SH    | sole    |
| ALEXION PHARMACEUTICLAS, INC.      | EQUITY | 015351109 | 265   | 14,722 SH    | sole    |
| ALFA CORP.                         | EQUITY | 015385107 | 251   | 17,981 SH    | sole    |
| ALICO INC                          | EQUITY | 016230104 | 83    | 1,948 SH     | sole    |
| ALIGN TECHNOLOGY INC               | EQUITY | 016255101 | 433   | 28,353 SH    | sole    |
| ALIGN TECHNOLOGY INC               | EQUITY | 016255101 | 1377  | 90,100 SH    | defined |
| ALKERMES INC                       | EQUITY | 01642T108 | 564   | 48,836 SH    | sole    |
| ALLEGHANY CORP                     | EQUITY | 017175100 | 26    | 94 SH        | sole    |
| ALLEGHENY ENERGY INC               | EQUITY | 017361106 | 2     | 145 SH       | defined |
| ALLEGHENY ENERGY, INC.             | EQUITY | 017361106 | 904   | 56,627 SH    | sole    |
| ALLEGHENY TECHNOLOGIES INC         | EQUITY | 01741R102 | 2     | 109 SH       | defined |
| ALLEGHENY TECHNOLOGIES, INC.       | EQUITY | 01741R102 | 1684  | 92,249 SH    | sole    |
| ALLERGAN INC                       | EQUITY | 018490102 | 11    | 150 SH       | defined |
| ALLERGAN, INC.                     | EQUITY | 018490102 | 35425 | 488,280 SH   | sole    |
| ALLETE INC.                        | EQUITY | 018522300 | 5042  | 155,136 SH   | sole    |
| ALLIANCE DATA SYS CORP COM         | EQUITY | 018581108 | 9     | 218,228 SH   | sole    |
| ALLIANCE DATA SYSTEMS              | EQUITY | 018581108 | 5377  | 132,561 SH   | sole    |
| ALLIANCE GAMING CORP               | EQUITY | 01859P609 | 422   | 28,015 SH    | sole    |
| ALLIANCE IMAGING INC               | EQUITY | 018606202 | 51    | 6,848 SH     | sole    |
| ALLIANCE SEMICONDUCTOR CORP.       | EQUITY | 01877H100 | 38    | 11,115 SH    | sole    |
| ALLIANT ENERGY CORP.               | EQUITY | 018802108 | 4648  | 186,818 SH   | sole    |
| ALLIANT TECHSYSTEMS INC            | EQUITY | 018804104 | 3756  | 62,082 SH    | sole    |
| ALLIANT TECHSYSTEMS INC            | EQUITY | 018804104 | 14278 | 236,000 SH   | defined |
| ALLIED CAPITAL CORP                | EQUITY | 01903Q108 | 65    | 2,668 SH     | sole    |
| ALLIED WASTE INDUSTRIES IN         | EQUITY | 019589308 | 3     | 363 SH       | defined |
| ALLIED WASTE INDUSTRIES, INC.      | EQUITY | 019589308 | 1249  | 141,144 SH   | sole    |
| ALLMERICA FINANCIAL CORP           | EQUITY | 019754100 | 2362  | 87,873 SH    | sole    |
| ALLOS THERAPEUTICS INC             | EQUITY | 019777101 | 18    | 8,294 SH     | sole    |
| ALLOY ONLINE, INC                  | EQUITY | 019855105 | 68    | 17,931 SH    | sole    |
| ALLSCRIPTS HEALTHCARE SOLUTION     | EQUITY | 01988P108 | 134   | 14,909 SH    | sole    |
| ALLSTATE CORP                      | EQUITY | 020002101 | 4131  | 86,090 SH    | defined |
| ALLSTATE CORP.                     | EQUITY | 020002101 | 31294 | 652,098 SH   | sole    |
| ALLTEL CORP                        | EQUITY | 020039103 | 1958  | 35,651 SH    | defined |
| ALLTEL CORP.                       | EQUITY | 020039103 | 7936  | 144,531 SH   | sole    |
| ALPHARMA INC. CLASS A              | EQUITY | 020813101 | 391   | 21,395 SH    | sole    |
| ALTERA CORP                        | EQUITY | 021441100 | 437   | 22,324 SH    | defined |
| ALTERA CORP.                       | EQUITY | 021441100 | 3986  | 203,654 SH   | sole    |
| ALTIKOR INC                        | EQUITY | 02148M100 | 358   | 11,323 SH    | sole    |
| ALTRIA GROUP INC                   | EQUITY | 02209S103 | 66648 | 1,416,836 SH | sole    |
| ALTRIA GROUP INC                   | EQUITY | 02209S103 | 22306 | 474,200 SH   | defined |
| ALVARION LTD                       | EQUITY | M0861T100 | 3403  | 263,000 SH   | defined |
| ALVARION LTD SHS (F)               | EQUITY | M0861T100 | 8     | 641,332 SH   | sole    |
| AMAZON COM INC                     | EQUITY | 023135106 | 3710  | 90,800 SH    | defined |

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|                                       |        |           |        |           |    |         |
|---------------------------------------|--------|-----------|--------|-----------|----|---------|
| AMAZON. COM, INC.                     | EQUITY | 023135106 | 801    | 19,610    | SH | sole    |
| AMB PROPERTY CORP                     | EQUITY | 00163T109 | 5397   | 145,785   | SH | sole    |
| AMBAC FINANCIAL GROUP INC.            | EQUITY | 023139108 | 3866   | 48,349    | SH | sole    |
| AMBAC FINL GROUP INC                  | EQUITY | 023139108 | 1033   | 12,924    | SH | defined |
| AMBASSADORS GROUP INC                 | EQUITY | 023177108 | 118    | 4,358     | SH | sole    |
| AMC ENTERTAINMENT, INC.               | EQUITY | 001669100 | 1623   | 84,820    | SH | sole    |
| AMCOL INTERNATIONAL CORP.             | EQUITY | 02341W103 | 224    | 11,731    | SH | sole    |
| AMCORE FINANCIAL, INC.                | EQUITY | 023912108 | 388    | 13,666    | SH | sole    |
| AMDOCS LIMITED                        | EQUITY | G02602103 | 5649   | 258,780   | SH | sole    |
| AMEDISYS INC                          | EQUITY | 023436108 | 178    | 5,934     | SH | sole    |
| AMEDISYS INC COM                      | EQUITY | 023436108 | 1      | 45,000    | SH | sole    |
| AMERADA HESS CORP                     | EQUITY | 023551104 | 4885   | 54,893    | SH | sole    |
| AMERADA HESS CORP                     | EQUITY | 023551104 | 9      | 104       | SH | defined |
| AMERCO, INC.                          | EQUITY | 023586100 | 192    | 5,068     | SH | sole    |
| Ameren                                | EQUITY | 023608102 | 4846   | 105,000   | SH | sole    |
| AMEREN CORP                           | EQUITY | 023608102 | 10     | 221       | SH | defined |
| AMEREN CORP.                          | EQUITY | 023608102 | 12604  | 273,104   | SH | sole    |
| AMERICA MOVIL S A DEC V               | EQUITY | 02364W105 | 242    | 6,200     | SH | defined |
| AMERICA MOVIL SA ADR EACH R           | EQUITY | 02364W105 | 6628   | 174,290   | SH | sole    |
| AMERICA SERVICE GROUP INC             | EQUITY | 02364L109 | 158    | 3,860     | SH | sole    |
| AMERICAN AXLE & MFG HOLDINGS          | EQUITY | 024061103 | 25     | 852       | SH | sole    |
| AMERICAN CAMPUS COMMUNITIES           | EQUITY | 024835100 | 122    | 6,592     | SH | sole    |
| AMERICAN CAP. STRATEGIES, INC.        | EQUITY | 024937104 | 53     | 1,704     | SH | sole    |
| AMERICAN EAGLE OUTFITTERS             | EQUITY | 02553E106 | 4346   | 117,934   | SH | sole    |
| AMERICAN ELEC PWR INC                 | EQUITY | 025537101 | 14     | 451       | SH | defined |
| AMERICAN ELECTRIC POWER, INC.         | EQUITY | 025537101 | 27886  | 872,541   | SH | sole    |
| AMERICAN EQUITY INVT LIFE HL          | EQUITY | 025676206 | 111    | 11,714    | SH | sole    |
| AMERICAN EXPRESS CO                   | EQUITY | 025816109 | 27361  | 531,685   | SH | defined |
| AMERICAN EXPRESS CO.                  | EQUITY | 025816109 | 53980  | 1,048,965 | SH | sole    |
| AMERICAN FINANCIAL GROUP, INC.        | EQUITY | 025932104 | 3609   | 120,749   | SH | sole    |
| AMERICAN FINANCIAL REALTY TR          | EQUITY | 02607P305 | 1018   | 72,167    | SH | sole    |
| AMERICAN FIRST MORTGAGE INVES         | EQUITY | 55272X102 | 2993   | 325,020   | SH | sole    |
| AMERICAN GREETINGS CORP. CLASS A      | EQUITY | 026375105 | 3662   | 145,773   | SH | sole    |
| AMERICAN HEALTHWAYS INC               | EQUITY | 02649V104 | 459    | 15,754    | SH | sole    |
| AMERICAN HOME MORTGAGE INVESTMENT COR | EQUITY | 02660R107 | 528    | 18,908    | SH | sole    |
| AMERICAN INTL GROUP INC               | EQUITY | 026874107 | 746    | 10,970    | SH | defined |
| AMERICAN INTL GRP INC COM             | EQUITY | 026874107 | 159571 | 2,346,976 | SH | sole    |
| AMERICAN ITALIAN PASTA CO. CLASS A    | EQUITY | 027070101 | 229    | 8,741     | SH | sole    |
| AMERICAN LAND LEASE INC               | EQUITY | 027118108 | 16     | 820       | SH | sole    |
| AMERICAN MED SEC GROUP                | EQUITY | 02744P101 | 207    | 6,462     | SH | sole    |
| AMERICAN MEDICAL SYSTEMS HOLDI        | EQUITY | 02744M108 | 499    | 13,746    | SH | sole    |
| AMERICAN NATIONAL IN                  | EQUITY | 028591105 | 16     | 161       | SH | sole    |
| AMERICAN PHARMACEUTICA                | EQUITY | 02886P109 | 11     | 410       | SH | sole    |
| AMERICAN PHYSICIANS CAPITAL IN        | EQUITY | 028884104 | 142    | 4,632     | SH | sole    |
| AMERICAN POWER CONVERSION             | EQUITY | 029066107 | 1800   | 103,512   | SH | sole    |
| AMERICAN PWR CONVERSION CO            | EQUITY | 029066107 | 4      | 228       | SH | defined |
| AMERICAN SCIENCE &ENGR COM            | EQUITY | 029429107 | 3      | 87,500    | SH | sole    |
| AMERICAN STANDARD COMPANIES           | EQUITY | 029712106 | 3687   | 94,768    | SH | sole    |
| AMERICAN STATES WATER CO.             | EQUITY | 029899101 | 207    | 8,306     | SH | sole    |
| AMERICAN STD COS INC DEL              | EQUITY | 029712106 | 9      | 244       | SH | defined |
| AMERICAN SUPERCONDUCTOR CORP          | EQUITY | 030111108 | 165    | 13,285    | SH | sole    |
| AMERICAN TOWER CORP                   | EQUITY | 029912201 | 60711  | 3,955,133 | SH | sole    |
| AMERICAN TOWER CORP                   | EQUITY | 029912201 | 470    | 30,600    | SH | defined |
| AMERICAN VANGUARD CORP                | EQUITY | 030371108 | 97     | 2,725     | SH | sole    |
| AMERICAN WEST HOLDINGS CORP. CLASS B  | EQUITY | 023657208 | 103    | 19,132    | SH | sole    |
| AMERICAN WOODMARK CORP.               | EQUITY | 030506109 | 216    | 5,834     | SH | sole    |

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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| AMERICANWEST BANCORPORATION    | EQUITY | 03058P109 | 105   | 5,562     | SH | sole    |
| AMERICA'S CAR-MART INC         | EQUITY | 03062T105 | 103   | 3,061     | SH | sole    |
| AMERICREDIT CORP.              | EQUITY | 03060R101 | 5426  | 259,865   | SH | sole    |
| AMERIGROUP CORP                | EQUITY | 03073T102 | 758   | 13,480    | SH | sole    |
| AMERISOURCEBERGEN CO           | EQUITY | 03073E105 | 4224  | 78,646    | SH | sole    |
| AMERISOURCEBERGEN CORP         | EQUITY | 03073E105 | 7     | 128       | SH | defined |
| AMERISTAR CASINOS              | EQUITY | 03070Q101 | 188   | 6,215     | SH | sole    |
| AMERITRADE HLDG CORP NEW       | EQUITY | 03074K100 | 5433  | 452,400   | SH | defined |
| AMERITRADE HOLDING CORP - CL A | EQUITY | 03074K100 | 58    | 4,839     | SH | sole    |
| AMERN EAGLE OUTFIT NEW COM     | EQUITY | 02553E106 | 20    | 546,932   | SH | sole    |
| AMERON, INC.                   | EQUITY | 030710107 | 147   | 4,472     | SH | sole    |
| AMERUS GROUP CO.               | EQUITY | 03072M108 | 3490  | 85,122    | SH | sole    |
| AMETEK INC NEW                 | EQUITY | 031100100 | 7665  | 252,800   | SH | defined |
| AMETEK, INC.                   | EQUITY | 031100100 | 3411  | 112,505   | SH | sole    |
| AMGEN INC                      | EQUITY | 031162100 | 22161 | 751,166   | SH | defined |
| Amgen Inc. USD0.0001           | EQUITY | 031162100 | 80434 | 1,415,834 | SH | sole    |
| AMIS HOLDINGS INC              | EQUITY | 031538101 | 230   | 17,000    | SH | sole    |
| AMKOR TECHNOLOGY, INC          | EQUITY | 031652100 | 8     | 2,076     | SH | sole    |
| AMLI RESIDENTIAL PROPERTIES    | EQUITY | 001735109 | 509   | 16,655    | SH | sole    |
| AMN HEALTHCARE SERVICE         | EQUITY | 001744101 | 75    | 6,251     | SH | sole    |
| AMPHENOL CORP. CLASS A         | EQUITY | 032095101 | 4987  | 145,574   | SH | sole    |
| AMR CORP.                      | EQUITY | 001765106 | 15363 | 2,095,874 | SH | sole    |
| Amsouth Bancorp                | EQUITY | 032165102 | 1708  | 70,000    | SH | sole    |
| AMSOUTH BANCORPORATION         | EQUITY | 032165102 | 3849  | 157,738   | SH | sole    |
| AMSOUTH BANCORPORATION         | EQUITY | 032165102 | 10    | 403       | SH | defined |
| AMSURG CORP CL A               | EQUITY | 03232P405 | 349   | 16,473    | SH | sole    |
| AMX CORP NEW COM               | EQUITY | 00180C105 | 10    | 563,900   | SH | sole    |
| AMYLIN PHARMACEUTICALS, INC.   | EQUITY | 032346108 | 41    | 2,015     | SH | sole    |
| ANADARKO PETE CORP             | EQUITY | 032511107 | 503   | 7,585     | SH | defined |
| ANADARKO PETROLEUM CORP.       | EQUITY | 032511107 | 8061  | 121,475   | SH | sole    |
| ANALOG DEVICES INC             | EQUITY | 032654105 | 12097 | 311,931   | SH | defined |
| Analog Devices USD0.167        | EQUITY | 032654105 | 19359 | 499,211   | SH | sole    |
| ANALOGIC CORP.                 | EQUITY | 032657207 | 260   | 6,239     | SH | sole    |
| ANAREN INC                     | EQUITY | 032744104 | 152   | 11,270    | SH | sole    |
| ANCHOR BANCORP WISCONSIN, INC. | EQUITY | 032839102 | 278   | 10,721    | SH | sole    |
| ANCHOR GLASS CONTAINER CORP    | EQUITY | 03304B300 | 44    | 5,357     | SH | sole    |
| ANDREW CORP                    | EQUITY | 034425108 | 1674  | 136,783   | SH | defined |
| ANDREW CORP.                   | EQUITY | 034425108 | 6705  | 547,784   | SH | sole    |
| ANDRX GROUP                    | EQUITY | 034553107 | 35    | 1,560     | SH | sole    |
| ANGELICA CORP                  | EQUITY | 034663104 | 121   | 4,866     | SH | sole    |
| ANGIOTECH PHARMACEUTICALS      | EQUITY | 034918102 | 2210  | 109,300   | SH | defined |
| ANHEUSER-BUSCH COMPANIES, INC. | EQUITY | 035229103 | 17290 | 346,153   | SH | sole    |
| ANIMAS CORP                    | EQUITY | 03525Y105 | 37    | 2,312     | SH | sole    |
| ANIXTER INTERNATIONAL, INC.    | EQUITY | 035290105 | 567   | 16,150    | SH | sole    |
| ANN TAYLOR STORES CORP.        | EQUITY | 036115103 | 2755  | 117,719   | SH | sole    |
| ANNALY MTG MGMT INC            | EQUITY | 035710409 | 42    | 2,478     | SH | sole    |
| ANSOFT CORP                    | EQUITY | 036384105 | 58    | 3,626     | SH | sole    |
| ANSWERTHINK INC                | EQUITY | 036916104 | 131   | 24,504    | SH | sole    |
| ANSYS INC                      | EQUITY | 03662Q105 | 416   | 8,369     | SH | sole    |
| ANTEON INTERNATIONAL CORP      | EQUITY | 03674E108 | 538   | 14,685    | SH | sole    |
|                                |        |           |       |           |    |         |
| ANTHEM INC                     | EQUITY | 03674B104 | 8148  | 30,987    | SH | sole    |
| ANTHEM INC                     | EQUITY | 03674B104 | 3722  | 42,659    | SH | defined |
| ANTHRACITE CAPITAL INC.        | EQUITY | 037023108 | 2546  | 228,984   | SH | sole    |
| ANTIGENICS INC.                | EQUITY | 037032109 | 83    | 13,822    | SH | sole    |
| ANWORTH MORTGAGE ASSET         | EQUITY | 037347101 | 277   | 24,317    | SH | sole    |
| AON CORP                       | EQUITY | 037389103 | 10    | 360       | SH | defined |

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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| AON CORP.                      | EQUITY | 037389103 | 11788 | 410,170   | SH | sole    |
| APACHE CORP                    | EQUITY | 037411105 | 19    | 372       | SH | defined |
| APACHE CORP.                   | EQUITY | 037411105 | 6947  | 138,632   | SH | sole    |
| APARTMENT INVT & MGMT CO - A   | EQUITY | 03748R101 | 1837  | 52,826    | SH | sole    |
| APARTMENT INVT. + MGMT CO      | EQUITY | 03748R101 | 4     | 108       | SH | defined |
| APOGEE ENTERPRISES, INC.       | EQUITY | 037598109 | 193   | 14,957    | SH | sole    |
| APOLLO GROUP INC               | EQUITY | 037604105 | 16    | 220       | SH | defined |
| APOLLO GROUP, INC. CLASS A     | EQUITY | 037604105 | 10979 | 149,645   | SH | sole    |
| APOLLO INVESTMENT CORP         | EQUITY | 03761U106 | 478   | 33,778    | SH | sole    |
| APPLE COMPUTER                 | EQUITY | 037833100 | 17    | 442       | SH | defined |
| APPLE COMPUTER, INC.           | EQUITY | 037833100 | 9790  | 252,649   | SH | sole    |
| APPLEBEES INTERNATIONAL, INC.  | EQUITY | 037899101 | 3427  | 135,567   | SH | sole    |
| APPLEBEES INTL INC             | EQUITY | 037899101 | 8612  | 340,650   | SH | defined |
| APPLERA CORP APPLIED BIOSYSTEM | EQUITY | 038020103 | 1698  | 89,991    | SH | sole    |
| APPLERA CORP APPLIED BIOSY     | EQUITY | 038020103 | 4     | 230       | SH | defined |
| APPLICA INC.                   | EQUITY | 03815A106 | 43    | 10,671    | SH | sole    |
| APPLIED FILMS CORP             | EQUITY | 038197109 | 145   | 8,034     | SH | sole    |
| APPLIED INDUSTRIAL TECH., INC. | EQUITY | 03820C105 | 333   | 9,326     | SH | sole    |
| APPLIED MATERIALS INC          | EQUITY | 038222105 | 18540 | 1,124,336 | SH | defined |
| APPLIED MATERIALS, INC.        | EQUITY | 038222105 | 17707 | 1,073,776 | SH | sole    |
| APPLIED MICRO CIRCUITS COR     | EQUITY | 03822W109 | 1     | 357       | SH | defined |
| APPLIED MICRO CIRCUITS CORP.   | EQUITY | 03822W109 | 879   | 280,756   | SH | sole    |
| APPLIED SIGNAL TECH COM        | EQUITY | 038237103 | 18    | 551,312   | SH | sole    |
| APPLIED SIGNAL TECHNOLOGY      | EQUITY | 038237103 | 171   | 5,353     | SH | sole    |
| APRIA HEALTHCARE GROUP, INC.   | EQUITY | 037933108 | 2962  | 108,681   | SH | sole    |
| APTARGROUP, INC.               | EQUITY | 038336103 | 876   | 19,912    | SH | sole    |
| AQUA AMERICA INC               | EQUITY | 03836W103 | 3393  | 153,456   | SH | sole    |
| AQUANTIVE INC                  | EQUITY | 03839G105 | 250   | 25,859    | SH | sole    |
| AQUILA INC                     | EQUITY | 03840P102 | 1531  | 490,572   | SH | sole    |
| ARAID PHARAMACEUTICLAS, INC.   | EQUITY | 04033A100 | 191   | 28,493    | SH | sole    |
| ARAMARK CORP                   | EQUITY | 038521100 | 50    | 2,080     | SH | sole    |
| ARBITRON, INC.                 | EQUITY | 03875Q108 | 617   | 16,847    | SH | sole    |
| ARBOR REALTY TRUST INC         | EQUITY | 038923108 | 85    | 3,819     | SH | sole    |
| ARCH CHEMICALS, INC.           | EQUITY | 03937R102 | 361   | 12,678    | SH | sole    |
| ARCH COAL INC COM              | EQUITY | 039380100 | 3     | 92,414    | SH | sole    |
| ARCH COAL, INC.                | EQUITY | 039380100 | 3213  | 90,529    | SH | sole    |
| ARCH WIRELESS INC-CL A         | EQUITY | 039392709 | 278   | 9,659     | SH | sole    |
| ARCHER DANIELS MIDLAND CO      | EQUITY | 039483102 | 13    | 742       | SH | defined |
| ARCHER DANIELS MIDLAND CO.     | EQUITY | 039483102 | 5662  | 333,436   | SH | sole    |
| ARCHIPELAGO HOLDINGS INC       | EQUITY | 03957A104 | 85    | 5,803     | SH | sole    |
| ARCHSTONE COMMUNITIES TRUST    | EQUITY | 039583109 | 830   | 26,243    | SH | sole    |
| ARCTIC CAT, INC.               | EQUITY | 039670104 | 195   | 7,500     | SH | sole    |
| ARDEN GROUP INC                | EQUITY | 039762109 | 65    | 763       | SH | sole    |
| ARDEN REALTY INC.              | EQUITY | 039793104 | 287   | 8,798     | SH | sole    |
| ARGONAUT GROUP, INC.           | EQUITY | 040157109 | 238   | 12,742    | SH | sole    |
| ARGOSY GAMING CO.              | EQUITY | 040228108 | 557   | 14,201    | SH | sole    |
| ARIBA INC                      | EQUITY | 04033V203 | 304   | 32,573    | SH | sole    |
| ARKANSAS BEST CORP.            | EQUITY | 040790107 | 439   | 12,001    | SH | sole    |
| ARMOR HOLDINGS, INC.           | EQUITY | 042260109 | 647   | 15,553    | SH | sole    |
| ARRAY BIOPHARMA INC            | EQUITY | 04269X105 | 91    | 13,005    | SH | sole    |
| ARRIS GROUP INC                | EQUITY | 04269Q100 | 247   | 47,376    | SH | sole    |
| ARROW ELECTRONICS INC          | EQUITY | 042735100 | 4302  | 190,525   | SH | sole    |
| ARROW FINANCIAL CORP           | EQUITY | 042744102 | 142   | 4,722     | SH | sole    |
| ARROW INTERNATIONAL, INC.      | EQUITY | 042764100 | 312   | 10,430    | SH | sole    |
| ARTESYN TECHNOLOGIES, INC.     | EQUITY | 043127109 | 187   | 18,728    | SH | sole    |
| ARTHROCARE CORP.               | EQUITY | 043136100 | 339   | 11,583    | SH | sole    |



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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| ARTISAN COMPONENTS INC.        | EQUITY | 042923102 | 365   | 12,535    | SH | sole    |
| ARVINMERITOR, INC              | EQUITY | 043353101 | 2829  | 150,897   | SH | sole    |
| ASBURY AUTOMOTIVE GROUP        | EQUITY | 043436104 | 82    | 6,104     | SH | sole    |
| ASCENTIAL SOFTWARE CORP        | EQUITY | 04362P207 | 1722  | 127,810   | SH | sole    |
| ASHFORD HOSPITALITY TRUST      | EQUITY | 044103109 | 103   | 10,907    | SH | sole    |
| ASHLAND INC                    | EQUITY | 044204105 | 5     | 81        | SH | defined |
| ASHLAND OIL, INC.              | EQUITY | 044204105 | 1775  | 31,643    | SH | sole    |
| ASIAINFO HOLDINGS INC.         | EQUITY | 04518A104 | 94    | 19,228    | SH | sole    |
| ASK JEEVES INC                 | EQUITY | 045174109 | 40    | 1,210     | SH | sole    |
| ASK JEEVES INC                 | EQUITY | 045174109 | 3376  | 103,200   | SH | defined |
| ASPECT COMMUNICATIONS INC.     | EQUITY | 04523Q102 | 220   | 22,146    | SH | sole    |
| ASPECT MED SYS INC COM         | EQUITY | 045235108 | 5     | 255,600   | SH | sole    |
| ASPECT MEDICAL SYSTEMS, INC.   | EQUITY | 045235108 | 121   | 6,692     | SH | sole    |
| ASPEN TECHNOLOGY, INC.         | EQUITY | 045327103 | 157   | 22,489    | SH | sole    |
| ASSET ACCEPTANCE CAPITAL       | EQUITY | 04543P100 | 73    | 4,279     | SH | sole    |
| ASSOCIATED BANC-CORP.          | EQUITY | 045487105 | 5830  | 181,780   | SH | sole    |
| ASSOCIATED ESTATES REALTY      | EQUITY | 045604105 | 616   | 61,630    | SH | sole    |
| ASSURANT INC                   | EQUITY | 04621X108 | 44    | 1,680     | SH | sole    |
| ASTA FUNDING INC               | EQUITY | 046220109 | 82    | 5,058     | SH | sole    |
| ASTEC INDS INC COM             | EQUITY | 046224101 | 143   | 7,487     | SH | sole    |
| ASTORIA FINANCIAL CORP.        | EQUITY | 046265104 | 4483  | 126,325   | SH | sole    |
| ASYST TECHNOLOGIES, INC.       | EQUITY | 04648X107 | 131   | 25,585    | SH | sole    |
| AT & T CORP                    | EQUITY | 001957505 | 4912  | 343,016   | SH | sole    |
| AT + T WIRELESS SVCS INC       | EQUITY | 00209A106 | 57    | 3,831     | SH | defined |
| AT RD INC                      | EQUITY | 04648K105 | 79    | 18,602    | SH | sole    |
| AT&T WIRELESS (USD)            | EQUITY | 00209A106 | 24977 | 1,689,950 | SH | sole    |
| AT+T CORP                      | EQUITY | 001957505 | 8512  | 594,448   | SH | defined |
| ATARI INC                      | EQUITY | 04651M105 | 8     | 5,019     | SH | sole    |
| ATHEROGENICS INC               | EQUITY | 047439104 | 664   | 20,163    | SH | sole    |
| ATHEROS COMMUNICATIONS         | EQUITY | 04743P108 | 52    | 5,058     | SH | sole    |
| ATLAS AMERICA INC              | EQUITY | 049167109 | 27    | 1,253     | SH | sole    |
| ATMEL CORP.                    | EQUITY | 049513104 | 2837  | 783,703   | SH | sole    |
| ATMI INC                       | EQUITY | 00207R101 | 520   | 25,400    | SH | defined |
| ATMI, INC.                     | EQUITY | 00207R101 | 348   | 17,002    | SH | sole    |
| ATMOS ENERGY CORP.             | EQUITY | 049560105 | 3073  | 121,973   | SH | sole    |
| ATRIX LABS INC                 | EQUITY | 04962L101 | 1800  | 58,662    | SH | sole    |
| ATWOOD OCEANICS INC            | EQUITY | 050095108 | 2272  | 47,800    | SH | defined |
| ATWOOD OCEANICS INC COM        | EQUITY | 050095108 | 6     | 131,300   | SH | sole    |
| ATWOOD OCEANICS, INC.          | EQUITY | 050095108 | 281   | 5,911     | SH | sole    |
| AUDIO CODES LTD                | EQUITY | M15342104 | 828   | 65,800    | SH | defined |
| AUDIOVOX COPR.                 | EQUITY | 050757103 | 158   | 9,373     | SH | sole    |
| AUGUST TECHNOLOGY CORP.        | EQUITY | 05106U105 | 66    | 9,673     | SH | sole    |
| AUTHENTIDATE HOLDING CORP      | EQUITY | 052666104 | 95    | 15,754    | SH | sole    |
| AUTOBYTEL.COM INC              | EQUITY | 05275N106 | 203   | 22,623    | SH | sole    |
| AUTODESK INCORPORATED          | EQUITY | 052769106 | 6     | 129       | SH | defined |
| AUTODESK, INC.                 | EQUITY | 052769106 | 2520  | 51,823    | SH | sole    |
| AUTOLIV, INC.                  | EQUITY | 052800109 | 79    | 1,956     | SH | sole    |
| AUTOMATIC DATA PROCESSING      | EQUITY | 053015103 | 12553 | 303,789   | SH | defined |
| AUTOMATIC DATA PROCESSING INC. | EQUITY | 053015103 | 19750 | 477,966   | SH | sole    |
| AUTONATION INC                 | EQUITY | 05329W102 | 2002  | 117,209   | SH | sole    |
| AUTONATION INC DEL             | EQUITY | 05329W102 | 5     | 304       | SH | defined |
| AUTOZONE INC                   | EQUITY | 053332102 | 7     | 95        | SH | defined |
| AUTOZONE, INC.                 | EQUITY | 053332102 | 2821  | 36,519    | SH | sole    |
| AUXILIUM PHARMACEUTICALS I     | EQUITY | 05334D107 | 230   | 27,000    | SH | defined |
| AVALONBAY COMMUNITIE           | EQUITY | 053484101 | 578   | 9,594     | SH | sole    |
| AVANEX CORP                    | EQUITY | 05348W109 | 89    | 43,397    | SH | sole    |

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|                                   |        |           |       |           |    |         |
|-----------------------------------|--------|-----------|-------|-----------|----|---------|
| AVANT IMMUNOTHERAPEUTICS INC      | EQUITY | 053491106 | 69    | 40,474    | SH | sole    |
| AVATAR HOLDINGS, INC.             | EQUITY | 053494100 | 106   | 2,507     | SH | sole    |
| AVAYA INC                         | EQUITY | 053499109 | 5519  | 395,935   | SH | defined |
| AVAYA INC.                        | EQUITY | 053499109 | 15052 | 1,079,806 | SH | sole    |
| AVERY DENNISON CORP               | EQUITY | 053611109 | 14072 | 213,922   | SH | defined |
| AVERY DENNISON CORP.              | EQUITY | 053611109 | 3762  | 57,195    | SH | sole    |
| AVIALL, INC.                      | EQUITY | 05366B102 | 262   | 12,861    | SH | sole    |
| AVID TECHNOLOGY, INC.             | EQUITY | 05367P100 | 32    | 678       | SH | sole    |
| AVISTA CORP                       | EQUITY | 05379B107 | 477   | 26,356    | SH | sole    |
| AVNET, INC.                       | EQUITY | 053807103 | 3402  | 198,735   | SH | sole    |
| AVOCENT CORP                      | EQUITY | 053893103 | 3225  | 123,900   | SH | defined |
| AVOCENT CORPORATION               | EQUITY | 053893103 | 2114  | 81,230    | SH | sole    |
| AVON PRODS INC                    | EQUITY | 054303102 | 24    | 539       | SH | defined |
| Avon Products Inc USD0.25         | EQUITY | 054303102 | 58838 | 1,347,015 | SH | sole    |
| AVX CORP                          | EQUITY | 002444107 | 13    | 1,072     | SH | sole    |
| AXCELIS TECHNOLOGIES INC          | EQUITY | 054540109 | 448   | 54,158    | SH | sole    |
| AXONYX INC                        | EQUITY | 05461R101 | 158   | 27,912    | SH | sole    |
| AZTAR CORP.                       | EQUITY | 054802103 | 499   | 18,816    | SH | sole    |
| BAKER HUGHES INC                  | EQUITY | 057224107 | 11550 | 264,180   | SH | defined |
| BAKER HUGHES, INC.                | EQUITY | 057224107 | 8283  | 189,451   | SH | sole    |
| BALDOR ELECTRIC CO.               | EQUITY | 057741100 | 424   | 17,939    | SH | sole    |
| BALDWIN & LYONS, INC., CLASS B    | EQUITY | 057755209 | 110   | 4,365     | SH | sole    |
| BALL CORP                         | EQUITY | 058498106 | 5     | 128       | SH | defined |
| BALL CORP.                        | EQUITY | 058498106 | 1877  | 50,144    | SH | sole    |
| BANCFIRST CORP.                   | EQUITY | 05945F103 | 112   | 1,747     | SH | sole    |
| BANCORP BANK/THE                  | EQUITY | 05969F104 | 76    | 3,744     | SH | sole    |
| BANCORPSOUTH, INC.                | EQUITY | 059692103 | 967   | 42,065    | SH | sole    |
| BANCTRUST FINANCIAL GROUP IN      | EQUITY | 05978R107 | 87    | 4,654     | SH | sole    |
| BANDAG, INC.                      | EQUITY | 059815100 | 1652  | 37,713    | SH | sole    |
| BANK AMER CORP                    | EQUITY | 060505104 | 27636 | 637,792   | SH | defined |
| Bank America Corp                 | EQUITY | 060505104 | 2167  | 50,000    | SH | sole    |
| BANK ATLANTIC BANCORP CLASS A     | EQUITY | 065908501 | 425   | 23,179    | SH | sole    |
| BANK MUTUAL CORP                  | EQUITY | 063750103 | 515   | 42,922    | SH | sole    |
| BANK NEW YORK INC                 | EQUITY | 064057102 | 527   | 17,187    | SH | defined |
| BANK OF AMERICA CORP              | EQUITY | 060505104 | 82994 | 1,915,390 | SH | sole    |
| BANK OF GRANITE CORP.             | EQUITY | 062401104 | 143   | 7,377     | SH | sole    |
| BANK OF HAWAII CORP               | EQUITY | 062540109 | 4102  | 86,814    | SH | sole    |
| BANK OF MONTREAL                  | EQUITY | 063671101 | 7337  | 167,700   | SH | defined |
| BANK OF NEW YORK CO., INC.        | EQUITY | 064057102 | 9893  | 339,137   | SH | sole    |
| BANK OF NOVA SCOTIA               | EQUITY | 064149107 | 6698  | 229,100   | SH | defined |
| BANK OF THE OZARKS INC            | EQUITY | 063904106 | 172   | 5,801     | SH | sole    |
| BANK UNITED CORP-CPR WI           | EQUITY | 065416117 | 30    | 506,802   | SH | sole    |
| BANKNORTH GROUP INC.              | EQUITY | 06646R107 | 9987  | 285,329   | SH | sole    |
| BANKUNITED FINANCIAL CORP CLASS A | EQUITY | 06652B103 | 422   | 14,489    | SH | sole    |
| BANNER CORPORATION                | EQUITY | 06652V109 | 162   | 5,510     | SH | sole    |
| BANTA CORP.                       | EQUITY | 066821109 | 2153  | 54,160    | SH | sole    |
| BARD C R INC                      | EQUITY | 067383109 | 386   | 6,819     | SH | defined |
| BARNES & NOBLE, INC.              | EQUITY | 067774109 | 4264  | 115,230   | SH | sole    |
| BARNES GROUP, INC.                | EQUITY | 067806109 | 223   | 8,132     | SH | sole    |
| BARR PHARMACEUTICALS INC          | EQUITY | 068306109 | 7127  | 172,028   | SH | sole    |
|                                   |        |           |       |           |    |         |
| BARRIER THERAPEUTICS INC          | EQUITY | 06850R108 | 43    | 3,563     | SH | sole    |
| BASSETT FURNITURE INDUSTRIES      | EQUITY | 070203104 | 106   | 5,615     | SH | sole    |
| BAUSCH & LOMB INC COM             | EQUITY | 071707103 | 7     | 101,400   | SH | sole    |
| BAUSCH & LOMB, INC.               | EQUITY | 071707103 | 1571  | 23,644    | SH | sole    |
| BAUSCH + LOMB INC                 | EQUITY | 071707103 | 4     | 61        | SH | defined |
| BAXTER INTERNATIONAL, INC.        | EQUITY | 071813109 | 8386  | 260,751   | SH | sole    |

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|                                     |        |           |       |         |    |         |
|-------------------------------------|--------|-----------|-------|---------|----|---------|
| BAXTER INTL INC                     | EQUITY | 071813109 | 23    | 701     | SH | defined |
| BB+T CORP                           | EQUITY | 054937107 | 25    | 632     | SH | defined |
| BBT CORP.                           | EQUITY | 054937107 | 9542  | 240,402 | SH | sole    |
| BCE INC COM                         | EQUITY | 05534B109 | 2165  | 100,405 | SH | defined |
| BE AEROSPACE, INC.                  | EQUITY | 073302101 | 183   | 20,163  | SH | sole    |
| BEA SYSTEMS, INC.                   | EQUITY | 073325102 | 241   | 34,873  | SH | sole    |
| BEAR STEARNS COS                    | EQUITY | 073902108 | 4436  | 46,124  | SH | sole    |
| BEAR STEARNS COS INC                | EQUITY | 073902108 | 11    | 117     | SH | defined |
| BEARINGPOINT INC                    | EQUITY | 074002106 | 29    | 3,233   | SH | sole    |
| BEASLEY BROADCAST GROUP, INC.       | EQUITY | 074014101 | 46    | 2,936   | SH | sole    |
| BEAZER HOMES USA, INC.              | EQUITY | 07556Q105 | 797   | 7,459   | SH | sole    |
| BEBE STORES, INC.                   | EQUITY | 075571109 | 69    | 3,273   | SH | sole    |
| BECKMAN COULTER, INC.               | EQUITY | 075811109 | 5667  | 100,978 | SH | sole    |
| BECTON DICKINSON + CO               | EQUITY | 075887109 | 65870 | 658,888 | SH | defined |
| BECTON, DICKINSON AND CO.           | EQUITY | 075887109 | 5600  | 108,316 | SH | sole    |
| BED BATH & BEYOND, INC.             | EQUITY | 075896100 | 7417  | 199,862 | SH | sole    |
| BED BATH + BEYOND INC               | EQUITY | 075896100 | 13    | 343     | SH | defined |
| BEDFORD PRPTY INVESTORS, INC.       | EQUITY | 076446301 | 296   | 9,749   | SH | sole    |
| BEI TECHNOLOGIES INC                | EQUITY | 05538P104 | 166   | 6,044   | SH | sole    |
| BEI TECHNOLOGIES INC COM            | EQUITY | 05538P104 | 2     | 57,900  | SH | sole    |
| BEL FUSE INC. CLASS B               | EQUITY | 077347300 | 203   | 6,148   | SH | sole    |
| BELDEN CDT INC                      | EQUITY | 077454106 | 556   | 25,520  | SH | sole    |
| BELL TEL CO PA                      | EQUITY | 078167BA0 | 92    | 70,000  | SH | defined |
| Bellsouth Corp                      | EQUITY | 079860102 | 1085  | 40,000  | SH | sole    |
| BELLSOUTH CORP.                     | EQUITY | 079860102 | 21180 | 780,957 | SH | sole    |
| BELO CORP.                          | EQUITY | 080555105 | 4268  | 189,349 | SH | sole    |
| BEMIS CO INC                        | EQUITY | 081437105 | 12847 | 483,337 | SH | defined |
| BEMIS CO., INC.                     | EQUITY | 081437105 | 1267  | 47,680  | SH | sole    |
| BENCHMARK ELECTRONICS, INC.         | EQUITY | 08160H101 | 666   | 22,361  | SH | sole    |
| BENCHMARK ELECTRS INC COM           | EQUITY | 08160H101 | 8     | 262,400 | SH | sole    |
| BENTLEY PHARMACEUTICAL              | EQUITY | 082657107 | 89    | 8,362   | SH | sole    |
| BERKSHIRE HATHAWAY INC DEL          | EQUITY | 084670207 | 4335  | 1,510   | SH | defined |
| BERKSHIRE HILLS BANCOR              | EQUITY | 084680107 | 107   | 2,902   | SH | sole    |
| BERRY PETROLEUM CO. CLASS A         | EQUITY | 085789105 | 362   | 9,857   | SH | sole    |
| BEST BUY CO INC                     | EQUITY | 086516101 | 5634  | 103,870 | SH | defined |
| BEST BUY CO., INC.                  | EQUITY | 086516101 | 24470 | 451,152 | SH | sole    |
| BEVERLY ENTERPRISES, INC.           | EQUITY | 087851309 | 442   | 58,427  | SH | sole    |
| BEVERY HILLS BANCORP INC            | EQUITY | 087866109 | 75    | 7,200   | SH | sole    |
| BFC FINANCIAL CORPORATION-A         | EQUITY | 055384200 | 41    | 3,766   | SH | sole    |
| BIG 5 SPORTING GOODS CORP           | EQUITY | 08915P101 | 252   | 11,065  | SH | sole    |
| BIG LOTS INC                        | EQUITY | 089302103 | 2     | 131     | SH | defined |
| BIG LOTS INC.                       | EQUITY | 089302103 | 628   | 51,381  | SH | sole    |
| BIOCRYST PHARMACEUTICALS INC        | EQUITY | 09058V103 | 45    | 8,904   | SH | sole    |
| BIOENVISION INC                     | EQUITY | 09059N100 | 92    | 11,508  | SH | sole    |
| BIOGEN IDEC INC                     | EQUITY | 09062X103 | 10445 | 170,756 | SH | sole    |
| BIOGEN IDEC INC                     | EQUITY | 09062X103 | 9988  | 163,286 | SH | defined |
| BIOLASE TECHNOLOGY INC              | EQUITY | 090911108 | 96    | 11,712  | SH | sole    |
| BIOMARIN PHARMACEUTICAL IN          | EQUITY | 09061G101 | 519   | 100,000 | SH | defined |
| BIOMARIN PHARMACEUTICAL INC.        | EQUITY | 09061G101 | 182   | 35,066  | SH | sole    |
| BIOMED REALTY TRUST INC             | EQUITY | 09063H107 | 262   | 14,892  | SH | sole    |
| BIOMET INC                          | EQUITY | 090613100 | 14    | 290     | SH | defined |
| BIOMET, INC.                        | EQUITY | 090613100 | 6900  | 147,186 | SH | sole    |
| BIO-RAD LABORATORIES, INC., CLASS A | EQUITY | 090572207 | 484   | 9,476   | SH | sole    |
| BIO-REFERENCE LABS INC              | EQUITY | 09057G602 | 58    | 4,195   | SH | sole    |
| BIOSITE INC.                        | EQUITY | 090945106 | 345   | 7,056   | SH | sole    |
| BIOVERIS CORP                       | EQUITY | 090676107 | 69    | 11,183  | SH | sole    |

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|                                |        |           |       |         |    |         |
|--------------------------------|--------|-----------|-------|---------|----|---------|
| BISYS GROUP, INC.              | EQUITY | 055472104 | 3830  | 262,173 | SH | sole    |
| BJ SERVICES CO.                | EQUITY | 055482103 | 3765  | 71,839  | SH | sole    |
| BJ SVCS CO                     | EQUITY | 055482103 | 13322 | 254,184 | SH | defined |
| BJ'S RESTAURANTS INC           | EQUITY | 09180C106 | 93    | 5,854   | SH | sole    |
| BJ'S WHOLESALE CLUB INC.       | EQUITY | 05548J106 | 3141  | 114,877 | SH | sole    |
| BKF CAPITAL GROUP INC          | EQUITY | 05548G102 | 98    | 3,334   | SH | sole    |
| BLACK & DECKER CORP.           | EQUITY | 091797100 | 4777  | 61,690  | SH | sole    |
| BLACK + DECKER CORPORATION     | EQUITY | 091797100 | 7     | 91      | SH | defined |
| BLACK BOX CORP.                | EQUITY | 091826107 | 325   | 8,798   | SH | sole    |
| BLACK HILLS CORP.              | EQUITY | 092113109 | 1960  | 70,560  | SH | sole    |
| BLACKBAUD INC                  | EQUITY | 09227Q100 | 43    | 4,403   | SH | sole    |
| BLACKBOARD INC                 | EQUITY | 091935502 | 61    | 3,533   | SH | sole    |
| BLACKROCK INC                  | EQUITY | 09247X101 | 29    | 394     | SH | sole    |
| BLAIR CORP                     | EQUITY | 092828102 | 125   | 4,430   | SH | sole    |
| BLOCK FINANCIAL CORP           | EQUITY | 093671105 | 3645  | 73,749  | SH | sole    |
| BLOCK H + R INC                | EQUITY | 093671105 | 9     | 188     | SH | defined |
| BLOCKBUSTER INC -CLA           | EQUITY | 093679108 | 5     | 700     | SH | sole    |
| BLOUNT INTERNATIONAL INC       | EQUITY | 095180105 | 42    | 3,224   | SH | sole    |
| BLUE COAT SYSTEMS INC          | EQUITY | 09534T508 | 70    | 4,882   | SH | sole    |
| BLUE NILE INC                  | EQUITY | 09578R103 | 69    | 2,040   | SH | sole    |
| BLUE NILE INC                  | EQUITY | 09578R103 | 1347  | 40,000  | SH | defined |
| BLUEGREEN CORP                 | EQUITY | 096231105 | 99    | 8,859   | SH | sole    |
| BLYTH INC.                     | EQUITY | 09643P108 | 2541  | 82,241  | SH | sole    |
| BMC SOFTWARE INC               | EQUITY | 055921100 | 4     | 254     | SH | defined |
| BMC SOFTWARE, INC.             | EQUITY | 055921100 | 1575  | 99,649  | SH | sole    |
| BOB EVANS FARMS, INC.          | EQUITY | 096761101 | 2085  | 76,782  | SH | sole    |
| BOCA RESORTS INC -CL A         | EQUITY | 09688T106 | 220   | 11,839  | SH | sole    |
| Boeing Co                      | EQUITY | 097023105 | 2581  | 50,000  | SH | sole    |
| BOEING CO                      | EQUITY | 097023105 | 4187  | 139,014 | SH | defined |
| BOEING CO.                     | EQUITY | 097023105 | 19053 | 369,107 | SH | sole    |
| BOISE CASCADE CORP             | EQUITY | 097383103 | 3     | 100     | SH | defined |
| BOISE CASCADE CORP.            | EQUITY | 097383103 | 1305  | 39,225  | SH | sole    |
| BOK FINANCIAL CORP.            | EQUITY | 05561Q201 | 16    | 358     | SH | sole    |
| BOMBAY CO INC                  | EQUITY | 097924104 | 142   | 19,358  | SH | sole    |
| BONE CARE INTERNATIONAL, INC.  | EQUITY | 098072101 | 207   | 8,519   | SH | sole    |
| BONE CARE INTL INC COM         | EQUITY | 098072101 | 2     | 96,500  | SH | sole    |
| BON-TON STORES INC/THE         | EQUITY | 09776J101 | 34    | 2,816   | SH | sole    |
| BORDERS GROUP, INC.            | EQUITY | 099709107 | 3128  | 126,139 | SH | sole    |
| BORG WARNER INC                | EQUITY | 099724106 | 3991  | 92,183  | SH | sole    |
| BORLAND SOFTWARE CORP.         | EQUITY | 099849101 | 367   | 43,991  | SH | sole    |
| BOSTON BEER, INC. CLASS A      | EQUITY | 100557107 | 116   | 4,590   | SH | sole    |
| BOSTON COMMUNICATIONS GROUP    | EQUITY | 100582105 | 88    | 9,980   | SH | sole    |
| BOSTON PRIVATE FINANCIAL HOLDI | EQUITY | 101119105 | 371   | 14,879  | SH | sole    |
| BOSTON PROPERTIES INC          | EQUITY | 101121101 | 773   | 13,947  | SH | sole    |
| BOSTON SCIENTIFIC CORP         | EQUITY | 101137107 | 4456  | 112,160 | SH | defined |
| BOSTON SCIENTIFIC CORP.        | EQUITY | 101137107 | 14683 | 369,570 | SH | sole    |
| BOWATER, INC.                  | EQUITY | 102183100 | 3509  | 91,871  | SH | sole    |
| BOWNE & CO., INC.              | EQUITY | 103043105 | 248   | 19,054  | SH | sole    |
| BOYD GAMING CORP.              | EQUITY | 103304101 | 4676  | 166,094 | SH | sole    |
| BOYKIN LODGING CO.             | EQUITY | 103430104 | 17    | 1,980   | SH | sole    |
| BP AMOCO ADS                   | EQUITY | 055622104 | 133   | 2,208   | SH | defined |
| BRADLEY PHARMACEUTICAL         | EQUITY | 104576103 | 150   | 7,368   | SH | sole    |
| BRADY CORP.                    | EQUITY | 104674106 | 483   | 9,905   | SH | sole    |
| BRANDYWINE REALTY TRUST        | EQUITY | 105368203 | 9351  | 328,351 | SH | sole    |
| BRASIL DISTR PAO ACU-SP ADR    | EQUITY | 20440T201 | 2867  | 143,400 | SH | sole    |
| BRASKEM SA-SPON ADR            | EQUITY | 105532105 | 2481  | 75,000  | SH | sole    |

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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| BRE PROPERTIES, INC., CLASS A  | EQUITY | 05564E106 | 259   | 6,748     | SH | sole    |
| BRIGGS & STRATTON CORP.        | EQUITY | 109043109 | 38    | 471       | SH | sole    |
| BRIGHAM EXPLORATION CO         | EQUITY | 109178103 | 120   | 12,810    | SH | sole    |
| BRIGHT HORIZON FAMILY COM      | EQUITY | 109195107 | 13    | 232,850   | SH | sole    |
| BRIGHT HORIZONS FAM. SOLUTIONS | EQUITY | 109195107 | 390   | 7,189     | SH | sole    |
| BRIGHTPOINT INC                | EQUITY | 109473405 | 168   | 9,770     | SH | sole    |
| BRINKER INTERNATIONAL, INC.    | EQUITY | 109641100 | 4622  | 148,375   | SH | sole    |
| BRINK'S CO/THE                 | EQUITY | 109696104 | 2824  | 93,608    | SH | sole    |
| BRISTOL MYERS SQUIBB CO        | EQUITY | 110122108 | 9964  | 420,959   | SH | defined |
| BRISTOL MYERS SQUIBB CO.       | EQUITY | 110122108 | 57589 | 2,432,976 | SH | sole    |
| BRISTOL WEST HOLDINGS INC      | EQUITY | 11037M105 | 141   | 8,241     | SH | sole    |
| BROADCOM CORP                  | EQUITY | 111320107 | 10    | 367       | SH | defined |
| BROADCOM CORP CL A             | EQUITY | 111320107 | 2     | 66,300    | SH | sole    |
| BROADCOM CORP.                 | EQUITY | 111320107 | 4585  | 168,017   | SH | sole    |
| BROCADE COMMUNICATION          | EQUITY | 111621108 | 798   | 141,320   | SH | sole    |
| BROOKFIELD HOMES CORP          | EQUITY | 112723101 | 214   | 8,126     | SH | sole    |
| BROOKLINE BANCORP INC          | EQUITY | 11373M107 | 504   | 32,150    | SH | sole    |
| BROOKS AUTOMATION INC          | EQUITY | 114340102 | 344   | 24,281    | SH | sole    |
| BROOKSTONE INC                 | EQUITY | 114537103 | 206   | 10,919    | SH | sole    |
| BROWN & BROWN INC              | EQUITY | 115236101 | 5183  | 113,408   | SH | sole    |
| BROWN FORMAN CORP              | EQUITY | 115637209 | 11661 | 254,617   | SH | defined |
| BROWN SHOE COMANY, INC.        | EQUITY | 115736100 | 247   | 9,853     | SH | sole    |
| BROWN-FORMAN CORP CLASS B      | EQUITY | 115637209 | 2415  | 52,730    | SH | sole    |
| BRUKER BIOSCIENCES CORP        | EQUITY | 116794108 | 40    | 11,648    | SH | sole    |
| BRUNSWICK CORP                 | EQUITY | 117043109 | 5     | 109       | SH | defined |
| BRUNSWICK CORP.                | EQUITY | 117043109 | 2011  | 43,948    | SH | sole    |
| BRUSH ENGINEERED MATERIALS     | EQUITY | 117421107 | 214   | 10,317    | SH | sole    |
| BRUSH ENGINEERED MATLS COM     | EQUITY | 117421107 | 8     | 379,100   | SH | sole    |
| BRYN MAWR BK CORP              | EQUITY | 117665109 | 77    | 3,841     | SH | sole    |
| BUCKEYE TECHNOLOGIES INC       | EQUITY | 118255108 | 178   | 15,999    | SH | sole    |
| BUCKLE, INC.                   | EQUITY | 118440106 | 114   | 4,133     | SH | sole    |
| BUCYRUS INTERNATIONAL INC-A    | EQUITY | 118759109 | 226   | 6,734     | SH | sole    |
| BUCYRUS INTL INC NEW CL A      | EQUITY | 118759109 | 10    | 283,100   | SH | sole    |
| BUFFALO WILD WINGS INC         | EQUITY | 119848109 | 87    | 3,096     | SH | sole    |
| BUILDING MATERIAL HOLDING CORP | EQUITY | 120113105 | 201   | 7,301     | SH | sole    |
| BUILDING MATLS HLDG CP COM     | EQUITY | 120113105 | 2     | 66,800    | SH | sole    |
| BURLINGTON COAT FACTORY WHSE   | EQUITY | 121579106 | 212   | 9,969     | SH | sole    |
| BURLINGTON NORTHERN SANTA FE   | EQUITY | 12189T104 | 6363  | 166,098   | SH | sole    |
| BURLINGTON NORTHN SANTA FE     | EQUITY | 12189T104 | 16    | 424       | SH | defined |
| BURLINGTON RES INC             | EQUITY | 122014103 | 6950  | 170,350   | SH | defined |
| BURLINGTON RESOURCES, INC.     | EQUITY | 122014103 | 6854  | 167,990   | SH | sole    |
| C & D TECHNOLOGIES, INC.       | EQUITY | 124661109 | 263   | 13,840    | SH | sole    |
| C H ROBINSON WORLDWIDE         | EQUITY | 12541W100 | 8397  | 181,000   | SH | defined |
| C. H. ROBINSON WORLDWIDE, INC. | EQUITY | 12541W100 | 6820  | 147,004   | SH | sole    |
| C. R. BARD, INC.               | EQUITY | 067383109 | 2642  | 46,659    | SH | sole    |
| CABELA'S INC-CL A              | EQUITY | 126804301 | 5     | 201       | SH | sole    |
| CABLEVISION NY GROUP CLASS     | EQUITY | 12686C109 | 1824  | 174,268   | SH | defined |
| CABLEVISION SYSTEMS-NY GRP-A   | EQUITY | 12686C109 | 2100  | 103,527   | SH | sole    |
| CABOT CORP.                    | EQUITY | 127055101 | 3930  | 101,904   | SH | sole    |
| CABOT MICROELECTRONICS CORP    | EQUITY | 12709P103 | 1951  | 53,821    | SH | sole    |
|                                |        |           |       |           |    |         |
| CABOT OIL & GAS CORP., CLASS A | EQUITY | 127097103 | 805   | 17,920    | SH | sole    |
| CACHE INC                      | EQUITY | 127150308 | 78    | 5,204     | SH | sole    |
| CACI INTERNATIONAL             | EQUITY | 127190304 | 838   | 15,873    | SH | sole    |
| CADENCE DESIGN SYSTEMS, INC.   | EQUITY | 127387108 | 5793  | 444,248   | SH | sole    |
| CAESARS ENTERTAINMENT INC      | EQUITY | 127687101 | 8532  | 510,912   | SH | sole    |
| CAKTRONICS INC                 | EQUITY | 234264109 | 192   | 7,848     | SH | sole    |

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|                                    |        |           |       |         |    |         |
|------------------------------------|--------|-----------|-------|---------|----|---------|
| CAL DIVE INTERNATIONAL, INC.       | EQUITY | 127914109 | 742   | 20,819  | SH | sole    |
| CALGON CARBON CORP.                | EQUITY | 129603106 | 133   | 18,459  | SH | sole    |
| CALIFORNIA MICRO DEVICES CP        | EQUITY | 130439102 | 89    | 11,489  | SH | sole    |
| CALIFORNIA PIZZA KITCHEN INC       | EQUITY | 13054D109 | 228   | 10,416  | SH | sole    |
| CALIFORNIA WATER SERVICE GROUP     | EQUITY | 130788102 | 273   | 9,283   | SH | sole    |
| CALLAWAY GOLF CO.                  | EQUITY | 131193104 | 1683  | 159,236 | SH | sole    |
| CALLON PETROLEUM CO.               | EQUITY | 13123X102 | 87    | 6,828   | SH | sole    |
| CAL-MAINE FOODS INC                | EQUITY | 128030202 | 90    | 8,164   | SH | sole    |
| CALPINE CORP                       | EQUITY | 131347106 | 1     | 506     | SH | defined |
| CALPINE CORP.                      | EQUITY | 131347106 | 1499  | 517,025 | SH | sole    |
| CAMBREX CORP.                      | EQUITY | 132011107 | 312   | 14,225  | SH | sole    |
| CAMDEN NATL CORP                   | EQUITY | 133034108 | 145   | 4,212   | SH | sole    |
| CAMDEN POPERTY TRUST               | EQUITY | 133131102 | 247   | 5,353   | SH | sole    |
| CAMPBELL SOUP CO                   | EQUITY | 134429109 | 12    | 468     | SH | defined |
| CAMPBELL SOUP CO.                  | EQUITY | 134429109 | 5088  | 193,518 | SH | sole    |
| CANADIAN IMPERIAL BANK OF COMMERCE | EQUITY | 136069101 | 2806  | 52,400  | SH | defined |
| CANADIAN NATURAL RESORUCES         | EQUITY | 136385101 | 6509  | 162,900 | SH | defined |
| CANCERVAX CORP                     | EQUITY | 13738Y107 | 73    | 9,002   | SH | sole    |
| CANDELA CORP                       | EQUITY | 136907102 | 121   | 10,473  | SH | sole    |
| CAPITAL AUTOMOTIVE REIT            | EQUITY | 139733109 | 659   | 21,065  | SH | sole    |
| CAPITAL CITY BANK GROUP, INC.      | EQUITY | 139674105 | 187   | 4,831   | SH | sole    |
| CAPITAL CORP OF THE WEST           | EQUITY | 140065103 | 118   | 2,744   | SH | sole    |
| CAPITAL CROSSING BANK              | EQUITY | 140071101 | 59    | 2,304   | SH | sole    |
| CAPITAL LEASE FUNDING INC          | EQUITY | 140288101 | 1020  | 92,414  | SH | sole    |
| CAPITAL ONE FINANCIAL CORP.        | EQUITY | 14040H105 | 12021 | 162,665 | SH | sole    |
| CAPITAL ONE FINL CORP              | EQUITY | 14040H105 | 24260 | 328,275 | SH | defined |
| CAPITAL SOURCE INC.                | EQUITY | 14055X102 | 8     | 354,798 | SH | sole    |
| CAPITAL SOUTHWEST CORP             | EQUITY | 140501107 | 113   | 1,490   | SH | sole    |
| CAPITAL TRUST-CL A                 | EQUITY | 14052H506 | 154   | 5,283   | SH | sole    |
| CAPITALSOURCE INC                  | EQUITY | 14055X102 | 31    | 1,380   | SH | sole    |
| CAPITOL BANCORP LTD                | EQUITY | 14056D105 | 163   | 5,540   | SH | sole    |
| CAPITOL FEDERAL FINANCIAL          | EQUITY | 14057C106 | 14    | 430     | SH | sole    |
| CAPSTEAD MORTGAGE CORP.            | EQUITY | 14067E506 | 671   | 53,921  | SH | sole    |
| CAPSTONE TURBINE COR               | EQUITY | 14067D102 | 69    | 45,350  | SH | sole    |
| CAPTARIS INC                       | EQUITY | 14071N104 | 75    | 17,498  | SH | sole    |
| CARACO PHARM LABS INC              | EQUITY | 14075T107 | 38    | 4,941   | SH | sole    |
| CARAUSTAR INDUSTRIES, INC.         | EQUITY | 140909102 | 260   | 15,496  | SH | sole    |
| CARBO CERAMICS INC                 | EQUITY | 140781105 | 499   | 6,913   | SH | sole    |
| CARDIAC SCIENCE INC.               | EQUITY | 141410209 | 77    | 39,941  | SH | sole    |
| CARDINAL HEALTH INC                | EQUITY | 14149Y108 | 8146  | 186,111 | SH | sole    |
| CARDINAL HEALTH INC                | EQUITY | 14149Y108 | 21    | 491     | SH | defined |
| CARDIODYNAMICS INTERNATIONAL       | EQUITY | 141597104 | 90    | 19,607  | SH | sole    |
| CAREER EDUCATION CORP              | EQUITY | 141665109 | 5013  | 176,345 | SH | sole    |
| CAREER EDUCATION CORP COM          | EQUITY | 141665109 | 5     | 170,532 | SH | sole    |
| CAREMARK RX INC                    | EQUITY | 141705103 | 10764 | 335,631 | SH | sole    |
| CAREMARK RX INC                    | EQUITY | 141705103 | 1941  | 60,531  | SH | defined |
| CARLISLE COS INC.                  | EQUITY | 142339100 | 3290  | 51,456  | SH | sole    |
| CARMAX INC                         | EQUITY | 143130102 | 3696  | 171,498 | SH | sole    |
| CARMIKE CINEMAS INC                | EQUITY | 143436400 | 147   | 4,177   | SH | sole    |
| CARNIVAL CORP                      | EQUITY | 143658300 | 14154 | 299,292 | SH | sole    |
| CARNIVAL CORP                      | EQUITY | 143658300 | 11128 | 235,322 | SH | defined |
| CARPENTER TECHNOLOGY CORP.         | EQUITY | 144285103 | 593   | 12,426  | SH | sole    |
| CARRAMERICA REALTY C               | EQUITY | 144418100 | 1170  | 35,778  | SH | sole    |
| CARREKER CORP                      | EQUITY | 144433109 | 84    | 11,021  | SH | sole    |
| CARRIER ACCESS CORP.               | EQUITY | 144460102 | 76    | 10,897  | SH | sole    |
| CARTER INC                         | EQUITY | 146229109 | 99    | 3,584   | SH | sole    |

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|                              |        |           |       |         |    |         |
|------------------------------|--------|-----------|-------|---------|----|---------|
| CASCADE BANCORP              | EQUITY | 147154108 | 176   | 9,061   | SH | sole    |
| CASCADE CORP                 | EQUITY | 147195101 | 161   | 5,796   | SH | sole    |
| CASCADE NAT GAS CORP COM     | EQUITY | 147339105 | 130   | 6,113   | SH | sole    |
| CASELLA WASTE SYSTEMS, INC.  | EQUITY | 147448104 | 127   | 10,698  | SH | sole    |
| CASEYS GENERAL STORES, INC.  | EQUITY | 147528103 | 506   | 27,236  | SH | sole    |
| CASH AMERICA INTERNATIONAL   | EQUITY | 14754D100 | 378   | 15,444  | SH | sole    |
| CASUAL MALE RETAIL GROUP INC | EQUITY | 148711104 | 80    | 15,317  | SH | sole    |
| CATALINA MARKETING CORP.     | EQUITY | 148867104 | 2615  | 113,303 | SH | sole    |
| CATAPULT COMM CORP           | EQUITY | 149016107 | 57    | 3,049   | SH | sole    |
| CATAPULT COMMUNICATNS COM    | EQUITY | 149016107 | 1     | 75,000  | SH | sole    |
| CATELLUS DEVELOPMENT         | EQUITY | 149113102 | 8101  | 305,597 | SH | sole    |
| Caterpillar                  | EQUITY | 149123101 | 1850  | 23,000  | SH | sole    |
| CATERPILLAR INC              | EQUITY | 149123101 | 31    | 391     | SH | defined |
| CATERPILLAR, INC.            | EQUITY | 149123101 | 35225 | 437,851 | SH | sole    |
| CATHAY GENERAL BANCORP INC.  | EQUITY | 149150104 | 878   | 23,612  | SH | sole    |
| CATO CORP. CLASS A           | EQUITY | 149205106 | 236   | 10,618  | SH | sole    |
| CB RICHARD ELLIS GROUP INC-A | EQUITY | 12497T101 | 317   | 13,743  | SH | sole    |
| CBL & ASSOCIATES PROPERTIES  | EQUITY | 124830100 | 8176  | 134,143 | SH | sole    |
| CBRL GROUP, INC.             | EQUITY | 12489V106 | 3840  | 106,421 | SH | sole    |
| CCC INFORMATION SERVICES     | EQUITY | 12487Q109 | 122   | 6,907   | SH | sole    |
| C-COR INC.                   | EQUITY | 125010108 | 198   | 23,433  | SH | sole    |
| CDI CORP.                    | EQUITY | 125071100 | 138   | 6,708   | SH | sole    |
| CDW CORP                     | EQUITY | 12512N105 | 8299  | 143,019 | SH | sole    |
| CEC ENTERTAINMENT, INC.      | EQUITY | 125137109 | 748   | 20,350  | SH | sole    |
| CEC ENTMT INC                | EQUITY | 125137109 | 342   | 9,300   | SH | defined |
| CEDAR SHOPPING CENTERS INC   | EQUITY | 150602209 | 151   | 10,835  | SH | sole    |
| CELERA GENOMICS GROU         | EQUITY | 038020202 | 465   | 39,746  | SH | sole    |
| CELGENE CORP                 | EQUITY | 151020104 | 99    | 1,700   | SH | sole    |
| CELGENE CORP                 | EQUITY | 151020104 | 2912  | 50,000  | SH | defined |
| CELL GENESYS, INC.           | EQUITY | 150921104 | 218   | 24,333  | SH | sole    |
| CELL THERAPEUTICS, INC.      | EQUITY | 150934107 | 188   | 27,431  | SH | sole    |
| CEMEX SA - Sponsored ADR     | EQUITY | 151290889 | 4895  | 173,950 | SH | sole    |
| CEMIG CIA ENERGMG SPON ADR   | EQUITY | 204409601 | 1525  | 74,255  | SH | sole    |
| CENDANT CORP                 | EQUITY | 151313103 | 26    | 1,203   | SH | defined |
| CENDANT CORP.                | EQUITY | 151313103 | 10228 | 473,533 | SH | sole    |
| CENTENE CORP DEL             | EQUITY | 15135B101 | 470   | 11,038  | SH | sole    |
| CENTENE CORP DEL             | EQUITY | 15135B101 | 11105 | 260,800 | SH | defined |
| CENTENNIAL CELLULAR CORP.    | EQUITY | 15133V208 | 38    | 6,461   | SH | sole    |
| CENTER FINANCIAL CORP        | EQUITY | 15146E102 | 100   | 5,245   | SH | sole    |
| CENTERPOINT ENERGY INC       | EQUITY | 15189T107 | 1414  | 136,478 | SH | sole    |
| CENTERPOINT ENERGY INC       | EQUITY | 15189T107 | 4     | 351     | SH | defined |
| CENTERPOINT PROPERTIES CORP. | EQUITY | 151895109 | 272   | 6,231   | SH | sole    |
| CENTEX CORP                  | EQUITY | 152312104 | 7     | 141     | SH | defined |
| CENTEX CORP.                 | EQUITY | 152312104 | 2782  | 55,141  | SH | sole    |
| CENTRAL COAST BANCORP        | EQUITY | 153145107 | 100   | 4,882   | SH | sole    |
| CENTRAL EURO DISTRIBUTION CP | EQUITY | 153435102 | 149   | 6,673   | SH | sole    |
| CENTRAL EUROPEAN DIST COM    | EQUITY | 153435102 | 2     | 71,100  | SH | sole    |
| CENTRAL FREIGHT LINES INC    | EQUITY | 153491105 | 28    | 4,669   | SH | sole    |
| CENTRAL GARDEN & PET C       | EQUITY | 153527106 | 281   | 9,183   | SH | sole    |
| CENTRAL PACIFIC FINANCIAL CO | EQUITY | 154760102 | 630   | 22,894  | SH | sole    |
| CENTRAL PARKING CORP.        | EQUITY | 154785109 | 133   | 10,073  | SH | sole    |
| CENTRAL VT PUB SVC CORP COM  | EQUITY | 155771108 | 133   | 6,594   | SH | sole    |
| CENTURY ALUMINUM CO.         | EQUITY | 156431108 | 268   | 9,681   | SH | sole    |
| CENTURY BANCORP INC          | EQUITY | 156432106 | 60    | 1,903   | SH | sole    |
| CENTURY BUSINESS SERVICES    | EQUITY | 156490104 | 155   | 34,421  | SH | sole    |
| CENTURYTEL INC               | EQUITY | 156700106 | 5     | 154     | SH | defined |

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|                                    |        |           |       |         |    |         |
|------------------------------------|--------|-----------|-------|---------|----|---------|
| CENTURYTEL, INC.                   | EQUITY | 156700106 | 2067  | 60,379  | SH | sole    |
| CEPHALON INC                       | EQUITY | 156708109 | 4652  | 97,111  | SH | sole    |
| CEPHALON INC                       | EQUITY | 156708109 | 7563  | 157,900 | SH | defined |
| CEPHEID                            | EQUITY | 15670R107 | 196   | 22,724  | SH | sole    |
| CERADYNE INC                       | EQUITY | 156710105 | 382   | 8,689   | SH | sole    |
| CERADYNE INC COM                   | EQUITY | 156710105 | 6     | 128,700 | SH | sole    |
| CERES GROUP INC                    | EQUITY | 156772105 | 90    | 16,426  | SH | sole    |
| CERIDIAN CORP                      | EQUITY | 156779100 | 4513  | 245,120 | SH | sole    |
| CERNER CORP                        | EQUITY | 156782104 | 670   | 15,492  | SH | sole    |
| CERTEGY INC                        | EQUITY | 156880106 | 3892  | 104,600 | SH | sole    |
| CH ENERGY GROUP INC.               | EQUITY | 12541M102 | 1023  | 22,347  | SH | sole    |
| CHAMPION ENTERPRISES, INC.         | EQUITY | 158496109 | 395   | 38,372  | SH | sole    |
| CHARLES RIV LABORATORIES I         | EQUITY | 159864107 | 6275  | 137,000 | SH | defined |
| CHARLES RIVER ASSOCIAT             | EQUITY | 159852102 | 212   | 5,536   | SH | sole    |
| CHARLES RIVER LABORATORIES         | EQUITY | 159864107 | 5769  | 26,414  | SH | sole    |
| CHARLES SCHWAB                     | EQUITY | 808513105 | 19    | 2,050   | SH | defined |
| CHARLES SCHWAB CORP.               | EQUITY | 808513105 | 6527  | 710,198 | SH | sole    |
| CHARLOTTE RUSSE HOLDING INC        | EQUITY | 161048103 | 73    | 6,321   | SH | sole    |
| CHARMING SHOPPES, INC.             | EQUITY | 161133103 | 446   | 62,673  | SH | sole    |
| CHARTER COMMUNICATIONS INC CLASS A | EQUITY | 16117M107 | 390   | 146,715 | SH | sole    |
| CHARTER FINL CORP WEST             | EQUITY | 16122M100 | 73    | 2,160   | SH | sole    |
| CHARTER MUNICIPAL MORTGAGE ACC     | EQUITY | 160908109 | 3265  | 148,461 | SH | sole    |
| CHATTEM INC                        | EQUITY | 162456107 | 294   | 9,115   | SH | sole    |
| CHECK POINT SOFTWARE TECH          | EQUITY | M22465104 | 313   | 18,470  | SH | sole    |
| CHECKFREE HOLDINGS CORP.           | EQUITY | 162813109 | 3957  | 143,008 | SH | sole    |
| CHECKPOINT SYSTEMS, INC.           | EQUITY | 162825103 | 319   | 20,469  | SH | sole    |
| CHEESECAKE FACTORY                 | EQUITY | 163072101 | 3711  | 85,512  | SH | sole    |
| CHELSEA PROPERTY GROUP INC.        | EQUITY | 163421100 | 388   | 5,788   | SH | sole    |
| CHEMED CORP.                       | EQUITY | 16359R103 | 368   | 6,608   | SH | sole    |
| CHEMICAL FINANCIAL CORP.           | EQUITY | 163731102 | 476   | 13,041  | SH | sole    |
| CHENIERE ENERGY INC                | EQUITY | 16411R208 | 203   | 10,286  | SH | sole    |
| CHEROKEE INC DEL NEW               | EQUITY | 16444H102 | 88    | 3,695   | SH | sole    |
| CHEROKEE INTERNATIONAL CORP        | EQUITY | 164450108 | 32    | 3,867   | SH | sole    |
| CHESAPEAKE CORP.                   | EQUITY | 165159104 | 255   | 10,626  | SH | sole    |
| CHESAPEAKE ENERGY CORP.            | EQUITY | 165167107 | 87    | 5,476   | SH | sole    |
| CHEVRONTEXACO CORP                 | EQUITY | 166764100 | 52619 | 980,968 | SH | sole    |
| CHEVRONTEXACO CORP                 | EQUITY | 166764100 | 20630 | 384,596 | SH | defined |
| CHICAGO MERCANTILE EXCHANGE        | EQUITY | 167760107 | 111   | 690     | SH | sole    |
| CHICOS FAS INC                     | EQUITY | 168615102 | 325   | 9,500   | SH | defined |
| CHICOS'S FAS INC.                  | EQUITY | 168615102 | 5043  | 147,451 | SH | sole    |
| CHILDREN'S PLACE, INC.             | EQUITY | 168905107 | 221   | 9,226   | SH | sole    |
| CHINA MOBILE HK LTD - SPON ADR     | EQUITY | 16941M109 | 525   | 34,300  | SH | sole    |
| CHINA PETROLEUM & CHEM-ADR         | EQUITY | 16941R108 | 1850  | 45,060  | SH | sole    |
| CHIQUITA BRANDS INTL               | EQUITY | 170032809 | 386   | 22,193  | SH | sole    |
| CHIRON CORP                        | EQUITY | 170040109 | 672   | 15,214  | SH | defined |
| CHIRON CORP.                       | EQUITY | 170040109 | 5202  | 117,686 | SH | sole    |
| CHITTENDEN CORP.                   | EQUITY | 170228100 | 683   | 25,065  | SH | sole    |
| CHOICE HOTELS INTL INC.            | EQUITY | 169905106 | 23    | 397     | SH | sole    |
| CHOICEPOINT INC.                   | EQUITY | 170388102 | 6237  | 146,238 | SH | sole    |
| CHORDIANT SOFTWARE INC             | EQUITY | 170404107 | 114   | 39,050  | SH | sole    |
| CHRISTOPHER & BANKS CORPORATIO     | EQUITY | 171046105 | 328   | 20,469  | SH | sole    |
| CHUBB CORP                         | EQUITY | 171232101 | 4000  | 56,918  | SH | defined |
| Chubb Corp Com Stk USD1            | EQUITY | 171232101 | 2443  | 34,760  | SH | sole    |
| CHUBB CORP.                        | EQUITY | 171232101 | 39892 | 567,611 | SH | sole    |
| CHURCH & DWIGHT CO., INC.          | EQUITY | 171340102 | 2864  | 102,071 | SH | sole    |
| CHURCHILL DOWNS, INC.              | EQUITY | 171484108 | 163   | 4,165   | SH | sole    |



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|                                      |        |           |        |           |    |         |
|--------------------------------------|--------|-----------|--------|-----------|----|---------|
| CIA ANONIMA TELEF DE VEN-ADR (CANTV) | EQUITY | 204421101 | 119    | 5,300     | SH | sole    |
| CIBER, INC.                          | EQUITY | 17163B102 | 209    | 27,780    | SH | sole    |
| CIENA CORP                           | EQUITY | 171779101 | 1      | 649       | SH | defined |
| CIENA CORP.                          | EQUITY | 171779101 | 502    | 253,630   | SH | sole    |
| CIGNA CORP                           | EQUITY | 125509109 | 11     | 157       | SH | defined |
| CIGNA CORP.                          | EQUITY | 125509109 | 4292   | 61,644    | SH | sole    |
| CIMAREX ENERGY CO                    | EQUITY | 171798101 | 787    | 22,538    | SH | sole    |
| CINCINNATI BELL INC                  | EQUITY | 171871106 | 3209   | 919,536   | SH | sole    |
| CINCINNATI FINANCIAL CORP.           | EQUITY | 172062101 | 3079   | 74,689    | SH | sole    |
| CINCINNATI FINL CORP                 | EQUITY | 172062101 | 8      | 192       | SH | defined |
| CINERGY CORP                         | EQUITY | 172474108 | 8      | 206       | SH | defined |
| CINERGY CORP.                        | EQUITY | 172474108 | 3187   | 80,477    | SH | sole    |
| CINTAS CORP                          | EQUITY | 172908105 | 8      | 195       | SH | defined |
| CINTAS CORP.                         | EQUITY | 172908105 | 3792   | 90,193    | SH | sole    |
| CIPHERGEN BIOSYSTEMS INC             | EQUITY | 17252Y104 | 49     | 12,609    | SH | sole    |
| CIRCLE GROUP HOLDINGS INC            | EQUITY | 172570103 | 20     | 10,943    | SH | sole    |
| CIRCOR INTERNATIONAL, INC.           | EQUITY | 17273K109 | 163    | 8,356     | SH | sole    |
| CIRCUIT CITY STORE INC COM           | EQUITY | 172737108 | 9      | 588,400   | SH | sole    |
| CIRCUIT CITY STORES INC              | EQUITY | 172737108 | 3      | 227       | SH | defined |
| CIRCUIT CITY STORES, INC.            | EQUITY | 172737108 | 1361   | 88,705    | SH | sole    |
| CIRRUS LOGIC, INC.                   | EQUITY | 172755100 | 219    | 45,960    | SH | sole    |
| CISCO SYS INC                        | EQUITY | 17275R102 | 20943  | 1,151,507 | SH | defined |
| CISCO SYS INC COM                    | EQUITY | 17275R102 | 1      | 78,800    | SH | sole    |
| Cisco Systems Inc Com Stk            | EQUITY | 17275R102 | 108841 | 6,013,332 | SH | sole    |
| CIT GROUP INC                        | EQUITY | 125581108 | 163    | 4,360     | SH | sole    |
| CIT GROUP INC NEW                    | EQUITY | 125581108 | 239    | 6,400     | SH | defined |
| CITADEL BROADCASTING CORP            | EQUITY | 17285T106 | 14     | 1,124     | SH | sole    |
| CITIGROUP INC                        | EQUITY | 172967101 | 159808 | 3,622,129 | SH | sole    |
| CITIGROUP INC                        | EQUITY | 172967101 | 33996  | 770,524   | SH | defined |
| Citigroup Inc. Com Stk USD.01        | EQUITY | 172967101 | 1267   | 28,716    | SH | sole    |
| CITIZENS BANKING CORP.               | EQUITY | 174420109 | 769    | 23,611    | SH | sole    |
| CITIZENS COMMUNICATIONS CO           | EQUITY | 17453B101 | 5      | 378       | SH | defined |
| CITIZENS COMMUNICATIONS INC          | EQUITY | 17453B101 | 1969   | 147,016   | SH | sole    |
| CITIZENS FIRST BANCORP               | EQUITY | 17461R106 | 116    | 4,642     | SH | sole    |
| CITIZENS INC                         | EQUITY | 174740100 | 95     | 15,959    | SH | sole    |
| CITRIX SYS INC                       | EQUITY | 177376100 | 3      | 193       | SH | defined |
| CITRIX SYSTEMS, INC.                 | EQUITY | 177376100 | 1576   | 89,930    | SH | sole    |
| CITY HOLDING CO.                     | EQUITY | 177835105 | 300    | 9,110     | SH | sole    |
| CITY NATIONAL CORP.                  | EQUITY | 178566105 | 5245   | 80,753    | SH | sole    |
| CITYBANK                             | EQUITY | 17770A109 | 147    | 4,200     | SH | sole    |
| CK WITCO CORP                        | EQUITY | 227116100 | 2364   | 249,114   | SH | sole    |
| CKE RESTAURANTS INC                  | EQUITY | 12561E105 | 311    | 28,188    | SH | sole    |
| CLAIRE'S STORES, INC.                | EQUITY | 179584107 | 4078   | 162,863   | SH | sole    |
| CLARCOR, INC.                        | EQUITY | 179895107 | 659    | 13,823    | SH | sole    |
| CLARK INC                            | EQUITY | 181457102 | 119    | 8,783     | SH | sole    |
| CLARUS CORPORATION                   | EQUITY | 182707109 | 63     | 7,212     | SH | sole    |
| CLAYTON WILLIAMS ENERGY, INC.        | EQUITY | 969490101 | 59     | 2,769     | SH | sole    |
| CLEAR CHANNEL COMMUNICATIO           | EQUITY | 184502102 | 21     | 673       | SH | defined |
| CLEAR CHANNEL COMMUNICATIONS         | EQUITY | 184502102 | 8724   | 279,893   | SH | sole    |
| CLECO CORP                           | EQUITY | 12561W105 | 2088   | 121,097   | SH | sole    |
| CLEVELAND CLIFFS INC                 | EQUITY | 185896107 | 5693   | 70,400    | SH | defined |
| CLEVELAND-CLIFFS, INC.               | EQUITY | 185896107 | 471    | 5,827     | SH | sole    |
| CLIFTON SAVINGS BANCORP INC          | EQUITY | 18712Q103 | 87     | 7,486     | SH | sole    |
| CLOROX CO                            | EQUITY | 189054109 | 13036  | 244,569   | SH | defined |
| CLOROX CO.                           | EQUITY | 189054109 | 4981   | 93,445    | SH | sole    |
| CLOSURE MEDICAL CORP.                | EQUITY | 189093107 | 53     | 3,745     | SH | sole    |

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|                                    |        |           |       |           |    |         |
|------------------------------------|--------|-----------|-------|-----------|----|---------|
| CMGI INC.                          | EQUITY | 125750109 | 248   | 205,285   | SH | sole    |
| CMS ENERGY CORP                    | EQUITY | 125896100 | 2     | 184       | SH | defined |
| CMS ENERGY CORP.                   | EQUITY | 125896100 | 1502  | 157,754   | SH | sole    |
| CNA FINANCIAL CORP                 | EQUITY | 126117100 | 14    | 570       | SH | sole    |
| CNA SURETY CORP.                   | EQUITY | 12612L108 | 90    | 8,479     | SH | sole    |
| CNET NETWORKS INC                  | EQUITY | 12613R104 | 2508  | 274,100   | SH | defined |
| CNET NETWORKS INC.                 | EQUITY | 12613R104 | 636   | 69,469    | SH | sole    |
| CNF INC.                           | EQUITY | 12612W104 | 3445  | 84,037    | SH | sole    |
| COACH INC                          | EQUITY | 189754104 | 3556  | 83,822    | SH | sole    |
| COACH INC                          | EQUITY | 189754104 | 730   | 17,214    | SH | defined |
| COACHMEN INDUSTRIES, INC.          | EQUITY | 189873102 | 121   | 7,673     | SH | sole    |
| COASTAL FINL CORP DEL              | EQUITY | 19046E105 | 101   | 6,985     | SH | sole    |
| COBIZ INC                          | EQUITY | 190897108 | 116   | 7,018     | SH | sole    |
| COCA COLA CO                       | EQUITY | 191216100 | 4024  | 100,466   | SH | defined |
| COCA COLA ENTERPRISES INC          | EQUITY | 191219104 | 10    | 535       | SH | defined |
| COCA COLA ENTERPRISES, INC.        | EQUITY | 191219104 | 4458  | 235,880   | SH | sole    |
| COCA-COLA BOTTLING CO.             | EQUITY | 191098102 | 117   | 2,158     | SH | sole    |
| COCA-COLA CO.                      | EQUITY | 191216100 | 44011 | 1,098,896 | SH | sole    |
| COEUR D'ALENE MINES CORP           | EQUITY | 192108108 | 553   | 116,755   | SH | sole    |
| COGNEX CORP.                       | EQUITY | 192422103 | 570   | 21,754    | SH | sole    |
| COGNIZANT TECH SOLUTION            | EQUITY | 192446102 | 6611  | 216,692   | SH | sole    |
| COGNOS INC                         | EQUITY | 19244C109 | 16435 | 462,700   | SH | defined |
| COHEN & STEERS INC                 | EQUITY | 19247A100 | 63    | 4,081     | SH | sole    |
| COHERENT, INC.                     | EQUITY | 192479103 | 427   | 16,446    | SH | sole    |
| COHU, INC.                         | EQUITY | 192576106 | 173   | 11,683    | SH | sole    |
| COINSTAR, INC                      | EQUITY | 19259P300 | 271   | 11,614    | SH | sole    |
| COLDWATER CREEK, INC.              | EQUITY | 193068103 | 249   | 11,953    | SH | sole    |
| COLE NATIONAL CORP. CLASS A        | EQUITY | 193290103 | 204   | 7,358     | SH | sole    |
| COLE, K. PRODUCTIONS, INC. CLASS A | EQUITY | 193294105 | 128   | 4,540     | SH | sole    |
| Coles Myer Ltd ADR                 | EQUITY | 193870409 | 89    | 1,650     | SH | sole    |
| Colgate                            | EQUITY | 194162103 | 1807  | 40,000    | SH | sole    |
| COLGATE PALMOLIVE CO               | EQUITY | 194162103 | 12356 | 273,482   | SH | defined |
| Colgate-Palmolive Co Com Stk USD1  | EQUITY | 194162103 | 32259 | 714,015   | SH | sole    |
| COLLEGIATE FUNDING SERVICES        | EQUITY | 19458M108 | 55    | 4,354     | SH | sole    |
| COLLINS & AIKMAN CORP              | EQUITY | 194830204 | 87    | 20,868    | SH | sole    |
| COLONIAL BANCGROUP, INC.           | EQUITY | 195493309 | 4505  | 220,304   | SH | sole    |
| COLONIAL PROPERTIES TRUST          | EQUITY | 195872106 | 538   | 13,388    | SH | sole    |
| COLOR KINETICS INC                 | EQUITY | 19624P100 | 28    | 2,181     | SH | sole    |
| COLUMBIA BANCORP                   | EQUITY | 197227101 | 92    | 3,165     | SH | sole    |
| COLUMBIA BANKING SYSTEM, INC       | EQUITY | 197236102 | 182   | 7,644     | SH | sole    |
| COLUMBIA SPORTSWEAR                | EQUITY | 198516106 | 18    | 328       | SH | sole    |
| COMCAST CORP NEW                   | EQUITY | 20030N101 | 3517  | 124,541   | SH | defined |
| COMCAST CORP NEW                   | EQUITY | 20030N200 | 436   | 15,600    | SH | defined |
| COMCAST CORP-CL A                  | EQUITY | 20030N101 | 37652 | 1,333,287 | SH | sole    |
| COMERICA INC                       | EQUITY | 200340107 | 5596  | 94,295    | SH | defined |
| COMERICA, INC.                     | EQUITY | 200340107 | 8344  | 140,588   | SH | sole    |
| COMFORT SYS USA INC                | EQUITY | 199908104 | 138   | 20,949    | SH | sole    |
| COMMERCE BANCORP INC               | EQUITY | 200519106 | 7145  | 129,433   | SH | sole    |
| COMMERCE BANCSHARES                | EQUITY | 200525103 | 58    | 1,212     | SH | sole    |
| COMMERCE GROUP, INC.               | EQUITY | 200641108 | 640   | 13,219    | SH | sole    |
| COMMERCIAL CAPITAL BANCORP         | EQUITY | 20162L105 | 449   | 19,788    | SH | sole    |
| COMMERCIAL FEDERAL CORP.           | EQUITY | 201647104 | 599   | 22,194    | SH | sole    |
| COMMERCIAL METALS CO.              | EQUITY | 201723103 | 628   | 15,816    | SH | sole    |
| COMMERCIAL NET LEASE REALTY        | EQUITY | 202218103 | 1318  | 72,348    | SH | sole    |
| COMMERCIAL VEHICLE GROUP INC       | EQUITY | 202608105 | 80    | 5,035     | SH | sole    |
| COMMONWEALTH TELEPHONE ENT.        | EQUITY | 203349105 | 511   | 11,742    | SH | sole    |

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|                                       |        |           |       |         |    |         |
|---------------------------------------|--------|-----------|-------|---------|----|---------|
| COMMSCOPE INC.                        | EQUITY | 203372107 | 2534  | 117,329 | SH | sole    |
| COMMUNITY BANK SYSTEM, INC.           | EQUITY | 203607106 | 370   | 14,708  | SH | sole    |
| COMMUNITY BANKS INC                   | EQUITY | 203628102 | 169   | 5,825   | SH | sole    |
| COMMUNITY FIRST BANKSHARES            | EQUITY | 203902101 | 644   | 20,088  | SH | sole    |
| COMMUNITY HEALTH SYS                  | EQUITY | 203668108 | 3813  | 142,922 | SH | sole    |
| COMMUNITY TRUST BANCORP               | EQUITY | 204149108 | 183   | 5,898   | SH | sole    |
| COMPANHIA DE BEBIDAS-PR ADR           | EQUITY | 20441W203 | 1477  | 65,930  | SH | sole    |
| Compania Telecomunicaciones Chile ADR | EQUITY | 204449300 | 255   | 13,500  | SH | sole    |
| COMPASS BANCSHARES, INC.              | EQUITY | 20449H109 | 8870  | 202,416 | SH | sole    |
| COMPASS MINERALS INTERNATION          | EQUITY | 20451N101 | 182   | 8,218   | SH | sole    |
| COMPUCOM SYS INC                      | EQUITY | 204780100 | 61    | 13,319  | SH | sole    |
| COMPUCREDIT CORPORATION               | EQUITY | 20478N100 | 189   | 10,168  | SH | sole    |
| COMPUTER ASSOC INTL INC               | EQUITY | 204912109 | 18    | 667     | SH | defined |
| COMPUTER ASSOCIATES INT'L.            | EQUITY | 204912109 | 6549  | 249,007 | SH | sole    |
| COMPUTER PROGRAMS & SY                | EQUITY | 205306103 | 71    | 3,515   | SH | sole    |
| COMPUTER SCIENCES                     | EQUITY | 205363104 | 8     | 162,500 | SH | sole    |
| COMPUTER SCIENCES CORP                | EQUITY | 205363104 | 10    | 215     | SH | defined |
| COMPUTER SCIENCES CORP.               | EQUITY | 205363104 | 3962  | 84,116  | SH | sole    |
| COMPUWARE CORP                        | EQUITY | 205638109 | 2     | 440     | SH | defined |
| COMPUWARE CORP.                       | EQUITY | 205638109 | 977   | 189,702 | SH | sole    |
| COMPX INTERNATIONAL INC.              | EQUITY | 20563P101 | 30    | 1,845   | SH | sole    |
| COMSTOCK RESOURCES, INC.              | EQUITY | 205768203 | 395   | 18,893  | SH | sole    |
| COMTECH TELECOMMUNICATIONS            | EQUITY | 205826209 | 210   | 7,744   | SH | sole    |
| COMVERSE TECHNOLOGY INC               | EQUITY | 205862402 | 4     | 223     | SH | defined |
| COMVERSE TECHNOLOGY, INC.             | EQUITY | 205862402 | 1921  | 102,024 | SH | sole    |
| CONAGRA INC                           | EQUITY | 205887102 | 11664 | 453,684 | SH | defined |
| CONAGRA, INC.                         | EQUITY | 205887102 | 23637 | 919,352 | SH | sole    |
| CONCEPTUS INC                         | EQUITY | 206016107 | 129   | 13,893  | SH | sole    |
| CONCORD COMMUNICATIONS                | EQUITY | 206186108 | 89    | 9,957   | SH | sole    |
| CONCUR TECHNOLOGIES INC               | EQUITY | 206708109 | 150   | 14,255  | SH | sole    |
| CONEXANT SYSTEMS INC.                 | EQUITY | 207142100 | 15    | 9,514   | SH | sole    |
| CONMED CORP.                          | EQUITY | 207410101 | 426   | 16,194  | SH | sole    |
| CONNECTICUT WATER SVC INC             | EQUITY | 207797101 | 115   | 4,351   | SH | sole    |
| CONNETICS CORP                        | EQUITY | 208192104 | 462   | 17,115  | SH | sole    |
| CONNETICS CORP                        | EQUITY | 208192104 | 967   | 35,800  | SH | defined |
| CONN'S INC                            | EQUITY | 208242107 | 53    | 3,771   | SH | sole    |
| CONOCOPHILLIPS                        | EQUITY | 20825C104 | 778   | 9,385   | SH | defined |
| CONOCOPHILLIPS PETROLEUM CO           | EQUITY | 20825C104 | 39015 | 470,910 | SH | sole    |
| CONS TOMOKA LAND CO-FLORIDA           | EQUITY | 210226106 | 107   | 3,071   | SH | sole    |
| CONSECO INC                           | EQUITY | 208464883 | 56    | 3,183   | SH | sole    |
| CONSOL ENERGY INC                     | EQUITY | 20854P109 | 66    | 1,888   | SH | sole    |
| CONSOLIDATED EDISON INC               | EQUITY | 209115104 | 12    | 275     | SH | defined |
| CONSOLIDATED EDISON, INC.             | EQUITY | 209115104 | 4585  | 109,053 | SH | sole    |
| CONSOLIDATED GRAPHICS, INC.           | EQUITY | 209341106 | 257   | 6,145   | SH | sole    |
| CONSTELLATION BRANDS                  | EQUITY | 21036P108 | 6725  | 176,695 | SH | sole    |
| CONSTELLATION ENERGY GROUP            | EQUITY | 210371100 | 8     | 200     | SH | defined |
| CONSTELLATION ENERGY GRUOP INC        | EQUITY | 210371100 | 3108  | 78,018  | SH | sole    |
| CONTINENTAL AIRLS INC COM CL B        | EQUITY | 210795308 | 312   | 36,629  | SH | sole    |
| CONVERGYS CORP                        | EQUITY | 212485106 | 1079  | 80,366  | SH | sole    |
| CONVERGYS CORP                        | EQUITY | 212485106 | 2     | 162     | SH | defined |
| COOPER CAMERON CORP.                  | EQUITY | 216640102 | 6598  | 120,318 | SH | sole    |
| COOPER COS INC COM NEW                | EQUITY | 216648402 | 22    | 321,852 | SH | sole    |
| COOPER INDUSTRIES INC CL A            | EQUITY | G24182100 | 2374  | 40,238  | SH | sole    |
| COOPER INDUSTRIES LTD                 | EQUITY | G24182100 | 449   | 7,608   | SH | defined |
| COOPER TIRE & RUBBER CO               | EQUITY | 216831107 | 1366  | 67,717  | SH | sole    |
| COOPER TIRE + RUBR CO                 | EQUITY | 216831107 | 2     | 85      | SH | defined |

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|                                     |        |           |      |            |         |
|-------------------------------------|--------|-----------|------|------------|---------|
| COORS ADOLPH CLASS B                | EQUITY | 217016104 | 1118 | 16,462 SH  | sole    |
| COORS ADOLPH CO                     | EQUITY | 217016104 | 3    | 43 SH      | defined |
| COPART, INC.                        | EQUITY | 217204106 | 2800 | 147,918 SH | sole    |
| CORCEPT THERAPEUTICS INC            | EQUITY | 218352102 | 19   | 2,455 SH   | sole    |
| CORGENTECH INC                      | EQUITY | 21872P105 | 57   | 3,354 SH   | sole    |
| CORILLIAN CORP                      | EQUITY | 218725109 | 81   | 17,671 SH  | sole    |
| CORINTHIAN COLLEGES COM             | EQUITY | 218868107 | 9    | 668,586 SH | sole    |
| CORINTHIAN COLLEGES INC             | EQUITY | 218868107 | 2006 | 148,835 SH | sole    |
| CORIXA CORP.                        | EQUITY | 21887F100 | 126  | 30,338 SH  | sole    |
| CORN PRODUCTS INTERNATIONAL         | EQUITY | 219023108 | 916  | 19,863 SH  | sole    |
| CORNELL COMPANIES INC               | EQUITY | 219141108 | 90   | 7,246 SH   | sole    |
| CORNERSTONE REALITY INCOME          | EQUITY | 21922V102 | 328  | 33,652 SH  | sole    |
| CORNING INC                         | EQUITY | 219350105 | 3590 | 323,989 SH | defined |
| CORNING, INC.                       | EQUITY | 219350105 | 6648 | 600,039 SH | sole    |
| CORP EXEC BOARD CO.                 | EQUITY | 21988R102 | 51   | 835 SH     | sole    |
| CORPORATE EXEC BRD CO COM           | EQUITY | 21988R102 | 22   | 360,226 SH | sole    |
| CORPORATE OFFICE PROPERTIES TR      | EQUITY | 22002T108 | 573  | 22,353 SH  | sole    |
| CORRECTIONAL PROPERTIES TRUST       | EQUITY | 22025E104 | 197  | 7,230 SH   | sole    |
| CORRECTIONS CORP. OF AMERICA        | EQUITY | 22025Y407 | 677  | 19,146 SH  | sole    |
| CORUS BANKSHARES, INC.              | EQUITY | 220873103 | 366  | 8,482 SH   | sole    |
| CORVEL CORP.                        | EQUITY | 221006109 | 103  | 3,454 SH   | sole    |
| CORVIS CORP                         | EQUITY | 221009103 | 170  | 212,043 SH | sole    |
| COSI INC                            | EQUITY | 22122P101 | 60   | 11,205 SH  | sole    |
| COST PLUS, INC.                     | EQUITY | 221485105 | 421  | 11,897 SH  | sole    |
| COSTAR GROUP INC COM                | EQUITY | 22160N109 | 12   | 251,400 SH | sole    |
| COSTAR GROUP, INC.                  | EQUITY | 22160N109 | 430  | 8,737 SH   | sole    |
| COSTCO WHOLESALE CORPORATION        | EQUITY | 22160K105 | 8971 | 216,126 SH | sole    |
| COSTCO WHSL CORP NEW                | EQUITY | 22160K105 | 22   | 526 SH     | defined |
| COUNTRYWIDE FINANCIAL               | EQUITY | 222372104 | 9437 | 239,578 SH | sole    |
| COUNTRYWIDE FINL CORP               | EQUITY | 222372104 | 9881 | 250,840 SH | defined |
| COURIER CORP                        | EQUITY | 222660102 | 147  | 3,512 SH   | sole    |
| COURTYARD BY MARRIOTT II            | EQUITY | 44107P104 | 652  | 46,498 SH  | sole    |
| COUSINS PROPERTIES, INC.            | EQUITY | 222795106 | 862  | 25,117 SH  | sole    |
| COVANCE INC                         | EQUITY | 222816100 | 1015 | 25,400 SH  | defined |
| COVANCE INC COM                     | EQUITY | 222816100 | 19   | 481,124 SH | sole    |
| COVANCE INC.                        | EQUITY | 222816100 | 4128 | 103,280 SH | sole    |
| COVANSYS CORP.                      | EQUITY | 22281W103 | 126  | 10,927 SH  | sole    |
| COVENANT TRANSPORT INC CLASS A      | EQUITY | 22284P105 | 92   | 4,750 SH   | sole    |
| COVENTRY HEALTH CARE, INC.          | EQUITY | 222862104 | 8175 | 153,172 SH | sole    |
| COX RADIO INC-CL A                  | EQUITY | 224051102 | 12   | 791 SH     | sole    |
| CRANE CO                            | EQUITY | 224399105 | 2    | 67 SH      | defined |
| CRANE CO.                           | EQUITY | 224399105 | 760  | 26,271 SH  | sole    |
| CRAWFORD & CO. CLASS B              | EQUITY | 224633107 | 47   | 7,008 SH   | sole    |
| CRAY INC                            | EQUITY | 225223106 | 165  | 46,684 SH  | sole    |
| CREDENCE SYSTEMS CORP.              | EQUITY | 225302108 | 1495 | 207,631 SH | sole    |
| CREDIT ACCEPTANCE CORP.             | EQUITY | 225310101 | 110  | 5,815 SH   | sole    |
| CREE INC                            | EQUITY | 225447101 | 3687 | 120,892 SH | sole    |
| CRESCENT REAL ESTATE EQUITIES, INC. | EQUITY | 225756105 | 202  | 12,838 SH  | sole    |
| CRITICAL THERAPEUTICS INC           | EQUITY | 22674T105 | 2183 | 373,200 SH | defined |
| CROSS COUNTRY HEALTHCARE INC        | EQUITY | 227483104 | 194  | 12,502 SH  | sole    |
| CROSS TIMBERS RLTY TR               | EQUITY | 22757R109 | 15   | 442 SH     | defined |
| CROSSTEX ENERGY INC                 | EQUITY | 22765Y104 | 53   | 1,291 SH   | sole    |
| CROSSTEX ENERGY INC COM             | EQUITY | 22765Y104 | 2    | 57,800 SH  | sole    |
| CROWN CASTLE INTERNATIONAL          | EQUITY | 228227104 | 59   | 3,977 SH   | sole    |
| CROWN HOLDINGS INC                  | EQUITY | 228368106 | 928  | 89,972 SH  | sole    |
| CROWN MEDIA HOLDINGS-CLASS A        | EQUITY | 228411104 | 66   | 7,916 SH   | sole    |

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|                                |        |           |       |         |    |         |
|--------------------------------|--------|-----------|-------|---------|----|---------|
| CRT PROPERTIES INC             | EQUITY | 22876P109 | 379   | 17,672  | SH | sole    |
| CSG SYSTEMS INTERNATIONAL, INC | EQUITY | 126349109 | 1761  | 114,283 | SH | sole    |
| CSK AUTO CORP                  | EQUITY | 125965103 | 338   | 25,343  | SH | sole    |
| CSS INDUSTRIES, INC.           | EQUITY | 125906107 | 117   | 3,787   | SH | sole    |
| CSX CORP.                      | EQUITY | 126408103 | 3181  | 95,822  | SH | sole    |
| CSX CORP                       | EQUITY | 126408103 | 8     | 245     | SH | defined |
| CT COMMUNICATION               | EQUITY | 126426402 | 142   | 10,284  | SH | sole    |
| CTI MOLECULAR IMAGING INC      | EQUITY | 22943D105 | 137   | 16,947  | SH | sole    |
| CTS CORP.                      | EQUITY | 126501105 | 248   | 19,653  | SH | sole    |
| CUBIC CORP.                    | EQUITY | 229669106 | 195   | 8,516   | SH | sole    |
| CUBIST PHARMA INC              | EQUITY | 229678107 | 217   | 21,913  | SH | sole    |
| CUBIST PHARMACEUTICALS INC     | EQUITY | 229678107 | 2318  | 234,600 | SH | defined |
| CULLEN/FROST BANKERS           | EQUITY | 229899109 | 3953  | 85,076  | SH | sole    |
| CUMMINS INC                    | EQUITY | 231021106 | 4     | 50      | SH | defined |
| CUMMINS INC.                   | EQUITY | 231021106 | 1453  | 19,661  | SH | sole    |
| CUMULUS MEDIA, INC.            | EQUITY | 231082108 | 386   | 26,835  | SH | sole    |
| CUNO, INC.                     | EQUITY | 126583103 | 533   | 9,228   | SH | sole    |
| CURAGEN CORP                   | EQUITY | 23126R101 | 129   | 23,456  | SH | sole    |
| CURIS INC.                     | EQUITY | 231269101 | 100   | 22,576  | SH | sole    |
| CURTISS-WRIGHT CORP.           | EQUITY | 231561101 | 654   | 11,434  | SH | sole    |
| CV THERAPEUTICS, INC.          | EQUITY | 126667104 | 214   | 17,150  | SH | sole    |
| CVB FINANCIAL CORP             | EQUITY | 126600105 | 444   | 19,963  | SH | sole    |
| CVS CORP                       | EQUITY | 126650100 | 19    | 455     | SH | defined |
| CVS CORP.                      | EQUITY | 126650100 | 12565 | 298,255 | SH | sole    |
| CYBERGUARD CORP                | EQUITY | 231910100 | 52    | 8,764   | SH | sole    |
| CYBERONICS                     | EQUITY | 23251P102 | 193   | 9,437   | SH | sole    |
| CYBEROPTICS CORP               | EQUITY | 232517102 | 62    | 4,035   | SH | sole    |
| CYBERSOURCE CORP               | EQUITY | 23251J106 | 72    | 14,882  | SH | sole    |
| CYMER INC                      | EQUITY | 232572107 | 5262  | 183,600 | SH | defined |
| CYMER, INC.                    | EQUITY | 232572107 | 574   | 20,024  | SH | sole    |
| CYPRESS BIOSCIENCE INC         | EQUITY | 232674507 | 187   | 15,999  | SH | sole    |
| CYPRESS BIOSCIENCES INC        | EQUITY | 232674507 | 3234  | 277,100 | SH | defined |
| CYPRESS SEMICONDUCTOR CORP.    | EQUITY | 232806109 | 1828  | 206,747 | SH | sole    |
| CYTEC INDUSTRIES, INC.         | EQUITY | 232820100 | 4160  | 84,983  | SH | sole    |
| CYTOGEN CORP                   | EQUITY | 232824300 | 89    | 8,449   | SH | sole    |
| CYTOKINETICS INC               | EQUITY | 23282W100 | 55    | 4,120   | SH | sole    |
| CYTYC CORP                     | EQUITY | 232946103 | 5938  | 245,900 | SH | defined |
| CYTYC CORPORATION              | EQUITY | 232946103 | 4423  | 183,165 | SH | sole    |
| D & E COMMUNICATIONS INC       | EQUITY | 232860106 | 81    | 7,079   | SH | sole    |
| D R HORTON INC COM             | EQUITY | 23331A109 | 6     | 182,300 | SH | sole    |
| D.R. HORTON INC                | EQUITY | 23331A109 | 12741 | 384,820 | SH | sole    |
| DADE BEHRING HOLDINGS INC      | EQUITY | 23342J206 | 50    | 906     | SH | sole    |
| DANA CORP                      | EQUITY | 235811106 | 1487  | 84,048  | SH | sole    |
| DANA CORP                      | EQUITY | 235811106 | 3     | 170     | SH | defined |
| DANAHER CORP                   | EQUITY | 235851102 | 20981 | 409,151 | SH | defined |
| DANAHER CORP.                  | EQUITY | 235851102 | 16616 | 324,029 | SH | sole    |
| DANIELSON HOLDING CORP         | EQUITY | 236274106 | 152   | 24,977  | SH | sole    |
| DARDEN RESTAURANTS INC         | EQUITY | 237194105 | 4     | 180     | SH | defined |
| DARDEN RESTAURANTS, INC.       | EQUITY | 237194105 | 1646  | 70,595  | SH | sole    |
| DARLING INTERNATIONAL INC      | EQUITY | 237266101 | 150   | 34,776  | SH | sole    |
|                                |        |           |       |         |    |         |
| DATASCOPE CORP.                | EQUITY | 238113104 | 237   | 6,349   | SH | sole    |
| DAVE & BUSTERS INC             | EQUITY | 23833N104 | 115   | 6,051   | SH | sole    |
| DAVITA INC                     | EQUITY | 23918K108 | 64    | 2,047   | SH | sole    |
| DDI CORP                       | EQUITY | 233162304 | 72    | 14,209  | SH | sole    |
| DEAN FOODS CO                  | EQUITY | 242370104 | 7812  | 260,228 | SH | sole    |
| DEB SHOPS, INC                 | EQUITY | 242728103 | 56    | 2,311   | SH | sole    |

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|                                       |        |           |       |           |    |         |
|---------------------------------------|--------|-----------|-------|-----------|----|---------|
| DECKERS OUTDOOR CORP                  | EQUITY | 243537107 | 166   | 4,880     | SH | sole    |
| DECKERS OUTDOOR CORP COM              | EQUITY | 243537107 | 4     | 115,900   | SH | sole    |
| DECODE GENETICS, INC                  | EQUITY | 243586104 | 197   | 26,159    | SH | sole    |
| DEERE & CO.                           | EQUITY | 244199105 | 6815  | 105,583   | SH | sole    |
| DEERE + CO                            | EQUITY | 244199105 | 717   | 11,108    | SH | defined |
| DEL LABS INC                          | EQUITY | 245091103 | 88    | 2,668     | SH | sole    |
| DEL MONTE                             | EQUITY | 24522P103 | 40    | 3,855     | SH | sole    |
| DELL INC                              | EQUITY | 24702R101 | 92625 | 2,601,823 | SH | sole    |
| DELL INC                              | EQUITY | 24702R101 | 26799 | 752,771   | SH | defined |
| DELPHI CORP                           | EQUITY | 247126105 | 2303  | 247,903   | SH | sole    |
| DELPHI CORP                           | EQUITY | 247126105 | 6     | 640       | SH | defined |
| DELPHI FINANCIAL GROUP, INC., CLASS A | EQUITY | 247131105 | 540   | 13,454    | SH | sole    |
| DELTA & PINE LAND CO.                 | EQUITY | 247357106 | 551   | 20,590    | SH | sole    |
| DELTA AIR LINES INC                   | EQUITY | 247361108 |       | 143       | SH | defined |
| DELTA AIR LINES, INC.                 | EQUITY | 247361108 | 367   | 111,563   | SH | sole    |
| DELTA PETROLEUM CORP                  | EQUITY | 247907207 | 134   | 10,264    | SH | sole    |
| DELTIC TIMBER CORP.                   | EQUITY | 247850100 | 214   | 5,390     | SH | sole    |
| DELUXE CORP                           | EQUITY | 248019101 | 2     | 57        | SH | defined |
| DELUXE CORP.                          | EQUITY | 248019101 | 1103  | 26,878    | SH | sole    |
| DENBURY RESOURCES INC                 | EQUITY | 247916208 | 757   | 29,786    | SH | sole    |
| DENDREAN CORP COM                     | EQUITY | 24823Q107 | 5     | 585,000   | SH | sole    |
| DENDREON CORP                         | EQUITY | 24823Q107 | 1444  | 171,715   | SH | sole    |
| DENDRITE INTERNATIONAL, INC.          | EQUITY | 248239105 | 317   | 19,665    | SH | sole    |
| DENTSPLY INTERNATIONAL INC.           | EQUITY | 249030107 | 7194  | 138,498   | SH | sole    |
| DEPARTMENT 56 INC                     | EQUITY | 249509100 | 117   | 7,207     | SH | sole    |
| DEPOMED INC                           | EQUITY | 249908104 | 60    | 11,490    | SH | sole    |
| DESIGN WITHIN REACH INC               | EQUITY | 250557105 | 39    | 2,278     | SH | sole    |
| DEVELOPERS DIVERSIFIED REALTY         | EQUITY | 251591103 | 7100  | 181,341   | SH | sole    |
| DEVON ENERGY CORP.                    | EQUITY | 25179M103 | 8252  | 116,206   | SH | sole    |
| DEVON ENERGY CORPORATION N            | EQUITY | 25179M103 | 20    | 276       | SH | defined |
| DEVRY, INC.                           | EQUITY | 251893103 | 2396  | 115,676   | SH | sole    |
| DEX MEDIA INC                         | EQUITY | 25212E100 | 23    | 1,106     | SH | sole    |
| DHB INDS INC                          | EQUITY | 23321E103 | 158   | 11,117    | SH | sole    |
| DIAGEO PLC                            | EQUITY | 25243Q205 | 9632  | 125,500   | SH | defined |
| DIAGNOSTIC PRODUCTS CORP.             | EQUITY | 252450101 | 504   | 12,333    | SH | sole    |
| DIAMOND OFFSHORE DRILLING             | EQUITY | 25271C102 | 797   | 24,144    | SH | sole    |
| DIAMONDCUSTER INT'L INC CL A          | EQUITY | 25278P106 | 155   | 12,678    | SH | sole    |
| DICK'S SPORTING GOODS INC             | EQUITY | 253393102 | 585   | 16,414    | SH | sole    |
| DIEBOLD, INC.                         | EQUITY | 253651103 | 5529  | 118,402   | SH | sole    |
| DIGENE CORP                           | EQUITY | 253752109 | 198   | 7,642     | SH | sole    |
| DIGI INTERNATIONAL INC                | EQUITY | 253798102 | 134   | 11,680    | SH | sole    |
| DIGIMARC CORP                         | EQUITY | 253807101 | 76    | 8,417     | SH | sole    |
| DIGITAL INSIGHT                       | EQUITY | 25385P106 | 260   | 19,108    | SH | sole    |
| DIGITAL INSIGHT CORP                  | EQUITY | 25385P106 | 2723  | 199,800   | SH | defined |
| DIGITAL RIV INC                       | EQUITY | 25388B104 | 517   | 17,363    | SH | sole    |
| DIGITAL THEATER SYSTEMS INC           | EQUITY | 25389G102 | 167   | 9,154     | SH | sole    |
| DIGITALNET HLDGS INC COM              | EQUITY | 25389B103 | 4     | 128,500   | SH | sole    |
| DIGITALNET HOLDINGS INC               | EQUITY | 25389B103 | 2240  | 74,140    | SH | sole    |
| DIGITAS INC                           | EQUITY | 25388K104 | 226   | 29,238    | SH | sole    |
| DILLARDS INC                          | EQUITY | 254067101 | 2     | 95        | SH | defined |
| DILLARDS, INC. CLASS A                | EQUITY | 254067101 | 725   | 36,706    | SH | sole    |
| DIME CMNTY BANCORP INC                | EQUITY | 253922108 | 1914  | 113,900   | SH | defined |
| DIME COMMUNITY BANCSHARES             | EQUITY | 253922108 | 283   | 16,846    | SH | sole    |
| DIMON, INC.                           | EQUITY | 254394109 | 145   | 24,581    | SH | sole    |
| DIODES INC                            | EQUITY | 254543101 | 100   | 3,895     | SH | sole    |
| DIONEX CORP.                          | EQUITY | 254546104 | 553   | 10,111    | SH | sole    |

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|                              |        |             |       |           |    |         |
|------------------------------|--------|-------------|-------|-----------|----|---------|
| DIRECT GENERAL CORP          | EQUITY | 25456W204   | 249   | 8,626     | SH | sole    |
| DIRECTV GROUP INC            | EQUITY | 25459L106   | 2162  | 122,883   | SH | defined |
| DISCOVERY LABORATORIES INC   | EQUITY | 254668106   | 171   | 25,463    | SH | sole    |
| DISNEY WALT CO               | EQUITY | 254687106   | 7916  | 351,045   | SH | defined |
| DITECH COMMUNICATIONS COM    | EQUITY | 25500M103   | 3     | 123,900   | SH | sole    |
| DITECH COMMUNICATIONS CORP   | EQUITY | 25500M103   | 347   | 15,486    | SH | sole    |
| DIVERSA CORP                 | EQUITY | 255064107   | 107   | 12,869    | SH | sole    |
| DJ ORTHOPEDICS INC           | EQUITY | 23325G104   | 172   | 9,733     | SH | sole    |
| DOBSON COMMUNICATIONS        | EQUITY | 256069105   | 2931  | 1,731,281 | SH | sole    |
| DOBSON COMMUNICATIONS CORP   | EQUITY | 256069105   | 235   | 176,316   | SH | defined |
| DOLLAR GEN CORP              | EQUITY | 256669102   | 8     | 374       | SH | defined |
| DOLLAR GENERAL CORP.         | EQUITY | 256669102   | 2934  | 145,616   | SH | sole    |
| DOLLAR THRIFTY AUTOMOTIVE    | EQUITY | 256743105   | 334   | 13,746    | SH | sole    |
| DOLLAR TREE STORES INC.      | EQUITY | 256747106   | 5260  | 195,160   | SH | sole    |
| DOMINION HOMES INC           | EQUITY | 257386102   | 52    | 2,174     | SH | sole    |
| DOMINION RES INC VA NEW      | EQUITY | 25746U109   | 553   | 8,476     | SH | defined |
| DOMINION RESOURCES, INC.     | EQUITY | 25746U109   | 9164  | 140,446   | SH | sole    |
| DOMINO'S PIZZA INC           | EQUITY | 25754A201   | 194   | 13,203    | SH | sole    |
| DONALDSON CO., INC.          | EQUITY | 257651109   | 4042  | 142,361   | SH | sole    |
| DONEGAL GROUP INC-CL A       | EQUITY | 257701201   | 66    | 3,412     | SH | sole    |
| DONNELLEY R R + SONS CO      | EQUITY | 257867101   | 8     | 250       | SH | defined |
| DORAL FINANCIAL CORP.        | EQUITY | 25811P100   | 74    | 1,788     | SH | sole    |
| DORCHESTER MINERALS LP       | EQUITY | 25820R105   | 85    | 4,200     | SH | sole    |
| DOT HILL SYSTEMS CORP        | EQUITY | 25848T109   | 190   | 23,630    | SH | sole    |
| DOUBLECLICK INC              | EQUITY | 258609304   | 364   | 61,518    | SH | sole    |
| DOV PHARMACEUTICAL INC       | EQUITY | 259858108   | 2427  | 66,734    | SH | sole    |
| DOVER CORP                   | EQUITY | 260003108   | 8580  | 220,732   | SH | defined |
| DOVER CORP.                  | EQUITY | 260003108   | 14099 | 362,733   | SH | sole    |
| DOVER DOWNS GAMING & ENTERTA | EQUITY | 260095104   | 57    | 5,525     | SH | sole    |
| DOVER MOTORSPORTS INC        | EQUITY | 260174107   | 36    | 8,498     | SH | sole    |
| DOW CHEM CO                  | EQUITY | 260543103   | 9536  | 211,071   | SH | defined |
| Dow Chemical                 | EQUITY | 260543103   | 1355  | 30,000    | SH | sole    |
| DOW CHEMICAL CO.             | EQUITY | 260543103   | 19211 | 425,201   | SH | sole    |
| DOW JONES & CO., INC.        | EQUITY | 260561105   | 1748  | 43,038    | SH | sole    |
| DOW JONES + CO INC           | EQUITY | 260561105   | 4     | 93        | SH | defined |
| DOWNNEY FINANCIAL CORP.      | EQUITY | 261018105   | 587   | 10,676    | SH | sole    |
| DPL, INC.                    | EQUITY | 233293109   | 4296  | 208,742   | SH | sole    |
| DRESS BARN, INC.             | EQUITY | 261570105   | 195   | 11,173    | SH | sole    |
| DREW INDUSTRIES INC          | EQUITY | 26168L205   | 139   | 3,891     | SH | sole    |
| DREXLER TECHNOLOGY COR       | COM    | z 261876106 | 49    | 5,305     | SH | sole    |
| DREYERS GRAND ICE CREAM      | EQUITY | 261877104   | 555   | 6,940     | SH | sole    |
| DRILL QUIP                   | EQUITY | 262037104   | 79    | 3,542     | SH | sole    |
| DRS TECHNOLOGIES INC         | EQUITY | 23330X100   | 483   | 12,894    | SH | sole    |
| DRS TECHNOLOGIES INC COM     | EQUITY | 23330X100   | 5     | 146,346   | SH | sole    |
| DRUGSTORE.COM                | EQUITY | 262241102   | 82    | 24,119    | SH | sole    |
| DSP GROUP, INC. COM          | EQUITY | 23332B106   | 334   | 15,885    | SH | sole    |
| DST SYS INC DEL COM          | EQUITY | 233326107   | 2     | 35,400    | SH | sole    |
| DST SYSTEMS INC              | EQUITY | 233326107   | 6157  | 138,450   | SH | sole    |
| DTE ENERGY CO                | EQUITY | 233331107   | 8     | 198       | SH | defined |
| DTE ENERGY CO.               | EQUITY | 233331107   | 16365 | 387,892   | SH | sole    |
|                              |        |             |       |           |    |         |
| DTE Energy Company           | EQUITY | 233331107   | 7594  | 180,000   | SH | sole    |
| DU PONT E I DE NEMOURS + C   | EQUITY | 263534109   | 16488 | 385,240   | SH | defined |
| DUCOMMUN INC DEL             | EQUITY | 264147109   | 89    | 3,962     | SH | sole    |
| DUKE ENERGY CO               | EQUITY | 264399106   | 24    | 1,069     | SH | defined |
| DUKE ENERGY CORP.            | EQUITY | 264399106   | 20293 | 886,539   | SH | sole    |
| DUKE REALTY                  | EQUITY | 264411505   | 632   | 19,030    | SH | sole    |

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|                                       |        |           |       |         |    |         |
|---------------------------------------|--------|-----------|-------|---------|----|---------|
| DUN & BRADSTREET CORP NEW WI          | EQUITY | 26483E100 | 6808  | 115,980 | SH | sole    |
| DUPONT PHOTOMASKS                     | EQUITY | 26613X101 | 136   | 7,980   | SH | sole    |
| DUQUESNE LIGHT HOLDINGS INC           | EQUITY | 266233105 | 3772  | 210,044 | SH | sole    |
| DURATEK INC                           | EQUITY | 26658Q102 | 99    | 5,548   | SH | sole    |
| DURECT CORPORATION                    | EQUITY | 266605104 | 23    | 16,530  | SH | sole    |
| DUSA PHARMACEUTICALS INC              | EQUITY | 266898105 | 94    | 8,157   | SH | sole    |
| DYAX CORP                             | EQUITY | 26746E103 | 109   | 14,262  | SH | sole    |
| DYAX CORP                             | EQUITY | 26746E103 | 955   | 125,000 | SH | defined |
| DYCOM INDUSTRIES, INC.                | EQUITY | 267475101 | 2996  | 105,522 | SH | sole    |
| DYNAVAX TECHNOLOGIES CORP             | EQUITY | 268158102 | 18    | 3,392   | SH | sole    |
| DYNEGY INC NEW                        | EQUITY | 26816Q101 | 2     | 433     | SH | defined |
| DYNEGY INC.                           | EQUITY | 26816Q101 | 834   | 167,102 | SH | sole    |
| E TRADE FINL CORP                     | EQUITY | 269246104 | 5441  | 476,425 | SH | defined |
| E*TRADE FINANCIAL CORP                | EQUITY | 269246104 | 1899  | 166,329 | SH | sole    |
| E.I. DU PONT DE NEMOURS AND CO        | EQUITY | 263534109 | 19687 | 459,977 | SH | sole    |
| E.PIHPANY, INC.                       | EQUITY | 26881V100 | 167   | 41,387  | SH | sole    |
| EAGLE BROADBAND INC                   | EQUITY | 269437109 | 79    | 110,031 | SH | sole    |
| EAGLE MATERIALS INC                   | EQUITY | 26969P108 | 731   | 10,254  | SH | sole    |
| EARTHLINK INC                         | EQUITY | 270321102 | 777   | 75,457  | SH | sole    |
| EAST WEST BANCORP                     | EQUITY | 27579R104 | 919   | 27,374  | SH | sole    |
| EAST WEST BANCORP INC COM             | EQUITY | 27579R104 | 8     | 241,640 | SH | sole    |
| EASTGROUP PROPERTIES, INC.            | EQUITY | 277276101 | 458   | 13,795  | SH | sole    |
| EASTMAN CHEM CO                       | EQUITY | 277432100 | 4     | 89      | SH | defined |
| EASTMAN CHEMICAL CO.                  | EQUITY | 277432100 | 6163  | 129,610 | SH | sole    |
| EASTMAN KODAK CO                      | EQUITY | 277461109 | 11    | 327     | SH | defined |
| EASTMAN KODAK CO.                     | EQUITY | 277461109 | 8695  | 269,864 | SH | sole    |
| EATON CORP                            | EQUITY | 278058102 | 11    | 173     | SH | defined |
| EATON CORP.                           | EQUITY | 278058102 | 4518  | 71,249  | SH | sole    |
| EATON VANCE CORP.                     | EQUITY | 278265103 | 4511  | 111,696 | SH | sole    |
| EBAY INC                              | EQUITY | 278642103 | 18485 | 201,053 | SH | defined |
| eBay Inc USD0.001                     | EQUITY | 278642103 | 84775 | 922,073 | SH | sole    |
| ECHELON                               | EQUITY | 27874N105 | 120   | 15,246  | SH | sole    |
| ECHOSTAR COMMUN COR                   | EQUITY | 278762109 | 38    | 1,225   | SH | defined |
| ECHOSTAR COMMUNICATIONS CORP. CLASS A | EQUITY | 278762109 | 504   | 16,180  | SH | sole    |
| ECLIPSYS CORP.                        | EQUITY | 278856109 | 310   | 19,878  | SH | sole    |
| ECOLAB INC                            | EQUITY | 278865100 | 9     | 293     | SH | defined |
| ECOLAB, INC.                          | EQUITY | 278865100 | 6650  | 211,512 | SH | sole    |
| ECOLLEGE.COM INC                      | EQUITY | 27887E100 | 84    | 8,658   | SH | sole    |
| EDGE PETROLEUM CORP                   | EQUITY | 279862106 | 113   | 7,055   | SH | sole    |
| EDISON INTERNATIONAL INC              | EQUITY | 281020107 | 5031  | 189,782 | SH | sole    |
| EDISON INTL                           | EQUITY | 281020107 | 10    | 371     | SH | defined |
| EDO CORP                              | EQUITY | 281347104 | 237   | 8,536   | SH | sole    |
| EDUCATION LENDING GROUP INC           | EQUITY | 28140A109 | 101   | 6,809   | SH | sole    |
| EDUCATION MANAGEMENT CORP.            | EQUITY | 28139T101 | 3212  | 120,585 | SH | sole    |
| EDUCATION MGMT CORP                   | EQUITY | 28139T101 | 546   | 20,500  | SH | defined |
| EDWARDS LIFESCIENCES CORP             | EQUITY | 28176E108 | 362   | 10,800  | SH | defined |
| EDWARDS LIFESCIENCES CP               | EQUITY | 28176E108 | 3302  | 98,575  | SH | sole    |
| EFUNDS CORP                           | EQUITY | 28224R101 | 485   | 26,069  | SH | sole    |
| EGL INC.                              | EQUITY | 268484102 | 589   | 19,474  | SH | sole    |
| EL PASO CORP                          | EQUITY | 28336L109 | 3026  | 329,246 | SH | sole    |
| EL PASO CORP                          | EQUITY | 28336L109 | 7     | 731     | SH | defined |
| EL PASO ELECTRIC CO.                  | EQUITY | 283677854 | 417   | 25,927  | SH | sole    |
| ELAN PLC                              | EQUITY | 284131208 | 438   | 18,700  | SH | defined |
| ELDORADO GOLD CORPORATION             | EQUITY | 284902103 | 2955  | 913,100 | SH | defined |
| ELECTRO RENT CORP.                    | EQUITY | 285218103 | 108   | 9,815   | SH | sole    |
| ELECTRO SCIENTIFIC INDUSTRIES,        | EQUITY | 285229100 | 266   | 15,305  | SH | sole    |



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|                                    |        |           |       |           |    |         |
|------------------------------------|--------|-----------|-------|-----------|----|---------|
| ELECTRONIC ARTS                    | EQUITY | 285512109 | 7051  | 153,316   | SH | sole    |
| ELECTRONIC ARTS INC                | EQUITY | 285512109 | 16    | 346       | SH | defined |
| ELECTRONIC DATA SYS CORP N         | EQUITY | 285661104 | 11    | 584       | SH | defined |
| ELECTRONIC DATA SYSTEMS CORP.      | EQUITY | 285661104 | 4429  | 228,424   | SH | sole    |
| ELECTRONICS BOUTIQUE HLDGS. CO     | EQUITY | 286045109 | 216   | 6,327     | SH | sole    |
| ELECTRONICS FOR IMAGING, INC.      | EQUITY | 286082102 | 474   | 29,193    | SH | sole    |
| ELI LILLY AND CO.                  | EQUITY | 532457108 | 44128 | 734,860   | SH | sole    |
| ELIZABETH ARDEN INC                | EQUITY | 28660G106 | 257   | 12,216    | SH | sole    |
| ELKCORP                            | EQUITY | 287456107 | 298   | 10,739    | SH | sole    |
| EMBARCADERO TECHNOLOGIES INC       | EQUITY | 290787100 | 98    | 11,559    | SH | sole    |
| EMC CORP                           | EQUITY | 268648102 | 6754  | 585,251   | SH | defined |
| EMC CORP.                          | EQUITY | 268648102 | 12154 | 1,053,171 | SH | sole    |
| EMC INS GROUP INC                  | EQUITY | 268664109 | 25    | 1,209     | SH | sole    |
| EMCOR GROUP, INC.                  | EQUITY | 29084Q100 | 310   | 8,246     | SH | sole    |
| EMERSON ELEC CO                    | EQUITY | 291011104 | 11373 | 183,763   | SH | defined |
| Emerson Electric                   | EQUITY | 291011104 | 1857  | 30,000    | SH | sole    |
| EMERSON ELECTRIC CO.               | EQUITY | 291011104 | 35760 | 577,799   | SH | sole    |
| EMMIS COMMUNICATIONS CORP. CLASS A | EQUITY | 291525103 | 2131  | 117,994   | SH | sole    |
| EMPIRE DISTRICT ELECTRIC CO.       | EQUITY | 291641108 | 284   | 13,824    | SH | sole    |
| EMPIRE RESORTS INC                 | EQUITY | 292052107 | 35    | 4,667     | SH | sole    |
| EMPRESA NACIONAL DE ELEC ADR       | EQUITY | 29244T101 | 2411  | 155,051   | SH | sole    |
| EMS TECHNOLOGIES INC               | EQUITY | 26873N108 | 104   | 6,036     | SH | sole    |
| EMULEX CORP                        | EQUITY | 292475209 | 516   | 44,770    | SH | sole    |
| ENCANA CORP                        | EQUITY | 292505104 | 2668  | 57,800    | SH | defined |
| ENCORE ACQUISITION CO              | EQUITY | 29255W100 | 1106  | 32,068    | SH | sole    |
| ENCORE ACQUISITION CO              | EQUITY | 29255W100 |       | 6,800     | SH | sole    |
| ENCORE CAPITAL GROUP INC           | EQUITY | 292554102 | 125   | 6,606     | SH | sole    |
| ENCORE MED CORP                    | EQUITY | 29256E109 | 1047  | 210,200   | SH | defined |
| ENCORE MEDICAL CORP                | EQUITY | 29256E109 | 83    | 16,755    | SH | sole    |
| ENCORE WIRE CORP                   | EQUITY | 292562105 | 114   | 8,637     | SH | sole    |
| ENCYSIVE PHARMA INC COM            | EQUITY | 29256X107 | 6     | 708,300   | SH | sole    |
| ENCYSIVE PHARMACEUTICALS INC       | EQUITY | 29256X107 | 260   | 28,764    | SH | sole    |
| ENDO PHARMACEUTICALS               | EQUITY | 29264F205 | 18    | 1,007     | SH | sole    |
| ENDOCARDIAL SOLUTIONS              | EQUITY | 292962107 | 138   | 11,957    | SH | sole    |
| ENERGEN CORP.                      | EQUITY | 29265N108 | 1021  | 19,799    | SH | sole    |
| ENERGIZER HOLDINGS INC             | EQUITY | 29266R108 | 5935  | 128,742   | SH | sole    |
| ENERGY CONVERSION DEVICES, INC     | EQUITY | 292659109 | 145   | 10,971    | SH | sole    |
| ENERGY EAST CORP                   | EQUITY | 29266M109 | 13756 | 546,299   | SH | sole    |
| ENERGY PARTNERS LTD                | EQUITY | 29270U105 | 214   | 13,160    | SH | sole    |
| ENERGYSOUTH INC                    | EQUITY | 292970100 | 101   | 3,694     | SH | sole    |
| Enersis S.A.-ADR                   | EQUITY | 29274F104 | 332   | 13,500    | SH | sole    |
| ENERSYS                            | EQUITY | 29275Y102 | 87    | 6,808     | SH | sole    |
| ENGELHARD CORP                     | EQUITY | 292845104 | 4     | 142       | SH | defined |
| ENGELHARD CORP.                    | EQUITY | 292845104 | 1610  | 56,775    | SH | sole    |
| ENGINEERED SUPPORT SYS COM         | EQUITY | 292866100 | 10    | 216,874   | SH | sole    |
| ENGINEERED SUPPORT SYSTEMS         | EQUITY | 292866100 | 554   | 12,134    | SH | sole    |
| ENNIS INC                          | EQUITY | 293389102 | 191   | 8,931     | SH | sole    |
| ENPRO INDUSTRIES INC               | EQUITY | 29355X107 | 273   | 11,293    | SH | sole    |
| ENSCO INTERNATIONAL, INC.          | EQUITY | 26874Q100 | 8137  | 249,069   | SH | sole    |
| ENSCO INTL INC                     | EQUITY | 26874Q100 | 47    | 1,450     | SH | defined |
| ENSTAR GROUP INC                   | EQUITY | 29358R107 | 86    | 1,736     | SH | sole    |
| ENTEGRIS INC                       | EQUITY | 29362U104 | 198   | 23,748    | SH | sole    |
| ENTERASYS NETWORKS INC             | EQUITY | 293637104 | 183   | 114,449   | SH | sole    |
| ENTERCOM COMMUNICATIONS CORP.      | EQUITY | 293639100 | 2682  | 82,116    | SH | sole    |
| ENERGY ARKANSAS INC                | EQUITY | 29364G103 | 17390 | 286,919   | SH | sole    |
| ENERGY CORP                        | EQUITY | 29364G103 | 16    | 259       | SH | defined |

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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| ENTERTAINMENT PROPERTIES TRUST | EQUITY | 29380T105 | 590   | 15,609    | SH | sole    |
| ENTRAVISION COMMUNIC           | EQUITY | 29382R107 | 200   | 26,265    | SH | sole    |
| ENTRUST TECHNOLOGIES INC.      | EQUITY | 293848107 | 88    | 34,632    | SH | sole    |
| ENZO BIOCHEM, INC.             | EQUITY | 294100102 | 197   | 13,142    | SH | sole    |
| ENZON PHARMACEUTICALS INC      | EQUITY | 293904108 | 381   | 23,889    | SH | sole    |
| EOG RESOURCES INC              | EQUITY | 26875P101 | 3456  | 52,489    | SH | sole    |
| EOG RESOURCES INC              | EQUITY | 26875P101 | 15642 | 237,534   | SH | defined |
| EON LABS INC                   | EQUITY | 29412E100 | 13    | 602       | SH | sole    |
| EPICOR SOFTWARE CORPORATION    | EQUITY | 29426L108 | 272   | 22,618    | SH | sole    |
| EPIQ SYSTEMS INC               | EQUITY | 26882D109 | 116   | 7,432     | SH | sole    |
| EPIX PHARMACEUTICAL INC        | EQUITY | 26881Q101 | 240   | 12,413    | SH | sole    |
| EQUIFAX INC                    | EQUITY | 294429105 | 4     | 155       | SH | defined |
| EQUIFAX, INC.                  | EQUITY | 294429105 | 2015  | 76,423    | SH | sole    |
| EQUINIX INC                    | EQUITY | 29444U502 | 163   | 5,288     | SH | sole    |
| EQUITABLE RESOURCES, INC.      | EQUITY | 294549100 | 5550  | 102,194   | SH | sole    |
| EQUITY INNS, INC.              | EQUITY | 294703103 | 296   | 29,919    | SH | sole    |
| EQUITY OFFICE PTYS TR          | EQUITY | 294741103 | 13    | 459       | SH | defined |
| EQUITY OFFICE PROPERTIES TRUST | EQUITY | 294741103 | 6147  | 225,594   | SH | sole    |
| EQUITY ONE INC                 | EQUITY | 294752100 | 520   | 26,482    | SH | sole    |
| EQUITY RESIDENTIAL             | EQUITY | 29476L107 | 4864  | 156,906   | SH | sole    |
| ERESEARCHTECHNOLOGY IN         | EQUITY | 29481V108 | 323   | 24,219    | SH | sole    |
| ERICSSON 9LM0 TEL-SP ADR       | EQUITY | 294821608 | 9284  | 297,170   | SH | sole    |
| ERIE INDEMNITY COMPA           | EQUITY | 29530P102 | 29    | 569       | SH | sole    |
| ESCALADE INC                   | EQUITY | 296056104 | 59    | 4,279     | SH | sole    |
| ESCO ELECTRONICS CORP          | EQUITY | 296315104 | 478   | 7,048     | SH | sole    |
| ESPEED INC                     | EQUITY | 296643109 | 129   | 13,121    | SH | sole    |
| ESS TECHNOLOGY, INC.           | EQUITY | 269151106 | 125   | 18,252    | SH | sole    |
| ESSEX CORP COM                 | EQUITY | 296744105 | 3     | 222,700   | SH | sole    |
| ESSEX PROPERTY TRUST, INC.     | EQUITY | 297178105 | 1082  | 15,057    | SH | sole    |
| ESTEE LAUDER COMPANIES-CL A    | EQUITY | 518439104 | 95    | 2,263     | SH | sole    |
| ESTERLINE TECHNOLOGIES CORP.   | EQUITY | 297425100 | 353   | 11,533    | SH | sole    |
| ETHAN ALLEN INTERIOR           | EQUITY | 297602104 | 624   | 17,955    | SH | sole    |
| EUROBANCSHARES INC             | EQUITY | 298716101 | 82    | 4,426     | SH | sole    |
| EURONET WORLDWIDE INC          | EQUITY | 298736109 | 229   | 12,252    | SH | sole    |
| EVEREST RE GROUP, LTD          | EQUITY | G3223R108 | 6771  | 91,100    | SH | sole    |
| EVERGREEN RESOURCES, INC.      | EQUITY | 299900308 | 37    | 925       | SH | sole    |
| EXACTECH INC                   | EQUITY | 30064E109 | 68    | 3,322     | SH | sole    |
| EXAR CORP.                     | EQUITY | 300645108 | 315   | 22,277    | SH | sole    |
| EXCEL TECHNOLOGY               | EQUITY | 30067T103 | 169   | 6,526     | SH | sole    |
| EXELIXIS, INC.                 | EQUITY | 30161Q104 | 277   | 34,313    | SH | sole    |
| EXELON CORP                    | EQUITY | 30161N101 | 11053 | 301,252   | SH | sole    |
| EXELON CORP                    | EQUITY | 30161N101 | 28    | 752       | SH | defined |
| EXIDE TECHNOLOGIES             | EQUITY | 302051206 | 935   | 59,012    | SH | sole    |
| EXIDE TECHNOLOGIES             | EQUITY | 302051123 | 139   | 46,549    | SH | defined |
| EXIDE TECHNOLOGIES FORMERL     | EQUITY | 302051206 | 295   | 18,619    | SH | defined |
| EXIDE TECHNOLOGIES-CW11        | EQUITY | 302051123 | 359   | 120,302   | SH | sole    |
| EXPEDITORS INTERNATIONAL OF WA | EQUITY | 302130109 | 9428  | 182,357   | SH | sole    |
| EXPONENT INC                   | EQUITY | 30214U102 | 90    | 3,278     | SH | sole    |
| EXPRESS SCRIPTS INC            | EQUITY | 302182100 | 6520  | 99,788    | SH | defined |
| EXPRESS SCRIPTS, INC.          | EQUITY | 302182100 | 2572  | 39,370    | SH | sole    |
| EXPRESSJET HOLDINGS IN         | EQUITY | 30218U108 | 204   | 20,405    | SH | sole    |
| EXTRA SPACE STORAGE INC        | EQUITY | 30225T102 | 140   | 11,008    | SH | sole    |
| EXTREME NETWORK INC            | EQUITY | 30226D106 | 262   | 58,820    | SH | sole    |
| EXTREME NETWORKS INC COM       | EQUITY | 30226D106 | 5     | 1,141,000 | SH | sole    |
| EXULT INC                      | EQUITY | 302284104 | 144   | 27,436    | SH | sole    |
| EXXON MOBIL CORP               | EQUITY | 30231G102 | 45135 | 933,889   | SH | defined |

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|                                      |        |           |        |           |    |         |
|--------------------------------------|--------|-----------|--------|-----------|----|---------|
| Exxon Mobil Corp Stk NPV             | EQUITY | 30231G102 | 247601 | 5,123,126 | SH | sole    |
| ExxonMobil Corp                      | EQUITY | 30231G102 | 2175   | 45,000    | SH | sole    |
| EYETECH PHARMACEUTICALS INC          | EQUITY | 302297106 | 5      | 142       | SH | sole    |
| E-Z-EM INC                           | EQUITY | 269305405 | 64     | 3,590     | SH | sole    |
| F N B CORP VA                        | EQUITY | 302930102 | 105    | 3,952     | SH | sole    |
| F5 NETWORKS INC                      | EQUITY | 315616102 | 572    | 18,773    | SH | sole    |
| FACTSET RESEARCH SYSTEMS, INC.       | EQUITY | 303075105 | 535    | 11,094    | SH | sole    |
| FAIR ISSAC CORP                      | EQUITY | 303250104 | 3387   | 116,000   | SH | sole    |
| FAIRCHILD SEMICONDUCTOR CORP.        | EQUITY | 303726103 | 2790   | 196,889   | SH | sole    |
| FALCON FINANCIAL INVESTMENT          | EQUITY | 306032103 | 3125   | 386,250   | SH | sole    |
| FALCONSTOR SOFTWARE INC              | EQUITY | 306137100 | 107    | 14,374    | SH | sole    |
| FAMILY DLR STORES INC                | EQUITY | 307000109 | 5      | 192       | SH | defined |
| FAMILY DOLLAR STORES, INC.           | EQUITY | 307000109 | 2023   | 74,661    | SH | sole    |
| FARMER BROS. CO.                     | EQUITY | 307675108 | 98     | 3,660     | SH | sole    |
| FARMERS CAPITAL BANK CORP            | EQUITY | 309562106 | 113    | 3,292     | SH | sole    |
| FARO TECHNOLOGIES INC                | EQUITY | 311642102 | 117    | 5,758     | SH | sole    |
| FASTENAL CO                          | EQUITY | 311900104 | 6509   | 113,000   | SH | defined |
| FASTENAL CO.                         | EQUITY | 311900104 | 7490   | 130,037   | SH | sole    |
| FBL FINANCIAL GROUP, INC., CLASS A   | EQUITY | 30239F106 | 178    | 6,778     | SH | sole    |
| FEDERAL AGRIC MTG CORP               | EQUITY | 313148306 | 102    | 4,590     | SH | sole    |
| FEDERAL NATIONAL MORTGAGE ASSO       | EQUITY | 313586109 | 30908  | 487,509   | SH | sole    |
| FEDERAL REALTY INVESTMENT TR.        | EQUITY | 313747206 | 303    | 6,880     | SH | sole    |
| FEDERAL SIGNAL CORP.                 | EQUITY | 313855108 | 1946   | 104,713   | SH | sole    |
| FEDERATED DEPT STORES INC            | EQUITY | 31410H101 | 6120   | 134,705   | SH | defined |
| FEDERATED DEPT STORES, INC.          | EQUITY | 31410H101 | 3643   | 80,192    | SH | sole    |
| FEDERATED INVESTORS                  | EQUITY | 314211103 | 1357   | 47,701    | SH | sole    |
| FEDERATED INVS INC PA                | EQUITY | 314211103 | 4      | 124       | SH | defined |
| FEDEX CORP                           | EQUITY | 31428X106 | 29     | 342       | SH | defined |
| FEDEX CORPORATION                    | EQUITY | 31428X106 | 10944  | 127,722   | SH | sole    |
| FEI COMPANY                          | EQUITY | 30241L109 | 257    | 12,983    | SH | sole    |
| FELCOR LODGING TRUST, INC.           | EQUITY | 31430F101 | 380    | 33,611    | SH | sole    |
| FERRO CORP.                          | EQUITY | 315405100 | 1988   | 91,129    | SH | sole    |
| FIDELITY BANKSHARES INC              | EQUITY | 31604Q107 | 267    | 7,174     | SH | sole    |
| FIDELITY NATIONAL FINANCIAL          | EQUITY | 316326107 | 10904  | 286,199   | SH | sole    |
| FIFTH THIRD BANCORP                  | EQUITY | 316773100 | 11996  | 241,130   | SH | sole    |
| FIFTH THIRD BANCORP                  | EQUITY | 316773100 | 32     | 650       | SH | defined |
| FILENET CORP.                        | EQUITY | 316869106 | 370    | 21,214    | SH | sole    |
| FINANCIAL FEDERAL CORP.              | EQUITY | 317492106 | 352    | 9,402     | SH | sole    |
| FINCANCIAL INSTITUTIONS INC          | EQUITY | 317585404 | 98     | 4,384     | SH | sole    |
| FINDWHAT.COM                         | EQUITY | 317794105 | 261    | 13,945    | SH | sole    |
| FINISAR CORPORATION                  | EQUITY | 31787A101 | 117    | 90,095    | SH | sole    |
| FINISH LINE, INC.                    | EQUITY | 317923100 | 316    | 10,223    | SH | sole    |
| FIRST ACCEPTANCE CORP                | EQUITY | 318457108 | 80     | 11,139    | SH | sole    |
| FIRST ADVANTAGE CORP-CL A            | EQUITY | 31845F100 | 27     | 1,682     | SH | sole    |
| FIRST AMERICAN CAP TRUST CLASS A     | EQUITY | 318522307 | 4502   | 146,036   | SH | sole    |
| FIRST BANCORP NORTH CAROLINA         | EQUITY | 318910106 | 136    | 4,045     | SH | sole    |
| FIRST BANCORP/PUERTO RICO            | EQUITY | 318672102 | 905    | 18,733    | SH | sole    |
| FIRST BUSEY CORP                     | EQUITY | 319383105 | 138    | 7,211     | SH | sole    |
| FIRST CASH FINL SVCS INC             | EQUITY | 31942D107 | 128    | 6,391     | SH | sole    |
| FIRST CHARTER CORP.                  | EQUITY | 319439105 | 392    | 16,210    | SH | sole    |
| FIRST CITIZENS BANCSHARES, INC CLASS | EQUITY | 31946M103 | 390    | 3,304     | SH | sole    |
| FIRST CMNTY BANCORP CA               | EQUITY | 31983B101 | 290    | 7,084     | SH | sole    |
| FIRST COMMONWEALTH FINANCIAL         | EQUITY | 319829107 | 2037   | 149,645   | SH | sole    |
| FIRST COMMUNITY BANCSHARES INC       | EQUITY | 31983A103 | 180    | 5,465     | SH | sole    |
| FIRST DATA CORP                      | EQUITY | 319963104 | 42     | 977       | SH | defined |
| FIRST DATA CORP.                     | EQUITY | 319963104 | 30152  | 693,158   | SH | sole    |

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|                                       |          |           |       |         |    |         |
|---------------------------------------|----------|-----------|-------|---------|----|---------|
| FIRST FEDERAL CAPITAL CORP.           | EQUITY   | 319960100 | 328   | 10,854  | SH | sole    |
| FIRST FINANCIAL BANCORP               | EQUITY   | 320209109 | 326   | 19,103  | SH | sole    |
| FIRST FINANCIAL BANKSHARES            | EQUITY   | 32020R109 | 299   | 7,453   | SH | sole    |
| FIRST FINANCIAL CORP.                 | EQUITY   | 320218100 | 232   | 7,370   | SH | sole    |
| FIRST FINANCIAL HOLDINGS, INC.        | EQUITY   | 320239106 | 214   | 6,849   | SH | sole    |
| FIRST HEALTH GROUP CORP.              | EQUITY   | 320960107 | 3316  | 206,112 | SH | sole    |
| FIRST HORIZON NATIONAL CORP           | EQUITY   | 320517105 | 2393  | 55,194  | SH | sole    |
| FIRST HORIZON NATL CORP               | EQUITY   | 320517105 | 6     | 141     | SH | defined |
| FIRST HORIZON PHARMACEUTICAL          | EQUITY   | 32051K106 | 286   | 14,299  | SH | sole    |
| FIRST INDIANA CORP.                   | EQUITY   | 32054R108 | 129   | 6,432   | SH | sole    |
| FIRST INDUSTRIAL REALITY TRUST        | EQUITY   | 32054K103 | 1001  | 27,135  | SH | sole    |
| FIRST MARBLEHEAD CORP/THE             | EQUITY   | 320771108 | 17    | 377     | SH | sole    |
| FIRST MERCHANTS CORP.                 | EQUITY   | 320817109 | 249   | 10,099  | SH | sole    |
| FIRST MIDWEST BANCORP, INC.           | EQUITY   | 320867104 | 877   | 25,364  | SH | sole    |
| FIRST NATIONAL BANKSHARES-WI          | EQUITY   | 321100109 | 703   | 28,625  | SH | sole    |
| FIRST NIAGARA FINANCIAL GRP           | EQUITY   | 33582V108 | 614   | 45,852  | SH | sole    |
| FIRST OAK BROOK BANCSH                | EQUITY   | 335847208 | 112   | 3,647   | SH | sole    |
| FIRST OF LONG ISLAND CORP             | EQUITY   | 320734106 | 79    | 1,857   | SH | sole    |
| FIRST PLACE FINANCIAL CORP            | EQUITY   | 33610T109 | 148   | 7,416   | SH | sole    |
| FIRST POTOMAC REALTY TRUST            | EQUITY   | 33610F109 | 33    | 1,610   | SH | sole    |
| FIRST REPUBLIC BANK                   | EQUITY   | 336158100 | 326   | 7,085   | SH | sole    |
| FIRST ST BANCORPORATIO                | EQUITY   | 336453105 | 131   | 4,158   | SH | sole    |
| FIRSTENERGY CORP                      | EQUITY   | 337932107 | 15    | 376     | SH | defined |
| FIRSTENERGY CORP.                     | EQUITY   | 337932107 | 25051 | 609,806 | SH | sole    |
| FIRSTFED FINANCIAL CORP.              | EQUITY   | 337907109 | 452   | 9,240   | SH | sole    |
| FIRSTMERIT CORP.                      | EQUITY   | 337915102 | 3680  | 139,911 | SH | sole    |
| FISERV INC                            | EQUITY   | 337738108 | 8     | 223     | SH | defined |
| FISERV, INC.                          | EQUITY   | 337738108 | 7199  | 206,525 | SH | sole    |
| FISHER COMMUNICATIONS INC             | EQUITY   | 337756209 | 170   | 3,545   | SH | sole    |
| FISHER SCIENTIFIC INTL COM NEW        | EQUITY   | 338032204 | 6     | 109,600 | SH | sole    |
| FISHER SCIENTIFIC INTL INC            | EQUITY   | 338032204 | 8     | 131     | SH | defined |
| FISHER SCIENTIFIC INT'L., INC.        | EQUITY   | 338032204 | 7702  | 132,044 | SH | sole    |
| FLAGSTAR BANCORP, INC.                | EQUITY   | 337930101 | 369   | 17,336  | SH | sole    |
| FLANDERS CORPORATION                  | EQUITY   | 338494107 | 61    | 7,124   | SH | sole    |
| FLEETWOOD ENTERPRISES, INC.           | EQUITY   | 339099103 | 444   | 29,224  | SH | sole    |
| FLEXTRONICS INTERNATIONAL             | EQUITY   | Y2573F102 | 5018  | 378,700 | SH | defined |
| FLEXTRONICS INTERNATIONAL LTD         | INFORMAT | Y2573F102 | 580   | 43,800  | SH | sole    |
| FLEXTRONICS INTL LTD ORD              | EQUITY   | Y2573F102 | 2     | 115,300 | SH | sole    |
| FLIR SYS INC                          | EQUITY   | 302445101 | 13    | 223,896 | SH | sole    |
| FLIR SYSTEMS INC (USD)                | EQUITY   | 302445101 | 42    | 721     | SH | sole    |
| FLORIDA EAST COAST INDUSTRIES         | EQUITY   | 340632108 | 441   | 11,739  | SH | sole    |
| FLORIDA ROCK INDUSTRIES, INC.         | EQUITY   | 341140101 | 31    | 626     | SH | sole    |
| FLOWERS FOODS INC                     | EQUITY   | 343498101 | 500   | 19,355  | SH | sole    |
| FLOWERVE CORP.                        | EQUITY   | 34354P105 | 2893  | 119,654 | SH | sole    |
| FLUOR CORP                            | EQUITY   | 343412102 | 37499 | 842,290 | SH | sole    |
| FLUOR CORP NEW                        | EQUITY   | 343412102 | 4     | 95      | SH | defined |
| FLUSHING FINANCIAL CORP               | EQUITY   | 343873105 | 175   | 9,208   | SH | sole    |
| FLYI INC                              | EQUITY   | 34407T104 | 97    | 24,699  | SH | sole    |
| FMC CORP.                             | EQUITY   | 302491303 | 3847  | 79,210  | SH | sole    |
| FMC TECHNOLOGIES INC                  | EQUITY   | 30249U101 | 3719  | 111,362 | SH | sole    |
|                                       |          |           |       |         |    |         |
| FNB CORP.                             | EQUITY   | 302520101 | 558   | 25,215  | SH | sole    |
| FOOT LOCKER INC                       | EQUITY   | 344849104 | 6081  | 256,576 | SH | sole    |
| FORD MOTOR CO.                        | EQUITY   | 345370860 | 10938 | 778,486 | SH | sole    |
| FORD MTR CO DEL                       | EQUITY   | 345370860 | 29    | 2,086   | SH | defined |
| FOREST CITY ENTERPRISES, INC. CLASS A | EQUITY   | 345550107 | 35    | 627     | SH | sole    |
| FOREST LABORATORIES, INC.             | EQUITY   | 345838106 | 8170  | 181,709 | SH | sole    |

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|                                      |        |           |       |         |    |         |
|--------------------------------------|--------|-----------|-------|---------|----|---------|
| FOREST LABS INC                      | EQUITY | 345838106 | 4868  | 108,222 | SH | defined |
| FOREST OIL CORP                      | EQUITY | 346091705 | 3717  | 123,418 | SH | sole    |
| FORMFACTOR INC                       | EQUITY | 346375108 | 293   | 15,105  | SH | sole    |
| FORRESTER RESEARCH, INC.             | EQUITY | 346563109 | 113   | 7,440   | SH | sole    |
| FORTUNE BRANDS INC                   | EQUITY | 349631101 | 12    | 164     | SH | defined |
| FORTUNE BRANDS, INC.                 | EQUITY | 349631101 | 5304  | 71,586  | SH | sole    |
| FORWARD AIR CORP                     | EQUITY | 349853101 | 469   | 11,720  | SH | sole    |
| FOSSIL INC COM                       | EQUITY | 349882100 | 12    | 374,708 | SH | sole    |
| FOSSIL, INC.                         | EQUITY | 349882100 | 26    | 846     | SH | sole    |
| FOUNDRY NETWORKS INC                 | EQUITY | 35063R100 | 23    | 2,467   | SH | sole    |
| FOX ENTMT GROUP INC                  | EQUITY | 35138T107 | 7210  | 259,900 | SH | defined |
| FPIC INS GROUP INC                   | EQUITY | 302563101 | 113   | 4,370   | SH | sole    |
| FPL GROUP INC                        | EQUITY | 302571104 | 14    | 211     | SH | defined |
| FPL GROUP, INC.                      | EQUITY | 302571104 | 5644  | 82,612  | SH | sole    |
| FRANKLIN BANK CORP                   | EQUITY | 352451108 | 2951  | 173,100 | SH | defined |
| FRANKLIN BANK CORP/HOUSTON           | EQUITY | 352451108 | 99    | 5,794   | SH | sole    |
| FRANKLIN ELECTRIC CO., INC.          | EQUITY | 353514102 | 346   | 8,749   | SH | sole    |
| FRANKLIN RES INC                     | EQUITY | 354613101 | 16    | 284     | SH | defined |
| FRANKLIN RESOURCES, INC.             | EQUITY | 354613101 | 5918  | 106,134 | SH | sole    |
| FREDDIE MAC                          | EQUITY | 313400301 | 47513 | 747,813 | SH | sole    |
| FRED'S INC.                          | EQUITY | 356108100 | 383   | 21,315  | SH | sole    |
| FREEMONT MCMORAN COPPER +            | EQUITY | 35671D857 | 8     | 202     | SH | defined |
| FREEMONT MCMORAN COPPER & GOLD CLASS | EQUITY | 35671D857 | 3172  | 78,326  | SH | sole    |
| FREESCALE SEMICONDUCTOR-A            | EQUITY | 35687M107 | 39    | 2,719   | SH | sole    |
| FREMONT GENERAL CORP.                | EQUITY | 357288109 | 31    | 1,342   | SH | sole    |
| FRIEDMAN BILLINGS RAMSEY-A           | EQUITY | 358434108 | 55    | 2,882   | SH | sole    |
| FRONTIER AIRLINES, INC.              | EQUITY | 359065109 | 149   | 19,356  | SH | sole    |
| FRONTIER FINANCIAL CORP.             | EQUITY | 35907K105 | 312   | 8,825   | SH | sole    |
| FRONTIER OIL CORP.                   | EQUITY | 35914P105 | 341   | 14,455  | SH | sole    |
| FSI INTERNATIONAL, INC.              | EQUITY | 302633102 | 68    | 16,272  | SH | sole    |
| FTI CONSULTING INC                   | EQUITY | 302941109 | 438   | 23,185  | SH | sole    |
| FUELCELL ENERGY INC                  | EQUITY | 35952H106 | 236   | 22,997  | SH | sole    |
| FULTON FIN CORP                      | EQUITY | 360271100 | 55    | 2,550   | SH | sole    |
| FURNITURE BRANDS INTERNATIONAL       | EQUITY | 360921100 | 2949  | 117,572 | SH | sole    |
| FX ENERGY INC                        | EQUITY | 302695101 | 139   | 15,365  | SH | sole    |
| G & K SERVICES, INC. CLASS A         | EQUITY | 361268105 | 378   | 9,505   | SH | sole    |
| GABELLI ASSET MANAGEMENT, INC.       | EQUITY | 36239Y102 | 154   | 3,587   | SH | sole    |
| GABLES RESIDENTIAL TRUST             | EQUITY | 362418105 | 658   | 19,269  | SH | sole    |
| GALLAGHER, ARTHUR J & CO             | EQUITY | 363576109 | 23491 | 709,053 | SH | sole    |
| GAMESTOP CORP                        | EQUITY | 36466R101 | 149   | 8,037   | SH | sole    |
| GANDER MOUNTAIN CO                   | EQUITY | 36471P108 | 62    | 3,115   | SH | sole    |
| GANNETT CO., INC.                    | EQUITY | 364730101 | 9493  | 113,333 | SH | sole    |
| GANNETT INC                          | EQUITY | 364730101 | 503   | 6,003   | SH | defined |
| GAP INC                              | EQUITY | 364760108 | 71    | 3,825   | SH | defined |
| GAP, INC.                            | EQUITY | 364760108 | 8038  | 431,017 | SH | sole    |
| GARDNER DENVER, INC.                 | EQUITY | 365558105 | 297   | 10,762  | SH | sole    |
| GARMIN LTD                           | EQUITY | G37260109 | 315   | 7,290   | SH | sole    |
| GARTNER INC. CLASS A                 | EQUITY | 366651107 | 2495  | 213,427 | SH | sole    |
| GATEWAY INC                          | EQUITY | 367626108 | 2     | 425     | SH | defined |
| GATEWAY, INC.                        | EQUITY | 367626108 | 1385  | 279,887 | SH | sole    |
|                                      |        |           |       |         |    |         |
| GATX CORP.                           | EQUITY | 361448103 | 2859  | 107,248 | SH | sole    |
| GAYLORD ENTERTAINMENT CO.            | EQUITY | 367905106 | 515   | 16,612  | SH | sole    |
| GB&T BANCSHARES INC                  | EQUITY | 361462104 | 91    | 4,111   | SH | sole    |
| GCI, INC.                            | EQUITY | 369385109 | 224   | 24,739  | SH | sole    |
| GEMSTAR-TV GUIDE INTERNATIONAL       | EQUITY | 36866W106 | 29    | 5,100   | SH | sole    |
| GENAERA CORPORATION                  | EQUITY | 36867G100 | 112   | 28,559  | SH | sole    |

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|                                 |        |             |        |           |    |         |
|---------------------------------|--------|-------------|--------|-----------|----|---------|
| GENCORP, INC.                   | EQUITY | 368682100   | 292    | 21,560    | SH | sole    |
| GENELABS TECHNOLOGIES, INC.     | EQUITY | 368706107   | 125    | 47,950    | SH | sole    |
| GENENCOR INTERNATIONAL INC      | EQUITY | 368709101   | 65     | 4,072     | SH | sole    |
| GENENTECH INC                   | EQUITY | 368710406   | 5771   | 110,100   | SH | defined |
| GENENTECH, INC.                 | EQUITY | 368710406   | 139    | 2,660     | SH | sole    |
| GENERAL BINDING CORP            | EQUITY | 369154109   | 46     | 3,254     | SH | sole    |
| GENERAL CABLE CORP.             | EQUITY | 369300108   | 228    | 21,408    | SH | sole    |
| General Dynamics                | EQUITY | 369550108   | 2553   | 25,000    | SH | sole    |
| GENERAL DYNAMICS CORP           | EQUITY | 369550108   | 24823  | 243,128   | SH | defined |
| GENERAL DYNAMICS CORP.          | EQUITY | 369550108   | 8923   | 87,398    | SH | sole    |
| General Elec Co                 | EQUITY | 369604103   | 1847   | 55,000    | SH | sole    |
| GENERAL ELEC CO                 | EQUITY | 369604103   | 68854  | 2,050,446 | SH | defined |
| GENERAL ELECTRIC CO.            | EQUITY | 369604103   | 322046 | 9,590,401 | SH | sole    |
| GENERAL GROWTH PROPE            | EQUITY | 370021107   | 906    | 29,212    | SH | sole    |
| GENERAL MILLS, INC.             | EQUITY | 370334104   | 7261   | 161,723   | SH | sole    |
| GENERAL MLS INC                 | EQUITY | 370334104   | 19     | 433       | SH | defined |
| GENERAL MOTORS CORP.            | EQUITY | 370442105   | 10514  | 247,504   | SH | sole    |
| GENERAL MTRS CORP               | EQUITY | 370442105   | 9466   | 222,827   | SH | defined |
| GENESCO, INC.                   | EQUITY | 371532102   | 280    | 11,872    | SH | sole    |
| GENESEE & WYO INC               | EQUITY | 371559105   | 244    | 9,634     | SH | sole    |
| GENESIS HEALTHCARE CORP         | EQUITY | 37184D101   | 329    | 10,806    | SH | sole    |
| GENESIS MICROCHIP INC           | EQUITY | 37184C103   | 236    | 17,482    | SH | sole    |
| GEN-PROBE INC                   | EQUITY | 36866T103   | 42     | 1,055     | SH | sole    |
| GENTA INC                       | EQUITY | 37245M207   | 89     | 33,041    | SH | sole    |
| GENTEX CORP                     | EQUITY | 371901109   | 362    | 10,300    | SH | defined |
| GENTEX CORP.                    | EQUITY | 371901109   | 4694   | 133,607   | SH | sole    |
| GENTIVA HEALTH SERVICES         | EQUITY | 37247A102   | 225    | 13,767    | SH | sole    |
| GENUINE PARTS CO                | EQUITY | 372460105   | 13807  | 359,755   | SH | defined |
| GENUINE PARTS CO.               | EQUITY | 372460105   | 2995   | 78,038    | SH | sole    |
| GENWORTH FINANCIAL INC-CL A     | EQUITY | 37247D106   | 71     | 3,027     | SH | sole    |
| GENZYME CORP                    | EQUITY | 372917104   | 6860   | 126,088   | SH | sole    |
| GENZYME CORP                    | EQUITY | 372917104   | 395    | 7,260     | SH | defined |
| GEO GROUP INC                   | EQUITY | 36159R103   | 92     | 4,518     | SH | sole    |
| GEOGLOBAL RESOURCES INC         | EQUITY | 37249T109   | 587    | 525,000   | SH | sole    |
| GEORGIA GULF CORP COM PAR \$0.0 | EQUITY | 373200203   | 23     | 517,250   | SH | sole    |
| GEORGIA GULF CORP.              | EQUITY | 373200203   | 692    | 15,517    | SH | sole    |
| GEORGIA-PACIFIC CORP.           | EQUITY | 373298108   | 4447   | 123,706   | SH | sole    |
| GERMAN AMERICAN BANCORP         | EQUITY | 373865104   | 85     | 5,042     | SH | sole    |
| GERON CORP                      | EQUITY | 374163103   | 147    | 24,568    | SH | sole    |
| GETTY IMAGES INC                | EQUITY | 374276103   | 3722   | 67,300    | SH | defined |
| GETTY IMAGES INC COM            | EQUITY | 374276103   |        | 8,200     | SH | sole    |
| GETTY IMAGES, INC.              | EQUITY | 374276103   | 49     | 880       | SH | sole    |
| GETTY REALTY CORP.              | EQUITY | 374297109   | 397    | 15,156    | SH | sole    |
| GEVITY HR INC                   | EQUITY | 374393106   | 198    | 12,904    | SH | sole    |
| GIANT INDS INC COM              | EQUITY | 374508109   | 2      | 75,300    | SH | sole    |
| GIANT INDUSTRIES INC            | EQUITY | 374508109   | 141    | 5,787     | SH | sole    |
| GIBALTAR STEEL CORP.            | COM    | z 37476F103 | 309    | 8,538     | SH | sole    |
| GILEAD SCIENCES INC             | EQUITY | 375558103   | 16563  | 443,091   | SH | defined |
| GILEAD SCIENCES, INC.           | EQUITY | 375558103   | 12522  | 334,991   | SH | sole    |
| GILLETTE CO                     | EQUITY | 375766102   | 716    | 17,142    | SH | defined |
|                                 |        |             |        |           |    |         |
| GILLETTE CO.                    | EQUITY | 375766102   | 25633  | 614,112   | SH | sole    |
| GLACIER BANCORP, INC.           | EQUITY | 37637Q105   | 389    | 13,341    | SH | sole    |
| GLADSTONE CAPITAL CORP          | EQUITY | 376535100   | 107    | 4,718     | SH | sole    |
| GLATFELTER, P.H. CO.            | EQUITY | 377316104   | 1078   | 87,016    | SH | sole    |
| GLAXOSMITHKLINE                 | EQUITY | 37733W105   | 49     | 1,130     | SH | defined |
| GLENBOROUGH REALITY TRUST, INC  | EQUITY | 37803P105   | 3294   | 158,603   | SH | sole    |

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|                              |        |           |       |         |    |         |
|------------------------------|--------|-----------|-------|---------|----|---------|
| GLIMCHER REALITY TRUST       | EQUITY | 379302102 | 568   | 23,384  | SH | sole    |
| GLOBAL IMAGING SYSTEMS, INC. | EQUITY | 37934A100 | 391   | 12,565  | SH | sole    |
| GLOBAL INDUSTRIES INC        | EQUITY | 379336100 | 4093  | 662,300 | SH | defined |
| GLOBAL INDUSTRIES LT         | EQUITY | 379336100 | 273   | 44,255  | SH | sole    |
| GLOBAL PAYMENTS INC.         | EQUITY | 37940X102 | 32    | 599     | SH | sole    |
| GLOBAL POWER EQUIPME         | EQUITY | 37941P108 | 137   | 18,423  | SH | sole    |
| GLOBAL SANTAFE CORPORATION   | EQUITY | G3930E101 | 30    | 975     | SH | defined |
| GLOBAL SIGNAL INC            | EQUITY | 37944Q103 | 120   | 5,235   | SH | sole    |
| GOL LINHAS AREAS INTEL ADR   | EQUITY | 38045R107 | 284   | 14,000  | SH | sole    |
| GOLD BANK CORP., INC.        | EQUITY | 379907108 | 1779  | 131,891 | SH | sole    |
| GOLDEN TELECOM INC           | EQUITY | 38122G107 | 1137  | 39,839  | SH | sole    |
| GOLDEN WEST FINANCIAL CORP.  | EQUITY | 381317106 | 7204  | 64,934  | SH | sole    |
| GOLDEN WEST FINL CORP DEL    | EQUITY | 381317106 | 19    | 174     | SH | defined |
| GOLDMAN SACHS GROUP INC      | EQUITY | 38141G104 | 66626 | 714,569 | SH | sole    |
| GOLDMAN SACHS GROUP INC      | EQUITY | 38141G104 | 27297 | 292,756 | SH | defined |
| GOODRICH CORP                | EQUITY | 382388106 | 4     | 135     | SH | defined |
| GOODRICH CORP.               | EQUITY | 382388106 | 1661  | 52,953  | SH | sole    |
| GOODYEAR TIRE & RUBBER CO.   | EQUITY | 382550101 | 1692  | 157,497 | SH | sole    |
| GOODYEAR TIRE AND RUBBER     | EQUITY | 382550101 | 2     | 200     | SH | defined |
| GOODYS FAMILY CLOTHING       | EQUITY | 382588101 | 86    | 10,250  | SH | sole    |
| GORMAN RUPP CO COM           | EQUITY | 383082104 | 102   | 4,992   | SH | sole    |
| GOVERNMENT PROPERTIES TRUST  | EQUITY | 38374W107 | 100   | 10,511  | SH | sole    |
| GPO TELEVISA SA ADR-REPR 20  | EQUITY | 40049J206 | 5307  | 100,650 | SH | sole    |
| GRACE, W.R. & CO.            | EQUITY | 38388F108 | 338   | 35,748  | SH | sole    |
| GRACO, INC.                  | EQUITY | 384109104 | 3833  | 114,410 | SH | sole    |
| GRAFTECH INTERNATIONAL LTD   | EQUITY | 384313102 | 739   | 52,978  | SH | sole    |
| GRAFTECH INTL LTD            | EQUITY | 384313102 | 392   | 28,100  | SH | defined |
| GRAINGER W W INC             | EQUITY | 384802104 | 6     | 104     | SH | defined |
| GRAMERCY CAPITAL CORP        | EQUITY | 384871109 | 80    | 5,148   | SH | sole    |
| GRANITE CONSTRUCTION, INC.   | EQUITY | 387328107 | 2054  | 85,932  | SH | sole    |
| GRANT PRIDECO INC            | EQUITY | 38821G101 | 4147  | 202,388 | SH | sole    |
| GRANT PRIDECO INC            | EQUITY | 38821G101 | 1641  | 80,075  | SH | defined |
| GRAPHIC PACKAGING CORP       | EQUITY | 388688103 | 235   | 36,322  | SH | sole    |
| GRAY TELEVISION INC          | EQUITY | 389375106 | 291   | 24,441  | SH | sole    |
| GRAY TELEVISION INC COM      | EQUITY | 389375106 | 1     | 89,000  | SH | sole    |
| GREAT AMERICAN FINANCIAL RES | EQUITY | 389915109 | 60    | 3,951   | SH | sole    |
| GREAT ATLANTIC & PACIFIC TEA | EQUITY | 390064103 | 55    | 9,003   | SH | sole    |
| GREAT LAKES CHEM CORP.       | EQUITY | 390568103 | 1320  | 51,543  | SH | sole    |
| GREAT LAKES CHEMICAL CORP    | EQUITY | 390568103 | 1     | 58      | SH | defined |
| GREAT PLAINS ENERGY INC      | EQUITY | 391164100 | 5468  | 187,592 | SH | sole    |
| GREAT SOUTHERN BANCORP, INC. | EQUITY | 390905107 | 177   | 5,650   | SH | sole    |
| GREATER BAY BANCORP          | EQUITY | 391648102 | 3205  | 111,479 | SH | sole    |
| GREENBRIER COMPANIES INC     | EQUITY | 393657101 | 74    | 3,090   | SH | sole    |
| GREENFIELD ONLINE            | EQUITY | 395150105 | 57    | 2,817   | SH | sole    |
| GREENHILL & CO INC           | EQUITY | 395259104 | 64    | 2,729   | SH | sole    |
| GREENPOINT FINANCIAL CORP.   | EQUITY | 395384100 | 2978  | 64,371  | SH | sole    |
| GREIF INC CL A               | EQUITY | 397624107 | 299   | 7,093   | SH | sole    |
| GREY GLOBAL GROUP INC        | EQUITY | 39787M108 | 470   | 472     | SH | sole    |
| GREY WOLF, INC.              | EQUITY | 397888108 | 496   | 101,498 | SH | sole    |
| GRIFFON CORP.                | EQUITY | 398433102 | 281   | 13,298  | SH | sole    |
| GROUP 1 AUTOMOTIVE, INC.     | EQUITY | 398905109 | 289   | 10,606  | SH | sole    |
| GSI COMMERCE INC             | EQUITY | 36238G102 | 93    | 10,538  | SH | sole    |
| GTECH HOLDINGS CORP.         | EQUITY | 400518106 | 4928  | 194,641 | SH | sole    |
| GTX INC                      | EQUITY | 40052B108 | 34    | 2,955   | SH | sole    |
| GUESS? INC                   | EQUITY | 401617105 | 145   | 8,116   | SH | sole    |
| GUIDANT CORP                 | EQUITY | 401698105 | 13294 | 201,309 | SH | defined |

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|                               |        |           |       |           |    |         |
|-------------------------------|--------|-----------|-------|-----------|----|---------|
| Guidant Corp Com Stk NPV      | EQUITY | 401698105 | 30996 | 469,354   | SH | sole    |
| GUILFORD PHARMACEUTICALS INC  | EQUITY | 401829106 | 120   | 23,934    | SH | sole    |
| GUITAR CENTER, INC.           | EQUITY | 402040109 | 574   | 13,262    | SH | sole    |
| GULF ISLAND FABRICATION, INC. | EQUITY | 402307102 | 97    | 4,355     | SH | sole    |
| GULFMARK OFFSHORE, INC.       | EQUITY | 402629109 | 129   | 7,872     | SH | sole    |
| Gulfterra Energy Partners     | EQUITY | 40274U108 | 1469  | 35,000    | SH | sole    |
| GYMBOREE CORP.                | EQUITY | 403777105 | 240   | 16,633    | SH | sole    |
| H J HEINZ CO.                 | EQUITY | 423074103 | 5342  | 148,298   | SH | sole    |
| H.B. FULLER CO.               | EQUITY | 359694106 | 425   | 15,524    | SH | sole    |
| HAEMONETICS CORP.             | EQUITY | 405024100 | 349   | 10,634    | SH | sole    |
| HAIN CELESTIAL GROUP INC      | EQUITY | 405217100 | 247   | 13,996    | SH | sole    |
| HALLIBURTON CO                | EQUITY | 406216101 | 110   | 3,278     | SH | defined |
| HALLIBURTON CO.               | EQUITY | 406216101 | 51528 | 1,529,473 | SH | sole    |
| HAMMONS JOHN Q HOTELS INC     | EQUITY | 408623106 | 480   | 43,825    | SH | defined |
| HANCOCK FABRICS, INC.         | EQUITY | 409900107 | 296   | 24,669    | SH | sole    |
| HANCOCK HOLDING CO.           | EQUITY | 410120109 | 482   | 15,148    | SH | sole    |
| HANDLEMAN CO.                 | EQUITY | 410252100 | 266   | 12,994    | SH | sole    |
| HANGER ORTHOPEDIC GROUP       | EQUITY | 41043F208 | 58    | 11,665    | SH | sole    |
| HANMI FINL CORP               | EQUITY | 410495105 | 242   | 8,012     | SH | sole    |
| HANOVER COMPRESSOR COMPANY    | EQUITY | 410768105 | 2272  | 168,947   | SH | sole    |
| HANSEN NATURAL CORP           | EQUITY | 411310105 | 79    | 3,272     | SH | sole    |
| HARBOR FLORIDA BANCSHARES     | EQUITY | 411901101 | 352   | 11,330    | SH | sole    |
| HARLAND, JOHN H. CO.          | EQUITY | 412693103 | 481   | 15,342    | SH | sole    |
| HARLEY DAVIDSON INC           | EQUITY | 412822108 | 20    | 336       | SH | defined |
| HARLEY-DAVIDSON FUNDING       | EQUITY | 412822108 | 7440  | 125,166   | SH | sole    |
| HARLEYSVILLE GROUP, INC.      | EQUITY | 412824104 | 145   | 7,038     | SH | sole    |
| HARLEYSVILLE NATIONAL CORP.   | EQUITY | 412850109 | 350   | 14,265    | SH | sole    |
| HARMAN INT'L INDUSTRIES, INC. | EQUITY | 413086109 | 11716 | 108,737   | SH | sole    |
| HARMONIC INC.                 | EQUITY | 413160102 | 260   | 39,123    | SH | sole    |
| HARRAH'S ENTERTAINMENT, INC.  | EQUITY | 413619107 | 2650  | 50,026    | SH | sole    |
| HARRAHS ENTMT INC             | EQUITY | 413619107 | 7     | 128       | SH | defined |
| HARRIS & HARRIS GROUP INC     | EQUITY | 413833104 | 87    | 8,458     | SH | sole    |
| HARRIS CORP DEL               | EQUITY | 413875105 | 214   | 3,900     | SH | defined |
| HARRIS CORP.                  | EQUITY | 413875105 | 6008  | 109,347   | SH | sole    |
| HARRIS INTERACTIVE INC        | EQUITY | 414549105 | 176   | 26,680    | SH | sole    |
| HARSCO CORP.                  | EQUITY | 415864107 | 3051  | 67,947    | SH | sole    |
| HART MARX                     | EQUITY | 417119104 | 92    | 12,456    | SH | sole    |
| HARTE-HANKS COMMUNICATIONS    | EQUITY | 416196103 | 3534  | 141,320   | SH | sole    |
| HARTFORD FINANCIAL SVCS GR    | EQUITY | 416515104 | 21    | 334       | SH | defined |
| HARTFORD FINANCIAL SVCS GROUP | EQUITY | 416515104 | 55877 | 902,264   | SH | sole    |
| HARVEST NATURAL RESOUR        | EQUITY | 41754V103 | 325   | 19,581    | SH | sole    |
| HASBRO INC                    | EQUITY | 418056107 | 4     | 202       | SH | defined |
| HASBRO, INC.                  | EQUITY | 418056107 | 1894  | 100,758   | SH | sole    |
| HAVERTY FURNITURE COMPANIES   | EQUITY | 419596101 | 177   | 10,111    | SH | sole    |
| HAWAIIAN ELECTRIC INDUSTRIES, | EQUITY | 419870100 | 4339  | 163,471   | SH | sole    |
| HAYES LEMMERZ INTERNATIONAL   | EQUITY | 420781304 | 209   | 20,551    | SH | sole    |
| HCA INC                       | EQUITY | 404119109 | 269   | 7,050     | SH | defined |
| HCA INC.                      | EQUITY | 404119109 | 9211  | 241,448   | SH | sole    |
| HCC INSURANCE HOLDINGS, INC.  | EQUITY | 404132102 | 3221  | 106,823   | SH | sole    |
| HEADWATERS INC                | EQUITY | 42210P102 | 564   | 18,290    | SH | sole    |
| HEALTH CARE PPTYS INVEST INC  | EQUITY | 421915109 | 4290  | 165,014   | SH | sole    |
| Health Care Prop Investors    | EQUITY | 421915109 | 2340  | 90,000    | SH | sole    |
| HEALTH CARE REIT, INC.        | EQUITY | 42217K106 | 6020  | 171,009   | SH | sole    |
| HEALTH MANAGEMENT ASSOC.      | EQUITY | 421933102 | 2220  | 108,656   | SH | sole    |
| HEALTH MGMT ASSOC             | EQUITY | 421933102 | 6     | 277       | SH | defined |
| HEALTH NET INC.               | EQUITY | 42222G108 | 4565  | 184,649   | SH | sole    |



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|                               |        |           |       |           |    |         |
|-------------------------------|--------|-----------|-------|-----------|----|---------|
| Healthcare Realty Trust       | EQUITY | 421946104 | 2538  | 65,000    | SH | sole    |
| HEALTHCARE REALTY TRUST, INC. | EQUITY | 421946104 | 1222  | 31,308    | SH | sole    |
| HEALTHCARE SVCS GRP IN        | EQUITY | 421906108 | 145   | 8,097     | SH | sole    |
| HEALTHEXTRAS INC              | EQUITY | 422211102 | 378   | 27,082    | SH | sole    |
| HEARST-ARGYLE TELEVI          | EQUITY | 422317107 | 15    | 621       | SH | sole    |
| HEARTLAND EXPRESS INC         | EQUITY | 422347104 | 4686  | 253,958   | SH | defined |
| HEARTLAND EXPRESS, INC.       | EQUITY | 422347104 | 456   | 24,721    | SH | sole    |
| HEARTLAND FINANCIAL USA INC   | EQUITY | 42234Q102 | 100   | 5,404     | SH | sole    |
| HECLA MNG CO                  | EQUITY | 422704106 | 479   | 64,432    | SH | sole    |
| HEICO CORP.                   | EQUITY | 422806109 | 188   | 10,608    | SH | sole    |
| HEIDRICK & STRUGGLES INT'L    | EQUITY | 422819102 | 263   | 9,122     | SH | sole    |
| HEINZ H J CO                  | EQUITY | 423074103 | 14    | 398       | SH | defined |
| HELEN OF TROY CORP LTD COM    | EQUITY | G4388N106 |       | 12,800    | SH | sole    |
| HELIX TECHNOLOGY CORP.        | EQUITY | 423319102 | 193   | 14,226    | SH | sole    |
| HELMERICH & PAYNE, INC.       | EQUITY | 423452101 | 4748  | 165,509   | SH | sole    |
| HENRY JACK & ASSOCIATES       | EQUITY | 426281101 | 2789  | 148,564   | SH | sole    |
| HENRY SCHEIN INC              | EQUITY | 806407102 | 4664  | 74,850    | SH | sole    |
| HERCULES INC                  | EQUITY | 427056106 | 2     | 127       | SH | defined |
| HERCULES, INC.                | EQUITY | 427056106 | 1533  | 107,605   | SH | sole    |
| HERITAGE PROPERTY INVESTMENT  | EQUITY | 42725M107 | 4835  | 165,760   | SH | sole    |
| HERLEY INDS INC DEL           | EQUITY | 427398102 | 116   | 6,220     | SH | sole    |
| HERMAN MILLER, INC.           | EQUITY | 600544100 | 2900  | 117,645   | SH | sole    |
| HERSHA HOSPITALITY TRUST      | EQUITY | 427825104 | 17    | 1,860     | SH | sole    |
| HERSHEY FOODS CORP            | EQUITY | 427866108 | 13    | 281       | SH | defined |
| HERSHEY FOODS CORP.           | EQUITY | 427866108 | 5053  | 108,176   | SH | sole    |
| HEWITT ASSOCIATES INC-CL A    | EQUITY | 42822Q100 | 17    | 651       | SH | sole    |
| HEWLETT PACKARD CO            | EQUITY | 428236103 | 8052  | 429,436   | SH | defined |
| HEWLETT PACKARD CO.           | EQUITY | 428236103 | 31204 | 1,664,193 | SH | sole    |
| HEXCEL CORP.                  | EQUITY | 428291108 | 157   | 11,369    | SH | sole    |
| HIBBETT SPORTING GOODS, INC.  | EQUITY | 428565105 | 261   | 12,743    | SH | sole    |
| HIBERNIA CORP                 | EQUITY | 428656102 | 7487  | 283,500   | SH | defined |
| HIBERNIA CORP. CLASS A        | EQUITY | 428656102 | 6769  | 256,299   | SH | sole    |
| HIGHLAND HOSPITALITY CORP     | EQUITY | 430141101 | 266   | 23,376    | SH | sole    |
| HIGHWOODS PROPERTIES, INC.    | EQUITY | 431284108 | 3020  | 122,708   | SH | sole    |
| HILB, ROGAL & HAMILTON CO.    | EQUITY | 431294107 | 608   | 16,773    | SH | sole    |
| HILLENBRAND INDUSTRIES, INC.  | EQUITY | 431573104 | 5157  | 102,060   | SH | sole    |
| HILTON HOTELS CORP            | EQUITY | 432848109 | 3602  | 191,182   | SH | sole    |
| HILTON HOTELS CORP            | EQUITY | 432848109 | 8     | 439       | SH | defined |
| HNI CORP                      | EQUITY | 404251100 | 3755  | 94,882    | SH | sole    |
| HNI CORP                      | EQUITY | 404251100 | 3499  | 88,400    | SH | defined |
| HOLLINGER INTERNATIONAL, INC. | EQUITY | 435569108 | 541   | 31,266    | SH | sole    |
| HOLLIS-EDEN PHARMACEUTICALS   | EQUITY | 435902101 | 81    | 7,495     | SH | sole    |
| HOLLY CORP.                   | EQUITY | 435758305 | 283   | 11,087    | SH | sole    |
| HOLLYWOOD ENTERTAINMENT CORP. | EQUITY | 436141105 | 1243  | 125,959   | SH | sole    |
| HOLLYWOOD PARK, INC.          | EQUITY | 723456109 | 267   | 19,355    | SH | sole    |
| HOLOGIC INC                   | EQUITY | 436440101 | 214   | 11,109    | SH | sole    |
| HOME DEPOT INC                | EQUITY | 437076102 | 18115 | 462,122   | SH | defined |
| HOME DEPOT, INC.              | EQUITY | 437076102 | 67616 | 1,724,892 | SH | sole    |
| HOME PROPERTIES INC.          | EQUITY | 437306103 | 852   | 21,549    | SH | sole    |
| HOMEBANC CORP/GA              | EQUITY | 43738R109 | 169   | 18,790    | SH | sole    |
|                               |        |           |       |           |    |         |
| HOMESTORE INC                 | EQUITY | 437852106 | 2008  | 869,100   | SH | defined |
| HOMESTORE.COM                 | EQUITY | 437852106 | 142   | 61,531    | SH | sole    |
| HONEYWELL INTERNATIONAL INC.  | EQUITY | 438516106 | 13543 | 377,660   | SH | sole    |
| HONEYWELL INTL INC            | EQUITY | 438516106 | 24872 | 693,580   | SH | defined |
| HOOKER FURNITURE CORP         | EQUITY | 439038100 | 103   | 3,730     | SH | sole    |
| HOOPER HOLMES, INC.           | EQUITY | 439104100 | 140   | 31,190    | SH | sole    |

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|--------------------------------------|--------|-----------|-------|---------|----|---------|
| HORACE MANN EDUCATORS CORP.          | EQUITY | 440327104 | 1636  | 93,076  | SH | sole    |
| HORIZON FINANCIAL CORP               | EQUITY | 44041F105 | 109   | 5,670   | SH | sole    |
| HORMEL FOODS CORP.                   | EQUITY | 440452100 | 6094  | 227,570 | SH | sole    |
| HORNBECK OFFSHORE SERVICES           | EQUITY | 440543106 | 55    | 3,305   | SH | sole    |
| HORNBECK OFFSHORE SVCS COM           | EQUITY | 440543106 | 5     | 284,900 | SH | sole    |
| HORNBECK OFFSHORE SVCS INC           | EQUITY | 440543106 | 5572  | 337,700 | SH | defined |
| HOSPIRA INC                          | EQUITY | 441060100 | 2176  | 71,105  | SH | sole    |
| Hospira Inc                          | EQUITY | 441060100 | 77    | 2,500   | SH | sole    |
| HOSPIRA INC                          | EQUITY | 441060100 | 7     | 227     | SH | defined |
| HOSPITALITY PROPERTIES TRUST         | EQUITY | 44106M102 | 10732 | 252,575 | SH | sole    |
| HOT TOPIC INC                        | EQUITY | 441339108 | 448   | 26,276  | SH | sole    |
| HOUSTON EXPLORATION COMPAN           | EQUITY | 442120101 | 408   | 6,879   | SH | sole    |
| HOVNANIAN ENTER, INC. COM PAR \$0.01 | EQUITY | 442487203 | 4018  | 100,203 | SH | sole    |
| HRPT PROPERTIES TRUST                | EQUITY | 40426W101 | 262   | 23,862  | SH | sole    |
| HUB GROUP INC-CL A                   | EQUITY | 443320106 | 146   | 3,912   | SH | sole    |
| HUBBELL INC. CLASS B                 | EQUITY | 443510201 | 4502  | 100,422 | SH | sole    |
| HUDSON CITY BANCORP                  | EQUITY | 443683107 | 51    | 1,438   | SH | sole    |
| HUDSON HIGHLAND GROUP INC            | EQUITY | 443792106 | 158   | 5,425   | SH | sole    |
| HUDSON RIVER BANKCORP.               | EQUITY | 444128102 | 314   | 16,529  | SH | sole    |
| HUGHES SUPPLY, INC.                  | EQUITY | 444482103 | 38    | 1,270   | SH | sole    |
| HUMAN GENOME SCIENCES, INC.          | EQUITY | 444903108 | 771   | 70,681  | SH | sole    |
| HUMANA INC                           | EQUITY | 444859102 | 4     | 182     | SH | defined |
| HUMANA, INC.                         | EQUITY | 444859102 | 1525  | 76,333  | SH | sole    |
| HUNT JB TRANS SVC INC COM            | EQUITY | 445658107 | 6     | 172,700 | SH | sole    |
| HUNTINGTON BANCSHARES INC            | EQUITY | 446150104 | 7     | 262     | SH | defined |
| HUNTINGTON BANCSHARES, INC.          | EQUITY | 446150104 | 2550  | 102,371 | SH | sole    |
| HUDSON UNITED BANCORP                | EQUITY | 444165104 | 35    | 954     | SH | sole    |
| HUTCHINSON TECHNOLOGY, INC.          | EQUITY | 448407106 | 380   | 14,205  | SH | sole    |
| HYDRIL                               | EQUITY | 448774109 | 373   | 8,676   | SH | sole    |
| HYPERCOM CORP                        | EQUITY | 44913M105 | 205   | 27,765  | SH | sole    |
| HYPERION SOLUTIONS CORP              | EQUITY | 44914M104 | 722   | 21,249  | SH | sole    |
| HYPERION SOLUTIONS CP COM            | EQUITY | 44914M104 | 7     | 216,308 | SH | sole    |
| IAC/INTERACTIVECORP                  | EQUITY | 44919P102 | 1153  | 52,340  | SH | sole    |
| IBERIABANK CORP                      | EQUITY | 450828108 | 197   | 3,413   | SH | sole    |
| Icon Plc - Sponsored ADR             | EQUITY | 45103T107 | 2166  | 65,800  | SH | sole    |
| ICOS CORPORATION                     | EQUITY | 449295104 | 27    | 1,112   | SH | sole    |
| ICU MEDICAL, INC.                    | EQUITY | 44930G107 | 150   | 5,744   | SH | sole    |
| ID BIOMEDICAL CORP                   | EQUITY | 44936D108 | 260   | 20,000  | SH | defined |
| IDACORP, INC.                        | EQUITY | 451107106 | 2415  | 83,103  | SH | sole    |
| IDENIX PHARMACEUTICALS INC           | EQUITY | 45166R204 | 51    | 3,159   | SH | sole    |
| IDENTIX INC                          | EQUITY | 451906101 | 320   | 48,056  | SH | sole    |
| IDEX CORP                            | EQUITY | 45167R104 | 7427  | 218,700 | SH | defined |
| IDEX CORP.                           | EQUITY | 45167R104 | 928   | 27,318  | SH | sole    |
| IDEXX LABORATORIES, INC.             | EQUITY | 45168D104 | 38    | 745     | SH | sole    |
| IDINE REWARDS NETWORK                | EQUITY | 761557107 | 58    | 8,705   | SH | sole    |
| IDT CORP-CL B                        | EQUITY | 448947309 | 18    | 1,204   | SH | sole    |
| IDX SYSTEMS CORP.                    | EQUITY | 449491109 | 367   | 11,295  | SH | sole    |
| I-FLOW CORP                          | EQUITY | 449520303 | 143   | 9,877   | SH | sole    |
| IGATE CORP                           | EQUITY | 45169U105 | 42    | 11,346  | SH | sole    |
| IHOP CORP.                           | EQUITY | 449623107 | 421   | 11,010  | SH | sole    |
| II VI INC COM                        | EQUITY | 902104108 | 6     | 175,600 | SH | sole    |
| II-VI INC                            | EQUITY | 902104108 | 214   | 6,108   | SH | sole    |
| IKON OFFICE SOLUTIONS INC.           | EQUITY | 451713101 | 29    | 2,406   | SH | sole    |
| ILEX ONCOLOGY INC                    | EQUITY | 451923106 | 536   | 21,286  | SH | sole    |
| ILLINOIS TOOL WKS INC                | EQUITY | 452308109 | 32    | 345     | SH | defined |
| Illinois Tool Works                  | EQUITY | 452308109 | 1863  | 20,000  | SH | sole    |

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|                                       |        |           |       |         |    |         |
|---------------------------------------|--------|-----------|-------|---------|----|---------|
| ILLINOIS TOOL WORKS, INC.             | EQUITY | 452308109 | 16178 | 173,635 | SH | sole    |
| ILLUMINA INC                          | EQUITY | 452327109 | 94    | 15,847  | SH | sole    |
| IMAGISTICS INTL INC                   | EQUITY | 45247T104 | 305   | 9,071   | SH | sole    |
| IMATION CORP.                         | EQUITY | 45245A107 | 2752  | 77,316  | SH | sole    |
| IMC GLOBAL, INC.                      | EQUITY | 449669100 | 4379  | 251,798 | SH | sole    |
| IMCLONE SYSTEMS                       | EQUITY | 45245W109 | 74    | 1,400   | SH | sole    |
| IMCO RECYCLING INC                    | EQUITY | 449681105 | 85    | 7,429   | SH | sole    |
| IMMUCOR INC                           | EQUITY | 452526106 | 402   | 16,235  | SH | sole    |
| IMMUNICON CORP                        | EQUITY | 45260A107 | 33    | 3,285   | SH | sole    |
| IMMUNOGEN INC                         | EQUITY | 45253H101 | 101   | 19,946  | SH | sole    |
| IMMUNOMEDICS, INC.                    | EQUITY | 452907108 | 59    | 22,664  | SH | sole    |
| IMPAC MORTGAGE HOLDINGS INC           | EQUITY | 45254P102 | 946   | 35,968  | SH | sole    |
| IMPAX LABORATORIES INC                | EQUITY | 45256B101 | 407   | 26,493  | SH | sole    |
| IMPAX LABORATORIES INC COM            | EQUITY | 45256B101 | 10    | 637,378 | SH | sole    |
| IMS HEALTH INC                        | EQUITY | 449934108 | 6     | 267     | SH | defined |
| IMS HEALTH, INC.                      | EQUITY | 449934108 | 2493  | 104,232 | SH | sole    |
| INAMED CORP                           | EQUITY | 453235103 | 2801  | 58,761  | SH | sole    |
| INCYTE CORP                           | EQUITY | 45337C102 | 320   | 33,256  | SH | sole    |
| INDEPENDENCE COMMUNITY BANK           | EQUITY | 453414104 | 5413  | 138,619 | SH | sole    |
| INDEPENDENCE HLDG CO N                | EQUITY | 453440307 | 44    | 2,492   | SH | sole    |
| INDEPENDENT BANK CORP.-MASSACHUSETTS  | EQUITY | 453836108 | 247   | 8,006   | SH | sole    |
| INDEPENDENT BANK CORP.-MICHIGAN       | EQUITY | 453838104 | 273   | 10,122  | SH | sole    |
| INDEVUS PHARMACEUTICALS INC           | EQUITY | 454072109 | 160   | 22,534  | SH | sole    |
| INDYMAC BANCORP, INC.                 | EQUITY | 456607100 | 5371  | 148,357 | SH | sole    |
| INET TECHNOLOGY                       | EQUITY | 45662V105 | 160   | 12,692  | SH | sole    |
| INFINITY PROPERTY & CASUALTY          | EQUITY | 45665Q103 | 332   | 11,253  | SH | sole    |
| INFOCROSSING INC                      | EQUITY | 45664X109 | 135   | 8,547   | SH | sole    |
| INFOCROSSING INC COM                  | EQUITY | 45664X109 | 1     | 50,200  | SH | sole    |
| INFOCUS CORPORATION                   | EQUITY | 45665B106 | 198   | 21,566  | SH | sole    |
| INFONET SERVICES COR                  | EQUITY | 45666T106 | 56    | 34,043  | SH | sole    |
| INFORMATICA CORP                      | EQUITY | 45666Q102 | 273   | 46,709  | SH | sole    |
| INFORMATION HOLDINGS INC.             | EQUITY | 456727106 | 696   | 25,555  | SH | sole    |
| INFOSPACE INC.                        | EQUITY | 45678T201 | 824   | 17,384  | SH | sole    |
| INFOUSA INC. CLASS B                  | EQUITY | 456818301 | 154   | 17,320  | SH | sole    |
| INFRASOURCE SERVICES INC              | EQUITY | 45684P102 | 49    | 4,695   | SH | sole    |
| INGERSOLL RAND COMPANY LIM            | EQUITY | G4776G101 | 1291  | 18,998  | SH | defined |
| INGERSOLL-RAND CO CL A                | EQUITY | G4776G101 | 8243  | 121,268 | SH | sole    |
| INGLES MARKETS, INC., CLASS A         | EQUITY | 457030104 | 67    | 5,557   | SH | sole    |
| INGRAM MICRO INC. CLASS A             | EQUITY | 457153104 | 41    | 2,570   | SH | sole    |
| INKINE PHARMACEUTICAL CO INC          | EQUITY | 457214104 | 135   | 26,514  | SH | sole    |
| INNKEEPERS USA TRUST                  | EQUITY | 4576J0104 | 275   | 22,069  | SH | sole    |
| INNOVATIVE SOLTNS&SUPP COM            | EQUITY | 45769N105 | 1     | 28,300  | SH | sole    |
| INNOVATIVE SOLUTIONS & SUPPORT        | EQUITY | 45769N105 | 93    | 3,799   | SH | sole    |
| INPUT/OUTPUT, INC.                    | EQUITY | 457652105 | 358   | 34,695  | SH | sole    |
| INSIGHT COMMUNICATIO                  | EQUITY | 45768V108 | 213   | 24,258  | SH | sole    |
| INSIGHT ENTERPRISES, INC.             | EQUITY | 45765U103 | 444   | 26,354  | SH | sole    |
| INSITUFORM TECHNOLOGIES, INC. CLASS A | EQUITY | 457667103 | 272   | 14,552  | SH | sole    |
| INSPIRE PHARMACEUTICALS INC           | EQUITY | 457733103 | 325   | 20,676  | SH | sole    |
| INSTINET GROUP INCORPORATED           | EQUITY | 457750107 | 14    | 2,792   | SH | sole    |
| INSURANCE AUTO AUCTIONS INC COM       | EQUITY | 457875102 | 81    | 4,705   | SH | sole    |
| INSWEB CORP                           | EQUITY | 45809K202 | 28    | 9,194   | SH | sole    |
| INTAC INTERNATIONAL                   | EQUITY | 45811T100 | 34    | 4,289   | SH | sole    |
| INTEGRA BANK CORP.                    | EQUITY | 45814P105 | 181   | 8,339   | SH | sole    |
| INTEGRA LIFESCIENCES CORP             | EQUITY | 457985208 | 10391 | 323,600 | SH | defined |
| INTEGRA LIFESCIENCES HOLDINGS         | EQUITY | 457985208 | 355   | 11,047  | SH | sole    |
| INTEGRATED CIRCUIT SYSTEMS            | EQUITY | 45811K208 | 2679  | 124,620 | SH | sole    |

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|  |        |           |        |           |    |         |
|--|--------|-----------|--------|-----------|----|---------|
| INTEGRATED DEVICE TECHNOLOGY,          | EQUITY | 458118106 | 2195   | 230,325   | SH | sole    |
| INTEGRATED ELECTRICAL SERVICES         | EQUITY | 45811E103 | 86     | 17,906    | SH | sole    |
| INTEGRATED SILICON SOLUTION            | EQUITY | 45812P107 | 141    | 19,438    | SH | sole    |
| INTEL CORP                             | EQUITY | 458140100 | 21806  | 1,087,014 | SH | defined |
| INTEL CORP COM                         | EQUITY | 458140100 | 2      | 74,800    | SH | sole    |
| INTEL CORP.                            | EQUITY | 458140100 | 83197  | 4,147,417 | SH | sole    |
| INTER PARFUMS INC                      | EQUITY | 458334109 | 38     | 2,757     | SH | sole    |
| INTERACTIVE DATA CORP                  | EQUITY | 45840J107 | 377    | 20,026    | SH | sole    |
| INTERCEPT INC                          | EQUITY | 45845L107 | 671    | 35,819    | SH | sole    |
| INTERCHANGE FINL SVCS                  | EQUITY | 458447109 | 144    | 6,005     | SH | sole    |
| INTERDIGITAL COMMUNICATION             | EQUITY | 45866A105 | 494    | 30,260    | SH | sole    |
| INTERFACE, INC. CLASS A                | EQUITY | 458665106 | 193    | 24,111    | SH | sole    |
| INTERGRAPH CORP                        | EQUITY | 458683109 | 736    | 27,100    | SH | defined |
| INTERGRAPH CORP.                       | EQUITY | 458683109 | 541    | 19,894    | SH | sole    |
| INTERMAGNETICS GENERAL CORP.           | EQUITY | 458771102 | 318    | 13,752    | SH | sole    |
| INTERMUNE INC.                         | EQUITY | 45884X103 | 184    | 15,634    | SH | sole    |
| INTERNAP NETWORK SERVICES              | EQUITY | 45885A102 | 86     | 128,800   | SH | sole    |
| INTERNATIONAL BANCSHARES CORP.         | EQUITY | 459044103 | 26     | 711       | SH | sole    |
| International Bus. Machines ComStk U\$ | EQUITY | 459200101 | 3806   | 44,390    | SH | sole    |
| INTERNATIONAL BUSINESS MAC             | EQUITY | 459200101 | 27146  | 316,604   | SH | defined |
| International Business Machines        | EQUITY | 459200101 | 857    | 10,000    | SH | sole    |
| INTERNATIONAL FLAVOURS                 | EQUITY | 459506101 | 4      | 107       | SH | defined |
| INTERNATIONAL GAME TECHNOL             | EQUITY | 459902102 | 13132  | 365,293   | SH | defined |
| INTERNATIONAL GAME TECHNOLOGY          | EQUITY | 459902102 | 5259   | 146,283   | SH | sole    |
| International Game Technology          | EQUITY | 459902102 | 1798   | 50,000    | SH | sole    |
| INTERNATIONAL PAPER CO                 | EQUITY | 460146103 | 22     | 554       | SH | defined |
| International Paper Co Com Stk USD1    | EQUITY | 460146103 | 31138  | 770,554   | SH | sole    |
| International Rectifier                | EQUITY | 460254105 | 686    | 20,000    | SH | sole    |
| INTERNATIONAL RECTIFIER CORP.          | EQUITY | 460254105 | 3736   | 108,928   | SH | sole    |
| INTERNATIONAL SPEEDWAY CORP.           | EQUITY | 460335201 | 4367   | 87,519    | SH | sole    |
| INTERNATIONAL STEEL GROUP              | EQUITY | 460377104 | 10690  | 318,851   | SH | sole    |
| INTERNET CAPITAL GROUP, INC.           | EQUITY | 46059C205 | 134    | 20,733    | SH | sole    |
| INTERNET SECURITY SY                   | EQUITY | 46060X107 | 377    | 22,150    | SH | sole    |
| INTEROIL CORP                          | EQUITY | 460951106 | 5894   | 267,000   | SH | defined |
| INTERPUBLIC GROUP CORP                 | EQUITY | 460690100 | 1992   | 188,094   | SH | sole    |
| INTERPUBLIC GROUP COS INC              | EQUITY | 460690100 | 5      | 481       | SH | defined |
| INTERSECTIONS INC                      | EQUITY | 460981301 | 56     | 3,855     | SH | sole    |
| INTERSIL CORP -CL A                    | EQUITY | 46069S109 | 4132   | 259,354   | SH | sole    |
| INTERSTATE BAKERIES CORP.              | EQUITY | 46072H108 | 91     | 23,410    | SH | sole    |
| INTER-TEL, INC.                        | EQUITY | 458372109 | 242    | 11,208    | SH | sole    |
| INTERVIDEO INC                         | EQUITY | 46114Y101 | 56     | 4,666     | SH | sole    |
| INTERVOICE-BRITE INC.                  | EQUITY | 46114Z101 | 211    | 19,574    | SH | sole    |
| INTERWOVEN INC                         | EQUITY | 46114T508 | 159    | 22,023    | SH | sole    |
| INTEVAC INC                            | EQUITY | 461148108 | 57     | 9,116     | SH | sole    |
| INTL BUSINESS MACHINES CORP            | EQUITY | 459200101 | 104461 | 1,218,349 | SH | sole    |
| INT'L. FLAVORS & FRAGRANCES,           | EQUITY | 459506101 | 1595   | 41,751    | SH | sole    |
| INTRADO INC                            | EQUITY | 46117A100 | 95     | 9,409     | SH | sole    |
| Intuit                                 | EQUITY | 461202103 | 908    | 20,000    | SH | sole    |
| INTUIT                                 | EQUITY | 461202103 | 10     | 218       | SH | defined |
| INTUIT, INC.                           | EQUITY | 461202103 | 5157   | 113,583   | SH | sole    |
| INTUITIVE SURGICAL INC                 | EQUITY | 46120E602 | 452    | 18,253    | SH | sole    |
| INVACARE CORP.                         | EQUITY | 461203101 | 650    | 14,137    | SH | sole    |
| INVERESK RESEARCH GROUP INC            | EQUITY | 461238107 | 4415   | 119,693   | SH | sole    |
| INVERNESS MEDICAL INNOVATION           | EQUITY | 46126P106 | 152    | 7,314     | SH | sole    |
| INVESTMENT TECHNOLOGY GROUP            | EQUITY | 46145F105 | 365    | 23,881    | SH | sole    |
| INVESTORS FINANCIAL SERVICES           | EQUITY | 461915100 | 4931   | 109,263   | SH | sole    |

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|                                      |           |           |        |               |         |
|--------------------------------------|-----------|-----------|--------|---------------|---------|
| INVESTORS FINL SERVICE COM           | EQUITY    | 461915100 | 5      | 102,714 SH    | sole    |
| INVESTORS REAL ESTATE TRUST          | EQUITY    | 461730103 | 272    | 27,137 SH     | sole    |
| INVISION TECHNOLOGIES                | EQUITY    | 461851107 | 2562   | 56,952 SH     | sole    |
| INVITROGEN CORP                      | EQUITY    | 46185R100 | 4975   | 90,478 SH     | sole    |
| INVITROGEN CORP                      | EQUITY    | 46185R100 | 2200   | 40,000 SH     | defined |
| IOMEGA CORP                          | EQUITY    | 462030305 | 131    | 28,072 SH     | sole    |
| IONICS, INC.                         | EQUITY    | 462218108 | 271    | 10,028 SH     | sole    |
| IPASS INC                            | EQUITY    | 46261V108 | 144    | 24,069 SH     | sole    |
| IPAYMENT INC                         | EQUITY    | 46262E105 | 230    | 5,715 SH      | sole    |
| IPC HOLDINGS LTD.                    | EQUITY    | G4933P101 | 445553 | 11,722,000 SH | sole    |
| IRON MOUNTAIN INC.                   | EQUITY    | 462846106 | 77     | 2,267 SH      | sole    |
| IRON MTN INC DEL COM                 | EQUITY    | 462846106 |        | 12,600 SH     | sole    |
| IRWIN FINANCIAL CORP.                | EQUITY    | 464119106 | 246    | 9,532 SH      | sole    |
| ISHARES COHEN & STEERS RLTY          | EQUITY    | 464287564 | 1352   | 11,400 SH     | sole    |
| ISHARES LEHMAN 7-10 YR TREASURY BOND | EQUITY    | 464287440 | 1797   | 20,930 SH     | sole    |
| ISHARES MSCI EAFE INDEX FUND         | EQUITY    | 464287465 | 14083  | 99,600 SH     | sole    |
| ISHARES MSCI HONG KONG INDEX         | FINANCIAL | 464286871 | 1726   | 155,200 SH    | sole    |
| ISHARES MSCI JAPAN INDEX FD          | EQUITY    | 464286848 | 1999   | 206,060 SH    | sole    |
| ISHARES RUSSELL 2000                 | EQUITY    | 464287655 | 2971   | 26,100 SH     | sole    |
| ISHARES RUSSELL MIDCAP GRWTH         | EQUITY    | 464287481 | 994    | 13,400 SH     | sole    |
| ISHARES RUSSELL MIDCAP VALUE         | EQUITY    | 464287473 | 1658   | 16,600 SH     | sole    |
| ISHARES S&P 500/BARRA GROWTH         | EQUITY    | 464287309 | 1212   | 22,500 SH     | sole    |
| ISHARES S&P 500/BARRA VALUE          | EQUITY    | 464287408 | 1796   | 31,200 SH     | sole    |
| ISIS PHARMACEUTICALS, INC.           | EQUITY    | 464330109 | 138    | 28,234 SH     | sole    |
| ISLE OF CAPRI CASINOS                | EQUITY    | 464592104 | 142    | 7,347 SH      | sole    |
| ISOLAGEN INC                         | EQUITY    | 46488N103 | 114    | 12,050 SH     | sole    |
| ISOLAGEN INC COM                     | EQUITY    | 46488N103 | 3      | 282,800 SH    | sole    |
| ISTA PHARMACEUTICALS COM NEW         | EQUITY    | 45031X204 | 7      | 543,600 SH    | sole    |
| ISTA PHARMACEUTICALS INC.            | EQUITY    | 45031X204 | 49     | 4,013 SH      | sole    |
| ISTAR FINANCIAL INC                  | EQUITY    | 45031U101 | 93     | 2,264 SH      | sole    |
| ITC DELTACOM INC                     | EQUITY    | 45031T401 | 30     | 6,834 SH      | sole    |
| ITLA CAP CORP                        | EQUITY    | 450565106 | 135    | 2,914 SH      | sole    |
| ITRON, INC.                          | EQUITY    | 465741106 | 198    | 11,358 SH     | sole    |
| ITT EDUCATIONAL SERVICES, INC.       | EQUITY    | 45068B109 | 2721   | 75,481 SH     | sole    |
| ITT EDUCATIONAL SVCS COM             | EQUITY    | 45068B109 | 11     | 293,014 SH    | sole    |
| ITT INDS INC                         | EQUITY    | 450911102 | 8      | 105 SH        | defined |
| ITT INDUSTRIAL INC                   | EQUITY    | 450911102 | 3296   | 41,209 SH     | sole    |
| ITT Industries                       | EQUITY    | 450911102 | 1936   | 24,200 SH     | sole    |
| IVANHOE MINES LTD                    | EQUITY    | 46579N103 | 7643   | 1,360,600 SH  | defined |
| IVAX CORP.                           | EQUITY    | 465823102 | 7877   | 411,355 SH    | sole    |
| IVAX DIAGNOSTICS INC                 | EQUITY    | 45070W109 | 20     | 3,663 SH      | sole    |
| IVILLAGE INC                         | EQUITY    | 46588H105 | 103    | 17,126 SH     | sole    |
| IXIA                                 | EQUITY    | 45071R109 | 140    | 14,396 SH     | sole    |
| IXIA COM                             | EQUITY    | 45071R109 | 3      | 276,800 SH    | sole    |
| IXYS CORP.                           | EQUITY    | 46600W106 | 73     | 10,231 SH     | sole    |
| J & J SNACK FOODS CORP               | EQUITY    | 466032109 | 142    | 3,301 SH      | sole    |
| J JILL GROUP INC                     | EQUITY    | 466189107 | 192    | 9,673 SH      | sole    |
| J.B. HUNT TRANSPORT SERVICES         | EQUITY    | 445658107 | 4927   | 132,651 SH    | sole    |
| J.C. PENNEY CO., INC.                | EQUITY    | 708160106 | 7235   | 205,084 SH    | sole    |
| J0-ANN STORES INC                    | EQUITY    | 47758P307 | 288    | 10,280 SH     | sole    |
| J2 GLOBAL COMMUNICATIO               | EQUITY    | 46626E205 | 324    | 10,257 SH     | sole    |
| JABIL CIRCUIT INC                    | EQUITY    | 466313103 | 5      | 229 SH        | defined |
| Jabil Circuit Inc USD0.001           | EQUITY    | 466313103 | 25733  | 1,118,838 SH  | sole    |
| JACK IN THE BOX INC.                 | EQUITY    | 466367109 | 631    | 19,880 SH     | sole    |
| JACKSON HEWITT TAX SERVICE           | EQUITY    | 468202106 | 414    | 20,485 SH     | sole    |
| JACOBS ENGINEERING GROUP, INC.       | EQUITY    | 469814107 | 3560   | 92,984 SH     | sole    |

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|                                 |        |           |        |           |    |         |
|---------------------------------|--------|-----------|--------|-----------|----|---------|
| JACUZZI BRANDS INC              | EQUITY | 469865109 | 382    | 41,054    | SH | sole    |
| JAKKS PACIFIC, INC.             | EQUITY | 47012E106 | 317    | 13,799    | SH | sole    |
| JANUS CAP GROUP INC             | EQUITY | 47102X105 | 4      | 273       | SH | defined |
| JANUS CAPITAL GROUP             | EQUITY | 47102X105 | 1453   | 106,761   | SH | sole    |
| JARDEN CORP                     | EQUITY | 471109108 | 541    | 14,818    | SH | sole    |
| JDA SOFTWARE GROUP, INC.        | EQUITY | 46612K108 | 152    | 14,007    | SH | sole    |
| JDS UNIPHASE CORP               | EQUITY | 46612J101 | 2562   | 760,199   | SH | sole    |
| JDS UNIPHASE CORP               | EQUITY | 46612J101 | 6      | 1,642     | SH | defined |
| JEFFERIES GROUP, INC.           | EQUITY | 472319102 | 3217   | 93,324    | SH | sole    |
| JEFFERSON PILOT CORP            | EQUITY | 475070108 | 8      | 156       | SH | defined |
| JEFFERSON-PILOT CORP.           | EQUITY | 475070108 | 4186   | 84,288    | SH | sole    |
| JETBLUE AIRWAYS CORP            | EQUITY | 477143101 | 3592   | 171,681   | SH | sole    |
| JETBLUE AWYS CORP               | EQUITY | 477143101 | 138    | 6,600     | SH | defined |
| JLG INDUSTRIES, INC.            | EQUITY | 466210101 | 400    | 23,802    | SH | sole    |
| JM SMUCKER CO/THE NEW COM WI    | EQUITY | 832696405 | 4277   | 96,297    | SH | sole    |
| JOHN B. SANFILIPPO & SON        | EQUITY | 800422107 | 90     | 3,431     | SH | sole    |
| JOHN Q HAMMONS HOTELS INC       | EQUITY | 408623106 | 535    | 48,900    | SH | sole    |
| JOHN WILEY & SONS, INC. CLASS A | EQUITY | 968223206 | 30     | 928       | SH | sole    |
| JOHNSON & JOHNSON               | EQUITY | 478160104 | 107400 | 1,906,613 | SH | sole    |
| JOHNSON & JOHNSON COM           | EQUITY | 478160104 | 2      | 34,500    | SH | sole    |
| JOHNSON + JOHNSON               | EQUITY | 478160104 | 30122  | 534,737   | SH | defined |
| Johnson and Johnson             | EQUITY | 478160104 | 3380   | 60,000    | SH | sole    |
| JOHNSON CONTROLS, INC.          | EQUITY | 478366107 | 4818   | 84,813    | SH | sole    |
| JOHNSON CTLS INC                | EQUITY | 478366107 | 12575  | 221,360   | SH | defined |
| JONES APPAREL GROUP INC         | EQUITY | 480074103 | 352    | 9,842     | SH | defined |
| JONES APPAREL GROUP, INC.       | EQUITY | 480074103 | 9596   | 268,040   | SH | sole    |
| JONES LANG LASALLE INC COM      | EQUITY | 48020Q107 | 11     | 333,120   | SH | sole    |
| JONES LANG LASALLE, INC.        | EQUITY | 48020Q107 | 573    | 17,370    | SH | sole    |
| JOS A BANK CLOTHIERS INC        | EQUITY | 480838101 | 154    | 5,573     | SH | sole    |
| JOURNAL COMMUNICATIONS INC-A    | EQUITY | 481130102 | 193    | 10,994    | SH | sole    |
| JOURNAL REGISTER CO.            | EQUITY | 481138105 | 432    | 22,850    | SH | sole    |
| JOY GLOBAL INC.                 | EQUITY | 481165108 | 952    | 27,699    | SH | sole    |
| JPMorgan Chase & Co USD1.00     | EQUITY | 46625H100 | 148292 | 3,732,485 | SH | sole    |
| JPMORGAN CHASE + CO             | EQUITY | 46625H100 | 26466  | 666,135   | SH | defined |
| JUNIPER NETWORKS INC            | EQUITY | 48203R104 | 132    | 5,600     | SH | defined |
| JUNIPER NETWORKS, INC.          | EQUITY | 48203R104 | 914    | 38,730    | SH | sole    |
| JUPITERMEDIA CORP               | EQUITY | 48207D101 | 152    | 8,517     | SH | sole    |
| JUPITERMEDIA CORP COM 144       | EQUITY | 48207D101 | 2      | 115,600   | SH | sole    |
| K V PHARMACEUT [A]              | EQUITY | 482740206 | 348    | 19,450    | SH | sole    |
| K.FORCE INC.                    | EQUITY | 493732101 | 117    | 13,905    | SH | sole    |
| K2, INC.                        | EQUITY | 482732104 | 324    | 22,645    | SH | sole    |
| KADANT INC                      | EQUITY | 48282T104 | 143    | 7,791     | SH | sole    |
| KAMAN CORP., CLASS A            | EQUITY | 483548103 | 137    | 11,505    | SH | sole    |
| KANA SOFTWARE INC.              | EQUITY | 483600300 |        | 36        | SH | sole    |
| KANBAY INTERNATIONAL INC        | EQUITY | 48369P207 | 83     | 3,896     | SH | sole    |
| KANSAS CITY LIFE INSURANCE CO.  | EQUITY | 484836101 | 85     | 2,001     | SH | sole    |
| KANSAS CITY SOUTHERN            | EQUITY | 485170302 | 518    | 34,130    | SH | sole    |
| KAYDON CORP.                    | EQUITY | 486587108 | 442    | 15,362    | SH | sole    |
| KB HOME                         | EQUITY | 48666K109 | 1736   | 20,549    | SH | sole    |
| KB HOME                         | EQUITY | 48666K109 | 4      | 53        | SH | defined |
| KCS ENERGY, INC.                | EQUITY | 482434206 | 370    | 26,635    | SH | sole    |
| KEANE INC                       | EQUITY | 486665102 | 2310   | 150,400   | SH | defined |
| KEANE, INC.                     | EQUITY | 486665102 | 1971   | 128,306   | SH | sole    |
| KEITHLEY INSTRUMENTS, INC.      | EQUITY | 487584104 | 120    | 6,852     | SH | sole    |
| KELLOGG CO                      | EQUITY | 487836108 | 20     | 471       | SH | defined |
| KELLOGG CO.                     | EQUITY | 487836108 | 7479   | 175,321   | SH | sole    |

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|---------------------------------------|--------|-----------|-------|---------|----|---------|
| KELLWOOD CO.                          | EQUITY | 488044108 | 539   | 14,789  | SH | sole    |
| KELLY SERVICES, INC., CLASS A         | EQUITY | 488152208 | 1789  | 66,983  | SH | sole    |
| KEMET CORP.                           | EQUITY | 488360108 | 1522  | 188,094 | SH | sole    |
| Kennametal Inc USD 1.25               | EQUITY | 489170100 | 5086  | 112,641 | SH | sole    |
| KENSEY NASH CORP                      | EQUITY | 490057106 | 136   | 5,188   | SH | sole    |
| KERR MCGEE CORP                       | EQUITY | 492386107 | 10    | 172     | SH | defined |
| KERR-MCGEE CORP                       | EQUITY | 492386107 | 13442 | 234,787 | SH | sole    |
| KERYX BIOPHARMACEUTICALS              | EQUITY | 492515101 | 132   | 11,792  | SH | sole    |
| KEY BANK NA                           | EQUITY | 493267108 | 5473  | 173,194 | SH | sole    |
| KEY ENERGY SERVICES INC               | EQUITY | 492914106 | 786   | 71,127  | SH | sole    |
| Keycorp                               | EQUITY | 493267108 | 1580  | 50,000  | SH | sole    |
| KEYCORP NEW                           | EQUITY | 493267108 | 15    | 464     | SH | defined |
| KEYNOTE SYSTEMS INC                   | EQUITY | 493308100 | 119   | 8,381   | SH | sole    |
| Keyspan                               | EQUITY | 49337W100 | 6860  | 175,000 | SH | sole    |
| KEYSPAN CORP                          | EQUITY | 49337W100 | 7     | 183     | SH | defined |
| KEYSPAN CORPORATION                   | EQUITY | 49337W100 | 23327 | 595,075 | SH | sole    |
| KEYSTONE AUTOMOTIVE IN                | EQUITY | 49338N109 | 182   | 8,276   | SH | sole    |
| K-FED BANCORP                         | EQUITY | 48246S101 | 46    | 3,099   | SH | sole    |
| KFX INC                               | EQUITY | 48245L107 | 190   | 24,593  | SH | sole    |
| KILROY REALTY CORP.                   | EQUITY | 49427F108 | 711   | 18,688  | SH | sole    |
| KIMBALL INTERNATIONAL, INC. CLASS B   | EQUITY | 494274103 | 164   | 11,793  | SH | sole    |
| KIMBERLY CLARK CORP                   | EQUITY | 494368103 | 36    | 564     | SH | defined |
| KIMBERLY-CLARK CORP.                  | EQUITY | 494368103 | 15169 | 234,844 | SH | sole    |
| KIMCO REALTY                          | EQUITY | 49446R109 | 748   | 14,586  | SH | sole    |
| Kinder Morgan Energy Partners         | EQUITY | 494550106 | 2576  | 55,000  | SH | sole    |
| Kinder Morgan Inc                     | EQUITY | 49455P101 | 2513  | 40,000  | SH | sole    |
| KINDER MORGAN INC KANS                | EQUITY | 49455P101 | 9     | 141     | SH | defined |
| KINDER MORGAN INC.                    | EQUITY | 49455P101 | 3433  | 54,653  | SH | sole    |
| KINDRED HEALTHCARE INC                | EQUITY | 494580103 | 350   | 14,349  | SH | sole    |
| KINETIC CONSEPTS INC                  | EQUITY | 49460W208 | 28    | 530     | SH | sole    |
| KING PHARMACEUTICALS INC              | EQUITY | 495582108 | 3     | 275     | SH | defined |
| KING PHARMACEUTICALS, INC.            | EQUITY | 495582108 | 1287  | 107,753 | SH | sole    |
| KINROSS GOLD                          | EQUITY | 496902206 | 2537  | 374,200 | SH | defined |
| KINTERA INC                           | EQUITY | 49720P506 | 34    | 3,633   | SH | sole    |
| KIRBY CORP.                           | EQUITY | 497266106 | 474   | 11,811  | SH | sole    |
| KIRKLAND'S INC                        | EQUITY | 497498105 | 57    | 6,031   | SH | sole    |
| KITE REALTY GROUP TRUST               | EQUITY | 49803T102 | 123   | 9,343   | SH | sole    |
| KLA TENCOR CORP                       | EQUITY | 482480100 | 9     | 224     | SH | defined |
| KLA-TENCOR CORP.                      | EQUITY | 482480100 | 12599 | 303,731 | SH | sole    |
| KMART HOLDING CORP                    | EQUITY | 498780105 | 1180  | 13,485  | SH | sole    |
| KNBT BANCORP INC                      | EQUITY | 482921103 | 280   | 16,640  | SH | sole    |
| KNIGHT RIDDER INC                     | EQUITY | 499040103 | 6     | 88      | SH | defined |
| KNIGHT TRADING GROUP                  | EQUITY | 499063105 | 583   | 63,207  | SH | sole    |
| KNIGHT TRADING GROUP INC              | EQUITY | 499063105 | 1849  | 200,300 | SH | defined |
| KNIGHT TRANSPORTATION, INC.           | EQUITY | 499064103 | 427   | 19,950  | SH | sole    |
| KNIGHT-RIDDER, INC.                   | EQUITY | 499040103 | 2265  | 34,602  | SH | sole    |
| KNOLOGY INC                           | EQUITY | 499183804 | 165   | 39,813  | SH | sole    |
| KOHL'S CORP                           | EQUITY | 500255104 | 23603 | 489,789 | SH | defined |
| KOHL'S CORP.                          | EQUITY | 500255104 | 7982  | 165,639 | SH | sole    |
| KOMAG INC                             | EQUITY | 500453204 | 208   | 14,983  | SH | sole    |
|                                       |        |           |       |         |    |         |
| KOPIN CORP.                           | EQUITY | 500600101 | 155   | 38,170  | SH | sole    |
| Korea Electric Power Corp. Kepco Sp A | EQUITY | 500631106 | 974   | 59,500  | SH | sole    |
| KORN/FERRY INTERNATIONAL              | EQUITY | 500643200 | 1461  | 80,132  | SH | sole    |
| KOS PHARMACEUTICALS, INC.             | EQUITY | 500648100 | 231   | 6,498   | SH | sole    |
| KOSAN BIOSCIENCES INC                 | EQUITY | 50064W107 | 66    | 11,503  | SH | sole    |
| KRAFT FOODS INC                       | EQUITY | 50075N104 | 27029 | 852,110 | SH | sole    |

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|                              |        |           |       |         |    |         |
|------------------------------|--------|-----------|-------|---------|----|---------|
| KRAMONT REALTY TRUST         | EQUITY | 50075Q107 | 295   | 15,846  | SH | sole    |
| KRISPY KREME DOUGHNU         | EQUITY | 501014104 | 1652  | 130,497 | SH | sole    |
| KROGER CO                    | EQUITY | 501044101 | 13    | 842     | SH | defined |
| KROGER CO.                   | EQUITY | 501044101 | 5118  | 329,763 | SH | sole    |
| KRONOS WORLDWIDE INC         | EQUITY | 50105F105 | 67    | 1,680   | SH | sole    |
| KRONOS, INC.                 | EQUITY | 501052104 | 749   | 16,916  | SH | sole    |
| K-SWISS, INC.                | EQUITY | 482686102 | 271   | 14,090  | SH | sole    |
| KULICKE & SOFFA INDUSTRIES   | EQUITY | 501242101 | 156   | 27,682  | SH | sole    |
| KVH INDUSTRIES INC           | EQUITY | 482738101 | 57    | 7,852   | SH | sole    |
| KYPHON INC                   | EQUITY | 501577100 | 314   | 12,679  | SH | sole    |
| L 3 COMMUNICATIONS HLDG CO   | EQUITY | 502424104 | 817   | 12,200  | SH | defined |
| L-3 COMMUNICATIONS HOLDINGS, | EQUITY | 502424104 | 11797 | 176,070 | SH | sole    |
| L-3 COMMUNICATNS HLDGS COM   | EQUITY | 502424104 | 9     | 134,000 | SH | sole    |
| LA QUINTA PROPERTIES-PAIRED  | EQUITY | 50419U202 | 798   | 102,332 | SH | sole    |
| LABONE INC NEW               | EQUITY | 50540L105 | 569   | 19,467  | SH | sole    |
| LABOR READY INC COM NEW      | EQUITY | 505401208 | 8     | 550,045 | SH | sole    |
| LABOR READY, INC.            | EQUITY | 505401208 | 316   | 22,543  | SH | sole    |
| LABORATORY CRP OF AMER HLDGS | EQUITY | 50540R409 | 130   | 2,963   | SH | sole    |
| LABRANCHE & CO. INC.         | EQUITY | 505447102 | 1067  | 126,310 | SH | sole    |
| LACLEDE GAS CO.              | EQUITY | 505597104 | 330   | 11,288  | SH | sole    |
| LAFARGE NORTH AMERIC         | EQUITY | 505862102 | 31    | 666     | SH | sole    |
| LAIDLAW INTERNATIONAL        | EQUITY | 50730R102 | 8357  | 508,034 | SH | sole    |
| LAKELAND BANCORP INC         | EQUITY | 511637100 | 153   | 9,327   | SH | sole    |
| LAKELAND FINL CORP           | EQUITY | 511656100 | 107   | 3,171   | SH | sole    |
| LAKES ENTERTAINMENT INC      | EQUITY | 51206P109 | 87    | 8,348   | SH | sole    |
| LAM RESEARCH CORP.           | EQUITY | 512807108 | 5054  | 231,008 | SH | sole    |
| LAM RESH CORP                | EQUITY | 512807108 | 12511 | 571,800 | SH | defined |
| LAMAR ADVERTISING CO         | EQUITY | 512815101 | 327   | 7,861   | SH | sole    |
| LAMAR ADVERTISING CO         | EQUITY | 512815101 | 537   | 12,900  | SH | defined |
| LANCASTER COLONY CORP.       | EQUITY | 513847103 | 3075  | 72,926  | SH | sole    |
| LANCE, INC.                  | EQUITY | 514606102 | 226   | 13,977  | SH | sole    |
| LANDAMERICA FINANCIAL GROUP  | EQUITY | 514936103 | 469   | 10,311  | SH | sole    |
| LANDAUER, INC.               | EQUITY | 51476K103 | 228   | 4,849   | SH | sole    |
| LANDRY'S RESTAURANTS INC.    | EQUITY | 51508L103 | 320   | 11,724  | SH | sole    |
| LANDSTAR SYSTEM, INC.        | EQUITY | 515098101 | 953   | 16,237  | SH | sole    |
| LANNETT CO INC               | EQUITY | 516012101 | 37    | 3,764   | SH | sole    |
| LASALLE HOTEL PROPERTIES     | EQUITY | 517942108 | 503   | 18,239  | SH | sole    |
| LASERSCOPE                   | EQUITY | 518081104 | 200   | 9,850   | SH | sole    |
| LATTICE SEMICONDUCTOR CORP.  | EQUITY | 518415104 | 1210  | 246,431 | SH | sole    |
| LAUDER ESTEE COS INC         | EQUITY | 518439104 | 16875 | 403,700 | SH | defined |
| LAUREATE EDUCATION INC       | EQUITY | 518613104 | 2800  | 75,240  | SH | sole    |
| LAWSON PRODUCTS, INC.        | EQUITY | 520776105 | 109   | 2,668   | SH | sole    |
| LAWSON SOFTWARE              | EQUITY | 520780107 | 170   | 30,280  | SH | sole    |
| LAWSON SOFTWARE INC          | EQUITY | 520780107 | 3244  | 579,200 | SH | defined |
| LAYNE CHRISTENSEN COMPANY    | EQUITY | 521050104 | 81    | 5,368   | SH | sole    |
| LA-Z-BOY CHAIR CO.           | EQUITY | 505336107 | 435   | 28,648  | SH | sole    |
| LCA VISION INC               | EQUITY | 501803308 | 1547  | 60,000  | SH | defined |
| LCA-VISION INC               | EQUITY | 501803308 | 145   | 5,606   | SH | sole    |
| LEADIS TECHNOLOGY INC        | EQUITY | 52171N103 | 37    | 3,264   | SH | sole    |
| LEAPFROG ENTERPRISE          | EQUITY | 52186N106 | 14    | 695     | SH | defined |
| LEAPFROG ENTERPRISES         | EQUITY | 52186N106 | 303   | 14,959  | SH | sole    |
| LEAR CORP                    | EQUITY | 521865105 | 6160  | 113,123 | SH | sole    |
| LEARNING TREE INTERNATIONAL  | EQUITY | 522015106 | 68    | 4,795   | SH | sole    |
| LECG CORP                    | EQUITY | 523234102 | 120   | 7,109   | SH | sole    |
| LECROY CORP                  | EQUITY | 52324W109 | 71    | 4,246   | SH | sole    |
| LEE ENTERPRISES, INC.        | EQUITY | 523768109 | 3459  | 74,646  | SH | sole    |



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|                                       |        |           |       |           |    |         |
|---------------------------------------|--------|-----------|-------|-----------|----|---------|
| LEGG MASON, INC.                      | EQUITY | 524901105 | 8853  | 166,190   | SH | sole    |
| LEGGETT & PLATT, INC.                 | EQUITY | 524660107 | 6199  | 220,589   | SH | sole    |
| LEGGETT + PLATT INC                   | EQUITY | 524660107 | 6     | 218       | SH | defined |
| LEHMAN BROTHERS HLDGS INC             | EQUITY | 524908100 | 4003  | 50,209    | SH | defined |
| LEHMAN BROTHERS HOLDINGS, INC.        | EQUITY | 524908100 | 9212  | 115,559   | SH | sole    |
| LENNAR CORP. COM CLASS A              | EQUITY | 526057104 | 12229 | 256,919   | SH | sole    |
| LENNOX INTERNATIONAL INC              | EQUITY | 526107107 | 361   | 24,130    | SH | sole    |
| LEUCADIA NATIONAL CORP.               | EQUITY | 527288104 | 6605  | 116,588   | SH | sole    |
| LEVEL 3 COMMUNICATIONS, INC.          | EQUITY | 52729N100 | 164   | 63,461    | SH | sole    |
| LEVITT CORP-CL A                      | EQUITY | 52742P108 | 196   | 8,345     | SH | sole    |
| LEXAR MEDIA INC                       | EQUITY | 52886P104 | 324   | 38,565    | SH | sole    |
| LEXICON GENETICS INC COM              | EQUITY | 528872104 | 2     | 289,600   | SH | sole    |
| LEXICON GENETICS INC.                 | EQUITY | 528872104 | 227   | 34,507    | SH | sole    |
| LEXINGTON CORP. PROPERTRIES           | EQUITY | 529043101 | 688   | 31,686    | SH | sole    |
| LEXMARK INTERNATIONAL GROUP           | EQUITY | 529771107 | 19000 | 226,163   | SH | sole    |
| LEXMARK INTL INC                      | EQUITY | 529771107 | 8220  | 97,848    | SH | defined |
| LIBBEY, INC.                          | EQUITY | 529898108 | 139   | 7,438     | SH | sole    |
| LIBERTY CORP.                         | EQUITY | 530370105 | 340   | 8,556     | SH | sole    |
| LIBERTY MEDIA CORP                    | EQUITY | 530718105 | 69    | 7,860     | SH | defined |
| LIBERTY MEDIA INTL                    | EQUITY | 530719103 | 13    | 392       | SH | defined |
| LIBERTY MEDIA INTL INC-A              | EQUITY | 530719103 | 94    | 2,810     | SH | sole    |
| LIBERTY PROPERTY TRUST                | EQUITY | 531172104 | 5982  | 150,162   | SH | sole    |
| LIFE TIME FITNESS INC                 | EQUITY | 53217R207 | 166   | 6,474     | SH | sole    |
| LIFECCELL CORPORATION                 | EQUITY | 531927101 | 155   | 15,478    | SH | sole    |
| LIFELINE SYS INC                      | EQUITY | 532192101 | 147   | 6,033     | SH | sole    |
| LIFEPPOINT HOSPITALS HLDG             | EQUITY | 53219L109 | 2518  | 83,922    | SH | sole    |
| LIFETIME HOAN CORP                    | EQUITY | 531926103 | 58    | 3,887     | SH | sole    |
| LIGAND PHARMACEUTICALS, INC., CLASS B | EQUITY | 53220K207 | 403   | 40,245    | SH | sole    |
| LILLY ELI + CO                        | EQUITY | 532457108 | 846   | 14,089    | SH | defined |
| LIMITED BRANDS INC                    | EQUITY | 532716107 | 28548 | 1,280,739 | SH | defined |
| LIMITED BRANDS, INC.                  | EQUITY | 532716107 | 4671  | 209,551   | SH | sole    |
| LIN TV CORP                           | EQUITY | 532774106 | 285   | 14,621    | SH | sole    |
| LINCARE HOLDINGS, INC.                | EQUITY | 532791100 | 5103  | 171,744   | SH | sole    |
| LINCOLN ELECTRIC HOLDINGS, INC        | EQUITY | 533900106 | 574   | 18,311    | SH | sole    |
| LINCOLN NATIONAL CORP.                | EQUITY | 534187109 | 3830  | 81,479    | SH | sole    |
| LINCOLN NATL CORP IN                  | EQUITY | 534187109 | 48    | 1,031     | SH | defined |
| LINDSAY MANUFACTURING CO.             | EQUITY | 535555106 | 172   | 6,405     | SH | sole    |
| LINEAR TECHNOLOGY CORP                | EQUITY | 535678106 | 13    | 351       | SH | defined |
| LINEAR TECHNOLOGY CORP                | EQUITY | 535678106 | 3     | 94,900    | SH | sole    |
| LINEAR TECHNOLOGY CORP.               | EQUITY | 535678106 | 6326  | 174,570   | SH | sole    |
| LINENS 'N THINGS, INC.                | EQUITY | 535679104 | 569   | 24,568    | SH | sole    |
| LIONBRIDGE TECHNOLOGIES INC           | EQUITY | 536252109 | 218   | 25,377    | SH | sole    |
| LITHIA MOTORS, INC.                   | EQUITY | 536797103 | 165   | 7,772     | SH | sole    |
| LITTELFUSE INC COM                    | EQUITY | 537008104 |       | 11,600    | SH | sole    |
| LITTELFUSE, INC.                      | EQUITY | 537008104 | 415   | 12,020    | SH | sole    |
| LIZ CLAIBORNE INC                     | EQUITY | 539320101 | 5     | 123       | SH | defined |
| LIZ CLAIBORNE, INC.                   | EQUITY | 539320101 | 1817  | 48,169    | SH | sole    |
| LKQ CORP                              | EQUITY | 501889208 | 145   | 7,946     | SH | sole    |
| LNR PROPERTY CORP.                    | EQUITY | 501940100 | 2376  | 38,378    | SH | sole    |
| LOCKHEED MARTIN CORP                  | EQUITY | 539830109 | 28    | 507       | SH | defined |
| LOCKHEED MARTIN CORP.                 | EQUITY | 539830109 | 11043 | 197,968   | SH | sole    |
| LODGENET ENTERTAINMENT CORP.          | EQUITY | 540211109 | 94    | 7,120     | SH | sole    |
| LODGIAN INC                           | EQUITY | 54021P403 | 1     | 124       | SH | sole    |
| LOEWS CORP                            | EQUITY | 540424108 | 12    | 211       | SH | defined |
| LOEWS CORP - CAROLINA GROUP           | EQUITY | 540424207 | 28    | 1,168     | SH | sole    |
| LOEWS CORP.                           | EQUITY | 540424108 | 4865  | 83,157    | SH | sole    |

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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| LO-JACK CORPORATION            | EQUITY | 539451104 | 805   | 71,900    | SH | sole    |
| LONE STAR STEAKHOUSE & SALOON  | EQUITY | 542307103 | 223   | 8,651     | SH | sole    |
| LONE STAR TECHNOLOGIES, INC.   | EQUITY | 542312103 | 592   | 15,671    | SH | sole    |
| LONGS DRUG STORES CORP.        | EQUITY | 543162101 | 398   | 16,461    | SH | sole    |
| LONGVIEW FIBRE CO.             | EQUITY | 543213102 | 1695  | 111,127   | SH | sole    |
| LOOKSMART LTD                  | EQUITY | 543442107 | 76    | 52,014    | SH | sole    |
| LOUISIANA PAC CORP             | EQUITY | 546347105 | 3     | 125       | SH | defined |
| LOUISIANA PACIFIC CORP.        | EQUITY | 546347105 | 1311  | 50,502    | SH | sole    |
| LOWE'S COMPANIES, INC.         | EQUITY | 548661107 | 22785 | 419,229   | SH | sole    |
| LSI INDUSTRIES, INC.           | EQUITY | 50216C108 | 112   | 10,752    | SH | sole    |
| LSI LOGIC CORP                 | EQUITY | 502161102 | 2     | 439       | SH | defined |
| LSI LOGIC CORP.                | EQUITY | 502161102 | 885   | 205,279   | SH | sole    |
| LTC PROP INC                   | EQUITY | 502175102 | 144   | 8,036     | SH | sole    |
| LTX CORP.                      | EQUITY | 502392103 | 717   | 132,576   | SH | sole    |
| LUBRIZOL CORP.                 | EQUITY | 549271104 | 3709  | 107,193   | SH | sole    |
| LUCENT TECHNOLOGIES INC        | EQUITY | 549463107 | 6139  | 1,936,722 | SH | sole    |
| LUCENT TECHNOLOGIES INC        | EQUITY | 549463107 | 16    | 4,912     | SH | defined |
| LUFKIN INDS INC COM            | EQUITY | 549764108 | 137   | 3,679     | SH | sole    |
| LUMINENT MORTGAGE CAPITAL IN   | EQUITY | 550278303 | 252   | 19,877    | SH | sole    |
| LUMINEX CORP                   | EQUITY | 55027E102 | 104   | 14,611    | SH | sole    |
| LYON WILLIAM HOMES             | EQUITY | 552074106 | 203   | 2,286     | SH | sole    |
| LYONDELL CHEMICAL CO COM       | EQUITY | 552078107 | 14    | 619,126   | SH | sole    |
| LYONDELL CHEMICAL CO.          | EQUITY | 552078107 | 6594  | 293,578   | SH | sole    |
| M & F WORLDWIDE CORP           | EQUITY | 552541104 | 72    | 5,539     | SH | sole    |
| M + T BK CORP                  | EQUITY | 55261F104 | 13    | 133       | SH | defined |
| M SYS FLASH DISK PIONR ORD (F) | EQUITY | M7061C100 | 10    | 600,154   | SH | sole    |
| M&T BANK CORP.                 | EQUITY | 55261F104 | 4925  | 51,460    | SH | sole    |
| M.D.C. HOLDINGS, INC.          | EQUITY | 552676108 | 37    | 506       | SH | sole    |
| M/I HOMES INC                  | EQUITY | 55305B101 | 280   | 6,602     | SH | sole    |
| MACATAWA BK CORP               | EQUITY | 554225102 | 135   | 4,797     | SH | sole    |
| MACDERMID, INC.                | EQUITY | 554273102 | 426   | 14,707    | SH | sole    |
| MACERICH CO.                   | EQUITY | 554382101 | 419   | 7,866     | SH | sole    |
| MACK-CALI REALTY CORP          | EQUITY | 554489104 | 4737  | 106,923   | SH | sole    |
| MACROMEDIA, INC.               | EQUITY | 556100105 | 2299  | 114,483   | SH | sole    |
| MACROVISION CORP               | EQUITY | 555904101 | 2583  | 107,262   | SH | sole    |
| MAF BANCORP, INC.              | EQUITY | 55261R108 | 654   | 15,171    | SH | sole    |
| MAGELLAN HEALTH SERVICES INC   | EQUITY | 559079207 | 536   | 14,665    | SH | sole    |
| Magellan Midstream Partner     | EQUITY | 559080106 | 2199  | 40,000    | SH | sole    |
| MAGMA DESIGN AUTOMATIO         | EQUITY | 559181102 | 202   | 13,411    | SH | sole    |
| MAGNA ENTERTAINMENT CL A       | EQUITY | 559211107 | 112   | 20,528    | SH | sole    |
| MAGNATEK, INC.                 | EQUITY | 559424106 | 96    | 12,898    | SH | sole    |
| MAGNUM HUNTER RESOURCES INC    | EQUITY | 55972F203 | 546   | 47,273    | SH | sole    |
| MAGUIRE PROPERTIES INC         | EQUITY | 559775101 | 567   | 23,323    | SH | sole    |
| MAIN STREET BANKS INC          | EQUITY | 56034R102 | 226   | 7,400     | SH | sole    |
| MAINSOURCE FINANCIAL G         | EQUITY | 56062Y102 | 104   | 5,072     | SH | sole    |
| MANDALAY RESORT GROUP          | EQUITY | 562567107 | 11855 | 172,685   | SH | sole    |
| MANHATTAN ASSOCIATES, INC.     | EQUITY | 562750109 | 401   | 16,441    | SH | sole    |
| MANHATTAN ASSOCS INC           | EQUITY | 562750109 | 3436  | 140,700   | SH | defined |
| MANITOWOC CO., INC.            | EQUITY | 563571108 | 517   | 14,584    | SH | sole    |
| MANNATECH INC                  | EQUITY | 563771104 | 108   | 7,735     | SH | sole    |
| MANNING (GREG) AUCTIONS INC    | EQUITY | 563823103 | 31    | 2,749     | SH | sole    |
| MANNKIND CORP                  | EQUITY | 56400P201 | 142   | 7,076     | SH | sole    |
| MANOR CARE INC NEW             | EQUITY | 564055101 | 3     | 100       | SH | defined |
| MANOR CARE, INC.               | EQUITY | 564055101 | 5076  | 169,430   | SH | sole    |
| MANPOWER, INC.                 | EQUITY | 56418H100 | 6609  | 148,550   | SH | sole    |
| MANTECH INTL CORP              | EQUITY | 564563104 | 172   | 9,169     | SH | sole    |

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|                                      |        |           |       |         |    |         |
|--------------------------------------|--------|-----------|-------|---------|----|---------|
| MANUFACTURED HOME COMMUNITIES        | EQUITY | 564682102 | 424   | 12,754  | SH | sole    |
| MANUGISTICS GROUP IN                 | EQUITY | 565011103 | 71    | 29,895  | SH | sole    |
| MANULIFE FINANCIAL                   | EQUITY | 56501R106 | 4339  | 99,000  | SH | defined |
| MAPICS INC                           | EQUITY | 564910107 | 125   | 13,840  | SH | sole    |
| MAPINFO CORP COM                     | EQUITY | 565105103 | 119   | 11,005  | SH | sole    |
| MARATHON OIL CORP                    | EQUITY | 565849106 | 6371  | 154,332 | SH | sole    |
| MARATHON OIL CORP                    | EQUITY | 565849106 | 10774 | 260,994 | SH | defined |
| MARCHEX INC-CLASS B                  | EQUITY | 56624R108 | 28    | 2,238   | SH | sole    |
| MARCONI CORP PLC-SPONS ADR           | EQUITY | 56630M101 | 495   | 24,568  | SH | sole    |
| MARCUS CORP                          | EQUITY | 566330106 | 209   | 10,748  | SH | sole    |
| MARINEMAX INC                        | EQUITY | 567908108 | 143   | 6,339   | SH | sole    |
| MARKEL CORP                          | EQUITY | 570535104 | 56    | 181     | SH | sole    |
| MARKETWATCH INC                      | EQUITY | 570619106 | 71    | 5,680   | SH | sole    |
| MARLIN BUSINESS SERVICES INC         | EQUITY | 571157106 | 61    | 3,231   | SH | sole    |
| MARRIOTT INTERNATIONAL, INC.         | EQUITY | 571903202 | 5787  | 111,379 | SH | sole    |
| MARRIOTT INTL INC NEW                | EQUITY | 571903202 | 14    | 261     | SH | defined |
| MARSH & MCLENNAN COMPANIES INC       | EQUITY | 571748102 | 15137 | 330,783 | SH | sole    |
| MARSH + MCLENNAN COS INC             | EQUITY | 571748102 | 27    | 593     | SH | defined |
| MARSHALL & ILSLEY CORP.              | EQUITY | 571834100 | 4005  | 99,373  | SH | sole    |
| MARSHALL + ILSLEY CORP               | EQUITY | 571834100 | 10    | 254     | SH | defined |
| MARSHALL EDWARDS INC                 | EQUITY | 572322303 | 35    | 3,908   | SH | sole    |
| MARTEK BIOSCIENCES CORP              | EQUITY | 572901106 | 141   | 2,900   | SH | defined |
| MARTEK BIOSCIENCES CORP.             | EQUITY | 572901106 | 27    | 557     | SH | sole    |
| MARTEN TRANSPORT LTD                 | EQUITY | 573075108 | 87    | 4,981   | SH | sole    |
| MARTHA STEWART LIVING-CL A           | EQUITY | 573083102 | 100   | 6,346   | SH | sole    |
| MARTIN MARIETTA MATERIALS            | EQUITY | 573284106 | 3604  | 79,612  | SH | sole    |
| MARVEL ENTERPRISES INC               | EQUITY | 57383M108 | 22    | 1,527   | SH | sole    |
| MARVEL ENTERPRISES INC               | EQUITY | 57383M108 | 405   | 27,800  | SH | defined |
| MARVELL TECH GROUP LTD ORD           | EQUITY | G5876H105 | 8     | 299,100 | SH | sole    |
| MARVELL TECHNOLOGY GROUP L           | EQUITY | G5876H105 | 7829  | 299,600 | SH | defined |
| MARVELL TECHNOLOGY GROUP LTD         | EQUITY | G5876H105 | 482   | 18,440  | SH | sole    |
| MASCO CORP                           | EQUITY | 574599106 | 4737  | 137,194 | SH | defined |
| MASCO CORP.                          | EQUITY | 574599106 | 7962  | 230,584 | SH | sole    |
| MASISA SA ADR EACH REP 30 C          | EQUITY | 574799102 | 77    | 6,000   | SH | sole    |
| MASSEY ENERGY COMPANY                | EQUITY | 576206106 | 46    | 1,597   | SH | sole    |
| MASTEC, INC.                         | EQUITY | 576323109 | 67    | 12,789  | SH | sole    |
| MATRIA HEALTHCARE INC                | EQUITY | 576817209 | 159   | 5,613   | SH | sole    |
| MATRIX SERVICE CO                    | EQUITY | 576853105 | 48    | 9,337   | SH | sole    |
| MATRIXONE INC                        | EQUITY | 57685P304 | 143   | 28,245  | SH | sole    |
| MATTEL INC                           | EQUITY | 577081102 | 9     | 472     | SH | defined |
| MATTEL, INC.                         | EQUITY | 577081102 | 3535  | 194,987 | SH | sole    |
| MATTHEWS INTERNATIONAL CORP. CLASS A | EQUITY | 577128101 | 594   | 17,538  | SH | sole    |
| MATTSON TECHNOLOGY, INC.             | EQUITY | 577223100 | 167   | 21,734  | SH | sole    |
| MAUI LAND & PINEAPPLE CO             | EQUITY | 577345101 | 55    | 1,753   | SH | sole    |
| MAVERICK TUBE CORP.                  | EQUITY | 577914104 | 710   | 23,060  | SH | sole    |
| MAXIM INTEGRATED PRODS INC           | EQUITY | 57772K101 | 3483  | 82,370  | SH | defined |
| MAXIM INTEGRATED PRODUCTS INC.       | EQUITY | 57772K101 | 7457  | 176,340 | SH | sole    |
| MAXIM PHARMACEUTICALS INC.           | EQUITY | 57772M107 | 41    | 15,427  | SH | sole    |
| MAXIMUS, INC.                        | EQUITY | 577933104 | 293   | 10,164  | SH | sole    |
| MAXTOR CORP                          | EQUITY | 577729205 | 28    | 5,347   | SH | sole    |
| MAXWELL TECHNOLOGIES, INC.           | EQUITY | 577767106 | 61    | 5,963   | SH | sole    |
| MAXYGEN                              | EQUITY | 577776107 | 121   | 12,266  | SH | sole    |
| MAY DEPARTMENT STORES CO.            | EQUITY | 577778103 | 3330  | 129,911 | SH | sole    |
| MAY DEPT STORES CO                   | EQUITY | 577778103 | 9     | 332     | SH | defined |
| MAYTAG CORP                          | EQUITY | 578592107 | 2     | 90      | SH | defined |
| MAYTAG CORP.                         | EQUITY | 578592107 | 952   | 51,838  | SH | sole    |

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|                                   |        |           |       |           |    |         |
|-----------------------------------|--------|-----------|-------|-----------|----|---------|
| MB FINANCIAL INC                  | EQUITY | 55264U108 | 416   | 10,500    | SH | sole    |
| MBIA INC                          | EQUITY | 55262C100 | 9     | 163       | SH | defined |
| MBIA, INC                         | EQUITY | 55262C100 | 4771  | 81,966    | SH | sole    |
| MBNA CORP                         | EQUITY | 55262L100 | 37    | 1,456     | SH | defined |
| MBNA CORP.                        | EQUITY | 55262L100 | 13912 | 552,066   | SH | sole    |
| MBT FINANCIAL CORP                | EQUITY | 578877102 | 154   | 7,865     | SH | sole    |
| MCAFFEE INC                       | EQUITY | 579064106 | 5182  | 257,824   | SH | sole    |
| MCCLATCHY COMPANY-CL              | EQUITY | 579489105 | 29    | 409       | SH | sole    |
| MCCORMICK & CO., INC.             | EQUITY | 579780206 | 2096  | 61,039    | SH | sole    |
| MCCORMICK + CO INC                | EQUITY | 579780206 | 13773 | 401,089   | SH | defined |
| MCDATA CORP                       | EQUITY | 580031201 |       | 57        | SH | defined |
| MCDATA CORP-CL A                  | EQUITY | 580031201 | 1295  | 257,397   | SH | sole    |
| MCDONALDS CORP                    | EQUITY | 580135101 | 40    | 1,432     | SH | defined |
| McDonalds Corp Com Stk USD0.01    | EQUITY | 580135101 | 70497 | 2,515,046 | SH | sole    |
| MCG CAPITAL CORP                  | EQUITY | 58047P107 | 2150  | 123,853   | SH | sole    |
| MCGRATH RENTCORP                  | EQUITY | 580589109 | 192   | 5,245     | SH | sole    |
| MCGRAW HILL COS INC               | EQUITY | 580645109 | 11732 | 147,217   | SH | defined |
| MCGRAW-HILL, INC.                 | EQUITY | 580645109 | 6431  | 80,697    | SH | sole    |
| MCI INC                           | EQUITY | 552691107 | 2407  | 143,724   | SH | sole    |
| MCKESSON CORP                     | EQUITY | 58155Q103 | 9     | 335       | SH | defined |
| MCKESSON CORP.                    | EQUITY | 58155Q103 | 3450  | 134,489   | SH | sole    |
| MCMORAN EXPLORATION CO            | EQUITY | 582411104 | 94    | 7,206     | SH | sole    |
| MDU RESOURCES GROUP, INC.         | EQUITY | 552690109 | 5106  | 193,925   | SH | sole    |
| MEADWESTVACO CORP                 | EQUITY | 583334107 | 4040  | 126,655   | SH | sole    |
| MEADWESTVACO CORP                 | EQUITY | 583334107 | 7     | 230       | SH | defined |
| MEASUREMENT SPECIALTIE COM        | EQUITY | 583421102 | 2     | 93,000    | SH | sole    |
| MEASUREMENT SPECIALTIES INC       | EQUITY | 583421102 | 145   | 5,818     | SH | sole    |
| MEDAREX INC                       | EQUITY | 583916101 | 318   | 43,097    | SH | sole    |
| MEDAREX INC                       | EQUITY | 583916101 | 627   | 85,000    | SH | defined |
| MEDCATH CORP                      | EQUITY | 58404W109 | 52    | 3,283     | SH | sole    |
| MEDCO HEALTH SOLUTIONS INC        | EQUITY | 58405U102 | 5112  | 165,438   | SH | sole    |
| MEDCO HEALTH SOLUTIONS INC        | EQUITY | 58405U102 | 718   | 23,226    | SH | defined |
| MEDIA GENERAL, INC. CLASS A       | EQUITY | 584404107 | 2193  | 39,193    | SH | sole    |
| MEDIACOM COMMUNICATI              | EQUITY | 58446K105 | 235   | 35,923    | SH | sole    |
| MEDICAL ACTION IND INC            | EQUITY | 58449L100 | 74    | 4,443     | SH | sole    |
| MEDICAL STAFFING NETWORK HOLDINGS | EQUITY | 58463F104 | 41    | 6,604     | SH | sole    |
| MEDICINES CO                      | EQUITY | 584688105 | 5045  | 209,000   | SH | defined |
| MEDICINES CO COM                  | EQUITY | 584688105 | 4     | 183,100   | SH | sole    |
| MEDICINES COMPANY                 | EQUITY | 584688105 | 627   | 25,985    | SH | sole    |
| MEDICIS PHARMACEUTIC              | EQUITY | 584690309 | 44    | 1,135     | SH | sole    |
| MEDICIS PHARMACEUTICAL CL A NE    | EQUITY | 584690309 |       | 11,800    | SH | sole    |
| MEDICURE                          | EQUITY | 58469E101 | 522   | 634,000   | SH | defined |
| MEDIMMUNE INC                     | EQUITY | 584699102 | 7     | 284       | SH | defined |
| MEDIMMUNE, INC.                   | EQUITY | 584699102 | 3095  | 130,595   | SH | sole    |
| MEDIS TECHNOLOGIES LTD            | EQUITY | 58500P107 | 80    | 7,083     | SH | sole    |
| MEDTRONIC INC                     | EQUITY | 585055106 | 17666 | 340,379   | SH | defined |
| MEDTRONIC, INC.                   | EQUITY | 585055106 | 28270 | 544,709   | SH | sole    |
| MELLON FINANCIAL CORPORATION      | EQUITY | 58551A108 | 4995  | 180,403   | SH | sole    |
| MELLON FINL CORP                  | EQUITY | 58551A108 | 7825  | 282,583   | SH | defined |
| MEMBERWORKS INCORPORATED          | EQUITY | 586002107 | 84    | 3,206     | SH | sole    |
| MEMC ELECTR MATLS INC             | EQUITY | 552715104 | 1827  | 215,400   | SH | defined |
| MEMC ELECTRONIC MATERIALS, INC    | EQUITY | 552715104 | 14    | 1,632     | SH | sole    |
| MENS WEARHOUSE, INC.              | EQUITY | 587118100 | 500   | 17,210    | SH | sole    |
| MENTOR CORP.                      | EQUITY | 587188103 | 803   | 23,851    | SH | sole    |
| MENTOR GRAPHICS CORP.             | EQUITY | 587200106 | 1700  | 155,058   | SH | sole    |
| MERCANTILE BANK CORP              | EQUITY | 587376104 | 136   | 3,907     | SH | sole    |

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|                              |           |           |        |           |    |         |
|------------------------------|-----------|-----------|--------|-----------|----|---------|
| MERCANTILE BANKSHARES CORP.  | EQUITY    | 587405101 | 6260   | 130,530   | SH | sole    |
| MERCK & CO., INC.            | EQUITY    | 589331107 | 34438  | 1,043,589 | SH | sole    |
| MERCK + CO INC               | EQUITY    | 589331107 | 8838   | 267,811   | SH | defined |
| MERCURY COMPUTER SYSTEMS INC | EQUITY    | 589378108 | 310    | 11,559    | SH | sole    |
| MERCURY GENERAL CORP         | EQUITY    | 589400100 | 28     | 526       | SH | sole    |
| MERCURY INTERACTIVE CORP     | EQUITY    | 589405109 | 4      | 106       | SH | defined |
| MERCURY INTERACTIVE CORP.    | EQUITY    | 589405109 | 1997   | 57,261    | SH | sole    |
| MEREDITH CORP                | EQUITY    | 589433101 | 1137   | 22,132    | SH | sole    |
| MEREDITH CORP                | EQUITY    | 589433101 | 3      | 57        | SH | defined |
| MERGE TECHNOLOGIES INC       | EQUITY    | 589981109 | 103    | 5,977     | SH | sole    |
| MERIDIAN GOLD                | EQUITY    | 589975101 | 3715   | 223,600   | SH | defined |
| MERIDIAN RESOURCE CORP       | EQUITY    | 58977Q109 | 252    | 28,544    | SH | sole    |
| MERISTAR HOSPITALITY CORP    | EQUITY    | 58984Y103 | 2691   | 493,695   | SH | defined |
| MERISTAR HOSPITALITY CORP.   | EQUITY    | 58984Y103 | 3256   | 597,367   | SH | sole    |
| MERIT MED SYS INC            | EQUITY    | 589889104 | 193    | 12,770    | SH | sole    |
| MERITAGE HOMES CORPORATION   | EQUITY    | 59001A102 | 453    | 5,765     | SH | sole    |
| MERIX CORPORATION            | EQUITY    | 590049102 | 102    | 9,810     | SH | sole    |
| MERRILL LYNCH & CO., INC.    | EQUITY    | 590188108 | 20413  | 410,551   | SH | sole    |
| MERRILL LYNCH + CO INC       | EQUITY    | 590188108 | 53     | 1,071     | SH | defined |
| MESA AIRLINES, INC.          | EQUITY    | 590479101 | 88     | 17,272    | SH | sole    |
| METAL MANAGEMENT INC         | EQUITY    | 591097209 | 174    | 9,593     | SH | sole    |
| METALS USA INC               | EQUITY    | 591324207 | 195    | 10,991    | SH | sole    |
| METHODE ELECTRONICS, INC.    | EQUITY    | 591520200 | 247    | 19,331    | SH | sole    |
| METLIFE INC                  | EQUITY    | 59156R108 | 33     | 855       | SH | defined |
| METLIFE, INC.                | EQUITY    | 59156R108 | 12578  | 325,445   | SH | sole    |
| METRIS COMPANIES INC         | EQUITY    | 591598107 | 172    | 17,572    | SH | sole    |
| METROCALL HOLDINGS INC - W/I | EQUITY    | 59164X105 | 193    | 2,975     | SH | sole    |
| METRO-GOLDWYN-MAYER          | EQUITY    | 591610100 | 13     | 1,130     | SH | sole    |
| METROLOGIC INSTRUMENTS INC   | EQUITY    | 591676101 | 91     | 5,720     | SH | sole    |
| METTLER-TOLEDO INTERNATIONAL | EQUITY    | 592688105 | 44     | 926       | SH | sole    |
| MFS Municipal Inc            | EQUITY    | 552738106 | 135    | 17,700    | SH | sole    |
| MGE ENERGY INC               | EQUITY    | 55277P104 | 323    | 10,141    | SH | sole    |
| MGI PHARMA INC               | EQUITY    | 552880106 | 40     | 1,511     | SH | sole    |
| MGI PHARMA INC               | EQUITY    | 552880106 | 4131   | 92,450    | SH | defined |
| MGIC INVESTMENT CORP.        | EQUITY    | 552848103 | 2928   | 43,991    | SH | sole    |
| MGIC INVT CORP WIS           | EQUITY    | 552848103 | 7      | 112       | SH | defined |
| MGM GRAND INC                | EQUITY    | 552953101 | 4208   | 84,752    | SH | sole    |
| MGP INGREDIENTS INC          | EQUITY    | 55302G103 | 43     | 4,306     | SH | sole    |
| MICHAELS STORES, INC.        | EQUITY    | 594087108 | 6663   | 112,531   | SH | sole    |
| MICREL, INC.                 | EQUITY    | 594793101 | 1940   | 186,371   | SH | sole    |
| MICRO THERAPEUTICS INC       | EQUITY    | 59500W100 | 27     | 6,387     | SH | sole    |
| MICROCHIP TECHNOLOGY COM     | EQUITY    | 595017104 | 4      | 145,600   | SH | sole    |
| MICROCHIP TECHNOLOGY, INC.   | EQUITY    | 595017104 | 9450   | 352,101   | SH | sole    |
| MICROMUSE INC                | EQUITY    | 595094103 | 157    | 42,642    | SH | sole    |
| MICRON TECHNOLOGY INC        | EQUITY    | 595112103 | 8      | 697       | SH | defined |
| MICRON TECHNOLOGY, INC.      | EQUITY    | 595112103 | 3273   | 272,065   | SH | sole    |
| MICROS SYSTEMS, INC.         | EQUITY    | 594901100 | 439    | 8,776     | SH | sole    |
| MICROSEMI CORP COM           | EQUITY    | 595137100 | 18     | 1,280,982 | SH | sole    |
| MICROSEMI CORP.              | EQUITY    | 595137100 | 457    | 32,386    | SH | sole    |
| Microsoft Corp               | EQUITY    | 594918104 | 2074   | 75,000    | SH | sole    |
| MICROSOFT CORP               | EQUITY    | 594918104 | 54490  | 1,970,699 | SH | defined |
| MICROSOFT CORP COM           | EQUITY    | 594918104 | 2      | 86,400    | SH | sole    |
| Microsoft Corp Com Stk       | EQUITY    | 594918104 | 240597 | 8,701,537 | SH | sole    |
| MICROSTRATEGY INC            | EQUITY    | 594972408 | 268    | 6,534     | SH | sole    |
| MICROSTRATEGY INC CL A NEW   | EQUITY    | 594972408 | 4      | 102,400   | SH | sole    |
| MICROSTRATERGY INC-WT07      | INFORMATI | 594972119 |        | 509       | SH | sole    |

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|                                     |        |           |       |            |         |
|-------------------------------------|--------|-----------|-------|------------|---------|
| MICROTEK MEDICAL HOLDINGS IN        | EQUITY | 59515B109 | 75    | 23,401 SH  | sole    |
| MICROTUNE INC                       | EQUITY | 59514P109 | 148   | 28,009 SH  | sole    |
| MICROVISION INC.                    | EQUITY | 594960106 | 60    | 10,154 SH  | sole    |
| MID STATE BANCSHARES                | EQUITY | 595440108 | 331   | 12,847 SH  | sole    |
| MID-AMERICA APT. COMMUNITIES        | EQUITY | 59522J103 | 468   | 12,017 SH  | sole    |
| MIDAS, INC.                         | EQUITY | 595626102 | 136   | 8,413 SH   | sole    |
| MIDDLEBY CORP                       | EQUITY | 596278101 | 128   | 2,432 SH   | sole    |
| MIDDLESEX WATER CO                  | EQUITY | 596680108 | 110   | 6,163 SH   | sole    |
| MIDLAND CO COM                      | EQUITY | 597486109 | 135   | 4,943 SH   | sole    |
| MIDWAY GAMES INC.                   | EQUITY | 598148104 | 249   | 25,136 SH  | sole    |
| MIDWEST BANC HOLDINGS INC.          | EQUITY | 598251106 | 113   | 5,871 SH   | sole    |
| MILACRON, INC.                      | EQUITY | 598709103 | 47    | 14,986 SH  | sole    |
| MILLENNIUM CHEMICALS INC.           | EQUITY | 599903101 | 751   | 35,396 SH  | sole    |
| MILLENNIUM PHARMACEUTICALS          | EQUITY | 599902103 | 4888  | 356,500 SH | defined |
| MILLENNIUM PHARMACEUTICALS, IN      | EQUITY | 599902103 | 7566  | 553,456 SH | sole    |
| MILLIPORE CORP                      | EQUITY | 601073109 | 3     | 57 SH      | defined |
| MILLIPORE CORP.                     | EQUITY | 601073109 | 1062  | 22,195 SH  | sole    |
| MILLS CORP.                         | EQUITY | 601148109 | 4979  | 95,986 SH  | sole    |
| MINAS BUENAVENTURA-SPON ADR         | EQUITY | 204448104 | 1020  | 42,960 SH  | sole    |
| MINDSPEED TECHNOLOGIES INC          | EQUITY | 602682106 | 108   | 54,196 SH  | sole    |
| MINE SAFETY APPLIANCES CO.          | EQUITY | 602720104 | 478   | 11,749 SH  | sole    |
| MINE SAFETY APPLIANCES COM          | EQUITY | 602720104 | 17    | 425,170 SH | sole    |
| MINERALS TECHNOLOGIES, INC.         | EQUITY | 603158106 | 2636  | 44,788 SH  | sole    |
| MIPS TECHNOLOGIES INC               | EQUITY | 604567107 | 127   | 22,317 SH  | sole    |
| MISSION RESOURCES CORP              | EQUITY | 605109107 | 139   | 22,109 SH  | sole    |
| MISSION WEST PROPERTIES             | EQUITY | 605203108 | 121   | 11,723 SH  | sole    |
| MKS INSTRUMENTS, INC.               | EQUITY | 55306N104 | 271   | 17,666 SH  | sole    |
| MOBILE MINI INC.                    | EQUITY | 60740F105 | 194   | 7,819 SH   | sole    |
| Mobile Telesystems - Sponsored ADR  | EQUITY | 607409109 | 15787 | 108,885 SH | sole    |
| MOBILITY ELECTRONICS INC            | EQUITY | 60741U101 | 111   | 13,461 SH  | sole    |
| MODINE MANUFACTURING CO.            | EQUITY | 607828100 | 2082  | 69,138 SH  | sole    |
| MOHAWK INDUSTRIES, INC.             | EQUITY | 608190104 | 8715  | 109,778 SH | sole    |
| MOLECULAR DEVICES CORP COM          | EQUITY | 60851C107 | 2     | 93,700 SH  | sole    |
| MOLECULAR DEVICES CORP.             | EQUITY | 60851C107 | 162   | 6,864 SH   | sole    |
| MOLEX INC                           | EQUITY | 608554101 | 6     | 216 SH     | defined |
| MOLEX, INC.                         | EQUITY | 608554101 | 2835  | 95,073 SH  | sole    |
| MOLINA HEALTHCARE INC               | EQUITY | 60855R100 | 201   | 5,648 SH   | sole    |
| MOMENTA PHARMACEUTICALS INC         | EQUITY | 60877T100 | 28    | 3,347 SH   | sole    |
| MONACO COACH CORP                   | EQUITY | 60886R103 | 308   | 14,222 SH  | sole    |
| MONDAVI, ROBERT CORP. CLASS A       | EQUITY | 609200100 | 209   | 5,325 SH   | sole    |
| MONEYGRAM INTERNATIONAL             | EQUITY | 60935Y109 | 2496  | 146,137 SH | sole    |
| MONMOUTH REIT -CL A                 | EQUITY | 609720107 | 16    | 1,870 SH   | sole    |
| MONOLITHIC SYS TECHNOL              | EQUITY | 609842109 | 55    | 12,720 SH  | sole    |
| MONRO MUFFLER BRAKE IN              | EQUITY | 610236101 | 112   | 5,112 SH   | sole    |
| MONSANTO CO                         | EQUITY | 61166W101 | 4333  | 118,975 SH | sole    |
| MONSANTO CO NEW                     | EQUITY | 61166W101 | 11    | 304 SH     | defined |
| MONSTER WORLDWIDE INC               | EQUITY | 611742107 | 1289  | 52,318 SH  | sole    |
| MONSTER WORLDWIDE INC               | EQUITY | 611742107 | 4485  | 182,004 SH | defined |
| MONSTER WORLDWIDE INC COM           | EQUITY | 611742107 | 6     | 246,900 SH | sole    |
| MOODYS CORP                         | EQUITY | 615369105 | 12    | 169 SH     | defined |
| MOODY'S CORP.                       | EQUITY | 615369105 | 4799  | 65,516 SH  | sole    |
| MOOG INC.                           | EQUITY | 615394202 | 515   | 14,178 SH  | sole    |
| MORGAN STANLEY                      | EQUITY | 617446448 | 24660 | 500,202 SH | sole    |
| MORGAN STANLEY                      | EQUITY | 617446448 | 19557 | 396,697 SH | defined |
| MORGAN STANLEY DEAN WITTER & C REPO | EQUITY | 568427108 | 85    | 4,712 SH   | sole    |
| MORTGAGEIT HOLDINGS INC             | EQUITY | 61915Q108 | 115   | 7,953 SH   | sole    |

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|                                      |        |           |       |           |    |         |
|--------------------------------------|--------|-----------|-------|-----------|----|---------|
| MOTIVE INC                           | EQUITY | 61980V107 | 32    | 2,873     | SH | sole    |
| MOTOROLA INC                         | EQUITY | 620076109 | 16285 | 902,693   | SH | defined |
| MOTOROLA, INC.                       | EQUITY | 620076109 | 22391 | 1,241,183 | SH | sole    |
| MOVADO GROUP, INC.                   | EQUITY | 624580106 | 141   | 8,273     | SH | sole    |
| MOVIE GALLERY, INC.                  | EQUITY | 624581104 | 254   | 14,491    | SH | sole    |
| MPS GROUP INC                        | EQUITY | 553409103 | 1925  | 228,858   | SH | sole    |
| MPS GROUP INC COM                    | EQUITY | 553409103 | 4     | 512,290   | SH | sole    |
| MRO SOFTWARE                         | EQUITY | 55347W105 | 107   | 10,653    | SH | sole    |
| MRV COMMUNICATIONS, INC.             | EQUITY | 553477100 | 144   | 57,528    | SH | sole    |
| MSC INDUSTRIAL DIRECT CO.            | EQUITY | 553530106 | 24    | 693       | SH | sole    |
| MSC SOFTWARE CORPORATION             | EQUITY | 553531104 | 120   | 14,908    | SH | sole    |
| MTC TECHNOLOGIES INC                 | EQUITY | 55377A106 | 109   | 3,943     | SH | sole    |
| MTR GAMING GROUP INC                 | EQUITY | 553769100 | 118   | 12,640    | SH | sole    |
| MTS SYSTEMS CORP.                    | EQUITY | 553777103 | 245   | 11,536    | SH | sole    |
| MUELLER INDUSTRIES, INC.             | EQUITY | 624756102 | 818   | 19,055    | SH | sole    |
| MULTI-FINELINE ELECTRONIX IN         | EQUITY | 62541B101 | 30    | 3,219     | SH | sole    |
| MULTIMEDIA GAMES INC                 | EQUITY | 625453105 | 200   | 12,886    | SH | sole    |
| Municipal High Income Fund           | EQUITY | 626214100 | 727   | 98,900    | SH | sole    |
| MURPHY OIL CORP.                     | EQUITY | 626717102 | 13144 | 151,484   | SH | sole    |
| MYERS INDUSTRIES, INC.               | EQUITY | 628464109 | 146   | 13,291    | SH | sole    |
| MYKROLIS CORP                        | EQUITY | 62852P103 | 226   | 22,476    | SH | sole    |
| MYLAN LABORATORIES INC.              | EQUITY | 628530107 | 2152  | 119,565   | SH | sole    |
| MYLAN LABS INC                       | EQUITY | 628530107 | 6     | 306       | SH | defined |
| MYOGEN INC                           | EQUITY | 62856E104 | 62    | 7,604     | SH | sole    |
| MYRIAD GENETICS INC                  | EQUITY | 62855J104 | 253   | 14,797    | SH | sole    |
| NABI BIOPHARMACEUTICALS              | EQUITY | 629519109 | 420   | 31,359    | SH | sole    |
| NABORS INDUSTRIES LTD                | EQUITY | G6359F103 | 2994  | 63,240    | SH | sole    |
| NABORS INDUSTRIES LTD                | EQUITY | G6359F103 | 59    | 1,245     | SH | defined |
| NACCO INDUSTRIES, INC. CLASS A       | EQUITY | 629579103 | 220   | 2,555     | SH | sole    |
| NANOGEN INC.                         | EQUITY | 630075109 | 71    | 18,537    | SH | sole    |
| NARA BANCORP INC                     | EQUITY | 63080P105 | 202   | 10,010    | SH | sole    |
| NASB FINL INC                        | EQUITY | 628968109 | 66    | 1,678     | SH | sole    |
| NASDAQ-100 SHARES                    | EQUITY | 631100104 | 9621  | 273,800   | SH | sole    |
| NASHFINCH CO.                        | EQUITY | 631158102 | 211   | 6,702     | SH | sole    |
| NATIONAL BEVERAGE CORP.              | EQUITY | 635017106 | 32    | 3,926     | SH | sole    |
| NATIONAL CITY CORP                   | EQUITY | 635405103 | 29    | 755       | SH | defined |
| NATIONAL CITY CORP.                  | EQUITY | 635405103 | 11332 | 293,415   | SH | sole    |
| NATIONAL COMMERCE BANCORP.           | EQUITY | 63545P104 | 3     | 74        | SH | sole    |
| NATIONAL DATA CORP.                  | EQUITY | 639480102 | 315   | 19,619    | SH | sole    |
| NATIONAL FINANCIAL PARTNERS          | EQUITY | 63607P208 | 651   | 18,183    | SH | sole    |
| NATIONAL FUEL GAS CO.                | EQUITY | 636180101 | 9325  | 329,165   | SH | sole    |
| NATIONAL HEALTH INVESTORS, INC       | EQUITY | 63633D104 | 354   | 12,442    | SH | sole    |
| NATIONAL HEALTH REALTY               | EQUITY | 635905102 | 21    | 1,100     | SH | sole    |
| NATIONAL HEALTHCARE CORP             | EQUITY | 635906100 | 104   | 3,657     | SH | sole    |
| NATIONAL INSTRUMENTS CORP.           | EQUITY | 636518102 | 3922  | 129,552   | SH | sole    |
| NATIONAL PENN BANCSHARES, INC.       | EQUITY | 637138108 | 480   | 15,011    | SH | sole    |
| NATIONAL PRESTO INDUSTRIES           | EQUITY | 637215104 | 107   | 2,561     | SH | sole    |
| NATIONAL PROCESSING INC              | EQUITY | 637229105 | 1945  | 73,353    | SH | sole    |
| NATIONAL SEMICONDUCTOR COR           | EQUITY | 637640103 | 2224  | 143,608   | SH | defined |
| NATIONAL SEMICONDUCTOR CORP.         | EQUITY | 637640103 | 3252  | 209,930   | SH | sole    |
| NATIONAL WESTERN LIFE INS. CO. CLASS | EQUITY | 638522102 | 195   | 1,194     | SH | sole    |
| NATIONAL-OILWELL, INC.               | EQUITY | 637071101 | 4811  | 137,202   | SH | sole    |
| NATIONWIDE FINANCIAL                 | EQUITY | 638612101 | 42    | 1,189     | SH | sole    |
| NATIONWIDE HEALTH PROPERTIES         | EQUITY | 638620104 | 908   | 43,767    | SH | sole    |
| NATURES SUNSHINE PRODUCTS, INC       | EQUITY | 639027101 | 86    | 5,644     | SH | sole    |
| NAUTILUS GROUP INC                   | EQUITY | 63910B102 | 352   | 15,592    | SH | sole    |

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|                                |        |             |       |           |    |         |
|--------------------------------|--------|-------------|-------|-----------|----|---------|
| NAVARRE CORP                   | EQUITY | 639208107   | 165   | 11,396    | SH | sole    |
| NAVIGANT CONSULTING CO.        | EQUITY | 63935N107   | 549   | 25,007    | SH | sole    |
| NAVIGANT INTERNATIONAL, INC.   | EQUITY | 63935R108   | 125   | 7,662     | SH | sole    |
| NAVIGATORS GROUP INC           | EQUITY | 638904102   | 136   | 4,668     | SH | sole    |
| NAVISTAR INTERNATIONAL CORP.   | EQUITY | 63934E108   | 1841  | 49,493    | SH | sole    |
| NAVISTAR INTL CORP INC         | EQUITY | 63934E108   | 3     | 80        | SH | defined |
| NAVTEQ CORP                    | EQUITY | 63936L100   | 30    | 835       | SH | sole    |
| NBC CAPITAL CORP               | EQUITY | 628729105   | 97    | 3,768     | SH | sole    |
| NBT BANCORP, INC.              | EQUITY | 628778102   | 420   | 17,924    | SH | sole    |
| NBTY, INC.                     | EQUITY | 628782104   | 25    | 1,170     | SH | sole    |
| NCI BUILDING SYSTEMS, INC.     | EQUITY | 628852105   | 338   | 10,607    | SH | sole    |
| NCO GROUP, INC.                | EQUITY | 628858102   | 397   | 14,728    | SH | sole    |
| NCR CORP NEW                   | EQUITY | 62886E108   | 5     | 107       | SH | defined |
| NCR CORP.                      | EQUITY | 62886E108   | 2088  | 42,106    | SH | sole    |
| NDS Group Plc - ADR            | EQUITY | 628891103   | 2924  | 108,300   | SH | sole    |
| NECTAR THERAPEUTICS            | EQUITY | 640268108   | 26    | 1,792     | SH | sole    |
| NEIGHBORCARE INC               | EQUITY | 64015Y104   | 519   | 20,462    | SH | sole    |
| NEIMAN MARCUS GROUP INC CL A   | EQUITY | 640204202   | 4669  | 81,199    | SH | sole    |
| NELNET INC                     | EQUITY | 64031N108   | 5100  | 227,900   | SH | defined |
| NELNET INC-CL A                | EQUITY | 64031N108   | 99    | 4,414     | SH | sole    |
| NEOFORMA INC                   | EQUITY | 640475505   | 47    | 5,021     | SH | sole    |
| NEOPHARM INC                   | EQUITY | 640919106   | 80    | 9,373     | SH | sole    |
| NEOSE TECHNOLOGIES, INC.       | EQUITY | 640522108   | 84    | 11,255    | SH | sole    |
| NET2PHONE, INC.                | EQUITY | 64108N106   | 63    | 19,432    | SH | sole    |
| NETBANK INC                    | EQUITY | 640933107   | 253   | 25,243    | SH | sole    |
| NETEGRITY, INC.                | EQUITY | 64110P107   | 134   | 17,885    | SH | sole    |
| NETFLIX.COM INC                | EQUITY | 64110L106   | 12    | 749       | SH | sole    |
| NETGEAR INC                    | EQUITY | 64111Q104   | 2745  | 224,607   | SH | sole    |
| NETIQ CORP.                    | EQUITY | 64115P102   | 333   | 31,075    | SH | sole    |
| NETRATINGS INC                 | EQUITY | 64116M108   | 119   | 6,691     | SH | sole    |
| NETSCOUT SYSTEMS INC           | EQUITY | 64115T104   | 69    | 12,930    | SH | sole    |
| NETWORK APPLIANCE INC          | EQUITY | 64120L104   | 9     | 408       | SH | defined |
| NETWORK APPLIANCE, INC.        | EQUITY | 64120L104   | 4384  | 190,215   | SH | sole    |
| Network Associates Inc         | EQUITY | 640938106   | 503   | 25,000    | SH | sole    |
| NETWORK EQUIPMENT TECH.        | EQUITY | 641208103   | 86    | 13,065    | SH | sole    |
| NEUROCRINE BIOSCIENCES COM     | EQUITY | 64125C109   | 8     | 167,322   | SH | sole    |
| NEUROCRINE BIOSCIENCES INC     | EQUITY | 64125C109   | 2410  | 51,100    | SH | defined |
| NEUROCRINE BIOSCIENCES, INC.   | EQUITY | 64125C109   | 37    | 780       | SH | sole    |
| NEUROGEN CORP.                 | EQUITY | 64124E106   | 88    | 13,608    | SH | sole    |
| NEVADA GOLD & CASINO           | EQUITY | 64126Q206   | 53    | 4,432     | SH | sole    |
| NEW CENTURY FINANCIAL CORP     | COM    | z 64352D101 | 932   | 15,472    | SH | sole    |
| NEW JERSEY RESOURCES CORP.     | EQUITY | 646025106   | 621   | 15,011    | SH | sole    |
| NEW PLAN EXCEL REALTY TRUST    | EQUITY | 648053106   | 18907 | 756,271   | SH | sole    |
| NEW YORK COMMUNITY BANCORP INC | EQUITY | 649445103   | 25234 | 1,228,516 | SH | sole    |
| NEW YORK TIMES CO              | EQUITY | 650111107   | 7     | 167       | SH | defined |
| NEW YORK TIMES CO. CLASS A     | EQUITY | 650111107   | 2558  | 65,428    | SH | sole    |
| NEWALLIANCE BANCSHARES INC     | EQUITY | 650203102   | 28    | 1,925     | SH | sole    |
| NEWCASTLE INVESTMENT CORP      | EQUITY | 65105M108   | 568   | 18,505    | SH | sole    |
| NEWELL RUBBERMAID INC          | EQUITY | 651229106   | 6     | 313       | SH | defined |
| NEWELL RUBBERMAID, INC.        | EQUITY | 651229106   | 18234 | 909,899   | SH | sole    |
| NEWFIELD EXPLORATION           | EQUITY | 651290108   | 6303  | 102,919   | SH | sole    |
| NEWMARKET CORP                 | EQUITY | 651587107   | 156   | 7,478     | SH | sole    |
| NEWMONT MINING CORP HLDG CO    | EQUITY | 651639106   | 8699  | 191,055   | SH | sole    |
| NEWMONT MNG CORP               | EQUITY | 651639106   | 23    | 505       | SH | defined |
| NEWPARK RESOURCES, INC.        | EQUITY | 651718504   | 274   | 45,654    | SH | sole    |
| NEWPORT CORP                   | EQUITY | 651824104   | 1065  | 92,846    | SH | sole    |



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|                                     |        |           |       |           |    |         |
|-------------------------------------|--------|-----------|-------|-----------|----|---------|
| NEWS CORP LTD                       | EQUITY | 652487703 | 342   | 10,400    | SH | defined |
| NEWS CORP LTD                       | EQUITY | 652487802 | 430   | 13,731    | SH | defined |
| NEWS CORP LTD ADR                   | EQUITY | 652487802 |       | 2         | SH | sole    |
| NEWTEK BUSINESS SERVICES INC        | EQUITY | 652526104 | 3090  | 792,333   | SH | sole    |
| NEXEN                               | EQUITY | 65334H102 | 7538  | 180,600   | SH | defined |
| NEXSTAR BROADCASTING GROUP-A        | EQUITY | 65336K103 | 47    | 5,485     | SH | sole    |
| NEXTEL COMMUNICATIONS INC           | EQUITY | 65332V103 | 19879 | 833,869   | SH | defined |
| NEXTEL COMMUNICATIONS, INC. CLASS A | EQUITY | 65332V103 | 16266 | 682,284   | SH | sole    |
| NEXTEL PARTNERS INC                 | EQUITY | 65333F107 | 873   | 52,630    | SH | sole    |
| NIC INC                             | EQUITY | 62914B100 | 91    | 16,962    | SH | sole    |
| NICOR INC                           | EQUITY | 654086107 | 2     | 50        | SH | defined |
| NICOR, INC.                         | EQUITY | 654086107 | 1569  | 42,753    | SH | sole    |
| NII HLDGS INC                       | EQUITY | 62913F201 | 3095  | 75,100    | SH | defined |
| NII HOLDINGS INC-CL B               | EQUITY | 62913F201 | 50    | 1,222     | SH | sole    |
| NIKE INC                            | EQUITY | 654106103 | 13912 | 176,550   | SH | defined |
| NIKE, INC. CLASS B                  | EQUITY | 654106103 | 11514 | 146,120   | SH | sole    |
| NISOURCE INC                        | EQUITY | 65473P105 | 6     | 300       | SH | defined |
| NISOURCE, INC.                      | EQUITY | 65473P105 | 5268  | 250,748   | SH | sole    |
| NITROMED INC                        | EQUITY | 654798503 | 128   | 5,366     | SH | sole    |
| NL INDUSTRIES, INC.                 | EQUITY | 629156407 | 79    | 4,294     | SH | sole    |
| NMS COMMUNUCATIONS CORP.            | EQUITY | 629248105 | 124   | 25,332    | SH | sole    |
| NN INC                              | EQUITY | 629337106 | 104   | 9,105     | SH | sole    |
| NOBLE CORPORATION                   | EQUITY | G65422100 | 2563  | 57,013    | SH | sole    |
| NOBLE CORPORATION                   | EQUITY | G65422100 | 7     | 153       | SH | defined |
| NOBLE CORPORATION SHS               | EQUITY | G65422100 | 10    | 213,500   | SH | sole    |
| NOBLE ENERGYINC                     | EQUITY | 655044105 | 5615  | 96,404    | SH | sole    |
| NOBLE INTERNATIONAL LTD             | EQUITY | 655053106 | 63    | 3,458     | SH | sole    |
| NOKIA CORP SPON-ADR                 | EQUITY | 654902204 | 267   | 19,470    | SH | sole    |
| NORDSON CORP                        | EQUITY | 655663102 | 4909  | 143,000   | SH | defined |
| NORDSON CORP.                       | EQUITY | 655663102 | 2494  | 72,653    | SH | sole    |
| NORDSTROM INC                       | EQUITY | 655664100 | 6     | 160       | SH | defined |
| NORDSTROM, INC.                     | EQUITY | 655664100 | 2368  | 61,926    | SH | sole    |
| NORFOLK SOUTHERN CORP.              | EQUITY | 655844108 | 12178 | 409,486   | SH | sole    |
| NORFOLK SOUTHN CORP                 | EQUITY | 655844108 | 13    | 449       | SH | defined |
| NORTEL NETWORKS CORP                | EQUITY | 656568102 | 4913  | 1,450,900 | SH | defined |
| NORTEL NETWORKS CORP                | EQUITY | 656568102 | 9     | 2,545     | SH | defined |
| NORTH FORK BANCORPORATION           | EQUITY | 659424105 | 9     | 197       | SH | defined |
| NORTH FORK BANCORPORATION INC.      | EQUITY | 659424105 | 8954  | 70,661    | SH | sole    |
| NORTH PITTSBURGH SYSTEMS            | EQUITY | 661562108 | 169   | 8,175     | SH | sole    |
| NORTHEAST UTILITIES                 | EQUITY | 664397106 | 4104  | 211,676   | SH | sole    |
| NORTHERN TRUST CORP                 | EQUITY | 665859104 | 10    | 251       | SH | defined |
| NORTHERN TRUST CORP.                | EQUITY | 665859104 | 5172  | 126,763   | SH | sole    |
| NORTHFIELD LABORATORIES, INC.       | EQUITY | 666135108 | 139   | 10,363    | SH | sole    |
| NORTHROP GRUMMAN CORP               | EQUITY | 666807102 | 22    | 409       | SH | defined |
| NORTHROP GRUMMAN CORP.              | EQUITY | 666807102 | 8138  | 152,599   | SH | sole    |
| NORTHWEST AIRLINES CORP CL-A        | EQUITY | 667280101 | 334   | 40,731    | SH | sole    |
| NORTHWEST BANCORP INC.              | EQUITY | 667328108 | 233   | 10,266    | SH | sole    |
| NORTHWEST NATURAL GAS CO.           | EQUITY | 667655104 | 472   | 14,873    | SH | sole    |
| NOVA CHECMICALS                     | EQUITY | 66977W109 | 3850  | 99,800    | SH | defined |
| NOVA CHEMICALS CORP COM             | EQUITY | 66977W109 | 18    | 470,004   | SH | sole    |
| NOVASTAR FINL INC                   | EQUITY | 669947400 | 594   | 13,616    | SH | sole    |
| NOVATEL WIRELESS INC                | EQUITY | 66987M604 | 236   | 10,043    | SH | sole    |
| NOVATEL WIRELESS INC                | EQUITY | 66987M604 | 345   | 14,700    | SH | defined |
| NOVATEL WIRELESS INC COM NEW        | EQUITY | 66987M604 | 11    | 487,480   | SH | sole    |
| NOVELL INC                          | EQUITY | 670006105 | 3     | 441       | SH | defined |
| NOVELL, INC .                       | EQUITY | 670006105 | 1087  | 172,278   | SH | sole    |

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|                                   |        |           |       |         |    |         |
|-----------------------------------|--------|-----------|-------|---------|----|---------|
| NOVELLUS SYS INC                  | EQUITY | 670008101 | 4     | 163     | SH | defined |
| NOVELLUS SYSTEMS, INC.            | EQUITY | 670008101 | 1982  | 74,416  | SH | sole    |
| NOVEN PHARMACEUTICALS, INC.       | EQUITY | 670009109 | 265   | 12,739  | SH | sole    |
| NPS PHARMACEUTICALS INC.          | EQUITY | 62936P103 | 442   | 20,284  | SH | sole    |
| NRG ENERGY INC                    | EQUITY | 629377508 | 3880  | 144,009 | SH | sole    |
| NS GROUP, INC.                    | EQUITY | 628916108 | 185   | 9,980   | SH | sole    |
| NSTAR                             | EQUITY | 67019E107 | 10899 | 221,966 | SH | sole    |
| NTL INC                           | EQUITY | 62940M104 | 88    | 1,421   | SH | sole    |
| NTN COMMUNICATIONS INC            | EQUITY | 629410309 | 119   | 45,639  | SH | sole    |
| NU SKIN ENTERPRISES, INC. CLASS A | EQUITY | 67018T105 | 673   | 28,623  | SH | sole    |
| NUCO2 INC                         | EQUITY | 629428103 | 67    | 3,430   | SH | sole    |
| NUCOR CORP                        | EQUITY | 670346105 | 8     | 90      | SH | defined |
| NUCOR CORP.                       | EQUITY | 670346105 | 3512  | 38,440  | SH | sole    |
| NUI CORPORATION                   | EQUITY | 629431107 | 116   | 8,699   | SH | sole    |
| NUTRACEUTICAL INTL CORP           | EQUITY | 67060Y101 | 60    | 4,290   | SH | sole    |
| NUVASIVE INC                      | EQUITY | 670704105 | 37    | 3,535   | SH | sole    |
| NUVEEN INVESTMENTS INC            | EQUITY | 67090F106 | 12    | 399     | SH | sole    |
| NUVELO INC                        | EQUITY | 67072M301 | 208   | 21,043  | SH | sole    |
| NVIDIA CORP                       | EQUITY | 67066G104 | 1267  | 87,261  | SH | sole    |
| NVIDIA CORP                       | EQUITY | 67066G104 | 3     | 190     | SH | defined |
| NVR, INC.                         | EQUITY | 62944T105 | 61    | 111     | SH | sole    |
| NYMAGIC, INC.                     | EQUITY | 629484106 | 39    | 1,797   | SH | sole    |
| OAK HILL FINANCIAL INC            | EQUITY | 671337103 | 66    | 1,908   | SH | sole    |
| OAKLEY INC.                       | EQUITY | 673662102 | 134   | 11,270  | SH | sole    |
| OCA INC                           | EQUITY | 67083Q101 | 109   | 23,008  | SH | sole    |
| OCCIDENTAL PETE CORP              | EQUITY | 674599105 | 25    | 446     | SH | defined |
| OCCIDENTAL PETROLEUM CORP.        | EQUITY | 674599105 | 9318  | 166,596 | SH | sole    |
| OCEANEERING INTERNATIONAL, INC    | EQUITY | 675232102 | 501   | 13,591  | SH | sole    |
| OCEANEERING INTL INC              | EQUITY | 675232102 | 1945  | 52,800  | SH | defined |
| OCEANFIRST FINANCIAL CORP         | EQUITY | 675234108 | 124   | 5,095   | SH | sole    |
| O'CHARLEY'S INC.                  | EQUITY | 670823103 | 188   | 11,557  | SH | sole    |
| OCTEL CORP.                       | EQUITY | 675727101 | 144   | 6,778   | SH | sole    |
| OCULAR SCIENCES INC COM           | EQUITY | 675744106 |       | 4,900   | SH | sole    |
| OCULAR SCIENCES, INC.             | EQUITY | 675744106 | 2485  | 51,802  | SH | sole    |
| OCWEN FINANCIAL CORP.             | EQUITY | 675746101 | 184   | 20,140  | SH | sole    |
| ODYSSEY HEALTHCARE INC            | EQUITY | 67611V101 | 354   | 19,941  | SH | sole    |
| ODYSSEY RE HLDGS CORP             | EQUITY | 67612W108 | 6     | 248     | SH | sole    |
| OFFICE DEPOT INC                  | EQUITY | 676220106 | 5     | 357     | SH | defined |
| OFFICE DEPOT, INC.                | EQUITY | 676220106 | 2099  | 139,671 | SH | sole    |
| OFFSHORE LOGISTICS, INC.          | EQUITY | 676255102 | 379   | 11,000  | SH | sole    |
| OGE ENERGY CORP.                  | EQUITY | 670837103 | 11894 | 471,438 | SH | sole    |
| OHIO CASUALTY CORP.               | EQUITY | 677240103 | 2794  | 133,515 | SH | sole    |
| OIL STATES INTERNATIONAL INC      | EQUITY | 678026105 | 296   | 15,828  | SH | sole    |
| OLD DOMINION FGHT LINE COM        | EQUITY | 679580100 | 5     | 164,125 | SH | sole    |
| OLD DOMINION FREIGHT LINE         | EQUITY | 679580100 | 259   | 8,976   | SH | sole    |
| OLD NATL BANCORP                  | EQUITY | 680033107 | 898   | 36,152  | SH | sole    |
| OLD REPUBLIC INTL CORP.           | EQUITY | 680223104 | 7520  | 300,445 | SH | sole    |
| OLD SECOND BANCORP INC            | EQUITY | 680277100 | 204   | 7,306   | SH | sole    |
| OLIN CORP.                        | EQUITY | 680665205 | 3033  | 151,651 | SH | sole    |
| OM GROUP INC                      | EQUITY | 670872100 | 565   | 15,448  | SH | sole    |
| OMEGA FINANCIAL CORP.             | EQUITY | 682092101 | 144   | 4,166   | SH | sole    |
| OMEGA HEALTHCARE INVESTORS        | EQUITY | 681936100 | 328   | 30,517  | SH | sole    |
| OMEGA PROTEIN CORP                | EQUITY | 68210P107 | 25    | 3,246   | SH | sole    |
| OMNICARE, INC.                    | EQUITY | 681904108 | 4869  | 171,701 | SH | sole    |
| OMNICELL INC                      | EQUITY | 68213N109 | 157   | 11,856  | SH | sole    |
| OMNICOM GROUP                     | EQUITY | 681919106 | 6321  | 86,513  | SH | defined |

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|                                |        |           |       |              |         |
|--------------------------------|--------|-----------|-------|--------------|---------|
| OMNICOM GROUP, INC.            | EQUITY | 681919106 | 5811  | 79,543 SH    | sole    |
| OMNIVISION TECHNOLOGIE         | EQUITY | 682128103 | 429   | 30,303 SH    | sole    |
| OMNOVA SOLUTIONS               | EQUITY | 682129101 | 132   | 21,892 SH    | sole    |
| ON SEMICONDUCTOR CORPORATION   | EQUITY | 682189105 | 205   | 65,553 SH    | sole    |
| ONE LIBERTY PROPERTIES INC     | EQUITY | 682406103 | 20    | 1,110 SH     | sole    |
| ONEOK, INC.                    | EQUITY | 682680103 | 4849  | 186,354 SH   | sole    |
| ONYX PHARMACEUTICALS COM       | EQUITY | 683399109 | 8     | 190,428 SH   | sole    |
| ONYX PHARMACEUTICALS INC       | EQUITY | 683399109 | 812   | 18,883 SH    | sole    |
| ONYX PHARMACEUTICALS INC       | EQUITY | 683399109 | 2581  | 60,000 SH    | defined |
| OPEN SOLLUTIONS INC            | EQUITY | 68371P102 | 179   | 7,161 SH     | sole    |
| OPEN TEXT CORP                 | EQUITY | 683715106 | 3954  | 230,400 SH   | defined |
| OPENWAVE SYS INC               | EQUITY | 683718308 | 282   | 32,000 SH    | defined |
| OPENWAVE SYSTEMS INC.          | EQUITY | 683718308 | 309   | 35,022 SH    | sole    |
| OPLINK COMMUNICATIONS INC      | EQUITY | 68375Q106 | 104   | 58,239 SH    | sole    |
| OPNET TECHNOLOGIES             | EQUITY | 683757108 | 66    | 6,417 SH     | sole    |
| OPSWARE INC                    | EQUITY | 68383A101 | 157   | 27,946 SH    | sole    |
| OPTICAL COMMUNICATION PROD     | EQUITY | 68382T101 | 21    | 10,004 SH    | sole    |
| OPTION CARE INC                | EQUITY | 683948103 | 111   | 7,204 SH     | sole    |
| ORACLE CORP                    | EQUITY | 68389X105 | 7810  | 692,394 SH   | defined |
| ORACLE CORP.                   | EQUITY | 68389X105 | 45387 | 4,023,649 SH | sole    |
| ORASURE TECHNOLOGIES INC       | EQUITY | 68554V108 | 136   | 21,629 SH    | sole    |
| ORBITAL SCIENCES CORP.         | EQUITY | 685564106 | 497   | 43,492 SH    | sole    |
| ORBITZ INC                     | EQUITY | 68556Y100 | 2782  | 102,275 SH   | sole    |
| ORBITZ INC                     | EQUITY | 68556Y100 | 1782  | 65,500 SH    | defined |
| OREGON STEEL MILLS, INC.       | EQUITY | 686079104 | 240   | 14,460 SH    | sole    |
| O'REILLY AUTOMOTIVE, INC.      | EQUITY | 686091109 | 3476  | 90,781 SH    | sole    |
| ORIENTAL FINANCIAL GROUP       | EQUITY | 68618W100 | 250   | 9,232 SH     | sole    |
| ORIGEN FINANCIAL INC           | EQUITY | 68619E208 | 33    | 4,486 SH     | sole    |
| ORLEANS HOMEBUILDERS INC       | EQUITY | 686588104 | 30    | 1,326 SH     | sole    |
| ORTHOLOGIC CORP                | EQUITY | 68750J107 | 132   | 18,810 SH    | sole    |
| ORTHOVITA INC                  | EQUITY | 68750U102 | 113   | 25,311 SH    | sole    |
| OSCIENT PHARMACEUTICALS CORP   | EQUITY | 68812R105 | 117   | 33,068 SH    | sole    |
| OSHKOSH B'GOSH, INC. CLASS A   | EQUITY | 688222207 | 73    | 3,629 SH     | sole    |
| OSHKOSH TRUCK CORP CL B        | EQUITY | 688239201 | 40    | 695 SH       | sole    |
| OSI PHARMACEUTICALS            | EQUITY | 671040103 | 56    | 916 SH       | sole    |
| OSI PHARMACEUTICALS INC        | EQUITY | 671040103 | 615   | 10,000 SH    | defined |
| OSI SYSTEMS INC                | EQUITY | 671044105 | 115   | 7,167 SH     | sole    |
| OTTER TAIL POWER CO.           | EQUITY | 689648103 | 359   | 14,097 SH    | sole    |
| OUTBACK STEAKHOUSE INC.        | EQUITY | 689899102 | 5039  | 121,337 SH   | sole    |
| OVERLAND STORAGE INC           | EQUITY | 690310107 | 104   | 7,447 SH     | sole    |
| OVERNITE CORP                  | EQUITY | 690322102 | 479   | 15,256 SH    | sole    |
| OVERNITE CORP COM              | EQUITY | 690322102 | 7     | 229,260 SH   | sole    |
| OVERSEAS SHIPHOLDING GROUP     | EQUITY | 690368105 | 3914  | 78,856 SH    | sole    |
| OVERSTOCK.COM                  | EQUITY | 690370101 | 218   | 5,927 SH     | sole    |
| OWENS & MINOR, INC.            | EQUITY | 690732102 | 543   | 21,391 SH    | sole    |
| OWENS-ILLINOIS, INC.           | EQUITY | 690768403 | 37    | 2,339 SH     | sole    |
| OXFORD INDS INC.               | EQUITY | 691497309 | 269   | 7,225 SH     | sole    |
| P A M TRANSN SVCS INC          | EQUITY | 693149106 | 67    | 3,477 SH     | sole    |
| P G & E CORP.                  | EQUITY | 69331C108 | 5497  | 180,823 SH   | sole    |
| P. F. CHANGS CHINA BISTRO INC. | EQUITY | 69333Y108 | 676   | 13,936 SH    | sole    |
| PACCAR INC                     | EQUITY | 693718108 | 14    | 198 SH       | defined |
| PACCAR INC COM                 | EQUITY | 693718108 | 7     | 95,300 SH    | sole    |
| PACCAR, INC                    | EQUITY | 693718108 | 6336  | 91,672 SH    | sole    |
| PACER INTERNATIONAL INC        | EQUITY | 69373H106 | 247   | 15,057 SH    | sole    |
| PACIFIC CAPITAL BANCORP        | EQUITY | 69404P101 | 732   | 24,752 SH    | sole    |
| PACIFIC SUNWEAR OF CALIFORNIA  | EQUITY | 694873100 | 2577  | 122,445 SH   | sole    |

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|                                       |        |           |      |         |    |         |
|---------------------------------------|--------|-----------|------|---------|----|---------|
| PACIFICARE HEALTH SYSTEMS INC CLASS A | EQUITY | 695112102 | 5208 | 141,914 | SH | sole    |
| PACKAGING CORP OF AMERICA             | EQUITY | 695156109 | 4288 | 175,221 | SH | sole    |
| PACKETEER, INC                        | EQUITY | 695210104 | 193  | 17,879  | SH | sole    |
| PACTIV CORP                           | EQUITY | 695257105 | 4    | 171     | SH | defined |
| PACTIV CORPORATION                    | EQUITY | 695257105 | 1556 | 66,928  | SH | sole    |
| PAIN THERAPEUTICS INC                 | EQUITY | 69562K100 | 101  | 14,046  | SH | sole    |
| PALATIN TECHNOLOGIES INC              | EQUITY | 696077304 | 84   | 28,694  | SH | sole    |
| PALL CORP                             | EQUITY | 696429307 | 1366 | 55,819  | SH | sole    |
| PALL CORP                             | EQUITY | 696429307 | 4    | 143     | SH | defined |
| PALM HARBOR HOMES, INC                | EQUITY | 696639103 | 87   | 5,176   | SH | sole    |
| PALMONE INC                           | EQUITY | 69713P107 | 693  | 22,773  | SH | sole    |
| PALMSOURCE INC                        | EQUITY | 697154102 | 165  | 7,970   | SH | sole    |
| PALOMAR MEDICAL TECHNOLOGIES          | EQUITY | 697529303 | 143  | 6,539   | SH | sole    |
| PAN PACIFIC RETAIL PROPERTIES         | EQUITY | 69806L104 | 293  | 5,417   | SH | sole    |
| PANERA BREAD COMPANY CL A             | EQUITY | 69840W108 | 580  | 15,462  | SH | sole    |
| PANTRY INC                            | EQUITY | 698657103 | 159  | 6,320   | SH | sole    |
| PAPA JOHNS INTERNATIONAL, INC         | EQUITY | 698813102 | 194  | 6,332   | SH | sole    |
| PAR PHARMACEUTICAL COMPANIES, INC     | EQUITY | 69888P106 | 2654 | 73,855  | SH | sole    |
| PAR PHARMACEUTICAL COS INC            | EQUITY | 69888P106 | 2515 | 70,000  | SH | defined |
| PARADYNE NETWORKS INC                 | EQUITY | 69911G107 | 99   | 21,452  | SH | sole    |
| PARAMETRIC TECHNOLOGY CORP            | EQUITY | 699173100 | 2380 | 450,807 | SH | defined |
| PARAMETRIC TECHNOLOGY CORP.           | EQUITY | 699173100 | 1374 | 260,225 | SH | sole    |
| PAREXEL INTERNATIONAL CORP.           | EQUITY | 699462107 | 279  | 14,223  | SH | sole    |
| PARK ELECTROCHEMICAL CORP.            | EQUITY | 700416209 | 200  | 9,419   | SH | sole    |
| PARK NATIONAL CORP.                   | EQUITY | 700658107 | 949  | 7,456   | SH | sole    |
| PARKER DRILLING CO.                   | EQUITY | 701081101 | 189  | 51,370  | SH | sole    |
| PARKER HANNIFIN CORP                  | EQUITY | 701094104 | 8    | 136     | SH | defined |
| PARKER HANNIFIN CORP.                 | EQUITY | 701094104 | 4429 | 75,248  | SH | sole    |
| PARKWAY PROPERTIES, INC.              | EQUITY | 70159Q104 | 336  | 7,236   | SH | sole    |
| PARTNERS TRUST FINANCIAL GRP          | EQUITY | 70213F102 | 174  | 16,805  | SH | sole    |
| PARTY CITY CORP                       | EQUITY | 702145103 | 92   | 6,213   | SH | sole    |
| PATHMARK STORES INC                   | EQUITY | 70322A101 | 79   | 16,383  | SH | sole    |
| PATINA OIL & GAS CORP                 | EQUITY | 703224105 | 42   | 1,420   | SH | sole    |
| PATTERSON COS INC                     | EQUITY | 703395103 | 8984 | 117,349 | SH | sole    |
| PATTERSON UTI ENERGY INC              | EQUITY | 703481101 | 5084 | 266,600 | SH | defined |
| PATTERSON-UTI ENERGY INC              | EQUITY | 703481101 | 5488 | 287,792 | SH | sole    |
| PAXAR CORP.                           | EQUITY | 704227107 | 427  | 18,834  | SH | sole    |
| PAXSON COMMUNICATIONS CORP.           | EQUITY | 704231109 | 33   | 24,702  | SH | sole    |
| PAYCHEX INC                           | EQUITY | 704326107 | 3219 | 106,781 | SH | defined |
| PAYCHEX, INC.                         | EQUITY | 704326107 | 5619 | 186,361 | SH | sole    |
| PAYLESS SHOESOURCE, INC.              | EQUITY | 704379106 | 1500 | 148,062 | SH | sole    |
| PC CONNECTION INC                     | EQUITY | 69318J100 | 27   | 3,924   | SH | sole    |
| PC MALL INC                           | EQUITY | 69323K100 | 65   | 4,239   | SH | sole    |
| PC-TEL INC.                           | EQUITY | 69325Q105 | 94   | 11,406  | SH | sole    |
| PDF SOLUTIONS INC                     | EQUITY | 693282105 | 97   | 7,950   | SH | sole    |
| PEABODY ENERGY CORP                   | EQUITY | 704549104 | 6302 | 105,923 | SH | sole    |
| PEABODY ENERGY CORP COM               | EQUITY | 704549104 | 7    | 117,732 | SH | sole    |
| PEAPACK-GLADSTONE FINL                | EQUITY | 704699107 | 121  | 3,982   | SH | sole    |
| PEC SOLUTIONS INC                     | EQUITY | 705107100 | 74   | 6,287   | SH | sole    |
| PEDIATRIX MEDICAL GROUP               | EQUITY | 705324101 | 732  | 13,345  | SH | sole    |
| PEETS COFFEE & TEA INC                | EQUITY | 705560100 | 150  | 6,399   | SH | sole    |
| PEGASUS COMMUNICATIONS CORP           | EQUITY | 705904605 |      | 66      | SH | sole    |
| PEGASUS SOLUTIONS INC.                | EQUITY | 705906105 | 151  | 12,667  | SH | sole    |
| PEGASYSTEMS INC                       | EQUITY | 705573103 | 43   | 6,156   | SH | sole    |
| PENN ENGINERRING & MFG CORP           | EQUITY | 707389300 | 109  | 5,851   | SH | sole    |
| PENN NATIONAL GAMING, INC.            | EQUITY | 707569109 | 704  | 17,438  | SH | sole    |

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|                                    |        |           |        |           |    |         |
|------------------------------------|--------|-----------|--------|-----------|----|---------|
| PENN VA CORP COM                   | EQUITY | 707882106 | 2      | 46,500    | SH | sole    |
| PENN VIRGINIA CORPORATION          | EQUITY | 707882106 | 393    | 9,932     | SH | sole    |
| PENN-AMERICA GROUP INC             | EQUITY | 707247102 | 71     | 5,229     | SH | sole    |
| PENNEY J C INC                     | EQUITY | 708160106 | 12     | 328       | SH | defined |
| PENNFED FINANCIAL SVCS INC         | EQUITY | 708167101 | 75     | 2,473     | SH | sole    |
| PENNRCK FINL SVCS COR              | EQUITY | 708352109 | 116    | 4,173     | SH | sole    |
| PENNSYLVANIA REAL ESTATE INV.      | EQUITY | 709102107 | 819    | 21,178    | SH | sole    |
| PENTAIR INC COM                    | EQUITY | 709631105 | 9      | 260,522   | SH | sole    |
| PENTAIR INC.                       | EQUITY | 709631105 | 5784   | 165,676   | SH | sole    |
| PENWEST PHARMACEUTICALS CO         | EQUITY | 709754105 | 102    | 9,045     | SH | sole    |
| PEOPLES BANCORP INC                | EQUITY | 709789101 | 152    | 5,786     | SH | sole    |
| PEOPLES BANK                       | EQUITY | 710198102 | 28     | 778       | SH | sole    |
| PEOPLES ENERGY CORP                | EQUITY | 711030106 | 2      | 43        | SH | defined |
| PEOPLES ENERGY CORP.               | EQUITY | 711030106 | 6962   | 167,036   | SH | sole    |
| PEOPLES HOLDING COMPANY            | EQUITY | 711148106 | 159    | 4,884     | SH | sole    |
| PEOPLESOFT INC                     | EQUITY | 712713106 | 8      | 418       | SH | defined |
| PEOPLESOFT, INC.                   | EQUITY | 712713106 | 4022   | 202,599   | SH | sole    |
| PEP BOYS-MANNY, MOE & JACK         | EQUITY | 713278109 | 440    | 31,450    | SH | sole    |
| PEPCO HOLDINGS INC                 | EQUITY | 713291102 | 6091   | 306,065   | SH | sole    |
| PEPSI BOTTLING                     | EQUITY | 713409100 | 3193   | 117,617   | SH | sole    |
| PEPSI BOTTLING GROUP INC           | EQUITY | 713409100 | 8      | 290       | SH | defined |
| PEPSIAMERICAS INC                  | EQUITY | 71343P200 | 4329   | 226,634   | SH | sole    |
| Pepsico                            | EQUITY | 713448108 | 1460   | 30,000    | SH | sole    |
| PEPSICO INC                        | EQUITY | 713448108 | 14854  | 305,331   | SH | defined |
| PEPSICO, INC.                      | EQUITY | 713448108 | 63240  | 1,299,906 | SH | sole    |
| PEREGRINE PHARMACEUTICALS INC      | EQUITY | 713661106 | 110    | 68,498    | SH | sole    |
| PERFORMANCE FOOD GROUP CO.         | EQUITY | 713755106 | 598    | 25,252    | SH | sole    |
| PERICOM SEMICONDUCTOR CORP         | EQUITY | 713831105 | 117    | 12,067    | SH | sole    |
| PERINI CORP                        | EQUITY | 713839108 | 37979  | 2,663,346 | SH | sole    |
| PERKINELMER INC                    | EQUITY | 714046109 | 3      | 146       | SH | defined |
| PERKINELMER INC.                   | EQUITY | 714046109 | 1032   | 59,937    | SH | sole    |
| PEROT SYSTEM CORP.                 | EQUITY | 714265105 | 665    | 41,420    | SH | sole    |
| PERRIGO CO.                        | EQUITY | 714290103 | 3072   | 149,478   | SH | sole    |
| PERRY ELLIS INTERNATIONAL          | EQUITY | 288853104 | 66     | 2,950     | SH | sole    |
| PER-SE TECHNOLOGIES                | EQUITY | 713569309 | 175    | 12,729    | SH | sole    |
| PETCO ANIMAL SUPPLIES              | EQUITY | 716016209 | 29     | 884       | SH | sole    |
| PETMED EXPRESS INC                 | EQUITY | 716382106 | 25     | 5,368     | SH | sole    |
| PETRO-CANADA                       | EQUITY | 71644E102 | 4239   | 81,500    | SH | defined |
| PETROL BRASILEIROS SPONS AD        | EQUITY | 71654V101 | 306    | 12,100    | SH | sole    |
| PETROLEO BRASILEIRO S.A. ADR       | EQUITY | 71654V408 | 7584   | 216,550   | SH | sole    |
| PETROLEO BRASILEIRO SA             | EQUITY | 71654V408 | 2298   | 65,200    | SH | defined |
| PETROLEUM DEVELOPMENT CORP         | EQUITY | 716578109 | 388    | 8,851     | SH | sole    |
| PETSMART, INC                      | EQUITY | 716768106 | 7095   | 249,907   | SH | sole    |
| PFF BANCORP, INC.                  | EQUITY | 69331W104 | 258    | 6,750     | SH | sole    |
| Pfizer Inc                         | EQUITY | 717081103 | 612    | 20,000    | SH | sole    |
| PFIZER INC                         | EQUITY | 717081103 | 45128  | 1,474,773 | SH | defined |
| Pfizer Inc USD0.05                 | EQUITY | 717081103 | 207221 | 6,771,916 | SH | sole    |
| PFIZER INC COM                     | EQUITY | 717081103 | 3      | 90,100    | SH | sole    |
| PG+E CORP                          | EQUITY | 69331C108 | 14     | 457       | SH | defined |
| PHARMACEUTICAL PRODUCT DEVELOPMENT | EQUITY | 717124101 | 37     | 1,026     | SH | sole    |
| PHARMACYCLICS INC.                 | EQUITY | 716933106 | 110    | 10,684    | SH | sole    |
| PHARMION CORP                      | EQUITY | 71715B409 | 419    | 8,098     | SH | sole    |
| PHARMOS CORP                       | EQUITY | 717139208 | 138    | 47,916    | SH | sole    |
| PHASE FORWARD INC                  | EQUITY | 71721R406 | 25     | 2,989     | SH | sole    |
| PHELPS DODGE CORP                  | EQUITY | 717265102 | 10     | 107       | SH | defined |
| PHELPS DODGE CORP.                 | EQUITY | 717265102 | 3851   | 41,845    | SH | sole    |

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|                                    |        |           |       |           |    |         |
|------------------------------------|--------|-----------|-------|-----------|----|---------|
| PHILADELPHIA CONS. HLDG. CO.       | EQUITY | 717528103 | 535   | 9,710     | SH | sole    |
| PHILLIPINES LONG DISTANCE TELE ADR | EQUITY | 718252604 | 1387  | 55,400    | SH | sole    |
| PHILLIPS-VAN HEUSEN CORP.          | EQUITY | 718592108 | 294   | 13,205    | SH | sole    |
| PHOENIX COMPANIES INC              | EQUITY | 71902E109 | 537   | 51,538    | SH | sole    |
| PHOTON DYNAMICS                    | EQUITY | 719364101 | 184   | 9,067     | SH | sole    |
| PHOTRONICS INC.                    | EQUITY | 719405102 | 294   | 17,717    | SH | sole    |
| PICO HOLDINGS INC                  | EQUITY | 693366205 | 83    | 4,347     | SH | sole    |
| PIEDMONT NATURAL GAS CO., INC.     | EQUITY | 720186105 | 3509  | 79,865    | SH | sole    |
| PIER 1 IMPORTS, INC.               | EQUITY | 720279108 | 2608  | 144,223   | SH | sole    |
| PILGRIMS PRIDE CORP.               | EQUITY | 721467108 | 8     | 293       | SH | sole    |
| PINNACLE AIRLINES CORP             | EQUITY | 723443107 | 107   | 10,567    | SH | sole    |
| PINNACLE SYSTEMS, INC.             | EQUITY | 723481107 | 156   | 37,485    | SH | sole    |
| PINNACLE WEST CAP CORP             | EQUITY | 723484101 | 560   | 13,504    | SH | defined |
| PINNACLE WEST CAPITAL CORP.        | EQUITY | 723484101 | 8210  | 197,831   | SH | sole    |
| PIONEER NATURAL RESOURCES CORP     | EQUITY | 723787107 | 8257  | 239,480   | SH | sole    |
| PIPER JAFFRAY COS                  | EQUITY | 724078100 | 434   | 10,966    | SH | sole    |
| PIPER JAFFRAY COS                  | EQUITY | 724078100 | 5990  | 151,300   | SH | defined |
| PITNEY BOWES INC                   | EQUITY | 724479100 | 12    | 263       | SH | defined |
| PITNEY BOWES, INC.                 | EQUITY | 724479100 | 4535  | 102,833   | SH | sole    |
| PIXAR INC                          | EQUITY | 725811103 | 367   | 4,651     | SH | sole    |
| PIXELWORKS INC                     | EQUITY | 72581M107 | 221   | 22,060    | SH | sole    |
| PIXELWORKS INC COM                 | EQUITY | 72581M107 | 15    | 1,461,788 | SH | sole    |
| PLACER DOME INC                    | EQUITY | 725906101 | 4474  | 224,400   | SH | defined |
| PLACER SIERRA BANCSHARES           | EQUITY | 726079106 | 66    | 3,122     | SH | sole    |
| PLAINS EXPL + PRODTN CO            | EQUITY | 726505100 | 666   | 27,900    | SH | defined |
| PLAINS EXPLORATION & PRODUCT       | EQUITY | 726505100 | 4000  | 167,650   | SH | sole    |
| PLANAR SYSTEMS, INC.               | EQUITY | 726900103 | 89    | 7,967     | SH | sole    |
| PLANTRONICS INC NEW                | EQUITY | 727493108 | 778   | 18,000    | SH | defined |
| PLANTRONICS, INC.                  | EQUITY | 727493108 | 3421  | 79,122    | SH | sole    |
| PLATO LEARNING INC                 | EQUITY | 72764Y100 | 111   | 12,522    | SH | sole    |
| PLAYBOY ENTERPRISES, INC.          | EQUITY | 728117300 | 107   | 10,640    | SH | sole    |
| PLAYTEX PRODUCTS, INC.             | EQUITY | 72813P100 | 119   | 18,943    | SH | sole    |
| PLEXUS CORP.                       | EQUITY | 729132100 | 1036  | 93,854    | SH | sole    |
| PLUG POWER INC                     | EQUITY | 72919P103 | 169   | 26,382    | SH | sole    |
| PLUM CREEK TIMBER CO INC           | EQUITY | 729251108 | 2863  | 81,719    | SH | sole    |
| PLUM CREEK TIMBER CO INC           | EQUITY | 729251108 | 7     | 209       | SH | defined |
| PLX TECHNOLOGY, INC.               | EQUITY | 693417107 | 84    | 11,713    | SH | sole    |
| PMA CAPITAL CORP.                  | EQUITY | 693419202 | 111   | 14,716    | SH | sole    |
| PMC SIERRA INC                     | EQUITY | 69344F106 | 2     | 202       | SH | defined |
| PMC-SIERRA INC COM                 | EQUITY | 69344F106 | 2     | 229,936   | SH | sole    |
| PMC-SIERRA, INC.                   | EQUITY | 69344F106 | 694   | 78,791    | SH | sole    |
| PMI GROUP, INC.                    | EQUITY | 69344M101 | 6431  | 158,476   | SH | sole    |
| PNC FINANCIAL SERVICES             | EQUITY | 693475105 | 21453 | 396,552   | SH | sole    |
| PNC FINL SVCS GROUP INC            | EQUITY | 693475105 | 17    | 322       | SH | defined |
| PNM RESOURCES INC                  | EQUITY | 69349H107 | 2958  | 131,408   | SH | sole    |
| POGO PRODUCING CO                  | EQUITY | 730448107 | 5003  | 105,445   | SH | sole    |
| POLARIS INDUSTRIES, INC.           | EQUITY | 731068102 | 49    | 869       | SH | sole    |
| POLO RALPH LAUREN CO               | EQUITY | 731572103 | 31    | 860       | SH | sole    |
| POLO RALPH LAUREN CORP CL A        | EQUITY | 731572103 | 3     | 85,100    | SH | sole    |
| POLYCOM, INC.                      | EQUITY | 73172K104 | 3250  | 163,997   | SH | sole    |
|                                    |        |           |       |           |    |         |
| POLYMEDICA CORP                    | EQUITY | 731738100 | 441   | 14,308    | SH | sole    |
| POLYONE CORPORATION                | EQUITY | 73179P106 | 375   | 49,890    | SH | sole    |
| POPE & TALBOT, INC.                | EQUITY | 732827100 | 151   | 8,589     | SH | sole    |
| POPULAR INC                        | EQUITY | 733174106 | 145   | 5,505     | SH | sole    |
| PORTAL SOFTWARE INC                | EQUITY | 736126301 | 48    | 17,570    | SH | sole    |
| PORTFOLIO RECOVERY ASS COM         | EQUITY | 73640Q105 | 4     | 132,300   | SH | sole    |

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|                              |        |           |        |           |    |         |
|------------------------------|--------|-----------|--------|-----------|----|---------|
| PORTFOLIO RECOVERY ASSOCIATE | EQUITY | 73640Q105 | 194    | 6,608     | SH | sole    |
| POSSIS MEDICAL INC           | EQUITY | 737407106 | 137    | 8,742     | SH | sole    |
| POST PROPERTIES, INC.        | EQUITY | 737464107 | 783    | 26,185    | SH | sole    |
| POTASH CORP SASK INC COM (F) | EQUITY | 73755L107 | 7      | 105,700   | SH | sole    |
| POTLATCH CORP.               | EQUITY | 737628107 | 3003   | 64,152    | SH | sole    |
| POWELL INDUSTRIES INC        | EQUITY | 739128106 | 62     | 3,703     | SH | sole    |
| POWER INTEGRATIONS, INC.     | EQUITY | 739276103 | 307    | 15,017    | SH | sole    |
| POWER ONE INC                | EQUITY | 739308104 | 1      | 96        | SH | defined |
| POWER-ONE , INC.             | EQUITY | 739308104 | 456    | 70,384    | SH | sole    |
| POWERWAVE TECHNOLOGIES INC   | EQUITY | 739363109 | 1397   | 226,776   | SH | sole    |
| POZEN INC.                   | EQUITY | 73941U102 | 114    | 13,064    | SH | sole    |
| PPG INDS INC                 | EQUITY | 693506107 | 12     | 196       | SH | defined |
| PPG INDUSTRIES, INC.         | EQUITY | 693506107 | 4811   | 78,509    | SH | sole    |
| PPL CORP                     | EQUITY | 69351T106 | 10     | 215       | SH | defined |
| PPL CORPORATION              | EQUITY | 69351T106 | 4248   | 90,045    | SH | sole    |
| PRAECIS PHARMACEUTICALS IN   | EQUITY | 739421105 | 132    | 60,000    | SH | defined |
| PRAECIS PHARMACEUTICALS INC  | EQUITY | 739421105 | 63     | 28,506    | SH | sole    |
| PRAXAIR INC                  | EQUITY | 74005P104 | 16     | 370       | SH | defined |
| PRAXAIR, INC.                | EQUITY | 74005P104 | 6177   | 144,527   | SH | sole    |
| PRECISION CASTPARTS CORP.    | EQUITY | 740189105 | 6427   | 107,033   | SH | sole    |
| PRECISION DRILLING CORP C    | EQUITY | 74022D100 | 6930   | 120,600   | SH | defined |
| PREMCOR INC                  | EQUITY | 74045Q104 | 30     | 784       | SH | sole    |
| PREMCOR INC COM              | EQUITY | 74045Q104 | 5      | 137,530   | SH | sole    |
| PRENTISS PROPERTIES TRUST    | EQUITY | 740706106 | 8449   | 234,697   | SH | sole    |
| PREPAID LEGAL SERVICES, INC. | EQUITY | 740065107 | 146    | 5,696     | SH | sole    |
| PRESIDENTIAL LIFE CORP.      | EQUITY | 740884101 | 199    | 11,605    | SH | sole    |
| PRESSTEK INC                 | EQUITY | 741113104 | 135    | 13,997    | SH | sole    |
| PRG-SCHULTZ INTERNATIONAL    | EQUITY | 69357C107 | 128    | 22,343    | SH | sole    |
| PRICE COMMUNICATIONS CO.     | EQUITY | 741437305 | 333    | 21,849    | SH | sole    |
| PRICE LEGACY CORP            | EQUITY | 74144P502 | 305    | 16,099    | SH | sole    |
| PRICE T ROWE GROUP INC       | EQUITY | 74144T108 | 7      | 145       | SH | defined |
| PRICELINE.COM INC            | EQUITY | 741503403 | 288    | 13,002    | SH | sole    |
| PRIDE INTERNATIONAL          | EQUITY | 74153Q102 | 4432   | 223,940   | SH | sole    |
| PRIME HOSPITALITY CORP.      | EQUITY | 741917108 | 1752   | 143,923   | SH | sole    |
| PRIMEDIA INC                 | EQUITY | 74157K101 | 169    | 71,884    | SH | sole    |
| PRIMUS TELECOMMUNICATIONS GP | EQUITY | 741929103 | 59     | 40,324    | SH | sole    |
| PRINCETON REVIEW INC         | EQUITY | 742352107 | 67     | 8,979     | SH | sole    |
| PRINCIPAL FINANCIAL GROUP    | EQUITY | 74251V102 | 20247  | 562,883   | SH | sole    |
| PRINCIPAL FINANCIAL GROUP    | EQUITY | 74251V102 | 13     | 357       | SH | defined |
| PRIORITY HEALTHCARE          | EQUITY | 74264T102 | 314    | 15,581    | SH | sole    |
| PRIVATEBANCORP INC           | EQUITY | 742962103 | 241    | 8,945     | SH | sole    |
| PROASSURANCE CORPORATION     | EQUITY | 74267C106 | 500    | 14,264    | SH | sole    |
| PROCTER & GAMBLE CO COM      | EQUITY | 742718109 | 1      | 27,000    | SH | sole    |
| Procter & Gamble Co USD1     | EQUITY | 742718109 | 166156 | 3,070,145 | SH | sole    |
| PROCTER AND GAMBLE CO        | EQUITY | 742718109 | 16095  | 297,398   | SH | defined |
| PROFESSIONAL DETAILING, INC. | EQUITY | 69329V100 | 124    | 4,594     | SH | sole    |
| PROGENICS PHARMACEUTICALS    | EQUITY | 743187106 | 94     | 6,408     | SH | sole    |
| Progress Energy              | EQUITY | 743263105 | 7410   | 175,000   | SH | sole    |
| PROGRESS ENERGY INC          | EQUITY | 743263105 | 12     | 281       | SH | defined |
| PROGRESS ENERGY INC.         | EQUITY | 743263105 | 28335  | 669,215   | SH | sole    |
| PROGRESS SOFTWARE CORP.      | EQUITY | 743312100 | 341    | 17,136    | SH | sole    |
| PROGRESSIVE CORP OHIO        | EQUITY | 743315103 | 21     | 247       | SH | defined |
| PROGRESSIVE CORP.            | EQUITY | 743315103 | 8834   | 104,237   | SH | sole    |
| PROLOGIS                     | EQUITY | 743410102 | 3661   | 103,879   | SH | sole    |
| PROLOGIS                     | EQUITY | 743410102 | 7      | 207       | SH | defined |
| PROQUEST CO.                 | EQUITY | 74346P102 | 335    | 13,032    | SH | sole    |

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|                              |        |             |       |           |    |         |
|------------------------------|--------|-------------|-------|-----------|----|---------|
| PROSPERITY BANCSHARES INC    | EQUITY | 743606105   | 241   | 9,013     | SH | sole    |
| PROTECTIVE LIFE CORP COM     | EQUITY | 743674103   | 4507  | 114,645   | SH | sole    |
| PROTEIN DESIGN LABS, INC.    | EQUITY | 74369L103   | 3071  | 156,821   | SH | sole    |
| PROVIDE COMMERCE INC         | EQUITY | 74373W103   | 50    | 2,378     | SH | sole    |
| PROVIDENT BANCORP INC        | EQUITY | 74383A109   | 253   | 21,584    | SH | sole    |
| PROVIDENT BANKSHARES CORP.   | EQUITY | 743859100   | 594   | 17,714    | SH | sole    |
| PROVIDENT FINANCIAL HLDGS    | EQUITY | 743868101   | 79    | 2,734     | SH | sole    |
| PROVIDENT FINANCIAL SERVICES | EQUITY | 74386T105   | 707   | 41,008    | SH | sole    |
| PROVIDIAN FINANCIAL CORP.    | EQUITY | 74406A102   | 2029  | 130,542   | SH | sole    |
| PROVIDIAN FINL CORP          | EQUITY | 74406A102   | 9326  | 600,134   | SH | defined |
| PROVINCE HEALTHCARE CO.      | EQUITY | 743977100   | 562   | 26,883    | SH | sole    |
| PROXIM CORP CL-A             | COM    | z 744283102 |       | 1         | SH | sole    |
| PROXYMED PHARMACY INC        | EQUITY | 744290305   | 33    | 3,267     | SH | sole    |
| PRUDENTIAL FINANCIAL INC     | EQUITY | 744320102   | 10394 | 220,952   | SH | sole    |
| PRUDENTIAL FINL INC          | EQUITY | 744320102   | 28    | 592       | SH | defined |
| PS BUSINESS PARKS, INC.      | EQUITY | 69360J107   | 441   | 11,057    | SH | sole    |
| PSEG ENERGY HOLDINGS         | EQUITY | 744573106   | 4825  | 113,261   | SH | sole    |
| PSS WORLD MEDICAL, INC       | EQUITY | 69366A100   | 369   | 36,726    | SH | sole    |
| PSYCHIATRIC SOLUTIONS INC    | EQUITY | 74439H108   | 137   | 5,401     | SH | sole    |
| PTEK HLDGS INC               | EQUITY | 69366M104   | 294   | 34,269    | SH | sole    |
| Public Service               | EQUITY | 744573106   | 5325  | 125,000   | SH | sole    |
| PUBLIC STORAGE INC           | EQUITY | 74460D109   | 806   | 16,268    | SH | sole    |
| PUBLIC SVC ENTERPRISE GROU   | EQUITY | 744573106   | 12    | 270       | SH | defined |
| PUGET ENEGY INC.             | EQUITY | 745310102   | 13515 | 595,362   | SH | sole    |
| PULITZER INC.                | EQUITY | 745769109   | 225   | 4,555     | SH | sole    |
| PULTE HOMES                  | EQUITY | 745867101   | 9     | 152,400   | SH | sole    |
| PULTE HOMES INC              | EQUITY | 745867101   | 11516 | 187,645   | SH | defined |
| PULTE HOMES INC.             | EQUITY | 745867101   | 3486  | 56,803    | SH | sole    |
| QAD INC                      | EQUITY | 74727D108   | 49    | 6,979     | SH | sole    |
| QC HOLDINGS INC              | EQUITY | 74729T101   | 43    | 2,719     | SH | sole    |
| QLOGIC CORP                  | EQUITY | 747277101   | 3     | 105       | SH | defined |
| QLOGIC CORP.                 | EQUITY | 747277101   | 1478  | 49,745    | SH | sole    |
| QUAKER CHEM CORP COM         | EQUITY | 747316107   | 577   | 23,910    | SH | sole    |
| QUALCOMM INC                 | EQUITY | 747525103   | 25394 | 650,455   | SH | defined |
| QUALCOMM, INC.               | EQUITY | 747525103   | 48391 | 1,239,515 | SH | sole    |
| QUALITY SYSTEMS INC          | EQUITY | 747582104   | 93    | 1,837     | SH | sole    |
| QUALTY DISTRIBUTION INC      | EQUITY | 74756M102   | 28    | 4,541     | SH | sole    |
| QUANEX CORP.                 | EQUITY | 747620102   | 459   | 8,947     | SH | sole    |
| QUANTA SERVICES, INC.        | EQUITY | 74762E102   | 1394  | 230,346   | SH | sole    |
| QUANTUM CORP DLT & STORAGE   | EQUITY | 747906204   | 911   | 394,557   | SH | sole    |
| QUEST DIAGNOSTICS INC        | EQUITY | 74834L100   | 10    | 116       | SH | defined |
| QUEST DIAGNOSTICS, INC.      | EQUITY | 74834L100   | 15016 | 170,214   | SH | sole    |
| QUEST SOFTWARE INC           | EQUITY | 74834T103   | 301   | 27,087    | SH | sole    |
| QUESTAR CORP.                | EQUITY | 748356102   | 6352  | 138,635   | SH | sole    |
| QUICKSILVER RESOURCES COM    | EQUITY | 74837R104   | 7     | 214,842   | SH | sole    |
| QUICKSILVER RESOURCES INC    | EQUITY | 74837R104   | 525   | 16,084    | SH | sole    |
| QUICKSILVER, INC.            | EQUITY | 74838C106   | 771   | 30,339    | SH | sole    |
| QUIDEL CORPORATION           | EQUITY | 74838J101   | 78    | 17,216    | SH | sole    |
| QUIMICA Y MINERA ADR-EACH R  | EQUITY | 833635105   | 267   | 7,000     | SH | sole    |
| QUIXOTE CORP                 | EQUITY | 749056107   | 79    | 4,094     | SH | sole    |
| QWEST COMMUNICATIONS INTL    | EQUITY | 749121109   | 7     | 2,069     | SH | defined |
| QWEST COMMUNICATIONS INTL.   | EQUITY | 749121109   | 2676  | 803,589   | SH | sole    |
| R&G FINANCIAL CO.            | EQUITY | 749136107   | 585   | 15,145    | SH | sole    |
| R. R. DONNELLEY AND SONS CO. | EQUITY | 257867101   | 3058  | 97,645    | SH | sole    |
| R.H. DONNELLEY CORP.         | EQUITY | 74955W307   | 606   | 12,270    | SH | sole    |
| RADIAN GROUP, INC.           | EQUITY | 750236101   | 7072  | 152,978   | SH | sole    |



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|                                |        |           |       |         |    |         |
|--------------------------------|--------|-----------|-------|---------|----|---------|
| RADIATION THERAPY SERVICES     | EQUITY | 750323206 | 34    | 2,997   | SH | sole    |
| RADIO ONE INC                  | EQUITY | 75040P405 | 1631  | 114,600 | SH | defined |
| RADIO ONE INC -CL D            | EQUITY | 75040P405 | 24    | 1,682   | SH | sole    |
| RADIOSHACK CORP                | EQUITY | 750438103 | 5     | 182     | SH | defined |
| RADIOSHACK CORP.               | EQUITY | 750438103 | 2910  | 101,618 | SH | sole    |
| RADISYS CORP.                  | EQUITY | 750459109 | 142   | 10,210  | SH | sole    |
| RAE SYSTEMS INC                | EQUITY | 75061P102 | 105   | 18,804  | SH | sole    |
| RAILAMERICA INC                | EQUITY | 750753105 | 221   | 20,022  | SH | sole    |
| RAIT INVESTMENT TRUST          | EQUITY | 749227104 | 4727  | 172,847 | SH | sole    |
| RALCORP HOLDINGS, INC.         | EQUITY | 751028101 | 575   | 15,923  | SH | sole    |
| RAMBUS INC.                    | EQUITY | 750917106 | 29    | 1,861   | SH | sole    |
| RAMCO-GERSHENSON PROPERTIES    | EQUITY | 751452202 | 262   | 9,681   | SH | sole    |
| RANGE RES CORP COM             | EQUITY | 75281A109 | 13    | 771,808 | SH | sole    |
| RANGE RESOURCES CORP           | EQUITY | 75281A109 | 644   | 36,799  | SH | sole    |
| RARE HOSPITALITY INTERNATIONAL | EQUITY | 753820109 | 493   | 18,514  | SH | sole    |
| RARE HOSPITALITY INTL INC      | EQUITY | 753820109 | 525   | 19,700  | SH | defined |
| RAVEN INDUSTRIES INC           | EQUITY | 754212108 | 187   | 4,216   | SH | sole    |
| RAYMOND JAMES FINANCIAL, INC.  | EQUITY | 754730109 | 2932  | 121,541 | SH | sole    |
| RAYONIER, INC.                 | EQUITY | 754907103 | 3712  | 82,041  | SH | sole    |
| RAYOVAC CORP.                  | EQUITY | 755081106 | 494   | 18,765  | SH | sole    |
| RAYTHEON CO                    | EQUITY | 755111507 | 551   | 14,514  | SH | defined |
| RAYTHEON CO.                   | EQUITY | 755111507 | 8666  | 228,184 | SH | sole    |
| RC2 CORP                       | EQUITY | 749388104 | 296   | 8,988   | SH | sole    |
| READER'S DIGEST ASSOC., INC.   | EQUITY | 755267101 | 3153  | 216,136 | SH | sole    |
| READING INTERNATIONAL INC-A    | EQUITY | 755408101 | 63    | 7,850   | SH | sole    |
| REALNETWORKS, INC.             | EQUITY | 75605L104 | 286   | 61,283  | SH | sole    |
| REALTY INCOME CORP.            | EQUITY | 756109104 | 1174  | 26,082  | SH | sole    |
| RECKSON ASSOC REALTY CORP.     | EQUITY | 75621K106 | 275   | 9,552   | SH | sole    |
| RED HAT INC                    | EQUITY | 756577102 | 905   | 146,000 | SH | defined |
| RED HAT, INC.                  | EQUITY | 756577102 | 42    | 3,473   | SH | sole    |
| RED ROBIN GOURMET BURGERS      | EQUITY | 75689M101 | 285   | 6,520   | SH | sole    |
| RED ROBIN GOURMET BURGERS      | EQUITY | 75689M101 | 598   | 13,700  | SH | defined |
| REDBACK NETWORKS INC           | EQUITY | 757209507 | 89    | 17,002  | SH | sole    |
| REDWOOD TRUST, INC.            | EQUITY | 758075402 | 543   | 8,707   | SH | sole    |
| REEBOK INTERNATIONAL, LTD.     | EQUITY | 758110100 | 1040  | 28,317  | SH | sole    |
| REEBOK INTL LTD                | EQUITY | 758110100 | 2     | 67      | SH | defined |
| REGAL ENTMT GROUP              | EQUITY | 758766109 | 16    | 838     | SH | sole    |
| REGAL-BELOIT CORP.             | EQUITY | 758750103 | 322   | 13,320  | SH | sole    |
| REGENCY CENTERS CORPORATION    | EQUITY | 758849103 | 377   | 8,106   | SH | sole    |
| REGENERATION TECHNOLOGIES      | EQUITY | 75886N100 | 101   | 12,646  | SH | sole    |
| REGENERON PHARMACEUTICALS INC. | EQUITY | 75886F107 | 179   | 20,675  | SH | sole    |
| REGENT COMMUNICATIONS, INC     | EQUITY | 758865109 | 107   | 18,988  | SH | sole    |
| REGIONS FINANCIAL CORP         | EQUITY | 7591EP100 | 16052 | 485,531 | SH | sole    |
| REGIONS FINL CORP NEW          | EQUITY | 7591EP100 | 17    | 527     | SH | defined |
| REGIS CORP.                    | EQUITY | 758932107 | 2937  | 73,017  | SH | sole    |
| REHAB CARE GROUP               | EQUITY | 759148109 | 203   | 8,829   | SH | sole    |
| REINSURANCE GROUP OF           | EQUITY | 759351109 | 24    | 589     | SH | sole    |
| RELIANCE STEEL & ALUMINIUM CO. | EQUITY | 759509102 | 610   | 15,358  | SH | sole    |
| RELIANT ENERGY INC             | EQUITY | 75952B105 | 58    | 6,167   | SH | sole    |
| REMEC, INC.                    | EQUITY | 759543101 | 158   | 33,522  | SH | sole    |
| REMYNTON OIL & GAS CORP        | EQUITY | 759594302 | 309   | 11,763  | SH | sole    |
| RENAISSANCE LEARNING, INC.     | EQUITY | 75968L105 | 90    | 4,146   | SH | sole    |
| RENAISSANCERE HOLDINGS LTD     | EQUITY | G7496G103 | 511   | 9,900   | SH | defined |
| RENAL CARE GROUP, INC.         | EQUITY | 759930100 | 3566  | 110,654 | SH | sole    |
| RENOVIS INC                    | EQUITY | 759885106 | 26    | 3,249   | SH | sole    |
| RENT-A-CENTER INC              | EQUITY | 76009N100 | 3373  | 130,431 | SH | sole    |

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|                                       |          |           |       |         |    |         |
|---------------------------------------|----------|-----------|-------|---------|----|---------|
| RENT-WAY, INC.                        | EQUITY   | 76009U104 | 98    | 14,284  | SH | sole    |
| REPUBLIC AIRWAYS HOLDINGS IN          | EQUITY   | 760276105 | 24    | 2,718   | SH | sole    |
| REPUBLIC BANCORP, INC.                | EQUITY   | 760281204 | 640   | 39,307  | SH | sole    |
| REPUBLIC SERVICES IN                  | EQUITY   | 760759100 | 7457  | 250,575 | SH | sole    |
| RES-CARE INC                          | EQUITY   | 760943100 | 113   | 9,494   | SH | sole    |
| RESEARCH IN MOTION LTD                | EQUITY   | 760975102 | 2199  | 28,800  | SH | defined |
| RESMED INC                            | EQUITY   | 761152107 | 35    | 725     | SH | sole    |
| RESOURCE AMERICA, INC.                | EQUITY   | 761195205 | 191   | 8,096   | SH | sole    |
| RESOURCES CONNECTION INC              | EQUITY   | 76122Q105 | 476   | 12,597  | SH | sole    |
| RESPIRONICS INC                       | EQUITY   | 761230101 | 476   | 8,900   | SH | defined |
| RESPIRONICS INC.                      | EQUITY   | 761230101 | 40    | 747     | SH | sole    |
| RESTORATION HARDWARE I                | EQUITY   | 760981100 | 74    | 14,327  | SH | sole    |
| RETAIL VENTURES INC                   | EQUITY   | 76128Y102 | 54    | 7,204   | SH | sole    |
| RETEK INC.                            | EQUITY   | 76128Q109 | 554   | 121,592 | SH | sole    |
| REVLON, INC.-CL A                     | EQUITY   | 761525500 | 200   | 79,500  | SH | sole    |
| REYNOLDS AMERICAN INC                 | EQUITY   | 761713106 | 4500  | 66,131  | SH | sole    |
| REYNOLDS AMERN INC                    | EQUITY   | 761713106 | 11    | 169     | SH | defined |
| REYNOLDS AND REYNOLDS CO., CLASS A    | EQUITY   | 761695105 | 2631  | 106,635 | SH | sole    |
| RF MICRO DEVICES INC                  | EQUITY   | 749941100 | 2569  | 405,229 | SH | sole    |
| RF MONOLITHICS INC COM(OXFORD PTNRS L | EQUITY   | 74955F106 | 35    | 4,973   | SH | sole    |
| RHODIA SA - SPONSORED ADR             | EQUITY   | 762397107 | 577   | 387,300 | SH | sole    |
| RIGEL PHARMACEUTICALS COM NEW         | EQUITY   | 766559603 | 7     | 284,172 | SH | sole    |
| RIGEL PHARMACEUTICALS INC             | EQUITY   | 766559603 | 293   | 11,592  | SH | sole    |
| RIGGS NATIONAL CORP.                  | EQUITY   | 766570105 | 192   | 8,660   | SH | sole    |
| RIGHTNOW TECHNOLOGIES INC             | EQUITY   | 76657R106 | 43    | 3,429   | SH | sole    |
| RITE AID CORP                         | EQUITY   | 767754104 | 32    | 9,089   | SH | sole    |
| RIVIERA HOLDINGS CORP                 | EQUITY   | 769627100 | 6676  | 345,900 | SH | sole    |
| RLI CORP.                             | EQUITY   | 749607107 | 458   | 12,201  | SH | sole    |
| ROBBINS & MYERS, INC.                 | EQUITY   | 770196103 | 130   | 5,924   | SH | sole    |
| ROBERT HALF INTERNATIONAL INC.        | EQUITY   | 770323103 | 1962  | 76,143  | SH | sole    |
| ROBERT HALF INTL INC                  | EQUITY   | 770323103 | 5     | 196     | SH | defined |
| ROCK-TENN CO., CLASS A                | EQUITY   | 772739207 | 251   | 15,915  | SH | sole    |
| ROCKWELL AUTOMATION INC               | EQUITY   | 773903109 | 3418  | 88,327  | SH | sole    |
| ROCKWELL COLLINS INC                  | EQUITY   | 774341101 | 2932  | 78,933  | SH | sole    |
| ROCKWELL COLLINS INC                  | EQUITY   | 774341101 | 598   | 16,102  | SH | defined |
| ROFIN-SINAR TECHNOLOGIES INC          | EQUITY   | 775043102 | 239   | 8,130   | SH | sole    |
| ROGERS COMMUNICATIONS INC B           | EQUITY   | 775109200 | 2122  | 104,800 | SH | defined |
| ROGERS CORP.                          | EQUITY   | 775133101 | 384   | 9,027   | SH | sole    |
| ROHM + HAAS CO                        | EQUITY   | 775371107 | 12016 | 279,640 | SH | defined |
| ROHM AND HAAS CO.                     | EQUITY   | 775371107 | 11609 | 270,169 | SH | sole    |
| ROLLINS, INC.                         | EQUITY   | 775711104 | 2066  | 85,045  | SH | sole    |
| ROPER INDS                            | EQUITY   | 776696106 | 6843  | 119,100 | SH | defined |
| ROPER INDUSTRIES, INC.                | EQUITY   | 776696106 | 44    | 761     | SH | sole    |
| ROSS STORES, INC.                     | EQUITY   | 778296103 | 5951  | 253,864 | SH | sole    |
| Rostelecom ADR                        | EQUITY   | 778529107 | 2341  | 173,000 | SH | sole    |
| ROUSE CO                              | EQUITY   | 779273101 | 2729  | 40,797  | SH | sole    |
| ROWAN COMPANIES, INC.                 | EQUITY   | 779382100 | 1260  | 47,718  | SH | sole    |
| ROWAN COS INC                         | EQUITY   | 779382100 | 12902 | 488,722 | SH | defined |
| ROYAL BANCSHARES OF PENN-A            | EQUITY   | 780081105 | 57    | 2,334   | SH | sole    |
| ROYAL BANK CDA COMMON                 | EQUITY   | 780087102 | 5697  | 120,100 | SH | defined |
| ROYAL BK OF SCOT GRP PLC PERP         | CorpBond | 780097796 | 920   | 36,400  | SH | sole    |
| Royal Bk Scotland 8.5%                | EQUITY   | 780097804 | 549   | 20,000  | SH | sole    |
| Royal Bk Scotland 8.8889%             | EQUITY   | 780097861 | 3036  | 120,000 | SH | sole    |
| Royal Bk Scotland 9.125%              | EQUITY   | 780097606 | 1189  | 45,000  | SH | sole    |
| ROYAL CARIBBEAN CRUISES LT            | EQUITY   | V7780T103 | 680   | 15,600  | SH | defined |
| ROYAL CARIBBEAN CRUISES LTD           | EQUITY   | V7780T103 | 16683 | 382,648 | SH | sole    |

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|                                   |        |           |       |            |         |
|-----------------------------------|--------|-----------|-------|------------|---------|
| ROYAL GOLD INC                    | EQUITY | 780287108 | 153   | 8,945 SH   | sole    |
| RPC                               | EQUITY | 749660106 | 93    | 5,196 SH   | sole    |
| RPM INTERNATIONAL INC.            | EQUITY | 749685103 | 3386  | 191,851 SH | sole    |
| RSA SEC INC                       | EQUITY | 749719100 | 762   | 39,500 SH  | defined |
| RSA SECURITY INC.                 | EQUITY | 749719100 | 2649  | 137,247 SH | sole    |
| RTI INTERNATIONAL METALS, INC.    | EQUITY | 74973W107 | 224   | 11,545 SH  | sole    |
| RUBY TUESDAY INC                  | EQUITY | 781182100 | 4718  | 169,300 SH | defined |
| RUBY TUESDAY, INC.                | EQUITY | 781182100 | 3022  | 108,428 SH | sole    |
| RUDDICK CORP.                     | EQUITY | 781258108 | 1848  | 94,095 SH  | sole    |
| RUDOLPH TECHNOLOGIES INC.         | EQUITY | 781270103 | 117   | 7,002 SH   | sole    |
| RUSH ENTERPRISES INC - CL B       | EQUITY | 781846308 | 37    | 3,177 SH   | sole    |
| RUSH ENTERPRISES INC CL B         | EQUITY | 781846308 | 2     | 132,000 SH | sole    |
| RUSS BERRIE AND CO., INC.         | EQUITY | 782233100 | 88    | 4,359 SH   | sole    |
| RUSSELL CORP.                     | EQUITY | 782352108 | 262   | 15,571 SH  | sole    |
| RYANAIR HOLDINGS PLC-SP ADR       | EQUITY | 783513104 | 173   | 5,938 SH   | sole    |
| RYAN'S RESTAURANT GROUP INC       | EQUITY | 783520109 | 340   | 22,912 SH  | sole    |
| RYDER SYS INC                     | EQUITY | 783549108 | 3     | 73 SH      | defined |
| RYDER SYSTEM, INC.                | EQUITY | 783549108 | 1577  | 33,531 SH  | sole    |
| RYERSON TULL, INC.                | EQUITY | 78375P107 | 220   | 12,808 SH  | sole    |
| RYLAND GROUP                      | EQUITY | 783764103 | 3633  | 39,210 SH  | sole    |
| RYLAND GROUP INC COM              | EQUITY | 783764103 | 2     | 25,794 SH  | sole    |
| S J W CORP COM                    | EQUITY | 784305104 | 116   | 3,514 SH   | sole    |
| S&P 500 DEPOSITORY RECEIPT        | EQUITY | 78462F103 | 39127 | 350,100 SH | sole    |
| S&T BANCORP, INC.                 | EQUITY | 783859101 | 461   | 12,903 SH  | sole    |
| S.Y. BANCORP INC                  | EQUITY | 785060104 | 145   | 6,439 SH   | sole    |
| S1 CORPORATION                    | EQUITY | 78463B101 | 307   | 38,431 SH  | sole    |
| SABRE HLDGS CORP                  | EQUITY | 785905100 | 4     | 156 SH     | defined |
| SABRE HOLDINGS CORP.              | EQUITY | 785905100 | 1523  | 62,089 SH  | sole    |
| SAFECO CORP                       | EQUITY | 786429100 | 7     | 143 SH     | defined |
| SAFECO CORP.                      | EQUITY | 786429100 | 2577  | 56,451 SH  | sole    |
| SAFEGUARD SCIENTIFICS, INC.       | EQUITY | 786449108 | 122   | 65,216 SH  | sole    |
| SAFENET INC                       | EQUITY | 78645R107 | 342   | 12,947 SH  | sole    |
| SAFETY INSURANCE GROUP INC        | EQUITY | 78648T100 | 121   | 5,464 SH   | sole    |
| SAFEWAY INC                       | EQUITY | 786514208 | 3848  | 199,294 SH | sole    |
| SAFEWAY INC                       | EQUITY | 786514208 | 10    | 509 SH     | defined |
| SAGA COMMUNICATIONS, INC. CLASS A | EQUITY | 786598102 | 151   | 8,896 SH   | sole    |
| SAKS INC.                         | EQUITY | 79377W108 | 2817  | 233,757 SH | sole    |
| SALEM COMMUNICATION- CLASS A      | EQUITY | 794093104 | 132   | 5,229 SH   | sole    |
| SALESFORCE COM INC                | EQUITY | 79466L302 | 663   | 42,400 SH  | defined |
| SALESFORCE.COM INC                | EQUITY | 79466L302 | 98    | 6,279 SH   | sole    |
| SALIX PHARMACEUTICALS             | EQUITY | 795435106 | 422   | 19,613 SH  | sole    |
| SALIX PHARMACEUTICALS LTD         | EQUITY | 795435106 | 1076  | 50,000 SH  | defined |
| SALIX PHARMACEUTICALS ORD         | EQUITY | 795435106 | 10    | 486,376 SH | sole    |
| SANDERS MORRIS HARRIS GRP IN      | EQUITY | 80000Q104 | 78    | 6,503 SH   | sole    |
| SANDERSON FARMS, INC.             | EQUITY | 800013104 | 188   | 5,612 SH   | sole    |
| SANDISK CORP COM                  | EQUITY | 80004C101 | 7     | 245,776 SH | sole    |
| SANDISK CORP.                     | EQUITY | 80004C101 | 8094  | 277,953 SH | sole    |
| SANDY SPRING BANCORP, INC.        | EQUITY | 800363103 | 259   | 7,906 SH   | sole    |
| SANMINA - SCI CORP                | EQUITY | 800907107 | 1923  | 272,787 SH | sole    |
| SANMINA SCI CORP                  | EQUITY | 800907107 | 4     | 594 SH     | defined |
|                                   |        |           |       |            |         |
| SANTANDER BANCORP                 | EQUITY | 802809103 | 72    | 2,871 SH   | sole    |
| SANTARUS INC                      | EQUITY | 802817304 | 41    | 4,555 SH   | sole    |
| SANTARUS INC                      | EQUITY | 802817304 | 181   | 20,000 SH  | defined |
| SAPIENT CORP.                     | EQUITY | 803062108 | 327   | 42,906 SH  | sole    |
| SARA LEE CORP                     | EQUITY | 803111103 | 21    | 904 SH     | defined |
| SARA LEE CORP.                    | EQUITY | 803111103 | 9087  | 397,504 SH | sole    |

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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| SAUER-DANFOSS INC.             | EQUITY | 804137107 | 94    | 5,479     | SH | sole    |
| SAUL CENTERS, INC.             | EQUITY | 804395101 | 260   | 7,913     | SH | sole    |
| SBA COMMUNICATIONS CORPORATION | EQUITY | 78388J106 | 155   | 22,175    | SH | sole    |
| SBC Communications Inc         | EQUITY | 78387G103 | 1038  | 40,000    | SH | sole    |
| SBC COMMUNICATIONS INC         | EQUITY | 78387G103 | 12242 | 471,746   | SH | defined |
| SBC COMMUNICATIONS, INC.       | EQUITY | 78387G103 | 54852 | 2,113,773 | SH | sole    |
| SBS TECHNOLOGIES INC           | EQUITY | 78387P103 | 101   | 8,317     | SH | sole    |
| SCANA CORP                     | EQUITY | 80589M102 | 6878  | 184,190   | SH | sole    |
| SCANSOFT INC                   | EQUITY | 80603P107 | 179   | 43,974    | SH | sole    |
| SCANSOURCE INC                 | EQUITY | 806037107 | 436   | 6,829     | SH | sole    |
| SCBT FINANCIAL CORP            | EQUITY | 78401V102 | 124   | 4,205     | SH | sole    |
| SCHAWK, INC.                   | EQUITY | 806373106 | 72    | 4,942     | SH | sole    |
| SCHERING PLOUGH CORP           | EQUITY | 806605101 | 43    | 2,238     | SH | defined |
| SCHERING-PLOUGH CORP.          | EQUITY | 806605101 | 11997 | 629,438   | SH | sole    |
| Schlumberger LTD               | EQUITY | 806857108 | 1010  | 15,000    | SH | sole    |
| SCHLUMBERGER LTD               | EQUITY | 806857108 | 147   | 2,183     | SH | defined |
| SCHLUMBERGER, LTD.             | EQUITY | 806857108 | 20341 | 302,203   | SH | sole    |
| SCHNITZER STL INDS             | EQUITY | 806882106 | 345   | 10,678    | SH | sole    |
| SCHOLASTIC CORP.               | EQUITY | 807066105 | 2500  | 80,943    | SH | sole    |
| SCHOOL SPECIALTY, INC.         | EQUITY | 807863105 | 408   | 10,351    | SH | sole    |
| SCHULMAN, A. INC.              | EQUITY | 808194104 | 362   | 16,428    | SH | sole    |
| SCHWAB CHARLES CORP            | EQUITY | 808513105 | 156   | 16,958    | SH | defined |
| SCHWEITZER-MAUDUIT INC.        | EQUITY | 808541106 | 265   | 8,182     | SH | sole    |
| SCICLONE PHARMACEUTICALS, INC. | EQUITY | 80862K104 | 86    | 24,289    | SH | sole    |
| SCIENTIFIC ATLANTA INC         | EQUITY | 808655104 | 642   | 24,775    | SH | defined |
| SCIENTIFIC GAMES CORP A        | EQUITY | 80874P109 | 796   | 41,689    | SH | sole    |
| SCIENTIFIC-ATLANTA, INC.       | EQUITY | 808655104 | 1884  | 72,684    | SH | sole    |
| SCOTTISH RE GROUP LTD          | EQUITY | G7885T104 | 504   | 23,800    | SH | defined |
| SCOTTS CO.                     | EQUITY | 810186106 | 3454  | 53,839    | SH | sole    |
| SCP POOL CORPORATION           | EQUITY | 784028102 | 777   | 29,051    | SH | sole    |
| SCRIPPS CO                     | EQUITY | 811054204 | 65    | 1,352     | SH | sole    |
| SCRIPPS E W CO OH              | EQUITY | 811054204 | 726   | 15,200    | SH | defined |
| SCS TRANSPORTATION INC         | EQUITY | 81111T102 | 153   | 8,097     | SH | sole    |
| Scudder Strategic Muni Inc     | EQUITY | 811234103 | 250   | 20,000    | SH | sole    |
| SEABOARD CORP.                 | EQUITY | 811543107 | 113   | 193       | SH | sole    |
| SEABULK INTERNATIONAL INC      | EQUITY | 81169P101 | 33    | 3,163     | SH | sole    |
| SEACHANGE INTERNATIONAL, INC.  | EQUITY | 811699107 | 213   | 13,322    | SH | sole    |
| SEACOAST BANKING CORP FL       | EQUITY | 811707306 | 135   | 6,302     | SH | sole    |
| SEACOR HOLDINGS INC            | EQUITY | 811904101 | 473   | 10,108    | SH | sole    |
| SEALED AIR CORP                | EQUITY | 81211K100 | 1736  | 37,446    | SH | sole    |
| SEALED AIR CORP NEW            | EQUITY | 81211K100 | 4     | 96        | SH | defined |
| SEARS ROEBUCK & CO             | EQUITY | 812387108 | 3770  | 94,613    | SH | sole    |
| SEARS ROEBUCK + CO             | EQUITY | 812387108 | 10    | 242       | SH | defined |
| SEATTLE GENETICS INC WA        | EQUITY | 812578102 | 112   | 16,999    | SH | sole    |
| SECURE COMPUTING CORP          | EQUITY | 813705100 | 147   | 19,384    | SH | sole    |
| SECURE COMPUTING CORP          | EQUITY | 813705100 | 3921  | 516,600   | SH | defined |
| SECURITY BANK CORP             | EQUITY | 814047106 | 89    | 2,545     | SH | sole    |
| SEEBEYOND TECHNOLOGY CORP.     | EQUITY | 815704101 | 83    | 27,018    | SH | sole    |
| SEI INVESTMENTS CO.            | EQUITY | 784117103 | 5701  | 169,273   | SH | sole    |
| SELECT COMFORT CORP            | EQUITY | 81616X103 | 361   | 19,828    | SH | sole    |
| SELECT COMFORT CORP            | EQUITY | 81616X103 | 342   | 18,800    | SH | defined |
| SELECT MEDICAL CORP            | EQUITY | 816196109 | 673   | 50,138    | SH | sole    |
| SELECTIVE INSURANCE GROUP, INC | EQUITY | 816300107 | 562   | 15,101    | SH | sole    |
| SEMITOOL, INC.                 | EQUITY | 816909105 | 67    | 8,865     | SH | sole    |
| SEMPRA ENERGY                  | EQUITY | 816851109 | 4180  | 115,499   | SH | sole    |
| SEMPRA ENERGY                  | EQUITY | 816851109 | 10    | 264       | SH | defined |

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|                                      |        |           |       |         |    |         |
|--------------------------------------|--------|-----------|-------|---------|----|---------|
| SEMTECH CORP.                        | EQUITY | 816850101 | 2354  | 122,795 | SH | sole    |
| SENIOR HOUSING PROP TRUST            | EQUITY | 81721M109 | 649   | 36,418  | SH | sole    |
| SENSIENT TECHNOLOGIES CORP.          | EQUITY | 81725T100 | 2205  | 101,889 | SH | sole    |
| SEPRACOR INC                         | EQUITY | 817315104 | 288   | 5,900   | SH | defined |
| SEPRACOR, INC.                       | EQUITY | 817315104 | 7043  | 144,385 | SH | sole    |
| SEQUA CORP CLASS A                   | EQUITY | 817320104 | 1065  | 20,396  | SH | sole    |
| SERENA SOFTWARE, INC.                | EQUITY | 817492101 | 229   | 13,674  | SH | sole    |
| SEROLOGICALS CORP.                   | EQUITY | 817523103 | 317   | 13,601  | SH | sole    |
| SERVICE CORP INTERNATIONAL           | EQUITY | 817565104 | 43    | 6,942   | SH | sole    |
| SERVICEMASTER COMPAN                 | EQUITY | 81760N109 | 77    | 6,019   | SH | sole    |
| SFBC INTERNATIONAL INC               | EQUITY | 784121105 | 179   | 6,794   | SH | sole    |
| SHARPER IMAGE CORP                   | EQUITY | 820013100 | 137   | 6,383   | SH | sole    |
| SHARPER IMAGE CORP                   | EQUITY | 820013100 | 1502  | 70,000  | SH | defined |
| SHAW GROUP INC                       | EQUITY | 820280105 | 413   | 34,444  | SH | sole    |
| SHENANDOAH TELECOMMUNI               | EQUITY | 82312B106 | 92    | 3,575   | SH | sole    |
| SHERWIN WILLIAMS CO                  | EQUITY | 824348106 | 15273 | 347,419 | SH | defined |
| SHERWIN-WILLIAMS CO.                 | EQUITY | 824348106 | 2769  | 62,985  | SH | sole    |
| SHOE CARNIVAL INC                    | EQUITY | 824889109 | 47    | 4,011   | SH | sole    |
| SHOPKO STORES, INC.                  | EQUITY | 824911101 | 278   | 15,988  | SH | sole    |
| SHUFFLE MASTER INC                   | EQUITY | 825549108 | 13    | 334,512 | SH | sole    |
| SHUFFLE MASTER, INC.                 | EQUITY | 825549108 | 473   | 12,639  | SH | sole    |
| SHURGARD STORAGE CENTERS, INC. CLASS | EQUITY | 82567D104 | 240   | 6,193   | SH | sole    |
| SI INTERNATIONAL                     | EQUITY | 78427V102 | 5     | 248,800 | SH | sole    |
| SI INTERNATIONAL INC                 | EQUITY | 78427V102 | 60    | 2,736   | SH | sole    |
| SIDER NACIONAL CIA SPONS AD          | EQUITY | 20440W105 | 408   | 33,200  | SH | sole    |
| SIEBEL SYS INC                       | EQUITY | 826170102 | 2450  | 324,876 | SH | defined |
| SIEBEL SYSTEMS, INC.                 | EQUITY | 826170102 | 2296  | 304,516 | SH | sole    |
| SIERRA HEALTH SERVICES, INC.         | EQUITY | 826322109 | 601   | 12,529  | SH | sole    |
| SIERRA PACIFIC RESOURCES             | EQUITY | 826428104 | 2283  | 255,084 | SH | sole    |
| SIGMA ALDRICH                        | EQUITY | 826552101 | 5     | 79      | SH | defined |
| SIGMA ALDRICH CORP.                  | EQUITY | 826552101 | 2061  | 35,537  | SH | sole    |
| SIGMATEL INC                         | EQUITY | 82661W107 | 284   | 13,398  | SH | sole    |
| SIGMATEL INC COM                     | EQUITY | 82661W107 | 2     | 88,600  | SH | sole    |
| SIGNATURE BANK                       | EQUITY | 82669G104 | 81    | 3,042   | SH | sole    |
| SIGNATURE BK NEW YORK NY             | EQUITY | 82669G104 | 7439  | 278,100 | SH | defined |
| SILGAN HOLDINGS, INC.                | EQUITY | 827048109 | 276   | 5,970   | SH | sole    |
| SILICON GRAPHICS, INC.               | EQUITY | 827056102 | 205   | 142,215 | SH | sole    |
| SILICON IMAGE INC                    | EQUITY | 82705T102 | 510   | 40,326  | SH | sole    |
| SILICON LABORATORIES INC             | EQUITY | 826919102 | 2816  | 85,090  | SH | sole    |
| SILICON STORAGE TECHNOLOGY           | EQUITY | 827057100 | 282   | 44,228  | SH | sole    |
| SILICON VALLEY BANCSHARES            | EQUITY | 827064106 | 2875  | 77,342  | SH | sole    |
| SILICONIX, INC.                      | EQUITY | 827079203 | 114   | 3,191   | SH | sole    |
| SIMMONS FIRST NATIONAL CORP.         | EQUITY | 828730200 | 204   | 7,992   | SH | sole    |
| SIMON PPTY GROUP INC NEW             | EQUITY | 828806109 | 13    | 237     | SH | defined |
| SIMON PROPERTY GROUP INC             | EQUITY | 828806109 | 6174  | 115,130 | SH | sole    |
| SIMPLETECH INC                       | EQUITY | 828823104 | 40    | 10,980  | SH | sole    |
| SIMPSON MANUFACTURING CO.            | EQUITY | 829073105 | 632   | 9,999   | SH | sole    |
| SINCLAIR BROADCAST GROUP, INC.       | EQUITY | 829226109 | 178   | 24,387  | SH | sole    |
| SIPEX CORP.                          | EQUITY | 829909100 | 57    | 10,775  | SH | sole    |
| SIRF TECHNOLOGY HOLDINGS INC         | EQUITY | 82967H101 | 85    | 5,972   | SH | sole    |
| SIRIUS SATELLITE RADIO INC.          | EQUITY | 82966U103 | 1335  | 417,305 | SH | sole    |
| SIRVA INC                            | EQUITY | 82967Y104 | 10    | 434     | SH | sole    |
| SIRVA INC                            | EQUITY | 82967Y104 | 568   | 24,800  | SH | defined |
| SITEL CORP.                          | EQUITY | 82980K107 | 69    | 31,739  | SH | sole    |
| SIX FLAGS, INC                       | EQUITY | 83001P109 | 1100  | 202,289 | SH | sole    |
| SIZELER PPTY INVS INC                | EQUITY | 830137105 | 14    | 1,500   | SH | sole    |

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|                                      |        |           |       |           |    |         |
|--------------------------------------|--------|-----------|-------|-----------|----|---------|
| SKECHERS USA INC. CL-A               | EQUITY | 830566105 | 157   | 10,802    | SH | sole    |
| SKY FINANCIAL GROUP                  | EQUITY | 83080P103 | 54    | 2,157     | SH | sole    |
| SKYLINE CORP.                        | EQUITY | 830830105 | 149   | 3,716     | SH | sole    |
| SKYWEST INC                          | EQUITY | 830879102 | 47496 | 3,155,898 | SH | sole    |
| SKYWORKS SOLUTIONS INC               | EQUITY | 83088M102 | 773   | 81,548    | SH | sole    |
| SKYWORKS SOLUTIONS INC COM           | EQUITY | 83088M102 | 17    | 1,835,970 | SH | sole    |
| SL GREEN REALTY CORP.                | EQUITY | 78440X101 | 269   | 5,195     | SH | sole    |
| SLM CORP                             | EQUITY | 78442P106 | 37557 | 1,331,751 | SH | sole    |
| SLM CORP                             | EQUITY | 78442P106 | 3670  | 82,297    | SH | defined |
| SMART & FINAL, INC.,                 | EQUITY | 831683107 | 114   | 6,801     | SH | sole    |
| SMITH INTERNATIONAL, INC.            | EQUITY | 832110100 | 10494 | 172,796   | SH | sole    |
| SMITH INTL INC                       | EQUITY | 832110100 | 3328  | 54,800    | SH | defined |
| SMITH, A.O. CORP.                    | EQUITY | 831865209 | 226   | 9,274     | SH | sole    |
| SMITHFIELD FOODS INC                 | EQUITY | 832248108 | 4547  | 181,882   | SH | sole    |
| SMITHTOWN BANCORP INC                | EQUITY | 832449102 | 71    | 2,839     | SH | sole    |
| SMURFIT STONE CONTAINER CO           | EQUITY | 832727101 | 1046  | 54,000    | SH | defined |
| SMURFIT-STONE CONTAINER CORP.        | EQUITY | 832727101 | 49331 | 2,546,790 | SH | sole    |
| SNAP ON INC                          | EQUITY | 833034101 | 2     | 66        | SH | defined |
| SNAP-ON, INC.                        | EQUITY | 833034101 | 714   | 25,925    | SH | sole    |
| SOHU.COM INC                         | EQUITY | 83408W103 | 200   | 12,024    | SH | sole    |
| SOLA INTERNATIONAL, INC.             | EQUITY | 834092108 | 332   | 17,414    | SH | sole    |
| SOLECTRON CORP                       | EQUITY | 834182107 | 5     | 1,096     | SH | defined |
| SOLECTRON CORP.                      | EQUITY | 834182107 | 2116  | 427,486   | SH | sole    |
| SONIC AUTOMOTIVE INC                 | EQUITY | 83545G102 | 302   | 15,080    | SH | sole    |
| SONIC CORP.                          | EQUITY | 835451105 | 829   | 32,339    | SH | sole    |
| SONIC INNOVATIONS INC                | EQUITY | 83545M109 | 46    | 10,034    | SH | sole    |
| SONIC SOLUTIONS                      | EQUITY | 835460106 | 166   | 10,172    | SH | sole    |
| SONICWALL INC                        | EQUITY | 835470105 | 219   | 32,388    | SH | sole    |
| SONOCO PRODUCTS CO.                  | EQUITY | 835495102 | 4277  | 161,744   | SH | sole    |
| SONOSIGHT, INC.                      | EQUITY | 83568G104 | 209   | 8,022     | SH | sole    |
| SOTHEBY'S HOLDINGS, INC. CLASS A     | EQUITY | 835898107 | 2010  | 127,877   | SH | sole    |
| SOURCE INTERLINK COS INC             | EQUITY | 836151209 | 104   | 10,709    | SH | sole    |
| SOURCECORP                           | EQUITY | 836167106 | 194   | 8,773     | SH | sole    |
| SOUTH FINANCIAL GROUP INC.           | EQUITY | 837841105 | 40    | 1,425     | SH | sole    |
| SOUTH JERSEY INDUSTRIES, INC.        | EQUITY | 838518108 | 357   | 7,481     | SH | sole    |
| SOUTHERN CO                          | EQUITY | 842587107 | 37409 | 1,247,791 | SH | sole    |
| SOUTHERN CO                          | EQUITY | 842587107 | 25    | 841       | SH | defined |
| SOUTHERN COMMUNITY FINANCIAL         | EQUITY | 842632101 | 90    | 8,109     | SH | sole    |
| SOUTHERN PERU COPPER CORP.           | EQUITY | 843611104 | 15    | 293       | SH | sole    |
| SOUTHERN UNION CO.                   | EQUITY | 844030106 | 694   | 33,844    | SH | sole    |
| SOUTHSIDE BANCSHARES INC             | EQUITY | 84470P109 | 103   | 5,075     | SH | sole    |
| SOUTHTRUST CORP                      | EQUITY | 844730101 | 16    | 379       | SH | defined |
| SOUTHTRUST CORP.                     | EQUITY | 844730101 | 6997  | 167,965   | SH | sole    |
| SOUTHWEST AIRLINES CO.               | EQUITY | 844741108 | 4850  | 356,106   | SH | sole    |
| SOUTHWEST AIRLS CO                   | EQUITY | 844741108 | 1799  | 132,101   | SH | defined |
| SOUTHWEST BANCORP INC                | EQUITY | 844767103 | 129   | 5,836     | SH | sole    |
| SOUTHWEST BANCORPORATION OF TX       | EQUITY | 84476R109 | 753   | 37,391    | SH | sole    |
| SOUTHWEST GAS CORP                   | EQUITY | 844895102 | 452   | 18,893    | SH | sole    |
| SOUTHWEST WTR CO                     | EQUITY | 845331107 | 110   | 8,989     | SH | sole    |
| SOUTHWESTERN ENERGY CO.              | EQUITY | 845467109 | 825   | 19,655    | SH | sole    |
| SOVEREIGN BANCORP INC                | EQUITY | 845905108 | 9     | 391       | SH | defined |
| SOVEREIGN BANCORP, INC.              | EQUITY | 845905108 | 3342  | 153,185   | SH | sole    |
| SOVRAN SELF STORAGE, INC.            | EQUITY | 84610H108 | 2064  | 52,691    | SH | sole    |
| SPANISH BROADCASTING SYS, INC. CLASS | EQUITY | 846425882 | 198   | 20,129    | SH | sole    |
| SPARTAN MTRS INC COM                 | EQUITY | 846819100 | 3     | 219,800   | SH | sole    |
| SPARTECH CORP.                       | EQUITY | 847220209 | 343   | 13,665    | SH | sole    |

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|                                    |        |           |       |           |    |         |
|------------------------------------|--------|-----------|-------|-----------|----|---------|
| SPATIALIGHT INC                    | EQUITY | 847248101 | 75    | 12,789    | SH | sole    |
| SPECIALTY LABORATORIES INC         | EQUITY | 84749R100 | 46    | 4,348     | SH | sole    |
| SPECTRALINK CORP                   | EQUITY | 847580107 | 99    | 10,374    | SH | sole    |
| SPECTRASITE INC                    | EQUITY | 84761M104 | 39    | 839       | SH | sole    |
| SPEEDWAY MOTORSPORTS               | EQUITY | 847788106 | 269   | 8,061     | SH | sole    |
| SPHERION CORPORATION               | EQUITY | 848420105 | 257   | 32,888    | SH | sole    |
| SPINNAKER EXPLORATION CO           | EQUITY | 84855W109 | 479   | 13,664    | SH | sole    |
| SPORTS AUTHORITY INC               | EQUITY | 84917U109 | 281   | 12,129    | SH | sole    |
| SPORTS RESORTS INTL INC            | EQUITY | 84918U108 | 3     | 764       | SH | sole    |
| SPRINT CORP                        | EQUITY | 852061100 | 17403 | 864,516   | SH | sole    |
| SPRINT CORP                        | EQUITY | 852061100 | 33    | 1,656     | SH | defined |
| SPSS, INC.                         | EQUITY | 78462K102 | 103   | 7,710     | SH | sole    |
| SPX CORP.                          | EQUITY | 784635104 | 4442  | 125,488   | SH | sole    |
| SRA INTERNATIONAL CL A             | EQUITY | 78464R105 | 366   | 7,092     | SH | sole    |
| SRA INTL INC                       | EQUITY | 78464R105 | 712   | 13,800    | SH | defined |
| SRA INTL INC CL A                  | EQUITY | 78464R105 | 7     | 142,974   | SH | sole    |
| SS&C TECHNOLOGIES INC              | EQUITY | 85227Q100 | 145   | 7,401     | SH | sole    |
| ST JUDE MED INC                    | EQUITY | 790849103 | 21828 | 290,002   | SH | defined |
| ST JUDE MEDICAL, INC.              | EQUITY | 790849103 | 5652  | 75,092    | SH | sole    |
| ST. MARY LAND & EXPLORATION        | EQUITY | 792228108 | 619   | 15,549    | SH | sole    |
| ST. PAUL TRAVELERS COMPANIES, INC. | EQUITY | 792860108 | 15125 | 457,513   | SH | sole    |
| STAGE STORES INC                   | EQUITY | 85254C305 | 349   | 10,209    | SH | sole    |
| STAKTEK HOLDINGS INC               | EQUITY | 85256P106 | 22    | 5,569     | SH | sole    |
| STAMPS.COM INC                     | EQUITY | 852857200 | 122   | 9,145     | SH | sole    |
| STANCORP FINANCIAL GROUP, INC.     | EQUITY | 852891100 | 3340  | 46,908    | SH | sole    |
| STANDARD COML CORP. COM            | EQUITY | 853258101 | 87    | 5,500     | SH | sole    |
| STANDARD MICROSYSTEMS CORP.        | EQUITY | 853626109 | 176   | 10,023    | SH | sole    |
| STANDARD MOTOR PRODUCTS, INC.      | EQUITY | 853666105 | 103   | 6,846     | SH | sole    |
| STANDARD PACIFIC CORP.             | EQUITY | 85375C101 | 39    | 690       | SH | sole    |
| STANDARD REGISTER CO.              | EQUITY | 853887107 | 269   | 25,585    | SH | sole    |
| STANDEX INTERNATIONAL CORP.        | EQUITY | 854231107 | 163   | 6,644     | SH | sole    |
| STANLEY FURNITURE CO INC           | EQUITY | 854305208 | 134   | 3,046     | SH | sole    |
| STANLEY WORKS                      | EQUITY | 854616109 | 2507  | 58,945    | SH | sole    |
| STANLEY WORKS                      | EQUITY | 854616109 | 4     | 93        | SH | defined |
| STAPLES INC                        | EQUITY | 855030102 | 983   | 32,967    | SH | defined |
| Staples Inc. Com Stk USD.0006      | EQUITY | 855030102 | 55028 | 1,845,347 | SH | sole    |
| STAR SCIENTIFIC INC                | EQUITY | 85517P101 | 83    | 13,966    | SH | sole    |
| STARBUCKS CORP                     | EQUITY | 855244109 | 21    | 453       | SH | defined |
| STARBUCKS CORP.                    | EQUITY | 855244109 | 9486  | 208,663   | SH | sole    |
| STARTEK INC                        | EQUITY | 85569C107 | 186   | 5,920     | SH | sole    |
| STARWOOD HOTELS & RESORTS WW       | EQUITY | 85590A203 | 4308  | 92,806    | SH | sole    |
| STARWOOD HOTELS + RESORTS          | EQUITY | 85590A203 | 2796  | 60,237    | SH | defined |
| STATE AUTO FINANCIAL CORP.         | EQUITY | 855707105 | 212   | 7,337     | SH | sole    |
| STATE BANCORP INC                  | EQUITY | 855716106 | 100   | 4,403     | SH | sole    |
| STATE FINL SERVICES CORP-A         | EQUITY | 856855101 | 86    | 3,134     | SH | sole    |
| STATE STREET CORP.                 | EQUITY | 857477103 | 6107  | 142,993   | SH | sole    |
| STATE STREET CORPORATION           | EQUITY | 857477103 | 16    | 383       | SH | defined |
| STATION CASINOS INC                | EQUITY | 857689103 | 701   | 14,300    | SH | defined |
| STATION CASINOS, INC.              | EQUITY | 857689103 | 42    | 854       | SH | sole    |
| Statoil ASA - ADR                  | EQUITY | 85771P102 | 454   | 31,430    | SH | sole    |
| STATS CHIPPAK LTD-ADR              | EQUITY | 85771T104 | 262   | 43,742    | SH | sole    |
| STEEL DYNAMICS, INC.               | EQUITY | 858119100 | 787   | 20,388    | SH | sole    |
| STEEL TECHNOLOGIES INC             | EQUITY | 858147101 | 140   | 5,465     | SH | sole    |
| STEELCASE INC-CL A                 | EQUITY | 858155203 | 14    | 996       | SH | sole    |
| STEIN MART INC COM                 | EQUITY | 858375108 | 6     | 414,904   | SH | sole    |
| STEIN MART, INC.                   | EQUITY | 858375108 | 205   | 13,482    | SH | sole    |

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|                                  |        |           |       |           |    |         |
|----------------------------------|--------|-----------|-------|-----------|----|---------|
| STEINWAY MUSICAL INSTRUMENTS     | EQUITY | 858495104 | 13699 | 503,640   | SH | sole    |
| STELLENT INC                     | EQUITY | 85856W105 | 85    | 11,054    | SH | sole    |
| STEPAN CO.                       | EQUITY | 858586100 | 68    | 2,876     | SH | sole    |
| STEREOTAXIS INC                  | EQUITY | 85916J102 | 29    | 3,004     | SH | sole    |
| STERICYCLE INC                   | EQUITY | 858912108 | 4457  | 97,100    | SH | defined |
| STERICYCLE INC COM               | EQUITY | 858912108 | 1     | 32,500    | SH | sole    |
| STERICYCLE, INC.                 | EQUITY | 858912108 | 3525  | 76,796    | SH | sole    |
| STERIS CORP COM                  | EQUITY | 859152100 | 3305  | 150,638   | SH | sole    |
| STERLING BANCORP                 | EQUITY | 859158107 | 198   | 7,330     | SH | sole    |
| STERLING BANCSHARES, INC.        | EQUITY | 858907108 | 328   | 24,384    | SH | sole    |
| STERLING FINANCIAL CORP          | EQUITY | 859317109 | 314   | 11,704    | SH | sole    |
| STERLING FINL CORP WAS           | EQUITY | 859319105 | 434   | 12,310    | SH | sole    |
| STEVEN MADDEN, LTD.              | EQUITY | 556269108 | 112   | 6,321     | SH | sole    |
| STEWART & STEVENSON SERVICES     | EQUITY | 860342104 | 277   | 15,652    | SH | sole    |
| STEWART ENTERPRISES, INC.        | EQUITY | 860370105 | 407   | 58,498    | SH | sole    |
| STEWART INFORMATION SERVICES COM | EQUITY | 860372101 | 365   | 9,269     | SH | sole    |
| STIFEL FINANCIAL CORP            | EQUITY | 860630102 | 77    | 3,931     | SH | sole    |
| STILLWATER MINING CO.            | EQUITY | 86074Q102 | 339   | 21,893    | SH | sole    |
| STONE ENERGY CORP.               | EQUITY | 861642106 | 549   | 12,554    | SH | sole    |
| STONERIDGE, INC.                 | EQUITY | 86183P102 | 119   | 8,469     | SH | sole    |
| STORAGE TECHNOLOGY CORP.         | EQUITY | 862111200 | 4632  | 183,370   | SH | sole    |
| STRATASYS INC                    | EQUITY | 862685104 | 158   | 4,999     | SH | sole    |
| STRATEGIC HOTEL CAPITAL INC      | EQUITY | 86272T106 | 149   | 11,020    | SH | sole    |
| STRATEX NETWORKS INC             | EQUITY | 86279T109 | 103   | 45,857    | SH | sole    |
| STRATTEC SEC CORP                | EQUITY | 863111100 | 130   | 2,082     | SH | sole    |
| STRAYER EDUCATION, INC           | EQUITY | 863236105 | 927   | 8,061     | SH | sole    |
| STRIDE RITE CORP.                | EQUITY | 863314100 | 218   | 21,284    | SH | sole    |
| STRYKER CORP                     | EQUITY | 863667101 | 10696 | 222,457   | SH | defined |
| STRYKER CORP.                    | EQUITY | 863667101 | 8575  | 178,357   | SH | sole    |
| STUDENT LOAN CORP.               | EQUITY | 863902102 | 11    | 78        | SH | sole    |
| STURM, RUGER & CO., INC.         | EQUITY | 864159108 | 104   | 11,539    | SH | sole    |
| SUBURBAN PROPANE PARTNERS LP     | EQUITY | 864482104 | 1629  | 47,230    | SH | sole    |
| SUFFOLK BANCORP                  | EQUITY | 864739107 | 179   | 5,931     | SH | sole    |
| SUMMIT PROPERTIES, INC.          | EQUITY | 866239106 | 3207  | 118,575   | SH | sole    |
| SUN BANCORP INC                  | EQUITY | 86663B102 | 116   | 5,296     | SH | sole    |
| SUN COMMUNITIES, INC.            | EQUITY | 866674104 | 3031  | 77,340    | SH | sole    |
| SUN HEALTHCARE GROUP INC - W/I   | EQUITY | 866933401 | 22    | 2,793     | SH | sole    |
| SUN MICROSYSTEMS INC             | EQUITY | 866810104 | 15    | 3,791     | SH | defined |
| SUN MICROSYSTEMS, INC.           | EQUITY | 866810104 | 6294  | 1,558,012 | SH | sole    |
| SUNGARD DATA SYS INC             | EQUITY | 867363103 | 8     | 329       | SH | defined |
| SUNGARD DATA SYSTEMS, INC.       | EQUITY | 867363103 | 3424  | 144,038   | SH | sole    |
| SUNOCO INC                       | EQUITY | 86764P109 | 6     | 86        | SH | defined |
| SUNOCO, INC.                     | EQUITY | 86764P109 | 2490  | 33,657    | SH | sole    |
| SUNOPTA INC                      | EQUITY | 8676EP108 | 1652  | 212,300   | SH | defined |
| SUNRISE SENIOR LIVING INC        | EQUITY | 86768K106 | 311   | 8,844     | SH | sole    |
| SUNTERRA CORP                    | EQUITY | 86787D208 | 96    | 10,104    | SH | sole    |
| SUNTRON CORP                     | EQUITY | 86789P100 | 7     | 1,329     | SH | sole    |
| SUNTRUST BANKS, INC.             | EQUITY | 867914103 | 26946 | 382,697   | SH | sole    |
| SUNTRUST BKS INC                 | EQUITY | 867914103 | 23    | 322       | SH | defined |
| SUPERGEN, INC.                   | EQUITY | 868059106 | 149   | 24,130    | SH | sole    |
|                                  |        |           |       |           |    |         |
| SUPERIOR ENERGY SERVICES, INC.   | EQUITY | 868157108 | 382   | 29,545    | SH | sole    |
| SUPERIOR INDUSTRIES INTL, INC.   | EQUITY | 868168105 | 1664  | 55,558    | SH | sole    |
| SUPERTEX INC                     | EQUITY | 868532102 | 94    | 4,861     | SH | sole    |
| SUPERVALU INC                    | EQUITY | 868536103 | 4     | 155       | SH | defined |
| SUPERVALU, INC.                  | EQUITY | 868536103 | 1670  | 60,631    | SH | sole    |
| SUPPORTSOFT INC                  | EQUITY | 868587106 | 193   | 19,768    | SH | sole    |



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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| SUPPORTSOFT INC                | EQUITY | 868587106 | 6146  | 631,000   | SH | defined |
| SUREWEST COMMUNICATION         | EQUITY | 868733106 | 228   | 7,940     | SH | sole    |
| SURMODICS INC                  | EQUITY | 868873100 | 184   | 7,727     | SH | sole    |
| SUSQUEHANNA BANCSHARES, INC.   | EQUITY | 869099101 | 617   | 25,093    | SH | sole    |
| SWIFT ENERGY CO.               | EQUITY | 870738101 | 362   | 15,098    | SH | sole    |
| SWIFT TRANSPORTATION CO., INC. | EQUITY | 870756103 | 2646  | 157,327   | SH | sole    |
| SWS GROUP INC                  | EQUITY | 78503N107 | 132   | 8,223     | SH | sole    |
| SYBASE, INC.                   | EQUITY | 871130100 | 2162  | 156,755   | SH | sole    |
| SYBRON DENTAL SPECIALTIES INC. | EQUITY | 871142105 | 623   | 20,999    | SH | sole    |
| SYCAMORE NETWORKS, INC         | EQUITY | 871206108 | 359   | 95,100    | SH | sole    |
| SYKES ENTERPRISES, INC.        | EQUITY | 871237103 | 63    | 13,628    | SH | sole    |
| SYMANTEC CORP                  | EQUITY | 871503108 | 12198 | 222,259   | SH | defined |
| SYMANTEC CORP COM              | EQUITY | 871503108 | 11    | 199,600   | SH | sole    |
| SYMANTEC CORP.                 | EQUITY | 871503108 | 9103  | 165,879   | SH | sole    |
| SYMBION INC                    | EQUITY | 871507109 | 73    | 4,508     | SH | sole    |
| SYMBOL TECHNOLOGIES INC        | EQUITY | 871508107 | 3     | 273       | SH | defined |
| SYMBOL TECHNOLOGIES, INC.      | EQUITY | 871508107 | 1344  | 106,340   | SH | sole    |
| SYMMETRICOM, INC.              | EQUITY | 871543104 | 231   | 24,448    | SH | sole    |
| SYMX TECHNOLOGIES INC.         | EQUITY | 87155S108 | 361   | 15,329    | SH | sole    |
| SYNAPTICS INC                  | EQUITY | 87157D109 | 242   | 11,988    | SH | sole    |
| SYNAPTICS INC COM              | EQUITY | 87157D109 | 14    | 675,780   | SH | sole    |
| SYNNEX CORP                    | EQUITY | 87162W100 | 63    | 3,569     | SH | sole    |
| SYNOPSIS INC.                  | EQUITY | 871607107 | 4218  | 267,632   | SH | sole    |
| SYNOVUS FINANCIAL CORP.        | EQUITY | 87161C105 | 4814  | 184,080   | SH | sole    |
| SYNOVUS FINL CORP              | EQUITY | 87161C105 | 9     | 353       | SH | defined |
| SYNTEL, INC.                   | EQUITY | 87162H103 | 66    | 3,992     | SH | sole    |
| SYNTROLEUM CORPORATION         | EQUITY | 871630109 | 107   | 15,291    | SH | sole    |
| SYPRIS SOLUTIONS INC           | EQUITY | 871655106 | 50    | 3,677     | SH | sole    |
| SYSCO CORP                     | EQUITY | 871829107 | 22    | 729       | SH | defined |
| SYSCO CORP.                    | EQUITY | 871829107 | 9381  | 313,529   | SH | sole    |
| SYSTEMAX INC                   | EQUITY | 871851101 | 30    | 5,242     | SH | sole    |
| T ROWE PRICE GROUP INC.        | EQUITY | 74144T108 | 2866  | 56,258    | SH | sole    |
| TAKE-TWO INTERACTIVE SOFTWARE  | EQUITY | 874054109 | 798   | 24,299    | SH | sole    |
| TALBOTS INC                    | EQUITY | 874161102 | 10    | 417       | SH | sole    |
| TALISMAN ENERGY INC.           | EQUITY | 87425E103 | 8219  | 316,800   | SH | defined |
| TALK AMERICA HOLDINGS INC      | EQUITY | 87426R202 | 76    | 14,539    | SH | sole    |
| TALX CORP                      | EQUITY | 874918105 | 172   | 7,432     | SH | sole    |
| TANGER FACTORY OUTLET CTRS     | EQUITY | 875465106 | 856   | 19,117    | SH | sole    |
| TANOX INC                      | EQUITY | 87588Q109 | 218   | 12,927    | SH | sole    |
| TANOX INC                      | EQUITY | 87588Q109 | 1687  | 100,000   | SH | defined |
| TARGET CORP                    | EQUITY | 87612E106 | 608   | 100,000   | SH | defined |
| TARGET CORPORATION             | EQUITY | 87612E106 | 54100 | 1,195,590 | SH | sole    |
| TARRAGON CORP                  | EQUITY | 876287103 | 47    | 3,640     | SH | sole    |
| TASER INTERNATIONAL INC        | EQUITY | 87651B104 | 493   | 13,118    | SH | sole    |
| TAUBMAN CENTERS, INC.          | EQUITY | 876664103 | 8904  | 344,700   | SH | sole    |
| TAYLOR CAPITAL GROUP INC       | EQUITY | 876851106 | 51    | 2,117     | SH | sole    |
| TBC CORP.                      | EQUITY | 872180104 | 241   | 10,779    | SH | sole    |
| TCF FINANCIAL CORP.            | EQUITY | 872275102 | 6976  | 230,312   | SH | sole    |
| TECH DATA CORP.                | EQUITY | 878237106 | 3690  | 95,716    | SH | sole    |
| TECHE CORP.                    | EQUITY | 878377100 | 855   | 22,391    | SH | sole    |
| TECHNICAL OLYMPIC USA INC      | EQUITY | 878483106 | 141   | 5,008     | SH | sole    |
| TECHNITROL, INC.               | EQUITY | 878555101 | 429   | 21,979    | SH | sole    |
| TECO ENERGY INC                | EQUITY | 872375100 | 3     | 227       | SH | defined |
| TECO ENERGY, INC.              | EQUITY | 872375100 | 12088 | 893,391   | SH | sole    |
| TECUMSEH PRODUCTS CO. CLASS A  | EQUITY | 878895200 | 1640  | 39,160    | SH | sole    |
| TEJON RANCH CO.                | EQUITY | 879080109 | 155   | 4,125     | SH | sole    |

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|                                      |        |           |       |           |    |         |
|--------------------------------------|--------|-----------|-------|-----------|----|---------|
| TEKELEC                              | EQUITY | 879101103 | 451   | 27,027    | SH | sole    |
| TEKELEC INC                          | EQUITY | 879101103 | 5166  | 309,700   | SH | defined |
| TEKTRONIX INC                        | EQUITY | 879131100 | 3     | 96        | SH | defined |
| TEKTRONIX, INC.                      | EQUITY | 879131100 | 1569  | 47,189    | SH | sole    |
| TELE CENTRO OESTE CELULAR S.A. ADR   | EQUITY | 87923P105 | 245   | 24,000    | SH | sole    |
| Telebras - Spons ADR Pfd Block       | EQUITY | 879287308 | 349   | 5,500     | SH | sole    |
| TELECOM DE CHILE SPONS ADR           | EQUITY | 204449300 | 222   | 20,000    | SH | sole    |
| TELEDYNE TECHNOLOGIES INC            | EQUITY | 879360105 | 443   | 17,686    | SH | sole    |
| TELEFLEX INC.                        | EQUITY | 879369106 | 2820  | 66,357    | SH | sole    |
| TELEFONOS DE MEXIC ADR-EACH          | EQUITY | 879403780 | 6574  | 183,300   | SH | sole    |
| TELEPHONE AND DATA SYSTEMS           | EQUITY | 879433100 | 7933  | 94,248    | SH | sole    |
| TELETECH HOLDINGS                    | EQUITY | 879939106 | 194   | 20,498    | SH | sole    |
| TELEWEST GLOBAL INC                  | EQUITY | 87956T107 | 13335 | 1,147,597 | SH | sole    |
| TELEWEST GLOBAL INC                  | EQUITY | 87956T107 | 3438  | 295,912   | SH | defined |
| TELIK INC                            | EQUITY | 87959M109 | 531   | 23,802    | SH | sole    |
| TELIK INC COM                        | EQUITY | 87959M109 | 9     | 423,040   | SH | sole    |
| TELLABS INC                          | EQUITY | 879664100 | 4     | 474       | SH | defined |
| TEMPLE INLAND INC                    | EQUITY | 879868107 | 662   | 9,864     | SH | defined |
| TEMPLE-INLAND INC.                   | EQUITY | 879868107 | 1664  | 24,778    | SH | sole    |
| TEMPUR-PEDIC INTERNATIONAL           | EQUITY | 88023U101 | 154   | 10,243    | SH | sole    |
| TENARIS SA-ADR                       | EQUITY | 88031M109 | 2545  | 57,379    | SH | sole    |
| TENET HEALTHCARE CORP.               | EQUITY | 88033G100 | 2243  | 207,854   | SH | sole    |
| TENNANT CO.                          | EQUITY | 880345103 | 168   | 4,137     | SH | sole    |
| TENNECO AUTOMOTIVE INC               | EQUITY | 880349105 | 299   | 22,823    | SH | sole    |
| TERADYNE INC                         | EQUITY | 880770102 | 3     | 221       | SH | defined |
| TERADYNE, INC.                       | EQUITY | 880770102 | 1365  | 101,862   | SH | sole    |
| TERAYON COMMUNICATION                | EQUITY | 880775101 | 80    | 37,631    | SH | sole    |
| TERCICA INC                          | EQUITY | 88078L105 | 28    | 3,100     | SH | sole    |
| TEREX CORP.                          | EQUITY | 880779103 | 1166  | 26,859    | SH | sole    |
| TERRA INDS INC COM                   | EQUITY | 880915103 | 3     | 384,000   | SH | sole    |
| TERRA INDUSTRIES, INC.               | EQUITY | 880915103 | 184   | 21,259    | SH | sole    |
| TERREMARK WORLDWIDE INC              | EQUITY | 881448104 | 105   | 163,542   | SH | sole    |
| TESORO PETROLEUM CORP.               | EQUITY | 881609101 | 1054  | 35,694    | SH | sole    |
| TESSERA TECHNOLOGIES INC             | EQUITY | 88164L100 | 519   | 23,497    | SH | sole    |
| TETRA TECH, INC.                     | EQUITY | 88162G103 | 386   | 30,451    | SH | sole    |
| TETRA TECHNOLOGIES, INC.             | EQUITY | 88162F105 | 377   | 12,155    | SH | sole    |
| TEVA PHARMACEUTCL INDS (ADR)         | EQUITY | 881624209 | 1     | 37,600    | SH | sole    |
| TEVA PHARMACEUTICAL ADR              | EQUITY | 881624209 | 2306  | 88,880    | SH | sole    |
| TEVA PHARMACEUTICAL INDS L           | EQUITY | 881624209 | 4249  | 163,720   | SH | defined |
| TEXAS CAPITAL BANCSHARES INC         | EQUITY | 88224Q107 | 211   | 11,615    | SH | sole    |
| TEXAS GENCO HOLDINGS INC             | EQUITY | 882443104 | 14    | 307       | SH | sole    |
| TEXAS INDUSTRIES, INC.               | EQUITY | 882491103 | 593   | 11,534    | SH | sole    |
| TEXAS INSTRS INC                     | EQUITY | 882508104 | 12264 | 576,298   | SH | defined |
| TEXAS INSTRUMENTS, INC.              | EQUITY | 882508104 | 16573 | 778,783   | SH | sole    |
| TEXAS REGIONAL BANCSHARES, INC CLASS | EQUITY | 882673106 | 695   | 22,367    | SH | sole    |
| TEXTRON FINANCIAL CORP               | EQUITY | 883203101 | 3941  | 61,319    | SH | sole    |
| TEXTRON INC                          | EQUITY | 883203101 | 10    | 158       | SH | defined |
| THE GENLYTE GROUP, INC.              | EQUITY | 372302109 | 426   | 6,619     | SH | sole    |
| THE ST JOE COMPANY                   | EQUITY | 790148100 | 54    | 1,134     | SH | sole    |
| THE ST PAUL TRAVELERS COS            | EQUITY | 792860108 | 25    | 762       | SH | defined |
| THE STEAK N SHAKE COMPANY            | EQUITY | 857873103 | 226   | 13,238    | SH | sole    |
| THE TITAN CORPORATION                | EQUITY | 888266103 | 2558  | 183,113   | SH | sole    |
| THE YANKEE CANDLE CO.                | EQUITY | 984757104 | 784   | 27,080    | SH | sole    |
| THERMO ELECTRON CORP                 | EQUITY | 883556102 | 5     | 186       | SH | defined |
| THERMO ELECTRON CORP.                | EQUITY | 883556102 | 2777  | 102,788   | SH | sole    |
| THERMOGENESIS CORP                   | EQUITY | 883623209 | 117   | 24,302    | SH | sole    |

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|                                      |        |           |         |            |    |         |
|--------------------------------------|--------|-----------|---------|------------|----|---------|
| THIRD WAVE TECHNOLOGIES              | EQUITY | 88428W108 | 105     | 15,293     | SH | sole    |
| THOMAS & BETTS CORP.                 | EQUITY | 884315102 | 3436    | 128,109    | SH | sole    |
| THOMAS INDUSTRIES, INC.              | EQUITY | 884425109 | 248     | 7,903      | SH | sole    |
| THOMAS NELSON                        | EQUITY | 640376109 | 107     | 5,466      | SH | sole    |
| THOR INDUSTRIES, INC.                | EQUITY | 885160101 | 2978    | 112,504    | SH | sole    |
| THORATEC LABORATORIES CORP.          | EQUITY | 885175307 | 265     | 27,499     | SH | sole    |
| THORNBURG MORTGAGE INC.              | EQUITY | 885218107 | 8723    | 300,687    | SH | sole    |
| THQ INC                              | EQUITY | 872443403 | 404     | 20,735     | SH | sole    |
| TIBCO SOFTWARE INC                   | EQUITY | 88632Q103 | 36      | 4,253      | SH | sole    |
| TIDEWATER INC                        | EQUITY | 886423102 | 2279    | 70,000     | SH | defined |
| TIDEWATER, INC.                      | EQUITY | 886423102 | 4870    | 149,612    | SH | sole    |
| TIER TECHNOLOGIES INC                | EQUITY | 88650Q100 | 87      | 9,035      | SH | sole    |
| TIERONE CORP                         | EQUITY | 88650R108 | 230     | 9,963      | SH | sole    |
| TIFFANY & CO.                        | EQUITY | 886547108 | 2008    | 65,309     | SH | sole    |
| TIFFANY + CO NEW                     | EQUITY | 886547108 | 20      | 637        | SH | defined |
| TIMBERLAND COMPANY                   | EQUITY | 887100105 | 3296    | 58,031     | SH | sole    |
| TIME WARNER INC                      | EQUITY | 887317105 | 66778   | 4,137,428  | SH | sole    |
| TIME WARNER INC NEW                  | EQUITY | 887317105 | 26310   | 1,629,784  | SH | defined |
| TIME WARNER TELECOM                  | EQUITY | 887319101 | 130     | 27,035     | SH | sole    |
| TIMKEN CO.                           | EQUITY | 887389104 | 35      | 1,411      | SH | sole    |
| TIPPINGPOINT TECHNOLOGIES            | EQUITY | 888011103 | 43      | 1,783      | SH | sole    |
| TITANIUM METALS CORPORATION          | EQUITY | 888339207 | 84      | 3,569      | SH | sole    |
| TIVO INC                             | EQUITY | 888706108 | 165     | 24,864     | SH | sole    |
| TIVO INC                             | EQUITY | 888706108 | 492     | 74,300     | SH | defined |
| TJX COMPANIES, INC.                  | EQUITY | 872540109 | 4637    | 210,377    | SH | sole    |
| TJX COS INC NEW                      | EQUITY | 872540109 | 515     | 23,357     | SH | defined |
| TLC VISION CORP                      | EQUITY | 872549100 | 2609    | 299,200    | SH | defined |
| TNS INC                              | EQUITY | 872960109 | 47      | 2,422      | SH | sole    |
| TODCO                                | EQUITY | 88889T107 | 3741    | 215,600    | SH | defined |
| TODCO CL A                           | EQUITY | 88889T107 | 14      | 792,296    | SH | sole    |
| TODCO-CL A                           | EQUITY | 88889T107 | 114     | 6,570      | SH | sole    |
| TOLL BROTHERS INC COM                | EQUITY | 889478103 | 12      | 258,154    | SH | sole    |
| TOLL BROTHERS, INC.                  | EQUITY | 889478103 | 5685    | 122,717    | SH | sole    |
| TOMPKINS TRUSTCO INC                 | EQUITY | 890110109 | 182     | 3,942      | SH | sole    |
| TOO INC                              | EQUITY | 890333107 | 339     | 18,751     | SH | sole    |
| TOOTSIE ROLL INDUSTRIES, INC.        | EQUITY | 890516107 | 2507    | 85,798     | SH | sole    |
| TOPPS CO. INC.                       | EQUITY | 890786106 | 189     | 19,313     | SH | sole    |
| TORCHMARK CORP.                      | EQUITY | 891027104 | 2607    | 49,017     | SH | sole    |
| TORCHMARK INC                        | EQUITY | 891027104 | 219     | 4,125      | SH | defined |
| TORO CO.                             | EQUITY | 891092108 | 901     | 13,189     | SH | sole    |
| TORONTO DOMINION BK                  | EQUITY | 891160509 | 7005    | 192,100    | SH | defined |
| TOTAL SYSTEM SERVICE                 | EQUITY | 891906109 | 20      | 798        | SH | sole    |
| TOWER AUTOMOTIVE, INC.               | EQUITY | 891707101 | 66      | 31,618     | SH | sole    |
| TOWN & COUNTRY TRUST                 | EQUITY | 892081100 | 292     | 11,469     | SH | sole    |
| TOYS R US INC                        | EQUITY | 892335100 | 4       | 244        | SH | defined |
| TOYS R US INC.                       | EQUITY | 892335100 | 1693    | 95,425     | SH | sole    |
| TRACTOR SUPPLY CO                    | EQUITY | 892356106 | 533     | 16,945     | SH | sole    |
| TRADESTATION GROUP INC               | EQUITY | 89267P105 | 63      | 10,226     | SH | sole    |
| TRAMMELL CROW CO.                    | EQUITY | 89288R106 | 280     | 17,822     | SH | sole    |
| TRANS WORLD ENTERTAINMENT CORP       | EQUITY | 89336Q100 | 124     | 12,656     | SH | sole    |
| TRANSACT TECHNOLOGIES INC            | EQUITY | 892918103 | 120     | 4,654      | SH | sole    |
| TRANSACTION SYSTEMS ARCHITECTS CLASS | EQUITY | 893416107 | 1512    | 81,359     | SH | sole    |
| TRANSATLANTIC HOLDINGS INC           | EQUITY | 893521104 | 2124686 | 39,092,662 | SH | sole    |
| TRANSATLANTIC HOLDINGS INC           | EQUITY | 893521104 | 29      | 540        | SH | sole    |
| TRANSKARYOTIC THERAPIES, INC.        | EQUITY | 893735100 | 283     | 15,960     | SH | sole    |
| TRANSMETA CORP                       | EQUITY | 89376R109 | 102     | 81,135     | SH | sole    |

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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| TRANSMONTAIGNE, INC.           | EQUITY | 893934109 | 69    | 11,824    | SH | sole    |
| TRANSOCEAN INC                 | EQUITY | G90078109 | 7407  | 207,026   | SH | sole    |
| TRANSOCEAN INC                 | EQUITY | G90078109 | 9290  | 259,655   | SH | defined |
| TRANSOCEAN INC ORD             | EQUITY | G90078109 | 3     | 93,200    | SH | sole    |
| TRAVELZOO INC                  | EQUITY | 89421Q106 | 44    | 843       | SH | sole    |
| TRC COS INC                    | EQUITY | 872625108 | 93    | 4,951     | SH | sole    |
| TREDEGAR CORP.                 | EQUITY | 894650100 | 275   | 15,091    | SH | sole    |
| TREX COMPANY, INC.             | EQUITY | 89531P105 | 248   | 5,598     | SH | sole    |
| TRIAD GUARANTY, INC.           | EQUITY | 895925105 | 282   | 5,079     | SH | sole    |
| TRIAD HOSPITALS, INC.          | EQUITY | 89579K109 | 4362  | 126,669   | SH | sole    |
| TRIARC COS-B                   | EQUITY | 895927309 | 223   | 19,446    | SH | sole    |
| TRIBUNE CO NEW                 | EQUITY | 896047107 | 15    | 363       | SH | defined |
| TRIBUNE CO.                    | EQUITY | 896047107 | 5686  | 138,173   | SH | sole    |
| TRICO BANCSHARES               | EQUITY | 896095106 | 128   | 6,101     | SH | sole    |
| TRIDENT MICROSYSTEMS COM       | EQUITY | 895919108 | 1     | 98,884    | SH | sole    |
| TRIDENT MICROSYSTEMS INC       | EQUITY | 895919108 | 103   | 10,208    | SH | sole    |
| TRIMBLE NAVIGATION LTD.        | EQUITY | 896239100 | 872   | 27,599    | SH | sole    |
| TRIMERIS INC                   | EQUITY | 896263100 | 128   | 8,499     | SH | sole    |
| Trinity Biotech PLC ADR        | EQUITY | 896438108 | 957   | 320,000   | SH | sole    |
| TRINITY INDUSTRIES, INC.       | EQUITY | 896522109 | 3020  | 96,877    | SH | sole    |
| TRIPATH IMAGIN INC             | EQUITY | 896942109 | 123   | 14,983    | SH | sole    |
| TRIPATH TECHNOLOGY             | EQUITY | 89672P104 | 32    | 18,631    | SH | sole    |
| TRIQUINT SEMICONDUCTOR, INC.   | EQUITY | 89674K103 | 1162  | 297,950   | SH | sole    |
| TRITON PCS HOLDINGS            | EQUITY | 89677M106 | 53    | 20,789    | SH | sole    |
| TRIUMPH GROUP, INC.            | EQUITY | 896818101 | 292   | 8,639     | SH | sole    |
| TRIZEC PROPERTIES INC          | EQUITY | 89687P107 | 303   | 18,997    | SH | sole    |
| TRIZETTO GROUP INC             | EQUITY | 896882107 | 100   | 17,071    | SH | sole    |
| TRUSTCO BANK CORP. NY          | EQUITY | 898349105 | 520   | 40,535    | SH | sole    |
| TRUSTMARK CORP.                | EQUITY | 898402102 | 797   | 25,628    | SH | sole    |
| TRW AUTOMOTIVE HOLDINGS CORP   | EQUITY | 87264S106 | 9     | 468       | SH | sole    |
| TTM TECHNOLOGIES               | EQUITY | 87305R109 | 197   | 22,200    | SH | sole    |
| TUESDAY MORNING CORPORATION    | EQUITY | 899035505 | 433   | 14,020    | SH | sole    |
| TUMBLEWEED COMMUNICATIONS CP   | EQUITY | 899690101 | 66    | 25,975    | SH | sole    |
| TUPPERWARE CORP.               | EQUITY | 899896104 | 2102  | 123,820   | SH | sole    |
| TXU CORP                       | EQUITY | 873168108 | 6349  | 132,485   | SH | sole    |
| TXU CORP                       | EQUITY | 873168108 | 16    | 338       | SH | defined |
| TYCO INTERNATIONAL, LTD.       | EQUITY | 902124106 | 32376 | 1,055,964 | SH | sole    |
| TYCO INTL LTD                  | EQUITY | 902124106 | 22843 | 745,035   | SH | defined |
| TYLER TECHNOLOGIES INC         | EQUITY | 902252105 | 177   | 20,000    | SH | sole    |
| TYSON FOODS, INC. CLASS A      | EQUITY | 902494103 | 9284  | 579,522   | SH | sole    |
| U S XPRESS ENTERPRISES         | EQUITY | 90338N103 | 58    | 3,133     | SH | sole    |
| U.S. BANCORP, INC.             | EQUITY | 902973304 | 60494 | 2,093,202 | SH | sole    |
| U.S. RESTAURANT PROPERTIES INC | EQUITY | 902971100 | 251   | 14,847    | SH | sole    |
| U.S.B. HOLDING CO., INC.       | EQUITY | 902910108 | 159   | 6,271     | SH | sole    |
| UBIQUITEL INC                  | EQUITY | 903474302 | 153   | 38,327    | SH | sole    |
| UCBH HOLDINGS INC              | EQUITY | 90262T308 | 35    | 906       | SH | sole    |
| UGI CORP.                      | EQUITY | 902681105 | 38    | 1,024     | SH | sole    |
| UICI                           | EQUITY | 902737105 | 673   | 20,561    | SH | sole    |
| UIL HOLDINGS CORP.             | EQUITY | 902748102 | 334   | 6,794     | SH | sole    |
| ULTICOM INC                    | EQUITY | 903844108 | 83    | 5,637     | SH | sole    |
| ULTIMATE SOFTWARE GROUP INC    | EQUITY | 90385D107 | 110   | 8,932     | SH | sole    |
| ULTRALIFE BATTERIES INC        | EQUITY | 903899102 | 78    | 7,649     | SH | sole    |
| ULTRATECH , INC.               | EQUITY | 904034105 | 181   | 11,545    | SH | sole    |
| UMB FINANCIAL CORP.            | EQUITY | 902788108 | 392   | 8,218     | SH | sole    |
| UMPQUA HOLDINGS CORP           | EQUITY | 904214103 | 538   | 23,827    | SH | sole    |
| UNIFIRST CORP.                 | EQUITY | 904708104 | 141   | 4,927     | SH | sole    |

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|                                |        |           |       |         |    |         |
|--------------------------------|--------|-----------|-------|---------|----|---------|
| UNION BANKSHARES CORP          | EQUITY | 905399101 | 147   | 4,726   | SH | sole    |
| UNION PAC CORP                 | EQUITY | 907818108 | 404   | 6,895   | SH | defined |
| UNION PACIFIC CORP.            | EQUITY | 907818108 | 6462  | 110,265 | SH | sole    |
| UNIONBANCAL CORP               | EQUITY | 908906100 | 69    | 1,159   | SH | sole    |
| UNISOURCE ENERGY CORP.         | EQUITY | 909205106 | 453   | 18,602  | SH | sole    |
| UNISYS CORP                    | EQUITY | 909214108 | 4     | 382     | SH | defined |
| UNISYS CORP.                   | EQUITY | 909214108 | 1622  | 157,188 | SH | sole    |
| UNIT CORP.                     | EQUITY | 909218109 | 721   | 20,548  | SH | sole    |
| UNITED AUTO GROUP, INC.        | EQUITY | 909440109 | 262   | 10,434  | SH | sole    |
| UNITED BANKSHARES INC. WV      | EQUITY | 909907107 | 707   | 20,400  | SH | sole    |
| UNITED CMNTY BKS BLAIR         | EQUITY | 90984P105 | 376   | 15,495  | SH | sole    |
| UNITED COMMUNITY FINANCIAL CO  | EQUITY | 909839102 | 167   | 14,711  | SH | sole    |
| UNITED DEFENSE INDS COM        | EQUITY | 91018B104 | 14    | 359,856 | SH | sole    |
| UNITED DEFENSE INDS IN         | EQUITY | 91018B104 | 40    | 989     | SH | sole    |
| UNITED DOMINION REALTY TRUST   | EQUITY | 910197102 | 4471  | 225,479 | SH | sole    |
| UNITED FIRE & CASUALTY CO.     | EQUITY | 910331107 | 225   | 3,923   | SH | sole    |
| UNITED INDL CORP COM           | EQUITY | 910671106 | 3     | 80,000  | SH | sole    |
| UNITED INDUSTRIAL CORP         | EQUITY | 910671106 | 190   | 5,783   | SH | sole    |
| UNITED MOBILE HOMES INC        | EQUITY | 911024107 | 14    | 960     | SH | sole    |
| UNITED NATURAL FOODS, INC.     | EQUITY | 911163103 | 574   | 21,574  | SH | sole    |
| UNITED ONLINE INC              | EQUITY | 911268100 | 279   | 29,005  | SH | sole    |
| UNITED PANAM FINANCIAL CORP    | EQUITY | 911301109 | 45    | 2,515   | SH | sole    |
| UNITED PARCEL SERVICE CLASS -B | EQUITY | 911312106 | 42719 | 562,683 | SH | sole    |
| UNITED PARCEL SVC INC          | EQUITY | 911312106 | 28863 | 380,173 | SH | defined |
| UNITED RENTALS, INC.           | EQUITY | 911363109 | 2385  | 150,093 | SH | sole    |
| UNITED STATES STEEL CORP       | EQUITY | 912909108 | 1900  | 50,512  | SH | sole    |
| UNITED STATIONERS, INC.        | EQUITY | 913004107 | 800   | 18,444  | SH | sole    |
| UNITED STS STL CORP NEW        | EQUITY | 912909108 | 5     | 129     | SH | defined |
| UNITED SURGICAL PARTNE         | EQUITY | 913016309 | 526   | 15,316  | SH | sole    |
| UNITED TECHNOLOGIES CORP       | EQUITY | 913017109 | 30702 | 328,783 | SH | defined |
| UNITED TECHNOLOGIES CORP.      | EQUITY | 913017109 | 43255 | 463,218 | SH | sole    |
| UNITED THERAPEUTICS CORP.      | EQUITY | 91307C102 | 360   | 10,295  | SH | sole    |
| UNITEDGLOBALCOM INC. CLASS A   | EQUITY | 913247508 | 54    | 7,178   | SH | sole    |
| UNITEDHEALTH GROUP INC         | EQUITY | 91324P102 | 23513 | 318,868 | SH | sole    |
| UNITEDHEALTH GROUP INC         | EQUITY | 91324P102 | 385   | 5,223   | SH | defined |
| UNITRIN, INC.                  | EQUITY | 913275103 | 4675  | 112,465 | SH | sole    |
| UNIVERSAL AMER FINANCIAL CORP  | EQUITY | 913377107 | 186   | 14,402  | SH | sole    |
| UNIVERSAL COMPRESSION HLDGS    | EQUITY | 913431102 | 319   | 9,371   | SH | sole    |
| UNIVERSAL CORP.                | EQUITY | 913456109 | 2473  | 55,397  | SH | sole    |
| UNIVERSAL DISPLAY CORP.        | EQUITY | 91347P105 | 95    | 11,333  | SH | sole    |
| UNIVERSAL ELECTRONICS INC.     | EQUITY | 913483103 | 123   | 7,349   | SH | sole    |
| UNIVERSAL FOREST PRODUCTS, INC | EQUITY | 913543104 | 294   | 8,588   | SH | sole    |
| UNIVERSAL HEALTH REALTY INCOME | EQUITY | 91359E105 | 234   | 7,727   | SH | sole    |
| UNIVERSAL HEALTH SERVICES - B  | EQUITY | 913903100 | 4168  | 95,810  | SH | sole    |
| UNIVERSAL TECHNICAL INSTITUT   | EQUITY | 913915104 | 232   | 7,700   | SH | sole    |
| UNIVEST CORP OF PENNSYLVANIA   | EQUITY | 915271100 | 169   | 4,135   | SH | sole    |
| UNIVISION COMMUNICATIONS I     | EQUITY | 914906102 | 350   | 11,068  | SH | defined |
| UNIVISION COMMUNICATIONS, INC. | EQUITY | 914906102 | 4493  | 142,140 | SH | sole    |
| UNIZAN FINANCIAL CORP          | EQUITY | 91528W101 | 327   | 11,855  | SH | sole    |
| UNOCAL CORP                    | EQUITY | 915289102 | 13    | 302     | SH | defined |
| UNOCAL CORP.                   | EQUITY | 915289102 | 5739  | 133,467 | SH | sole    |
| UNOVA, INC.                    | EQUITY | 91529B106 | 367   | 26,119  | SH | sole    |
| UNUMPROVIDENT CORP             | EQUITY | 91529Y106 | 5     | 338     | SH | defined |
| UNUMPROVIDENT CORP.            | EQUITY | 91529Y106 | 3277  | 208,848 | SH | sole    |
| URBAN OUTFITTERS INC           | EQUITY | 917047102 | 4207  | 122,300 | SH | defined |
| URBAN OUTFITTERS, INC.         | EQUITY | 917047102 | 4540  | 131,980 | SH | sole    |

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|                                |        |           |        |           |    |         |
|--------------------------------|--------|-----------|--------|-----------|----|---------|
| UROLOGIX INC                   | EQUITY | 917273104 | 48     | 7,658     | SH | sole    |
| URS CORP.                      | EQUITY | 903236107 | 456    | 17,086    | SH | sole    |
| URSTADT BIDDLE [A]             | EQUITY | 917286205 | 207    | 13,578    | SH | sole    |
| US AIRWAYS GROUP INC-CL A      | EQUITY | 911905503 | 8      | 10,236    | SH | sole    |
| US BANCORP DEL                 | EQUITY | 902973304 | 13264  | 458,973   | SH | defined |
| US CELLULAR                    | EQUITY | 911684108 | 6675   | 238,121   | SH | sole    |
| US CONCRETE INC                | EQUITY | 90333L102 | 71     | 11,517    | SH | sole    |
| USANA HEALTH SCIENCES INC      | EQUITY | 90328M107 | 199    | 5,724     | SH | sole    |
| USEC, INC                      | EQUITY | 90333E108 | 474    | 45,678    | SH | sole    |
| USF CORP                       | EQUITY | 91729Q101 | 542    | 15,100    | SH | sole    |
| USG CORP.                      | EQUITY | 903293405 | 320    | 17,553    | SH | sole    |
| USI HOLDINGS CORP              | EQUITY | 90333H101 | 262    | 19,205    | SH | sole    |
| UST INC                        | EQUITY | 902911106 | 8      | 188       | SH | defined |
| UST INC.                       | EQUITY | 902911106 | 2961   | 73,549    | SH | sole    |
| UTSTARCOM INC                  | EQUITY | 918076100 | 3019   | 187,398   | SH | sole    |
| V F CORP                       | EQUITY | 918204108 | 6      | 126       | SH | defined |
| V. F. CORP.                    | EQUITY | 918204108 | 2407   | 48,669    | SH | sole    |
| VAIL RESORTS, INC.             | EQUITY | 91879Q109 | 193    | 10,693    | SH | sole    |
| VALANCE TECHNOLOGY, INC        | EQUITY | 918914102 | 102    | 29,533    | SH | sole    |
| VALASSIS COMMUNICATIONS, INC.  | EQUITY | 918866104 | 3336   | 112,785   | SH | sole    |
| VALEANT PHARMACEUTICALS INTE   | EQUITY | 91911X104 | 4401   | 182,444   | SH | sole    |
| VALERO ENERGY CORP             | EQUITY | 91913Y100 | 12     | 146       | SH | defined |
| VALERO ENERGY CORP.            | EQUITY | 91913Y100 | 4579   | 57,082    | SH | sole    |
| VALHI INC                      | EQUITY | 918905100 | 83     | 5,532     | SH | sole    |
| VALLEY NATIONAL BANC           | EQUITY | 919794107 | 53     | 2,069     | SH | sole    |
| VALMONT INDUSTRIES, INC.       | EQUITY | 920253101 | 164    | 7,836     | SH | sole    |
| VALSPAR CORP.                  | EQUITY | 920355104 | 3952   | 84,672    | SH | sole    |
| VALUE LINE, INC.               | EQUITY | 920437100 | 28     | 745       | SH | sole    |
| VALUECLICK INC.                | EQUITY | 92046N102 | 407    | 43,074    | SH | sole    |
| VALUEVISION MEDIA INC          | EQUITY | 92047K107 | 131    | 9,789     | SH | sole    |
| VARCO INTERNATIONAL            | EQUITY | 922122106 | 4467   | 166,542   | SH | sole    |
| VARIAN MEDICAL SYSTEMS INC     | EQUITY | 92220P105 | 7746   | 224,059   | SH | sole    |
| VARIAN SEMICONDUCTOR EQUIPMENT | EQUITY | 922207105 | 611    | 19,777    | SH | sole    |
| VARIAN, INC.                   | EQUITY | 922206107 | 2859   | 75,489    | SH | sole    |
| VCA ANTECH INC                 | EQUITY | 918194101 | 28     | 1,346     | SH | sole    |
| VECTOR GROUP LTD.              | EQUITY | 92240M108 | 809    | 53,829    | SH | sole    |
| VECTREN CORP                   | EQUITY | 92240G101 | 3158   | 125,403   | SH | sole    |
| VEECO INSTRUMENTS, INC.        | EQUITY | 922417100 | 295    | 14,076    | SH | sole    |
| VENTANA MEDICAL SYSTEMS, INC.  | EQUITY | 92276H106 | 1357   | 26,896    | SH | sole    |
| VENTAS, INC.                   | EQUITY | 92276F100 | 292    | 11,261    | SH | sole    |
| VENTIV HEALTH                  | EQUITY | 922793104 | 171    | 10,060    | SH | sole    |
| VERINT SYSTEMS                 | EQUITY | 92343X100 | 235    | 6,367     | SH | sole    |
| VERISIGN INC                   | EQUITY | 92343E102 | 4994   | 251,200   | SH | defined |
| VERISIGN INC COM               | EQUITY | 92343E102 | 3      | 164,400   | SH | sole    |
| VERISIGN, INC.                 | EQUITY | 92343E102 | 450    | 22,654    | SH | sole    |
| VERITAS DGC, INC.              | EQUITY | 92343P107 | 422    | 18,528    | SH | sole    |
| VERITAS SOFTWARE CORP          | EQUITY | 923436109 | 9      | 493       | SH | defined |
| VERITAS SOFTWARE CORP.         | EQUITY | 923436109 | 4374   | 245,717   | SH | sole    |
| VERITY INC COM                 | EQUITY | 92343C106 | 209    | 16,217    | SH | sole    |
| VERIZON COMMUNICATIONS         | EQUITY | 92343V104 | 109150 | 2,771,713 | SH | sole    |
| Verizon Communications         | EQUITY | 92343V104 | 1575   | 40,000    | SH | sole    |
| VERIZON COMMUNICATIONS         | EQUITY | 92343V104 | 15296  | 388,408   | SH | defined |
| VERSO TECHNOLOGIES INC         | EQUITY | 925317109 | 69     | 72,410    | SH | sole    |
| VERTEX PHARMACEUTICALS, INC.   | EQUITY | 92532F100 | 1819   | 173,224   | SH | sole    |
| VESTA INSURANCE GROUP, INC.    | EQUITY | 925391104 | 88     | 19,650    | SH | sole    |
| VIACOM INC                     | EQUITY | 925524308 | 844    | 25,163    | SH | defined |

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|                                |        |           |        |           |    |         |
|--------------------------------|--------|-----------|--------|-----------|----|---------|
| VIACOM INC CLASS A             | EQUITY | 925524100 | 30     | 890       | SH | defined |
| VIACOM, INC. CLASS B           | EQUITY | 925524308 | 28890  | 860,837   | SH | sole    |
| VIAD CORP                      | EQUITY | 92552R406 | 11     | 459       | SH | sole    |
| VIASAT, INC.                   | EQUITY | 92552V100 | 228    | 11,345    | SH | sole    |
| VIASYS HEALTHCARE INC          | EQUITY | 92553Q209 | 281    | 16,770    | SH | sole    |
| VICOR CORP.                    | EQUITY | 925815102 | 105    | 10,415    | SH | sole    |
| VICURON PHARMACEUTICALS        | EQUITY | 926471103 | 375    | 25,524    | SH | sole    |
| VIGNETTE CORPORATION           | EQUITY | 926734104 | 209    | 157,295   | SH | sole    |
| VIISAGE TECHNOLOGY INC         | EQUITY | 92675K106 | 86     | 15,004    | SH | sole    |
| VINTAGE PETROLEUM, INC.        | EQUITY | 927460105 | 556    | 27,697    | SH | sole    |
| VION PHARMACEUTICALS INC       | EQUITY | 927624106 | 127    | 30,156    | SH | sole    |
| VIRGINIA COMMERCE BANCORP      | EQUITY | 92778Q109 | 100    | 3,713     | SH | sole    |
| VIRGINIA FINL CORP             | EQUITY | 927810101 | 127    | 3,901     | SH | sole    |
| VISHAY INTERTECHNOLOGY, INC.   | EQUITY | 928298108 | 3531   | 273,710   | SH | sole    |
| VISTACARE INC-CL A             | EQUITY | 92839Y109 | 75     | 4,901     | SH | sole    |
| VISTEON CORP                   | EQUITY | 92839U107 | 1      | 148       | SH | defined |
| VISTEON CORP.                  | EQUITY | 92839U107 | 1004   | 125,595   | SH | sole    |
| VISX, INC.                     | EQUITY | 92844S105 | 2205   | 107,040   | SH | sole    |
| VITAL SIGNS, INC.              | EQUITY | 928469105 | 98     | 3,057     | SH | sole    |
| VITESSE SEMICONDUCTOR CORP.    | EQUITY | 928497106 | 323    | 118,249   | SH | sole    |
| VOLT INFORMATION SCIENCES INC. | EQUITY | 928703107 | 124    | 4,313     | SH | sole    |
| VOLTERRA SEMICONDUCTOR CORP    | EQUITY | 928708106 | 31     | 2,463     | SH | sole    |
| Volvo AB-Sponsored ADR USD     | EQUITY | 928856400 | 401    | 11,370    | SH | sole    |
| VORNADO                        | EQUITY | 929042109 | 1017   | 16,230    | SH | sole    |
| VOTORANTIM CELULOSE - SPON ADR | EQUITY | 92906P106 | 4238   | 122,674   | SH | sole    |
| VULCAN MATERIALS CO.           | EQUITY | 929160109 | 2320   | 45,543    | SH | sole    |
| VULCAN MATLS CO                | EQUITY | 929160109 | 6      | 117       | SH | defined |
| W HOLDING COMPANY INC.         | EQUITY | 929251106 | 28     | 1,478     | SH | sole    |
| W. R. BERKLEY CORP.            | EQUITY | 084423102 | 5839   | 138,486   | SH | sole    |
| W. W. GRAINGER, INC.           | EQUITY | 384802104 | 2321   | 40,264    | SH | sole    |
| Wabash National Corp           | EQUITY | 929566107 | 275    | 10,000    | SH | sole    |
| WABASH NATIONAL CORP.          | EQUITY | 929566107 | 405    | 14,757    | SH | sole    |
| WABTEC                         | EQUITY | 929740108 | 404    | 21,638    | SH | sole    |
| WACHOVIA CORP                  | EQUITY | 929903102 | 94102  | 1,991,489 | SH | sole    |
| Wachovia Corp                  | EQUITY | 929566107 | 1878   | 40,000    | SH | sole    |
| WACHOVIA CORP 2ND NEW          | EQUITY | 929903102 | 4258   | 90,692    | SH | defined |
| WADDELL & REED FINANCIAL, INC. | EQUITY | 930059100 | 2998   | 136,270   | SH | sole    |
| WAL MART STORES INC            | EQUITY | 931142103 | 26636  | 500,686   | SH | defined |
| WAL MART STORES INC COM        | EQUITY | 931142103 | 2      | 29,700    | SH | sole    |
| WALGREEN CO                    | EQUITY | 931422109 | 42     | 1,168     | SH | defined |
| WALGREEN CO.                   | EQUITY | 931422109 | 15571  | 434,588   | SH | sole    |
| WAL-MART STORES, INC.          | EQUITY | 931142103 | 120574 | 2,266,421 | SH | sole    |
| WALT DISNEY                    | EQUITY | 254687106 | 24605  | 1,091,132 | SH | sole    |
| WALTER INDUSTRIES, INC.        | EQUITY | 93317Q105 | 224    | 13,969    | SH | sole    |
| WARNACO GROUP INC              | EQUITY | 934390402 | 556    | 25,008    | SH | sole    |
| WASHINGTON FEDERAL I           | EQUITY | 938824109 | 3256   | 129,452   | SH | sole    |
| WASHINGTON GROUP INTL INC      | EQUITY | 938862208 | 476    | 13,737    | SH | sole    |
| WASHINGTON MUT INC             | EQUITY | 939322103 | 434    | 11,095    | SH | defined |
| WASHINGTON MUTUAL INC          | EQUITY | 939322103 | 14508  | 371,235   | SH | sole    |
| WASHINGTON POST CO. CLASS B    | EQUITY | 939640108 | 14366  | 15,615    | SH | sole    |
| WASHINGTON REAL ESTATE INV.    | EQUITY | 939653101 | 833    | 27,503    | SH | sole    |
| WASHINGTON TRUST BANCORP, INC. | EQUITY | 940610108 | 188    | 7,206     | SH | sole    |
| WASTE CONNECTIONS INC          | EQUITY | 941053100 | 6853   | 216,320   | SH | defined |
| WASTE CONNECTIONS, INC.        | EQUITY | 941053100 | 828    | 26,148    | SH | sole    |
| WASTE MANAGEMENT, INC.         | EQUITY | 94106L109 | 12722  | 465,312   | SH | sole    |
| WASTE MGMT INC DEL             | EQUITY | 94106L109 | 18     | 661       | SH | defined |

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|                                      |        |           |       |         |    |         |
|--------------------------------------|--------|-----------|-------|---------|----|---------|
| WATCHGUARD TECH. INC.                | EQUITY | 941105108 | 85    | 18,231  | SH | sole    |
| WATCHGUARD TECHNOLOGIES IN           | EQUITY | 941105108 | 2440  | 521,300 | SH | defined |
| WATER PIK TECHNOLOGIES INC           | EQUITY | 94113U100 | 81    | 5,408   | SH | sole    |
| WATERS CORP                          | EQUITY | 941848103 | 6     | 135     | SH | defined |
| WATERS CORP.                         | EQUITY | 941848103 | 2851  | 64,651  | SH | sole    |
| WATSCO, INC.                         | EQUITY | 942622200 | 364   | 12,128  | SH | sole    |
| WATSON PHARMACEUTICALS INC           | EQUITY | 942683103 | 451   | 15,325  | SH | defined |
| WATSON PHARMACEUTICALS, INC          | EQUITY | 942683103 | 2336  | 79,291  | SH | sole    |
| WATSON WYATT & CO HOLDINGS           | EQUITY | 942712100 | 461   | 17,544  | SH | sole    |
| WATTS WATER TECHNOLOGIES INC., CLASS | EQUITY | 942749102 | 351   | 13,059  | SH | sole    |
| WAUSAU-MOSINEE PAPER CORP.           | EQUITY | 943315101 | 414   | 24,877  | SH | sole    |
| WAYPOINT FINANCIAL CORP.             | EQUITY | 946756103 | 449   | 16,302  | SH | sole    |
| WCI COMMUNITIES INC                  | EQUITY | 92923C104 | 430   | 18,437  | SH | sole    |
| WD-40 CO.                            | EQUITY | 929236107 | 266   | 9,298   | SH | sole    |
| WEATHERFORDNINTL LTD                 | EQUITY | G95089101 | 11097 | 217,500 | SH | sole    |
| WEBEX COMMUNICATIONS INC (USD)       | EQUITY | 94767L109 | 358   | 16,412  | SH | sole    |
| WEBEX COMMUNICATNS INC COM           | EQUITY | 94767L109 | 5     | 239,300 | SH | sole    |
| WEBMD CORPORATION                    | EQUITY | 94769M105 | 45    | 6,537   | SH | sole    |
| WEBMETHODS INC                       | EQUITY | 94768C108 | 134   | 25,201  | SH | sole    |
| WEBSense INC                         | EQUITY | 947684106 | 521   | 12,496  | SH | sole    |
| WEBSense INC                         | EQUITY | 947684106 | 22    | 530,535 | SH | sole    |
| WEBSTER FINANCIAL CORP.              | EQUITY | 947890109 | 4326  | 87,589  | SH | sole    |
| WEIGHT WATCHERS                      | EQUITY | 948626106 | 22    | 575     | SH | defined |
| WEIGHT WATCHERS INTL INC             | EQUITY | 948626106 | 34    | 875     | SH | sole    |
| WEINGARTEN REALTY INVESTORS          | EQUITY | 948741103 | 371   | 11,237  | SH | sole    |
| WEIS MARKETS INC                     | EQUITY | 948849104 | 523   | 15,428  | SH | sole    |
| WELLCARE HEALTH PLANS INC            | EQUITY | 94946T106 | 93    | 4,928   | SH | sole    |
| WELLCHOICE INC                       | EQUITY | 949475107 | 17    | 455     | SH | sole    |
| WELLMAN, INC.                        | EQUITY | 949702104 | 147   | 17,373  | SH | sole    |
| WELLPOINT HEALTH NETWORKS            | EQUITY | 94973H108 | 19    | 179     | SH | defined |
| WELLPOINT HEALTH NETWORKS INC.       | EQUITY | 94973H108 | 13689 | 130,260 | SH | sole    |
| WELLS FARGO + CO NEW                 | EQUITY | 949746101 | 13424 | 225,125 | SH | defined |
| WELLS FARGO CO.                      | EQUITY | 949746101 | 52140 | 874,395 | SH | sole    |
| WENDY'S INTERNATIONAL, INC.          | EQUITY | 950590109 | 1707  | 50,800  | SH | sole    |
| WENDYS INTL INC                      | EQUITY | 950590109 | 4     | 129     | SH | defined |
| WERNER ENTERPRISES, INC.             | EQUITY | 950755108 | 2999  | 155,321 | SH | sole    |
| WESBANCO, INC.                       | EQUITY | 950810101 | 279   | 9,606   | SH | sole    |
| WESCO FINANCIAL CORP                 | EQUITY | 950817106 | 9     | 26      | SH | sole    |
| WESCO INTERNATIONAL, INC.            | EQUITY | 95082P105 | 237   | 9,768   | SH | sole    |
| WEST BANCORPORATION                  | EQUITY | 95123P106 | 154   | 9,187   | SH | sole    |
| WEST COAST BANCORP                   | EQUITY | 952145100 | 171   | 8,193   | SH | sole    |
| WEST CORPORATION                     | EQUITY | 952355105 | 12    | 411     | SH | sole    |
| WEST MARINE INC                      | EQUITY | 954235107 | 156   | 7,310   | SH | sole    |
| WEST PHARMACEUTICAL SERVICES         | EQUITY | 955306105 | 337   | 16,152  | SH | sole    |
| WESTAMERICA BANCORPORATION           | EQUITY | 957090103 | 3787  | 68,996  | SH | sole    |
| WESTAR ENERGY                        | EQUITY | 95709T100 | 2861  | 141,613 | SH | sole    |
| WESTCORP                             | EQUITY | 957907108 | 21    | 501     | SH | sole    |
| WESTELL TECHNOLOGIES INC-A           | EQUITY | 957541105 | 139   | 26,812  | SH | sole    |
| WESTERN DIGITAL CORP.                | EQUITY | 958102105 | 38    | 4,280   | SH | sole    |
| WESTERN GAS RESOURCES, INC.          | EQUITY | 958259103 | 3467  | 121,271 | SH | sole    |
| WESTERN SIERRA BANCORP               | EQUITY | 959522103 | 116   | 3,486   | SH | sole    |
| WESTERN WIRELESS CORP. CLASS A       | EQUITY | 95988E204 | 42    | 1,625   | SH | sole    |
| WESTFIELD FINANCIAL IN               | EQUITY | 96008D101 | 63    | 2,656   | SH | sole    |
| WESTLAKE CHEM CORP COM               | EQUITY | 960413102 | 10    | 440,700 | SH | sole    |
| WESTLAKE CHEMICAL CORP               | EQUITY | 960413102 | 143   | 6,411   | SH | sole    |
| WESTWOOD ONE, INC.                   | EQUITY | 961815107 | 3164  | 160,023 | SH | sole    |



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|                                |        |           |       |           |    |         |
|--------------------------------|--------|-----------|-------|-----------|----|---------|
| WEYCO GROUP INC                | EQUITY | 962149100 | 55    | 1,479     | SH | sole    |
| WEYERHAEUSER CO                | EQUITY | 962166104 | 18    | 273       | SH | defined |
| WEYERHAEUSER CO.               | EQUITY | 962166104 | 6783  | 102,024   | SH | sole    |
| WFS FINANCIAL, INC.            | EQUITY | 92923B106 | 6     | 129       | SH | sole    |
| WGL HOLDINGS INC.              | EQUITY | 92924F106 | 5177  | 183,204   | SH | sole    |
| W-H ENERGY SERVICES INC        | EQUITY | 92925E108 | 276   | 13,325    | SH | sole    |
| WHEATON RIVER MINERALS LTD     | EQUITY | 962902102 | 6492  | 2,066,800 | SH | defined |
| WHEELING-PITTSBURG CORP        | EQUITY | 963142302 | 102   | 3,269     | SH | sole    |
| WHIRLPOOL CORP                 | EQUITY | 963320106 | 5     | 76        | SH | defined |
| WHIRLPOOL CORP.                | EQUITY | 963320106 | 1786  | 29,718    | SH | sole    |
| WHITE MOUNTAINS INS GROUP      | EQUITY | G9618E107 | 368   | 700       | SH | defined |
| WHITING PETROLEUM CORP         | EQUITY | 966387102 | 330   | 10,840    | SH | sole    |
| WHITNEY HOLDING CORP.          | EQUITY | 966612103 | 36    | 862       | SH | sole    |
| WHOLE FOODS MARKET I           | EQUITY | 966837106 | 9190  | 107,124   | SH | sole    |
| WILD OATS MARKETS, INC.        | EQUITY | 96808B107 | 134   | 15,496    | SH | sole    |
| WILLIAMS COMPANIES, INC.       | EQUITY | 969457100 | 2818  | 232,882   | SH | sole    |
| WILLIAMS COS INC               | EQUITY | 969457100 | 7     | 595       | SH | defined |
| WILLIAMS SONOMA INC            | EQUITY | 969904101 | 14806 | 394,300   | SH | defined |
| WILLIAMS SONOMA INC COM        | EQUITY | 969904101 | 7     | 194,872   | SH | sole    |
| WILLIAMS-SONOMA, INC.          | EQUITY | 969904101 | 7181  | 191,231   | SH | sole    |
| WILLIS GROUP HOLDINGS LTD      | EQUITY | G96655108 | 337   | 9,000     | SH | defined |
| WILMINGTON TRUST CORP          | EQUITY | 971807102 | 3965  | 109,489   | SH | sole    |
| WILSHIRE BANCORP INC           | EQUITY | 97186T108 | 116   | 3,838     | SH | sole    |
| WILSON GREATBATCH TECHNOLOGIES | EQUITY | 972232102 | 208   | 11,642    | SH | sole    |
| WIMM-BILL-DANN FOODS ADR       | EQUITY | 97263M109 | 1665  | 109,200   | SH | sole    |
| WIND RIVER SYSTEMS INC.        | EQUITY | 973149107 | 2099  | 172,078   | SH | sole    |
| WINDROSE MEDICAL PROPERTIES    | EQUITY | 973491103 | 15    | 1,130     | SH | sole    |
| WINN DIXIE STORES INC          | EQUITY | 974280109 | 1     | 162       | SH | defined |
| WINN-DIXIE STORES, INC.        | EQUITY | 974280109 | 326   | 105,586   | SH | sole    |
| WINNEBAGO INDUSTRIES, INC.     | EQUITY | 974637100 | 490   | 14,141    | SH | sole    |
| WINSTON HOTELS INC             | EQUITY | 97563A102 | 167   | 15,628    | SH | sole    |
| WINTRUST FINANCIAL CORP        | EQUITY | 97650W108 | 632   | 11,027    | SH | sole    |
| WINTRUST FINL CORP COM         | EQUITY | 97650W108 | 15    | 263,966   | SH | sole    |
| WIRELESS FACILITIES INC.       | EQUITY | 97653A103 | 180   | 25,807    | SH | sole    |
| WISCONSIN ENERGY CORP.         | EQUITY | 976657106 | 6193  | 194,142   | SH | sole    |
| WITNESS SYSTEMS INC            | EQUITY | 977424100 | 180   | 11,183    | SH | sole    |
| WJ COMMUNICATIONS INC          | EQUITY | 929284107 | 42    | 17,246    | SH | sole    |
| WM. WRIGLEY JR. CO.            | EQUITY | 982526105 | 6032  | 95,276    | SH | sole    |
| WMS INDUSTRIES INC.            | EQUITY | 929297109 | 272   | 10,580    | SH | sole    |
| WOLVERINE WORLD WIDE, INC.     | EQUITY | 978097103 | 546   | 21,661    | SH | sole    |
| WOODHEAD INDS INC COM          | EQUITY | 979438108 | 91    | 6,596     | SH | sole    |
| WOODWARD GOVERNOR CO.          | EQUITY | 980745103 | 357   | 5,288     | SH | sole    |
| WORLD ACCEPTANCE CORP.         | EQUITY | 981419104 | 204   | 8,777     | SH | sole    |
| WORLD FUEL SVCS CORP           | EQUITY | 981475106 | 219   | 6,109     | SH | sole    |
| WORLD WRESTLING ENTMNT         | EQUITY | 98156Q108 | 89    | 7,271     | SH | sole    |
| WORTHINGTON INDS IN            | EQUITY | 981811102 | 3220  | 150,800   | SH | defined |
| WORTHINGTON INDUSTRIES, INC.   | EQUITY | 981811102 | 821   | 38,445    | SH | sole    |
| WPS RESOURCES CORP.            | EQUITY | 92931B106 | 2766  | 61,487    | SH | sole    |
| WRIGHT MED GROUP INC           | EQUITY | 98235T107 | 364   | 14,471    | SH | sole    |
| WRIGLEY WM JR CO               | EQUITY | 982526105 | 13542 | 213,906   | SH | defined |
| WSFS FINANCIAL CORP            | EQUITY | 929328102 | 164   | 3,270     | SH | sole    |
| WYETH                          | EQUITY | 983024100 | 37308 | 997,535   | SH | sole    |
| WYETH                          | EQUITY | 983024100 | 412   | 11,020    | SH | defined |
| WYNDHAM INTERNATIONAL, INC.    | EQUITY | 983101106 | 164   | 200,000   | SH | sole    |
| WYNN RESORTS LTD               | EQUITY | 983134107 | 37    | 710       | SH | sole    |
| XCEL ENERGY INC                | EQUITY | 98389B100 | 8     | 456       | SH | defined |

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|                                  |        |           |       |            |    |         |
|----------------------------------|--------|-----------|-------|------------|----|---------|
| XCEL STATES POWER-MINES          | EQUITY | 98389B100 | 3088  | 178,271    | SH | sole    |
| XEROX CORP                       | EQUITY | 984121103 | 13    | 956        | SH | defined |
| XEROX CORP.                      | EQUITY | 984121103 | 6012  | 426,975    | SH | sole    |
| XILINX INC                       | EQUITY | 983919101 | 11    | 396        | SH | defined |
| Xilinx Inc USD0.01               | EQUITY | 983919101 | 27161 | 10,005,976 | SH | sole    |
| XL CAPITAL LTD                   | EQUITY | G98255105 | 6178  | 113,838    | SH | sole    |
| XL CAPITAL LTD                   | EQUITY | G98255105 | 12    | 158        | SH | defined |
| XM SATELLITE RADIO HLDGS I       | EQUITY | 983759101 | 546   | 17,600     | SH | defined |
| XM SATELLITE RADIO HOLDINGS      | EQUITY | 983759101 | 105   | 3,370      | SH | sole    |
| X-RITE, INC.                     | EQUITY | 983857103 | 165   | 11,302     | SH | sole    |
| XTO ENERGY CORP COM              | EQUITY | 98385X106 | 7     | 212,032    | SH | sole    |
| XTO ENERGY INC                   | EQUITY | 98385X106 | 13875 | 427,189    | SH | sole    |
| XTO ENERGY INC                   | EQUITY | 98385X106 | 7509  | 231,200    | SH | defined |
| XYBERNAUT CORP.                  | EQUITY | 984149104 | 108   | 96,354     | SH | sole    |
| YAHOO INC                        | EQUITY | 984332106 | 10355 | 305,361    | SH | defined |
| YAHOO!, INC.                     | EQUITY | 984332106 | 21885 | 645,381    | SH | sole    |
| YAMANA GOLD INC.                 | EQUITY | 98462Y100 | 514   | 200,000    | SH | defined |
| YANKEE CANDLE INC                | EQUITY | 984757104 | 4613  | 159,300    | SH | defined |
| YARDVILLE NATL BANCORP           | EQUITY | 985021104 | 133   | 4,576      | SH | sole    |
| YELLOW ROADWAY CORP              | EQUITY | 985577105 | 47    | 1,009      | SH | sole    |
| YORK INTERNATIONAL CORP.         | EQUITY | 986670107 | 2844  | 90,017     | SH | sole    |
| YOUNG BROADCASTING, INC. CLASS A | EQUITY | 987434107 | 96    | 8,811      | SH | sole    |
| YOUNG INNOVATIONS INC            | EQUITY | 987520103 | 85    | 2,561      | SH | sole    |
| YPF S.A.-Sponsored ADR           | EQUITY | 984245100 | 265   | 9,000      | SH | sole    |
| Yum Brands Inc                   | EQUITY | 988498101 | 2033  | 50,000     | SH | sole    |
| YUM BRANDS INC                   | EQUITY | 988498101 | 371   | 9,131      | SH | defined |
| YUM! BRANDS INC                  | EQUITY | 988498101 | 5260  | 129,354    | SH | sole    |
| ZALE CORP.                       | EQUITY | 988858106 | 812   | 28,897     | SH | sole    |
| ZEBRA TECHNOLOGIES CORP. CLASS A | EQUITY | 989207105 | 7195  | 117,939    | SH | sole    |
| ZEBRA TECHNOLOGIES CP CL A       | EQUITY | 989207105 | 6     | 93,975     | SH | sole    |
| ZENITH NATIONAL INSURANCE CORP   | EQUITY | 989390109 | 245   | 5,799      | SH | sole    |
| ZHONE TECHNOLOGIES INC NEW       | EQUITY | 98950P108 | 91    | 29,539     | SH | sole    |
| ZILA INC                         | EQUITY | 989513205 | 102   | 24,702     | SH | sole    |
| ZIMMER HOLDINGS INC              | EQUITY | 98956P102 | 8434  | 106,709    | SH | sole    |
| ZIMMER HOLDINGS INC              | EQUITY | 98956P102 | 22    | 279        | SH | defined |
| ZIONS BANCORP                    | EQUITY | 989701107 | 6     | 102        | SH | defined |
| ZIONS BANCORPORATION             | EQUITY | 989701107 | 2441  | 39,983     | SH | sole    |
| ZIXIT CORP.                      | EQUITY | 98974P100 | 52    | 11,357     | SH | sole    |
| ZOLL MEDICAL CORP.               | EQUITY | 989922109 | 167   | 5,011      | SH | sole    |
| ZORAN CORP COM                   | EQUITY | 98975F101 | 12    | 759,776    | SH | sole    |
| ZORAN CORP.                      | EQUITY | 98975F101 | 366   | 23,277     | SH | sole    |
| ZYGO CORP.                       | EQUITY | 989855101 | 99    | 9,734      | SH | sole    |
| ZYMOGENETICS INC                 | EQUITY | 98985T109 | 184   | 10,572     | SH | sole    |