

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

AMERICAN INTERNATIONAL GROUP INC
Form 13F-HR
February 14, 2006

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31, 2005

Check here if Amendment []; Amendment Number:

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

Institutional Investment Manager Filing this Report:

Name: AMERICAN INTERNATIONAL GROUP, INC.

Address: 70 Pine Street

New York, New York 10270

Form 13F File Number: 28-219

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Win J. Neuger

Title: Executive Vice President and Chief Investment Officer

Phone: (212) 770-7000

Signature, Place, and Date of Signing:

/s/ Win J. Neuger ----- (Signature)	New York, New York ----- (City, State)	February 14, 2006 ----- (Date)
---	--	--------------------------------------

Report Type (Check only one.):

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

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

reported in this report.)

- [] 13F NOTICE. (Check if no holdings reported are in this report, and all holdings are reported in this report and a portion are reported by other reporting manager(s).)
- [] 13F COMBINATION REPORT. (Check if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 4,008

Form 13F Information Table Value Total: \$21,785,397 (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.

13F SECURITIES - 4Q 2005

ISSUER NAME	TITLE OF CLASS	CUSIP NUMBER	VALUE X \$1000	SHARES/ PRINCIPAL	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION
-------------	----------------	--------------	----------------	-------------------	---------	-----------	-----------------------

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

1 800 FLOWERS	EQUITY 68243Q106	122	19,047	SH	SOLE
1-800 CONTACTS INC	EQUITY 681977104	75	6,404	SH	SOLE
1ST SOURCE CORP	EQUITY 336901103	221	8,800	SH	SOLE
21ST CENTY INS GROUP	EQUITY 90130N103	391	24,167	SH	SOLE
21ST CENTY INS GROUP	EQUITY 90130N103	864750	53,445,620	SH	SOLE
3COM CORP	EQUITY 885535104	3791	1,053,061	SH	SOLE
3-D SYS CORP DEL	EQUITY 88554D205	164	9,123	SH	SOLE
3M CO	EQUITY 88579Y101	217	2,805	SH	DEFINED
3M CO	EQUITY 88579Y101	2558	33,000	SH	SOLE
3M CO	EQUITY 88579Y101	55963	722,100	SH	SOLE
4 KIDS ENTMT INC	EQUITY 350865101	157	10,007	SH	SOLE
99 CENTS ONLY STORES	EQUITY 65440K106	1328	126,938	SH	SOLE
A C MOORE ARTS & CRAFTS INC	EQUITY 00086T103	158	10,887	SH	SOLE
A D C TELECOMMUNICATIONS	EQUITY 000886309	10	429	SH	DEFINED
A D C TELECOMMUNICATIONS	EQUITY 000886309	2180	97,663	SH	SOLE
A S V INC	EQUITY 001963107	331	13,231	SH	SOLE
AAMES INVT CORP MD	EQUITY 00253G108	200	30,944	SH	SOLE
AAON INC	EQUITY 000360206	118	6,591	SH	SOLE
AAR CORP	EQUITY 000361105	583	24,354	SH	SOLE
AARON RENTS INC	EQUITY 002535201	617	29,264	SH	SOLE
AASTROM BIOSCIENCES INC	EQUITY 00253U107	161	76,419	SH	SOLE
ABAXIS INC	EQUITY 002567105	245	14,860	SH	SOLE
ABBEY NATL PLC	EQUITY 002920809	3200	125,000	SH	SOLE
ABBEY NATL PLC	EQUITY 002920809	34044	1,330,100	SH	SOLE
ABBOTT LABS	EQUITY 002824100	13253	336,107	SH	DEFINED
ABBOTT LABS	EQUITY 002824100	1380	35,000	SH	SOLE
ABBOTT LABS	EQUITY 002824100	43006	1,090,681	SH	SOLE
ABERCROMBIE & FITCH CO	EQUITY 002896207	4615	70,800	SH	SOLE
ABERCROMBIE & FITCH CO	EQUITY 002896207	11411	175,071	SH	SOLE
ABGENIX INC	EQUITY 00339B107	4499	209,356	SH	SOLE
ABIOMED INC	EQUITY 003654100	132	14,275	SH	SOLE
ABM INDS INC	EQUITY 000957100	580	29,645	SH	SOLE
ABX AIR INC	EQUITY 00080S101	343	43,749	SH	SOLE
ACADIA PHARMACEUTICALS INC	EQUITY 004225108	121	12,255	SH	SOLE
ACADIA RLTY TR	EQUITY 004239109	418	20,836	SH	SOLE
ACCO BRANDS CORP	EQUITY 00081T108	22	887	SH	SOLE
ACCREDITED HOME LENDRS HLDG	EQUITY 00437P107	655	13,212	SH	SOLE
ACCURIDE CORP	EQUITY 004398103	106	8,255	SH	SOLE
ACE CASH EXPRESS INC	EQUITY 004403101	199	8,533	SH	SOLE
ACE LTD	EQUITY G0070K103	11350	212,391	SH	DEFINED
ACE LTD	EQUITY G0070K103	24308	454,865	SH	SOLE
ACTEL CORP	EQUITY 004934105	241	18,901	SH	SOLE
ACTIVISION INC	EQUITY 004930202	7717	561,665	SH	SOLE
ACTUANT CORP	EQUITY 00508X203	1121	20,088	SH	SOLE
ACTUATE * TE CORP	EQUITY 00508B102	164	52,200	SH	DEFINED
ACUIITY BRANDS INC	EQUITY 00508Y102	1053	33,124	SH	SOLE
ACXIOM CORP	EQUITY 005125109	4964	215,815	SH	SOLE
ADAMS RESPIRATORY THERAPEUTI	EQUITY 00635P107	415	10,200	SH	DEFINED
ADAMS RESPIRATORY THERAPEUTI	EQUITY 00635P107	243	5,976	SH	SOLE
ADAPTEC INC	EQUITY 00651F108	488	83,774	SH	SOLE
ADE CORP MASS	EQUITY 00089C107	182	7,561	SH	SOLE
ADESA INC	EQUITY 00686U104	4390	179,788	SH	SOLE
ADEZA BIOMEDICAL CORP	EQUITY 006864102	66	3,139	SH	SOLE
ADMINISTAFF INC	EQUITY 007094105	252	6,000	SH	DEFINED
ADMINISTAFF INC	EQUITY 007094105	624	14,833	SH	SOLE
ADOBE SYS INC	EQUITY 00724F101	28081	760,420	SH	DEFINED
ADOBE SYS INC	EQUITY 00724F101	19956	539,922	SH	SOLE
ADOLOR CORP	EQUITY 00724X102	428	29,347	SH	SOLE
ADTRAN INC	EQUITY 00738A106	3581	120,400	SH	DEFINED

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

ADTRAN INC	EQUITY 00738A106	4711	158,412	SH	SOLE
ADTRAN INC	EQUITY 00738A106	5445	183,270	SH	SOLE
ADVANCE AMER CASH ADVANCE CT	EQUITY 00739W107	635	51,247	SH	SOLE
ADVANCE AUTO PARTS INC	EQUITY 00751Y106	27806	639,805	SH	SOLE
ADVANCED ANALOGIC TECHNOLOGI	EQUITY 00752J108	116	8,380	SH	SOLE
ADVANCED DIGITAL INFORMATION	EQUITY 007525108	469	47,922	SH	SOLE
ADVANCED ENERGY INDS	EQUITY 007973100	247	20,873	SH	SOLE
ADVANCED MEDICAL OPTICS INC	EQUITY 00763M108	5568	133,211	SH	SOLE
ADVANCED MICRO DEVICES INC	EQUITY 007903107	46	1,491	SH	DEFINED
ADVANCED MICRO DEVICES INC	EQUITY 007903107	2212	72,300	SH	SOLE
ADVANCED MICRO DEVICES INC	EQUITY 007903107	5762	188,299	SH	SOLE
ADVANTA CORP	EQUITY 007942204	463	14,259	SH	SOLE
ADVENT SOFTWARE INC	EQUITY 007974108	1389	48,010	SH	SOLE
ADVISORY BRD CO	EQUITY 00762W107	687	14,418	SH	SOLE
ADVO INC	EQUITY 007585102	662	23,476	SH	SOLE
AEROFLEX INC	EQUITY 007768104	602	56,020	SH	SOLE
AEROPOSTALE	EQUITY 007865108	3923	149,153	SH	SOLE
AES CORP	EQUITY 00130H105	38	2,412	SH	DEFINED
AES CORP	EQUITY 00130H105	5929	374,515	SH	SOLE
AETNA INC	EQUITY 00817Y108	39644	420,356	SH	DEFINED
AETNA INC	EQUITY 00817Y108	30297	321,245	SH	SOLE
AFC ENTERPRISES INC	EQUITY 00104Q107	226	14,919	SH	SOLE
AFFILIATED COMPUTER SERVICES	EQUITY 008190100	27	459	SH	DEFINED
AFFILIATED COMPUTER SERVICES	EQUITY 008190100	4563	77,100	SH	SOLE
AFFILIATED COMPUTER SERVICES	EQUITY 008190100	3409	57,600	SH	SOLE
AFFILIATED MANAGERS GROUP	EQUITY 008252108	59	737	SH	SOLE
AFFIRMATIVE INS HLDGS INC	EQUITY 008272106	93	6,382	SH	SOLE
AFFORDABLE RESIDENTIAL CMTYS	EQUITY 008273104	186	19,517	SH	SOLE
AFFYMETRIX INC	EQUITY 00826T108	6333	132,636	SH	SOLE
AFLAC INC	EQUITY 001055102	86	1,848	SH	DEFINED
AFLAC INC	EQUITY 001055102	13955	300,622	SH	SOLE
AFTERMARKET TECHNOLOGY CORP	EQUITY 008318107	311	15,997	SH	SOLE
AGCO CORP	EQUITY 001084102	4089	246,791	SH	SOLE
AGERE SYS INC	EQUITY 00845V308	51	3,979	SH	SOLE
AGILE SOFTWARE CORP DEL	EQUITY 00846X105	239	40,001	SH	SOLE
AGILENT TECHNOLOGIES INC	EQUITY 00846U101	51	1,518	SH	DEFINED
AGILENT TECHNOLOGIES INC	EQUITY 00846U101	6402	192,317	SH	SOLE
AGILYSYS INC	EQUITY 00847J105	416	22,838	SH	SOLE
AGL RES INC	EQUITY 001204106	12548	360,461	SH	SOLE
AGREE REALTY CORP	EQUITY 008492100	167	5,762	SH	SOLE
AIR PRODS & CHEMS INC	EQUITY 009158106	48	819	SH	DEFINED
AIR PRODS & CHEMS INC	EQUITY 009158106	5795	97,903	SH	SOLE
AIRGAS INC	EQUITY 009363102	4417	134,253	SH	SOLE
AIRSPAN NETWORKS INC	EQUITY 00950H102	163	28,682	SH	SOLE
AIRTRAN HLDGS INC	EQUITY 00949P108	3826	238,677	SH	SOLE
AK STL HLDG CORP	EQUITY 001547108	655	82,418	SH	SOLE
AKAMAI TECHNOLOGIES INC	EQUITY 00971T101	434	21,800	SH	DEFINED
AKAMAI TECHNOLOGIES INC	EQUITY 00971T101	58	2,930	SH	SOLE
ALABAMA NATL BANCORP DELA	EQUITY 010317105	662	10,221	SH	SOLE
ALAMO GROUP INC	EQUITY 011311107	95	4,624	SH	SOLE
ALAMOSA HLDGS INC	EQUITY 011589108	3684	197,938	SH	SOLE
ALASKA AIR GROUP INC	EQUITY 011659109	3079	86,209	SH	SOLE
ALASKA COMMUNICATIONS SYS GR	EQUITY 01167P101	99	9,739	SH	SOLE
ALBANY INTL CORP	EQUITY 012348108	773	21,380	SH	SOLE
ALBANY MOLECULAR RESH INC	EQUITY 012423109	217	17,831	SH	SOLE
ALBEMARLE CORP	EQUITY 012653101	2941	76,695	SH	SOLE
ALBERTO CULVER CO	EQUITY 013068101	13	279	SH	DEFINED
ALBERTO CULVER CO	EQUITY 013068101	1617	35,334	SH	SOLE
ALBERTSONS INC	EQUITY 013104104	6339	296,928	SH	DEFINED

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

ALBERTSONS INC	EQUITY	013104104	5648	264,528	SH	SOLE
ALCAN INC	EQUITY	013716105	12367	302,000	SH	DEFINED
ALCAN INC	EQUITY	013716105	5366	131,000	SH	DEFINED
ALCOA INC	EQUITY	013817101	6210	210,013	SH	DEFINED
ALCOA INC	EQUITY	013817101	11520	389,588	SH	SOLE
ALDERWOODS GROUP INC	EQUITY	014383103	478	30,101	SH	SOLE
ALERIS INTL INC	EQUITY	014477103	745	23,105	SH	SOLE
ALEXANDER & BALDWIN INC	EQUITY	014482103	4774	88,017	SH	SOLE
ALEXANDERS INC	EQUITY	014752109	355	1,444	SH	SOLE
ALEXANDRIA REAL ESTATE EQ IN	EQUITY	015271109	1287	15,990	SH	SOLE
ALEXION PHARMACEUTICALS INC	EQUITY	015351109	467	23,042	SH	SOLE
ALFA CORP	EQUITY	015385107	393	24,410	SH	SOLE
ALICO INC	EQUITY	016230104	129	2,862	SH	SOLE
ALIGN TECHNOLOGY INC	EQUITY	016255101	299	46,146	SH	SOLE
ALKERMES INC	EQUITY	01642T108	1297	67,821	SH	SOLE
ALLEGHANY CORP DEL	EQUITY	017175100	43	151	SH	SOLE
ALLEGHENY ENERGY INC	EQUITY	017361106	19	600	SH	DEFINED
ALLEGHENY ENERGY INC	EQUITY	017361106	2429	76,751	SH	SOLE
ALLEGHENY TECHNOLOGIES INC	EQUITY	01741R102	11	315	SH	DEFINED
ALLEGHENY TECHNOLOGIES INC	EQUITY	01741R102	1431	39,674	SH	SOLE
ALLERGAN INC	EQUITY	018490102	1478	13,686	SH	DEFINED
ALLERGAN INC	EQUITY	018490102	6531	60,495	SH	SOLE
ALLETE INC	EQUITY	018522300	837	19,034	SH	SOLE
ALLIANCE DATA SYSTEMS CORP	EQUITY	018581108	8402	236,000	SH	DEFINED
ALLIANCE DATA SYSTEMS CORP	EQUITY	018581108	4892	137,404	SH	SOLE
ALLIANCE GAMING CORP	EQUITY	01859P609	500	38,366	SH	SOLE
ALLIANCE IMAGING INC	EQUITY	018606202	61	10,320	SH	SOLE
ALLIANCE ONE INTL INC	EQUITY	018772103	254	65,015	SH	SOLE
ALLIANT ENERGY CORP	EQUITY	018802108	6575	234,498	SH	SOLE
ALLIANT TECHSYSTEMS INC	EQUITY	018804104	22371	293,700	SH	DEFINED
ALLIANT TECHSYSTEMS INC	EQUITY	018804104	5590	73,382	SH	SOLE
ALLIED CAP CORP	EQUITY	01903Q108	258	8,791	SH	SOLE
ALLIED HEALTHCARE INTL INC	EQUITY	01923A109	140	22,820	SH	SOLE
ALLIED WASTE INDS INC	EQUITY	019589308	7	807	SH	DEFINED
ALLIED WASTE INDS INC	EQUITY	019589308	892	102,048	SH	SOLE
ALLION HEALTHCARE INC	EQUITY	019615103	35	2,992	SH	SOLE
ALLOS THERAPEUTICS INC	EQUITY	019777101	18	8,294	SH	SOLE
ALLOY INC	EQUITY	019855105	79	27,465	SH	SOLE
ALLSCRIPTS HEALTHCARE SOLUTI	EQUITY	01988P108	338	25,210	SH	SOLE
ALLSTATE CORP	EQUITY	020002101	9311	172,194	SH	DEFINED
ALLSTATE CORP	EQUITY	020002101	25491	471,437	SH	SOLE
ALLTEL CORP	EQUITY	020039103	89	1,413	SH	DEFINED
ALLTEL CORP	EQUITY	020039103	10629	168,441	SH	SOLE
ALON USA ENERGY INC	EQUITY	020520102	156	7,930	SH	SOLE
ALPHA NATURAL RESOURCES INC	EQUITY	02076X102	425	22,140	SH	SOLE
ALPHARMA INC	EQUITY	020813101	848	29,759	SH	SOLE
ALTERA CORP	EQUITY	021441100	25	1,338	SH	DEFINED
ALTERA CORP	EQUITY	021441100	3700	199,700	SH	SOLE
ALTIRIS INC	EQUITY	02148M100	279	16,528	SH	SOLE
ALTRIA * GROUP INC	EQUITY	02209S103	47026	629,358	SH	DEFINED
ALTRIA * GROUP INC	EQUITY	02209S103	110398	1,477,483	SH	SOLE
AMAZON COM INC	EQUITY	023135106	53	1,131	SH	DEFINED
AMAZON COM INC	EQUITY	023135106	7160	151,857	SH	SOLE
AMB PROPERTY CORP	EQUITY	00163T109	8429	171,430	SH	SOLE
AMBAC FINL GROUP INC	EQUITY	023139108	30	387	SH	DEFINED
AMBAC FINL GROUP INC	EQUITY	023139108	3794	49,231	SH	SOLE

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

AMBASSADORS GROUP INC	EQUITY 023177108	290	12,651	SH	SOLE
AMCOL INTL CORP	EQUITY 02341W103	333	16,216	SH	SOLE
AMCORE FINL INC	EQUITY 023912108	483	15,897	SH	SOLE
AMDOCS LTD	EQUITY G02602103	3215	116,910	SH	SOLE
AMEDISYS INC	EQUITY 023436108	491	11,614	SH	SOLE
AMERADA * HESS CORP	EQUITY 023551104	37	294	SH	DEFINED
AMERADA * HESS CORP	EQUITY 023551104	4743	37,398	SH	SOLE
AMERCO	EQUITY 023586100	555	7,703	SH	SOLE
AMEREN CORP	EQUITY 023608102	39	753	SH	DEFINED
AMEREN CORP	EQUITY 023608102	21633	422,187	SH	SOLE
AMERICA MOVIL S A DE C V SPON	EQUITY 02364W105	10651	364,020	SH	SOLE
AMERICA SVC GROUP INC	EQUITY 02364L109	129	8,163	SH	SOLE
AMERICAN AXLE & MFG HLDGS IN	EQUITY 024061103	589	32,154	SH	SOLE
AMERICAN CAMPUS CMNTYS INC	EQUITY 024835100	309	12,474	SH	SOLE
AMERICAN CAPITAL STRATEGIES	EQUITY 024937104	368	10,167	SH	SOLE
AMERICAN DENTAL PARTNERS	EQUITY 025353103	162	8,973	SH	SOLE
AMERICAN EAGLE OUTFITTERS NE	EQUITY 02553E106	6238	271,451	SH	SOLE
AMERICAN ECOLOGY CORP	EQUITY 025533407	4640	321,521	SH	SOLE
AMERICAN ECOLOGY CORP	EQUITY 025533407	131	9,066	SH	SOLE
AMERICAN ELEC PWR INC	EQUITY 025537101	54	1,452	SH	DEFINED
AMERICAN ELEC PWR INC	EQUITY 025537101	22545	607,853	SH	SOLE
AMERICAN EQTY INVT LIFE HLD	EQUITY 025676206	322	24,664	SH	SOLE
AMERICAN EXPRESS CO	EQUITY 025816109	36410	707,534	SH	DEFINED
AMERICAN EXPRESS CO	EQUITY 025816109	49732	966,430	SH	SOLE
AMERICAN FINL GROUP INC OHIO	EQUITY 025932104	3575	93,317	SH	SOLE
AMERICAN FINL RLTY TR	EQUITY 02607P305	46	3,814	SH	SOLE
AMERICAN GREETINGS CORP	EQUITY 026375105	2899	131,936	SH	SOLE
AMERICAN HEALTHWAYS INC	EQUITY 02649V104	2000	44,200	SH	DEFINED
AMERICAN HEALTHWAYS INC	EQUITY 02649V104	1127	24,901	SH	SOLE
AMERICAN HOME MTG INVT CORP	EQUITY 02660R107	883	27,112	SH	SOLE
AMERICAN INTL GROUP INC	EQUITY 026874107	872	12,776	SH	DEFINED
AMERICAN INTL GROUP INC	EQUITY 026874107	79253	1,161,563	SH	SOLE
AMERICAN ITALIAN PASTA CO	EQUITY 027070101	94	13,841	SH	SOLE
AMERICAN MED SYS HLDGS INC	EQUITY 02744M108	924	51,849	SH	SOLE
AMERICAN NATL INS CO	EQUITY 028591105	28	241	SH	SOLE
AMERICAN PHARMACEUTICALS PTN	EQUITY 02886P109	17	443	SH	SOLE
AMERICAN PHYSICIANS CAPITAL	EQUITY 028884104	253	5,530	SH	SOLE
AMERICAN PWR CONVERSION CORP	EQUITY 029066107	14	633	SH	DEFINED
AMERICAN PWR CONVERSION CORP	EQUITY 029066107	2017	91,678	SH	SOLE
AMERICAN REPROGRAPHICS CO	EQUITY 029263100	255	10,027	SH	SOLE
AMERICAN RETIREMENT CORP	EQUITY 028913101	412	16,400	SH	DEFINED
AMERICAN RETIREMENT CORP	EQUITY 028913101	523	20,798	SH	SOLE
AMERICAN SCIENCE & ENGR INC	EQUITY 029429107	2501	40,100	SH	SOLE
AMERICAN SCIENCE & ENGR INC	EQUITY 029429107	383	6,140	SH	SOLE
AMERICAN STD COS INC DEL	EQUITY 029712106	27	675	SH	DEFINED
AMERICAN STD COS INC DEL	EQUITY 029712106	12096	302,790	SH	SOLE
AMERICAN STS WTR CO	EQUITY 029899101	388	12,592	SH	SOLE
AMERICAN SUPERCONDUCTOR CORP	EQUITY 030111108	189	23,983	SH	SOLE
AMERICAN TOWER CORP	EQUITY 029912201	240	8,853	SH	SOLE
AMERICAN VANGUARD CORP	EQUITY 030371108	187	7,967	SH	SOLE
AMERICAN WOODMARK CORP	EQUITY 030506109	211	8,500	SH	SOLE
AMERICANWEST BANCORPORATION	EQUITY 03058P109	184	7,801	SH	SOLE
AMERICAS CAR MART INC	EQUITY 03062T105	111	6,718	SH	SOLE
AMERICREDIT CORP	EQUITY 03060R101	7078	276,177	SH	SOLE
AMERIGROUP CORP	EQUITY 03073T102	56	2,903	SH	SOLE
AMERIPRISE FINL INC	EQUITY 03076C106	37	909	SH	DEFINED

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

AMERIPRISE FINL INC	EQUITY	03076C106	5524	134,741	SH	SOLE
AMERIS BANCORP	EQUITY	03076K108	177	8,900	SH	SOLE
AMERISOURCEBERGEN CORP	EQUITY	03073E105	32	768	SH	DEFINED
AMERISOURCEBERGEN CORP	EQUITY	03073E105	6956	168,018	SH	SOLE
AMERISTAR CASINOS INC	EQUITY	03070Q101	417	18,361	SH	SOLE
AMERITRADE HLDG CORP	EQUITY	03074K100	4464	186,000	SH	SOLE
AMERITRADE HLDG CORP	EQUITY	03074K100	156	6,504	SH	SOLE
AMERON INTL INC	EQUITY	030710107	290	6,359	SH	SOLE
AMERUS GROUP CO	EQUITY	03072M108	4402	77,675	SH	SOLE
AMES NATL CORP	EQUITY	031001100	163	6,323	SH	SOLE
AMETEK INC	EQUITY	031100100	54060	1,270,800	SH	DEFINED
AMETEK INC	EQUITY	031100100	5965	140,213	SH	SOLE
AMGEN INC	EQUITY	031162100	30381	385,257	SH	DEFINED
AMGEN INC	EQUITY	031162100	102851	1,304,218	SH	SOLE
AMICAS INC	EQUITY	001712108	168	33,958	SH	SOLE
AMIS HLDGS INC	EQUITY	031538101	351	32,997	SH	SOLE
AMKOR TECHNOLOGY INC	EQUITY	031652100	421	75,230	SH	SOLE
AMLI RESIDENTIAL PPTYS TR SH BEN INT	EQUITY	001735109	5146	135,256	SH	SOLE
AMN HEALTHCARE SERVICES INC	EQUITY	001744101	172	8,676	SH	SOLE
AMPHENOL CORP	EQUITY	032095101	7858	177,537	SH	SOLE
AMR CORP	EQUITY	001765106	348	15,653	SH	SOLE
AMSOUTH BANCORPORATION	EQUITY	032165102	34	1,287	SH	DEFINED
AMSOUTH BANCORPORATION	EQUITY	032165102	1835	70,000	SH	SOLE
AMSOUTH BANCORPORATION	EQUITY	032165102	9429	359,731	SH	SOLE
AMSURG CORP	EQUITY	03232P405	506	22,149	SH	SOLE
AMYLIN PHARMACEUTICALS INC	EQUITY	032346108	3290	82,424	SH	SOLE
ANADARKO PETE CORP	EQUITY	032511107	83	876	SH	DEFINED
ANADARKO PETE CORP	EQUITY	032511107	15549	164,102	SH	SOLE
ANALOG DEVICES INC	EQUITY	032654105	17711	493,753	SH	DEFINED
ANALOG DEVICES INC	EQUITY	032654105	16768	467,477	SH	SOLE
ANALOGIC CORP	EQUITY	032657207	492	10,291	SH	SOLE
ANAREN INC	EQUITY	032744104	2133	136,500	SH	SOLE
ANAREN INC	EQUITY	032744104	203	13,004	SH	SOLE
ANCHOR BANCORP WIS INC	EQUITY	032839102	518	17,071	SH	SOLE
ANDERSONS INC	EQUITY	034164103	215	4,989	SH	SOLE
ANDREW CORP	EQUITY	034425108	3547	330,600	SH	DEFINED
ANDREW CORP	EQUITY	034425108	817	76,183	SH	SOLE
ANDRX CORP DEL ANDRX GROUP	EQUITY	034553107	906	54,948	SH	SOLE
ANGELICA CORP	EQUITY	034663104	114	6,890	SH	SOLE
ANGIODYNAMICS INC	EQUITY	03475V101	44	1,739	SH	SOLE
ANHEUSER BUSCH COS INC	EQUITY	035229103	6066	141,197	SH	DEFINED
ANHEUSER BUSCH COS INC	EQUITY	035229103	23711	551,935	SH	SOLE
ANIMAS CORP DEL	EQUITY	03525Y105	222	9,207	SH	SOLE
ANIXTER INTL INC	EQUITY	035290105	937	23,963	SH	SOLE
ANNALY MTG MGMT INC	EQUITY	035710409	40	3,650	SH	SOLE
ANNTAYLOR STORES CORP	EQUITY	036115103	5030	145,726	SH	SOLE
ANSOFT CORP	EQUITY	036384105	347	10,200	SH	DEFINED
ANSOFT CORP	EQUITY	036384105	165	4,852	SH	SOLE
ANSYS INC	EQUITY	03662Q105	418	9,800	SH	DEFINED
ANSYS INC	EQUITY	03662Q105	1014	23,755	SH	SOLE
ANTEON INTL CORP	EQUITY	03674E108	4640	85,373	SH	SOLE
ANTHRACITE CAP INC	EQUITY	037023108	3567	338,723	SH	SOLE
ANTIGENICS INC DEL	EQUITY	037032109	103	21,655	SH	SOLE
ANWORTH MORTGAGE ASSET CP	EQUITY	037347101	260	35,572	SH	SOLE
AON CORP	EQUITY	037389103	42	1,182	SH	DEFINED
AON CORP	EQUITY	037389103	19163	533,058	SH	SOLE

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

APACHE CORP	EQUITY	037411105	83	1,215	SH	DEFINED
APACHE CORP	EQUITY	037411105	16141	235,565	SH	SOLE
APARTMENT INVT & MGMT CO	EQUITY	03748R101	13	354	SH	DEFINED
APARTMENT INVT & MGMT CO	EQUITY	03748R101	3546	93,646	SH	SOLE
APOGEE ENTERPRISES INC	EQUITY	037598109	339	20,873	SH	SOLE
APOLLO GROUP INC	EQUITY	037604105	32	537	SH	DEFINED
APOLLO GROUP INC	EQUITY	037604105	4967	82,149	SH	SOLE
APOLLO INVT CORP	EQUITY	03761U106	1886	105,171	SH	SOLE
APPLE COMPUTER INC	EQUITY	037833100	55363	770,111	SH	DEFINED
APPLE COMPUTER INC	EQUITY	037833100	755	10,500	SH	SOLE
APPLE COMPUTER INC	EQUITY	037833100	719	10,000	SH	SOLE
APPLE COMPUTER INC	EQUITY	037833100	37469	521,195	SH	SOLE
APPLEBEES INTL INC	EQUITY	037899101	3446	152,535	SH	SOLE
APPLERA CORP	EQUITY	038020103	18	693	SH	DEFINED
APPLERA CORP	EQUITY	038020103	2371	89,261	SH	SOLE
APPLERA CORP	EQUITY	038020202	607	55,364	SH	SOLE
APPLIED DIGITAL SOLUTIONS	EQUITY	038188306	135	47,193	SH	SOLE
APPLIED FILMS CORP	EQUITY	038197109	232	11,193	SH	SOLE
APPLIED INDL TECHNOLOGIES IN	EQUITY	03820C105	760	22,562	SH	SOLE
APPLIED MATLS INC	EQUITY	038222105	107	5,991	SH	DEFINED
APPLIED MATLS INC	EQUITY	038222105	17349	967,077	SH	SOLE
APPLIED MICRO CIRCUITS CORP	EQUITY	03822W109	3	1,104	SH	DEFINED
APPLIED MICRO CIRCUITS CORP	EQUITY	03822W109	933	363,097	SH	SOLE
APPLIED SIGNAL TECHNOLOGY IN	EQUITY	038237103	194	8,529	SH	SOLE
APRIA HEALTHCARE GROUP INC	EQUITY	037933108	3248	134,712	SH	SOLE
APTARGROUP INC	EQUITY	038336103	55	1,062	SH	SOLE
AQUA AMERICA INC	EQUITY	03836W103	6432	235,597	SH	SOLE
AQUA AMERICA INC	EQUITY	03836W103	2002	73,333	SH	SOLE
AQUA AMERICA INC	EQUITY	03836W103	7044	258,034	SH	SOLE
AQUANTIVE INC	EQUITY	03839G105	298	11,800	SH	DEFINED
AQUANTIVE INC	EQUITY	03839G105	1074	42,533	SH	SOLE
AQUILA INC	EQUITY	03840P102	3666	1,018,454	SH	SOLE
ARACRUZ CELULOSE S A SPON	EQUITY	038496204	1752	43,800	SH	SOLE
ARAMARK CORP	EQUITY	038521100	43	1,536	SH	SOLE
ARBINET THEXCHANGE INC	EQUITY	03875P100	35	4,957	SH	SOLE
ARBITRON INC	EQUITY	03875Q108	2583	68,000	SH	DEFINED
ARBITRON INC	EQUITY	03875Q108	896	23,588	SH	SOLE
ARBOR RLTY TR INC	EQUITY	038923108	3445	132,918	SH	SOLE
ARCH CHEMICALS INC	EQUITY	03937R102	531	17,745	SH	SOLE
ARCH COAL INC	EQUITY	039380100	8236	103,600	SH	DEFINED
ARCH COAL INC	EQUITY	039380100	10305	129,617	SH	SOLE
ARCHER DANIELS MIDLAND CO	EQUITY	039483102	59	2,412	SH	DEFINED
ARCHER DANIELS MIDLAND CO	EQUITY	039483102	8688	352,301	SH	SOLE
ARCHIPELAGO HLDG INC	EQUITY	03957A104	1108	22,156	SH	SOLE
ARCHSTONE SMITH TR	EQUITY	039583109	33	783	SH	DEFINED
ARCHSTONE SMITH TR	EQUITY	039583109	4174	99,635	SH	SOLE
ARCTIC CAT INC	EQUITY	039670104	205	10,198	SH	SOLE
ARDEN GROUP INC	EQUITY	039762109	90	994	SH	SOLE
ARDEN RLTY INC	EQUITY	039793104	3811	85,009	SH	SOLE
ARENA PHARMACEUTICALS INC	EQUITY	040047102	376	26,470	SH	SOLE
ARES CAP CORP	EQUITY	04010L103	1862	115,854	SH	SOLE
ARGON ST INC	EQUITY	040149106	204	6,575	SH	SOLE
ARGONAUT GROUP INC	EQUITY	040157109	691	21,096	SH	SOLE
ARIAD PHARMACEUTICALS INC	EQUITY	04033A100	266	45,408	SH	SOLE
ARIBA INC	EQUITY	04033V203	365	49,638	SH	SOLE
ARKANSAS BEST CORP DEL	EQUITY	040790107	2105	48,200	SH	DEFINED

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

ARKANSAS BEST CORP DEL	EQUITY	040790107	831	19,034	SH	SOLE
ARMOR HOLDINGS INC	EQUITY	042260109	1106	25,930	SH	SOLE
ARQLE INC	EQUITY	04269E107	145	23,681	SH	SOLE
ARRAY BIOPHARMA INC	EQUITY	04269X105	166	23,623	SH	SOLE
ARRIS GROUP INC	EQUITY	04269Q100	7722	815,400	SH	DEFINED
ARRIS GROUP INC	EQUITY	04269Q100	739	78,007	SH	SOLE
ARROW ELECTRS INC	EQUITY	042735100	7873	245,791	SH	SOLE
ARROW FINL CORP	EQUITY	042744102	207	7,923	SH	SOLE
ARROW INTL INC	EQUITY	042764100	461	15,887	SH	SOLE
ARTESYN TECHNOLOGIES INC	EQUITY	043127109	290	28,150	SH	SOLE
ARTHROCARE CORP	EQUITY	043136100	767	18,201	SH	SOLE
ARVINMERITOR INC	EQUITY	043353101	2758	191,637	SH	SOLE
ASBURY AUTOMOTIVE GROUP INC	EQUITY	043436104	160	9,717	SH	SOLE
ASHFORD HOSPITALITY TR INC	EQUITY	044103109	274	26,153	SH	SOLE
ASHLAND INC	EQUITY	044209104	15	264	SH	DEFINED
ASHLAND INC	EQUITY	044209104	1946	33,616	SH	SOLE
ASIAINFO HLDGS INC	EQUITY	04518A104	100	25,188	SH	SOLE
ASPECT MED SYS INC	EQUITY	045235108	2837	82,600	SH	SOLE
ASPECT MED SYS INC	EQUITY	045235108	419	12,207	SH	SOLE
ASPEN TECHNOLOGY INC	EQUITY	045327103	253	32,204	SH	SOLE
ASSET ACCEP CAP CORP	EQUITY	04543P100	151	6,708	SH	SOLE
ASSOCIATED BANC CORP	EQUITY	045487105	8913	273,813	SH	SOLE
ASSURANT INC	EQUITY	04621X108	153	3,520	SH	SOLE
ASTA FDG INC	EQUITY	046220109	443	16,200	SH	DEFINED
ASTA FDG INC	EQUITY	046220109	212	7,761	SH	SOLE
ASTEC INDS INC	EQUITY	046224101	8087	247,600	SH	SOLE
ASTEC INDS INC	EQUITY	046224101	385	11,802	SH	SOLE
ASTORIA FINL CORP	EQUITY	046265104	5221	177,597	SH	SOLE
ASTRAZENECA * PLC	EQUITY	046353108	13229	272,200	SH	DEFINED
ASYST TECHNOLOGY CORP	EQUITY	04648X107	204	35,725	SH	SOLE
AT&T INC	EQUITY	00206R102	7044	287,615	SH	DEFINED
AT&T INC	EQUITY	00206R102	612	25,000	SH	SOLE
AT&T INC	EQUITY	00206R102	71504	2,903,585	SH	SOLE
ATARI INC	EQUITY	04651M105	44	40,468	SH	SOLE
ATHEROGENICS INC	EQUITY	047439104	566	28,307	SH	SOLE
ATHEROS COMMUNICATIONS INC	EQUITY	04743P108	335	25,739	SH	SOLE
ATI TECHNOLOGIES INC	EQUITY	001941103	2038	120,000	SH	DEFINED

ATLAS AMER INC	EQUITY	049167109	546	9,065	SH	SOLE
ATEL CORP	EQUITY	049513104	3573	1,156,189	SH	SOLE
ATMI INC	EQUITY	00207R101	780	27,900	SH	SOLE
ATMOS ENERGY CORP	EQUITY	049560105	63	2,406	SH	SOLE
ATP OIL & GAS CORP	EQUITY	00208J108	505	13,640	SH	SOLE
ATWOOD OCEANICS INC	EQUITY	050095108	775	9,933	SH	SOLE
AU OPTRONICS CORP	EQUITY	002255107	4088	272,381	SH	SOLE
AUDIBLE INC	EQUITY	05069A302	232	18,092	SH	SOLE
AUDIOVOX CORP	EQUITY	050757103	178	12,818	SH	SOLE
AUGUST TECHNOLOGY CORP	EQUITY	05106U105	148	13,499	SH	SOLE
AUTOBYTEL INC	EQUITY	05275N106	155	31,359	SH	SOLE
AUTODESK INC	EQUITY	052769106	37	852	SH	DEFINED
AUTODESK INC	EQUITY	052769106	6108	142,282	SH	SOLE
AUTOLIV INC	EQUITY	052800109	119	2,613	SH	SOLE
AUTOMATIC DATA * PROCESSING IN	EQUITY	053015103	98	2,130	SH	DEFINED
AUTOMATIC DATA * PROCESSING IN	EQUITY	053015103	1836	40,000	SH	SOLE
AUTOMATIC DATA * PROCESSING IN	EQUITY	053015103	13857	301,899	SH	SOLE
AUTONATION INC	EQUITY	05329W102	15	669	SH	DEFINED
AUTONATION INC	EQUITY	05329W102	1854	85,305	SH	SOLE

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

AUTOZONE INC	EQUITY	053332102	19	204	SH	DEFINED
AUTOZONE INC	EQUITY	053332102	5060	55,151	SH	SOLE
AVALON PHARMACEUTICALS INC	EQUITY	05346P106	316	70,313	SH	SOLE
AVALONBAY CMNTYS INC	EQUITY	053484101	196	2,194	SH	SOLE
AVANIR PHARMACEUTICALS	EQUITY	05348P104	279	81,248	SH	SOLE
AVATAR HLDGS INC	EQUITY	053494100	239	4,349	SH	SOLE
AVAYA INC	EQUITY	053499109	16	1,545	SH	DEFINED
AVAYA INC	EQUITY	053499109	7998	749,622	SH	SOLE
AVERY DENNISON CORP	EQUITY	053611109	6428	116,298	SH	DEFINED
AVERY DENNISON CORP	EQUITY	053611109	5659	102,385	SH	SOLE
AVIALL INC	EQUITY	05366B102	724	25,129	SH	SOLE
AVID TECHNOLOGY * INC	EQUITY	05367P100	1436	942	SH	SOLE
AVISTA CORP	EQUITY	05379B107	645	36,416	SH	SOLE
AVNET INC	EQUITY	053807103	6999	292,349	SH	SOLE
AVOCENT CORP	EQUITY	053893103	3646	134,088	SH	SOLE
AVON PRODS INC	EQUITY	054303102	5220	182,826	SH	DEFINED
AVON PRODS INC	EQUITY	054303102	5826	204,065	SH	SOLE
AVX CORP	EQUITY	002444107	21	1,453	SH	SOLE
AXCELIS TECHNOLOGIES INC	EQUITY	054540109	359	75,226	SH	SOLE
AZTAR CORP	EQUITY	054802103	795	26,153	SH	SOLE
BADGER METER INC	EQUITY	056525108	165	4,216	SH	SOLE
BAKER HUGHES INC	EQUITY	057224107	77	1,263	SH	DEFINED
BAKER HUGHES INC	EQUITY	057224107	9139	150,361	SH	SOLE
BALCHEM CORP	EQUITY	057665200	172	5,780	SH	SOLE
BALDOR ELEC CO	EQUITY	057741100	639	24,912	SH	SOLE
BALDWIN & LYONS INC	EQUITY	057755209	137	5,638	SH	SOLE
BALL CORP	EQUITY	058498106	15	384	SH	DEFINED
BALL CORP	EQUITY	058498106	1943	48,912	SH	SOLE
BANC CORP	EQUITY	05944B103	115	10,107	SH	SOLE
BANCFIRST CORP	EQUITY	05945F103	233	2,947	SH	SOLE
BANCOLOMBIA S A SPON	EQUITY	05968L102	5851	202,960	SH	SOLE
BANCORP INC DEL	EQUITY	05969A105	126	7,404	SH	SOLE
BANCORPSOUTH INC	EQUITY	059692103	1297	58,774	SH	SOLE
BANCTRUST FINANCIAL GP	EQUITY	05978R107	141	7,036	SH	SOLE
BANDAG INC	EQUITY	059815100	1351	31,650	SH	SOLE
BANK HAWAII CORP	EQUITY	062540109	5310	103,023	SH	SOLE
BANK MONTREAL QUE	EQUITY	063671101	9126	163,700	SH	DEFINED
BANK MUTUAL CORP	EQUITY	063750103	455	42,956	SH	SOLE
BANK NEW YORK INC	EQUITY	064057102	91	2,844	SH	DEFINED
BANK NEW YORK INC	EQUITY	064057102	49265	1,546,768	SH	SOLE
BANK NOVA SCOTIA HALIFAX	EQUITY	064149107	6898	174,300	SH	DEFINED
BANK OF AMERICA CORPORATION	EQUITY	060505104	63924	1,385,126	SH	DEFINED
BANK OF AMERICA CORPORATION	EQUITY	060505104	119871	2,324,526	SH	SOLE
BANK OF GRANITE CORP	EQUITY	062401104	184	9,911	SH	SOLE
BANK OF THE OZARKS INC	EQUITY	063904106	315	8,525	SH	SOLE
BANKATLANTIC BANCORP	EQUITY	065908501	460	32,879	SH	SOLE
BANKFINANCIAL CORP	EQUITY	06643P104	270	18,369	SH	SOLE
BANKRATE INC	EQUITY	06646V108	210	7,119	SH	SOLE
BANKUNITED FINL CORP	EQUITY	06652B103	517	19,441	SH	SOLE
BANNER CORP	EQUITY	06652V109	246	7,869	SH	SOLE
BANTA * CORP	EQUITY	066821109	3293	66,127	SH	SOLE
BARD C R INC	EQUITY	067383109	2385	36,187	SH	DEFINED
BARD C R INC	EQUITY	067383109	3201	48,566	SH	SOLE
BARNES & NOBLE INC	EQUITY	067774109	4511	105,718	SH	SOLE
BARNES GROUP INC	EQUITY	067806109	432	13,088	SH	SOLE
BARR PHARMACEUTICALS INC	EQUITY	068306109	1620	26,000	SH	DEFINED

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

BARR PHARMACEUTICALS INC	EQUITY 068306109	14880	238,881	SH	SOLE
BARRETT BILL CORP	EQUITY 06846N104	377	9,773	SH	SOLE
BARRIER THERAPEUTICS INC	EQUITY 06850R108	90	10,996	SH	SOLE
BASSETT FURNITURE INDS INC	EQUITY 070203104	144	7,774	SH	SOLE
BAUSCH & LOMB INC	EQUITY 071707103	883	12,998	SH	DEFINED
BAUSCH & LOMB INC	EQUITY 071707103	1696	24,980	SH	SOLE
BAXTER INTL INC	EQUITY 071813109	87	2,301	SH	DEFINED
BAXTER INTL INC	EQUITY 071813109	16815	446,617	SH	SOLE
BB&T CORP	EQUITY 054937107	84	2,001	SH	DEFINED
BB&T CORP	EQUITY 054937107	12625	301,247	SH	SOLE
BE AEROSPACE INC	EQUITY 073302101	942	42,813	SH	SOLE
BEA SYS INC	EQUITY 073325102	313	33,344	SH	SOLE
BEACON ROOFING SUPPLY INC	EQUITY 073685109	356	12,394	SH	SOLE
BEAR STEARNS COS INC	EQUITY 073902108	32154	278,317	SH	DEFINED
BEAR STEARNS COS INC	EQUITY 073902108	6377	55,201	SH	SOLE
BEARINGPOINT INC	EQUITY 074002106	1083	137,759	SH	SOLE
BEASLEY BROADCAST GROUP INC	EQUITY 074014101	75	5,569	SH	SOLE
BEAZER HOMES USA INC	EQUITY 07556Q105	6018	82,619	SH	SOLE
BEBE STORES INC	EQUITY 075571109	65	4,661	SH	SOLE
BECKMAN COULTER INC	EQUITY 075811109	7063	124,133	SH	SOLE
BECTON DICKINSON & CO	EQUITY 075887109	56	930	SH	DEFINED
BECTON DICKINSON & CO	EQUITY 075887109	6644	110,580	SH	SOLE
BED BATH & BEYOND INC	EQUITY 075896100	3192	88,295	SH	DEFINED
BED BATH & BEYOND INC	EQUITY 075896100	5851	161,840	SH	SOLE
BEDFORD PPTY INVS INC	EQUITY 076446301	1597	72,781	SH	SOLE
BEL FUSE INC	EQUITY 077347300	274	8,618	SH	SOLE
BELDEN CDT INC	EQUITY 077454106	857	35,100	SH	SOLE
BELL MICROPRODUCTS INC	EQUITY 078137106	166	21,750	SH	SOLE
BELLSOUTH CORP	EQUITY 079860102	6912	255,050	SH	DEFINED
BELLSOUTH CORP	EQUITY 079860102	407	15,000	SH	SOLE
BELLSOUTH CORP	EQUITY 079860102	87216	3,218,286	SH	SOLE
BELO CORP	EQUITY 080555105	4070	190,086	SH	SOLE
BEMIS INC	EQUITY 081437105	6703	240,494	SH	DEFINED
BEMIS INC	EQUITY 081437105	1387	49,755	SH	SOLE
BENCHMARK ELECTRS INC	EQUITY 08160H101	1052	31,291	SH	SOLE
BENTLEY PHARMACEUTICALS INC	EQUITY 082657107	225	13,702	SH	SOLE
BERKLEY W R CORP	EQUITY 084423102	10703	224,757	SH	SOLE
BERKSHIRE HILLS BANCORP INC	EQUITY 084680107	194	5,785	SH	SOLE
BERRY PETE CO	EQUITY 085789105	286	5,000	SH	DEFINED
BERRY PETE CO	EQUITY 085789105	737	12,876	SH	SOLE
BEST BUY INC	EQUITY 086516101	66	1,509	SH	DEFINED
BEST BUY INC	EQUITY 086516101	30796	708,288	SH	SOLE
BEVERLY ENTERPRISES INC	EQUITY 087851309	1309	112,205	SH	SOLE
BEVERLY HILLS BANCORP DEL	EQUITY 087866109	107	10,307	SH	SOLE
BFC FINL CORP	EQUITY 055384200	100	18,109	SH	SOLE
BIG 5 SPORTING GOODS CORP	EQUITY 08915P101	334	15,252	SH	SOLE
BIG LOTS INC	EQUITY 089302103	5	420	SH	DEFINED
BIG LOTS INC	EQUITY 089302103	2837	236,182	SH	SOLE
BIMINI MTG MGMT INC	EQUITY 09031E400	143	15,777	SH	SOLE
BIO RAD LABS INC	EQUITY 090572207	864	13,205	SH	SOLE
BIOCRYST PHARMACEUTICALS	EQUITY 09058V103	104	6,200	SH	DEFINED
BIOENVISION INC	EQUITY 09059N100	198	30,356	SH	SOLE
BIOGEN IDEC INC	EQUITY 09062X103	13574	299,454	SH	DEFINED
BIOGEN IDEC INC	EQUITY 09062X103	8797	194,285	SH	SOLE
BIOLASE TECHNOLOGY INC	EQUITY 090911108	1728	216,300	SH	SOLE
BIOMARIN PHARMACEUTICAL INC	EQUITY 09061G101	593	54,993	SH	SOLE

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

BIOMED REALTY TRUST INC	EQUITY	09063H107	817	33,489	SH	SOLE
BIOMET INC	EQUITY	090613100	1211	33,118	SH	DEFINED
BIOMET INC	EQUITY	090613100	4983	136,261	SH	SOLE
BIO-REFERENCE LABS INC	EQUITY	09057G602	143	7,609	SH	SOLE
BIOSCRIP INC	EQUITY	09069N108	209	27,734	SH	SOLE
BIOSITE INC	EQUITY	090945106	714	12,684	SH	SOLE
BISYS GROUP INC	EQUITY	055472104	3391	242,073	SH	SOLE
BJ SVCS CO	EQUITY	055482103	44	1,191	SH	DEFINED
BJ SVCS CO	EQUITY	055482103	2527	68,900	SH	SOLE
BJ SVCS CO	EQUITY	055482103	12474	340,174	SH	SOLE
BJS RESTAURANTS INC	EQUITY	09180C106	246	10,768	SH	SOLE
BJS WHOLESALE CLUB INC	EQUITY	05548J106	4017	135,879	SH	SOLE
BKF CAP GROUP INC	EQUITY	05548G102	97	5,104	SH	SOLE
BLACK & DECKER CORP	EQUITY	091797100	25	288	SH	DEFINED
BLACK & DECKER CORP	EQUITY	091797100	3173	36,493	SH	SOLE
BLACK BOX CORP DEL	EQUITY	091826107	599	12,643	SH	SOLE
BLACK HILLS CORP	EQUITY	092113109	3109	89,829	SH	SOLE
BLACKBAUD INC	EQUITY	09227Q100	132	7,739	SH	SOLE
BLACKBOARD INC	EQUITY	091935502	469	16,200	SH	DEFINED
BLACKBOARD INC	EQUITY	091935502	396	13,649	SH	SOLE
BLACKROCK INC	EQUITY	09247X101	46	427	SH	SOLE
BLAIR CORP	EQUITY	092828102	113	2,896	SH	SOLE
BLOCK H & R INC	EQUITY	093671105	30	1,209	SH	DEFINED
BLOCK H & R INC	EQUITY	093671105	3703	150,821	SH	SOLE
BLOCKBUSTER INC	EQUITY	093679108	536	142,946	SH	SOLE
BLOUNT INTL INC	EQUITY	095180105	357	22,383	SH	SOLE
BLUE COAT SYSTEMS INC	EQUITY	09534T508	430	9,400	SH	DEFINED
BLUE COAT SYSTEMS INC	EQUITY	09534T508	523	11,436	SH	SOLE
BLUE NILE INC	EQUITY	09578R103	448	11,113	SH	SOLE
BLUEGREEN CORP	EQUITY	096231105	246	15,560	SH	SOLE
BLUELINX HLDGS INC	EQUITY	09624H109	82	7,274	SH	SOLE
BLYTH INC	EQUITY	09643P108	1524	72,741	SH	SOLE
BMC SOFTWARE INC	EQUITY	055921100	16	798	SH	DEFINED
BMC SOFTWARE INC	EQUITY	055921100	2113	103,115	SH	SOLE
BOB EVANS FARMS INC	EQUITY	096761101	2243	97,250	SH	SOLE
BOEING CO	EQUITY	097023105	12360	175,972	SH	DEFINED
BOEING CO	EQUITY	097023105	2810	40,000	SH	SOLE
BOEING CO	EQUITY	097023105	24958	355,323	SH	SOLE
BOIS D ARC ENERGY INC	EQUITY	09738U103	160	10,114	SH	SOLE
BOK FINL CORP	EQUITY	05561Q201	31	684	SH	SOLE
BOMBAY CO INC	EQUITY	097924104	80	26,896	SH	SOLE
BON-TON STORES INC	EQUITY	09776J101	92	4,806	SH	SOLE
BORDERS GROUP INC	EQUITY	099709107	2932	135,307	SH	SOLE
BORG WARNER INC	EQUITY	099724106	6928	114,260	SH	SOLE
BORLAND SOFTWARE CORP	EQUITY	099849101	390	59,734	SH	SOLE
BOSTON BEER INC	EQUITY	100557107	181	7,253	SH	SOLE
BOSTON PRIVATE FINL HLDGS IN	EQUITY	101119105	654	21,496	SH	SOLE
BOSTON PROPERTIES INC	EQUITY	101121101	247	3,333	SH	SOLE
BOSTON SCIENTIFIC CORP	EQUITY	101137107	837	34,178	SH	DEFINED
BOSTON SCIENTIFIC CORP	EQUITY	101137107	14137	577,260	SH	SOLE
BOTTOMLINE TECH DEL INC	EQUITY	101388106	124	11,285	SH	SOLE
BOWATER INC	EQUITY	102183100	4684	152,487	SH	SOLE
BOWNE & CO INC	EQUITY	103043105	381	25,670	SH	SOLE
BOYD GAMING CORP	EQUITY	103304101	4556	95,600	SH	DEFINED
BOYD GAMING CORP	EQUITY	103304101	4163	87,338	SH	SOLE
BOYKIN LODGING CO	EQUITY	103430104	161	13,164	SH	SOLE
BRADY CORP	EQUITY	104674106	601	16,600	SH	DEFINED
BRADY CORP	EQUITY	104674106	1120	30,949	SH	SOLE
BRANDYWINE RLTY TR SH BEN INT	EQUITY	105368203	1173	42,011	SH	SOLE
BRASIL TELECOM PARTICIPACOES SPON	EQUITY	105530109	3223	86,290	SH	SOLE
BRE PROPERTIES INC	EQUITY	05564E106	70	1,530	SH	SOLE

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

BRIGGS & STRATTON CORP	EQUITY	109043109	1503	38,736	SH	SOLE
BRIGHAM EXPLORATION CO	EQUITY	109178103	228	19,195	SH	SOLE
BRIGHT HORIZON FAMILY SOLUTI	EQUITY	109195107	753	20,333	SH	SOLE
BRIGHTPOINT INC	EQUITY	109473405	283	10,200	SH	DEFINED
BRIGHTPOINT INC	EQUITY	109473405	3508	126,500	SH	SOLE
BRIGHTPOINT INC	EQUITY	109473405	566	20,413	SH	SOLE
BRINKER INTL INC	EQUITY	109641100	6646	171,909	SH	SOLE
BRINKS CO	EQUITY	109696104	5627	117,441	SH	SOLE
BRISTOL MYERS SQUIBB CO	EQUITY	110122108	6471	281,592	SH	DEFINED
BRISTOL MYERS SQUIBB CO	EQUITY	110122108	19787	861,048	SH	SOLE
BRISTOL WEST HLDGS INC	EQUITY	11037M105	248	13,029	SH	SOLE
BROADCOM CORP	EQUITY	111320107	35988	763,268	SH	DEFINED
BROADCOM CORP	EQUITY	111320107	1801	38,200	SH	SOLE
BROADCOM CORP	EQUITY	111320107	13564	287,683	SH	SOLE
BROADWING CORP	EQUITY	11161E101	296	48,931	SH	SOLE
BROCADE COMMUNICATIONS SYS I	EQUITY	111621108	821	201,603	SH	SOLE
BRONCO DRILLING CO INC	EQUITY	112211107	90	3,918	SH	SOLE
BROOKDALE SR LIVING INC	EQUITY	112463104	352	11,800	SH	DEFINED
BROOKDALE SR LIVING INC	EQUITY	112463104	24	797	SH	SOLE
BROOKFIELD HOMES CORP	EQUITY	112723101	547	11,003	SH	SOLE
BROOKLINE BANCORP INC DEL	EQUITY	11373M107	656	46,316	SH	SOLE
BROOKS AUTOMATION * TION INC	EQUITY	114340102	699	55,753	SH	SOLE
BROWN & BROWN INC	EQUITY	115236101	6786	222,191	SH	SOLE
BROWN FORMAN CORP	EQUITY	115637209	10007	144,360	SH	DEFINED
BROWN FORMAN CORP	EQUITY	115637209	2625	37,865	SH	SOLE
BROWN SHOE INC	EQUITY	115736100	582	13,712	SH	SOLE
BRUKER BIOSCIENCES CORP	EQUITY	116794108	136	28,079	SH	SOLE
BRUNSWICK CORP	EQUITY	117043109	15	357	SH	DEFINED
BRUNSWICK CORP	EQUITY	117043109	1826	44,901	SH	SOLE
BRUSH ENGINEERED MATLS INC	EQUITY	117421107	230	14,436	SH	SOLE
BTU INTL INC	EQUITY	056032105	257	20,400	SH	DEFINED
BUCKEYE TECHNOLOGIES INC	EQUITY	118255108	186	23,107	SH	SOLE
BUCKLE INC	EQUITY	118440106	187	5,788	SH	SOLE
BUCYRUS INTL INC	EQUITY	118759109	3937	74,700	SH	SOLE
BUCYRUS INTL INC	EQUITY	118759109	804	15,261	SH	SOLE
BUFFALO WILD WINGS INC	EQUITY	119848109	172	5,194	SH	SOLE
BUILD A BEAR WORKSHOP	EQUITY	120076104	302	10,200	SH	DEFINED
BUILD A BEAR WORKSHOP	EQUITY	120076104	213	7,176	SH	SOLE
BUILDERS FIRSTSOURCE INC	EQUITY	12008R107	197	9,196	SH	SOLE
BUILDING MATLS HLDG CORP	EQUITY	120113105	713	10,447	SH	SOLE
BUNGE LIMITED	EQUITY	G16962105	11076	195,650	SH	SOLE
BURLINGTON COAT FACTORY	EQUITY	121579106	501	12,465	SH	SOLE
BURLINGTON NORTHN SANTA FE C	EQUITY	12189T104	98	1,380	SH	DEFINED
BURLINGTON NORTHN SANTA FE C	EQUITY	12189T104	942	13,300	SH	SOLE
BURLINGTON NORTHN SANTA FE C	EQUITY	12189T104	11669	164,770	SH	SOLE
BURLINGTON RES INC	EQUITY	122014103	14102	163,595	SH	DEFINED
BURLINGTON RES INC	EQUITY	122014103	30572	354,665	SH	SOLE
C COR INC	EQUITY	125010108	174	35,838	SH	SOLE
C D I CORP	EQUITY	125071100	257	9,392	SH	SOLE
C D W CORP	EQUITY	12512N105	7533	130,826	SH	SOLE
C H ROBINSON WORLDWIDE INC	EQUITY	12541W209	13046	352,301	SH	SOLE
C&D TECHNOLOGIES INC	EQUITY	124661109	145	19,030	SH	SOLE
CABELAS INC	EQUITY	126804301	384	23,137	SH	SOLE
CABLEVISION SYS CORP	EQUITY	12686C109	102	4,331	SH	SOLE
CABOT CORP	EQUITY	127055101	4459	124,553	SH	SOLE
CABOT MICROELECTRONICS CORP	EQUITY	12709P103	1952	66,641	SH	SOLE
CABOT OIL & GAS CORP	EQUITY	127097103	451	10,000	SH	DEFINED

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

CABOT OIL & GAS CORP	EQUITY 127097103	1657	36,732	SH	SOLE
CACHE INC	EQUITY 127150308	160	9,256	SH	SOLE
CACI INTL INC	EQUITY 127190304	39	671	SH	SOLE
CADENCE DESIGN SYSTEM INC	EQUITY 127387108	9929	586,805	SH	SOLE
CADMUS COMMUNICATIONS CORP	EQUITY 127587103	892	44,300	SH	SOLE
CAL DIVE INTL INC	EQUITY 127914109	474	13,200	SH	DEFINED
CAL DIVE INTL INC	EQUITY 127914109	2087	58,139	SH	SOLE
CALAMOS ASSET MGMT INC	EQUITY 12811R104	543	17,269	SH	SOLE
CALGON CARBON CORP	EQUITY 129603106	144	25,369	SH	SOLE
CALIFORNIA COASTAL CMNTYS IN	EQUITY 129915203	231	5,888	SH	SOLE
CALIFORNIA PIZZA KITCHEN INC	EQUITY 13054D109	463	14,494	SH	SOLE
CALIFORNIA WTR SVC GROUP	EQUITY 130788102	496	12,966	SH	SOLE
CALIPER LIFE SCIENCES INC	EQUITY 130872104	122	20,752	SH	SOLE
CALLAWAY * GOLF CO	EQUITY 131193104	2591	187,183	SH	SOLE
CALLON PETE CO DEL	EQUITY 13123X102	180	10,213	SH	SOLE
CAMBREX CORP	EQUITY 132011107	372	19,817	SH	SOLE
CAMDEN NATL CORP	EQUITY 133034108	188	5,728	SH	SOLE
CAMDEN PPTY TR SH BEN INT	EQUITY 133131102	81	1,402	SH	SOLE
CAMECO CORP	EQUITY 13321L108	12640	199,400	SH	DEFINED
CAMPBELL SOUP CO	EQUITY 134429109	20	687	SH	DEFINED
CAMPBELL SOUP CO	EQUITY 134429109	2613	87,776	SH	SOLE
CANADIAN NAT RES LTD	EQUITY 136385101	1863	37,700	SH	DEFINED
CANDELA CORP	EQUITY 136907102	245	16,956	SH	SOLE
CANTEL MEDICAL CORP	EQUITY 138098108	152	8,458	SH	SOLE
CAPITAL CITY BK GROUP INC	EQUITY 139674105	315	9,185	SH	SOLE
CAPITAL CORP OF THE WEST	EQUITY 140065202	226	6,972	SH	SOLE
CAPITAL CROSSING BK	EQUITY 140071101	146	4,377	SH	SOLE
CAPITAL LEASE FDG INC	EQUITY 140288101	191	18,166	SH	SOLE
CAPITAL ONE FINL CORP	EQUITY 14040H105	10714	124,007	SH	DEFINED
CAPITAL ONE FINL CORP	EQUITY 14040H105	23756	274,957	SH	SOLE
CAPITAL SOUTHWEST CORP	EQUITY 140501107	188	2,073	SH	SOLE
CAPITAL TRUST INC MD	EQUITY 14052H506	264	9,000	SH	SOLE
CAPITALSOURCE INC	EQUITY 14055X102	6469	288,800	SH	DEFINED
CAPITALSOURCE INC	EQUITY 14055X102	40	1,770	SH	SOLE
CAPITOL BANCORP LTD	EQUITY 14056D105	350	9,355	SH	SOLE
CAPITOL FED FINL	EQUITY 14057C106	22	662	SH	SOLE
CAPTIVA SOFTWARE CORP DEL	EQUITY 14073T109	3957	178,000	SH	SOLE
CARACO PHARMACEUTICAL LABS L	EQUITY 14075T107	65	7,202	SH	SOLE
CARAUSTAR INDS INC	EQUITY 140909102	188	21,597	SH	SOLE
CARBO CERAMICS INC	EQUITY 140781105	828	14,644	SH	SOLE
CARDINAL FINL CORP	EQUITY 14149F109	201	18,247	SH	SOLE
CARDINAL HEALTH INC	EQUITY 14149Y108	15495	225,381	SH	DEFINED
CARDINAL HEALTH INC	EQUITY 14149Y108	27288	396,917	SH	SOLE
CARDIOME PHARMA CORP	EQUITY 14159U202	1909	189,900	SH	DEFINED
CAREER EDUCATION CORP	EQUITY 141665109	6768	200,705	SH	SOLE
CAREMARK RX INC	EQUITY 141705103	1329	25,659	SH	DEFINED
CAREMARK RX INC	EQUITY 141705103	2573	49,675	SH	SOLE
CAREMARK RX INC	EQUITY 141705103	18521	357,616	SH	SOLE
CARLISLE COS INC	EQUITY 142339100	4225	61,094	SH	SOLE
CARMAX INC	EQUITY 143130102	5790	209,163	SH	SOLE
CARMIKE CINEMAS INC	EQUITY 143436400	234	9,242	SH	SOLE
CARNIVAL CORP PAIRED CTF	EQUITY 143658300	17902	334,799	SH	DEFINED
CARNIVAL CORP PAIRED CTF	EQUITY 143658300	23378	437,213	SH	SOLE
CARPENTER TECHNOLOGY CORP	EQUITY 144285103	1301	18,467	SH	SOLE
CARRAMERICA RLTY CORP	EQUITY 144418100	58	1,661	SH	SOLE
CARRIZO OIL & CO INC	EQUITY 144577103	370	14,980	SH	SOLE

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

CARTER INC	EQUITY 146229109	400	6,800	SH	DEFINED
CARTER INC	EQUITY 146229109	2896	49,213	SH	SOLE
CASCADE BANCORP	EQUITY 147154108	291	12,643	SH	SOLE
CASCADE CORP	EQUITY 147195101	431	9,181	SH	SOLE
CASCADE NAT GAS CORP	EQUITY 147339105	167	8,539	SH	SOLE
CASELLA WASTE SYS INC	EQUITY 147448104	186	14,513	SH	SOLE
CASEYS GEN STORES INC	EQUITY 147528103	337	13,600	SH	DEFINED
CASEYS GEN STORES INC	EQUITY 147528103	934	37,673	SH	SOLE
CASH AMER INTL INC	EQUITY 14754D100	510	21,996	SH	SOLE
CASTLE A M & CO	EQUITY 148411101	172	7,877	SH	SOLE
CASUAL MALE RETAIL GRP INC	EQUITY 148711104	120	19,506	SH	SOLE
CATALINA MARKETING CORP	EQUITY 148867104	1977	78,000	SH	DEFINED
CATALINA MARKETING CORP	EQUITY 148867104	2921	115,242	SH	SOLE
CATAPULT COMMUNICATIONS CORP	EQUITY 149016107	109	7,361	SH	SOLE
CATERPILLAR INC DEL	EQUITY 149123101	145	2,511	SH	DEFINED
CATERPILLAR INC DEL	EQUITY 149123101	3091	53,500	SH	SOLE
CATERPILLAR INC DEL	EQUITY 149123101	18153	314,227	SH	SOLE
CATHAY GENERAL BANCORP	EQUITY 149150104	4792	133,347	SH	SOLE
CATO CORP	EQUITY 149205106	492	22,939	SH	SOLE
CB RICHARD ELLIS GROUP INC	EQUITY 12497T101	65	1,101	SH	SOLE
CBEYOND COMMUNICATIONS INC	EQUITY 149847105	5	441	SH	SOLE
CBIZ INC	EQUITY 124805102	275	45,659	SH	SOLE
CBL & ASSOC PPTYS INC	EQUITY 124830100	53	1,335	SH	SOLE
CBRL GROUP INC	EQUITY 12489V106	3295	93,750	SH	SOLE
CCC INFORMATION SVCS GROUP I	EQUITY 12487Q109	165	6,291	SH	SOLE
CCE SPINCO INC	EQUITY 14985W109	1995	152,306	SH	SOLE
CDN IMPERIAL BK OF COMMERCE COM	EQUITY 136069101	3998	61,000	SH	DEFINED
CEC ENTMT INC	EQUITY 125137109	898	26,378	SH	SOLE
CEDAR SHOPPING CTRS INC	EQUITY 150602209	218	15,528	SH	SOLE
CELADON GROUP INC	EQUITY 150838100	328	11,400	SH	DEFINED
CELANESE CORP DEL	EQUITY 150870103	29	1,503	SH	SOLE
CELGENE CORP	EQUITY 151020104	1296	20,000	SH	DEFINED
CELGENE CORP	EQUITY 151020104	923	14,250	SH	SOLE
CELL GENESYS INC	EQUITY 150921104	202	34,088	SH	SOLE
CELL THERAPEUTICS INC	EQUITY 150934107	107	49,001	SH	SOLE
CEMEX S A SPON	EQUITY 151290889	9937	167,480	SH	SOLE
CENDANT CORP	EQUITY 151313103	65	3,783	SH	DEFINED
CENDANT CORP	EQUITY 151313103	18958	1,098,991	SH	SOLE
CENTENE CORP DEL	EQUITY 15135B101	6157	234,200	SH	DEFINED
CENTENE CORP DEL	EQUITY 15135B101	826	31,402	SH	SOLE
CENTENNIAL BK HLDGS INC DEL	EQUITY 151345303	54	4,390	SH	SOLE
CENTENNIAL COMMUNCTNS CORP N	EQUITY 15133V208	257	16,541	SH	SOLE
CENTER FINL CORP CALIF	EQUITY 15146E102	211	8,372	SH	SOLE
CENTERPOINT ENERGY INC	EQUITY 15189T107	15	1,146	SH	DEFINED
CENTERPOINT ENERGY INC	EQUITY 15189T107	4150	322,968	SH	SOLE
CENTERPOINT PPTYS TR	EQUITY 151895109	71	1,425	SH	SOLE
CENTEX CORP	EQUITY 152312104	34	471	SH	DEFINED
CENTEX CORP	EQUITY 152312104	4234	59,220	SH	SOLE
CENTRAL COAST BANCORP	EQUITY 153145107	214	8,660	SH	SOLE
CENTRAL EUROPEAN DIST CORP	EQUITY 153435102	329	8,200	SH	DEFINED
CENTRAL EUROPEAN DIST CORP	EQUITY 153435102	879	21,900	SH	SOLE
CENTRAL EUROPEAN DIST CORP	EQUITY 153435102	429	10,684	SH	SOLE
CENTRAL EUROPEAN MEDIA ENTRP	EQUITY G20045202	1641	28,350	SH	SOLE
CENTRAL GARDEN & PET CO	EQUITY 153527106	665	14,483	SH	SOLE
CENTRAL PAC FINL CORP	EQUITY 154760102	819	22,790	SH	SOLE
CENTRAL PKG CORP	EQUITY 154785109	207	15,066	SH	SOLE

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

CENTRAL VT PUB SVC CORP	EQUITY 155771108	166	9,196	SH	SOLE
CENTURY ALUM CO	EQUITY 156431108	447	17,040	SH	SOLE
CENTURYTEL INC	EQUITY 156700106	13134	396,083	SH	DEFINED
CENTURYTEL INC	EQUITY 156700106	4457	134,422	SH	SOLE
CENVEO INC	EQUITY 15670S105	488	37,113	SH	SOLE
CEPHALON INC	EQUITY 156708109	1360	21,000	SH	DEFINED
CEPHALON INC	EQUITY 156708109	7514	116,064	SH	SOLE
CEPHEID	EQUITY 15670R107	280	31,878	SH	SOLE
CERADYNE INC	EQUITY 156710105	639	14,600	SH	DEFINED
CERADYNE INC	EQUITY 156710105	806	18,394	SH	SOLE
CERES GROUP INC	EQUITY 156772105	134	25,949	SH	SOLE
CERIDIAN CORP	EQUITY 156779100	7234	291,101	SH	SOLE
CERNER CORP	EQUITY 156782104	7036	77,400	SH	DEFINED
CERNER CORP	EQUITY 156782104	59	646	SH	SOLE
CERTEGY * INC	EQUITY 156880106	5032	124,052	SH	SOLE
CF INDS HLDGS INC	EQUITY 125269100	472	30,970	SH	SOLE
CH ENERGY GROUP INC	EQUITY 12541M102	543	11,834	SH	SOLE
CHAMPION ENTERPRISES INC	EQUITY 158496109	774	56,831	SH	SOLE
CHAPARRAL STL CO DEL	EQUITY 159423102	515	17,028	SH	SOLE
CHARLES & COLVARD LTD	EQUITY 159765106	185	9,170	SH	SOLE
CHARLES RIV LABS INTL INC	EQUITY 159864107	6134	144,763	SH	SOLE
CHARLOTTE RUSSE HLDG INC	EQUITY 161048103	234	11,215	SH	SOLE
CHARMING SHOPPES INC	EQUITY 161133103	1183	89,958	SH	SOLE
CHARTER COMMUNICATIONS INC D	EQUITY 16117M107	4281	3,508,721	SH	SOLE
CHARTER FINL CORP WEST PT GA	EQUITY 16122M100	105	2,944	SH	SOLE
CHARTERMAC SH BEN INT	EQUITY 160908109	641	30,287	SH	SOLE
CHATTEM INC	EQUITY 162456107	486	13,354	SH	SOLE
CHECK POINT SOFTWARE TECH LT	EQUITY M22465104	306	15,240	SH	SOLE
CHECKFREE CORP	EQUITY 162813109	8563	186,554	SH	SOLE
CHECKPOINT SYS INC	EQUITY 162825103	700	28,409	SH	SOLE
CHEESECAKE FACTORY INC	EQUITY 163072101	5866	156,895	SH	SOLE
CHEMED CORP	EQUITY 16359R103	943	18,987	SH	SOLE
CHEMICAL FINL CORP	EQUITY 163731102	601	18,914	SH	SOLE
CHEMTURA CORP	EQUITY 163893100	6103	480,551	SH	SOLE
CHENIERE ENERGY INC	EQUITY 16411R208	1338	35,953	SH	SOLE
CHEROKEE INC DEL	EQUITY 16444H102	181	5,267	SH	SOLE
CHESAPEAKE CORP	EQUITY 165159104	251	14,796	SH	SOLE
CHESAPEAKE ENERGY CORP	EQUITY 165167107	289	9,099	SH	SOLE
CHEVRON CORP	EQUITY 166764100	19982	351,989	SH	DEFINED
CHEVRON CORP	EQUITY 166764100	95156	1,676,162	SH	SOLE
CHICAGO MERCANTILE HLDGS INC	EQUITY 167760107	747	2,033	SH	SOLE
CHICOS FAS INC	EQUITY 168615102	16738	381,014	SH	SOLE
CHILDRENS PL RETAIL STORES I	EQUITY 168905107	780	15,785	SH	SOLE
CHINA ENERGY TECHNOLOGY INC	EQUITY 16938W102	8	997	SH	SOLE
CHINA MOBILE HONG KONG LTD	EQUITY 16941M109	6684	278,040	SH	SOLE
CHINA PETE & CHEM CORP SPON	EQUITY 16941R108	3905	78,720	SH	SOLE
CHIQUITA BRANDS INTL INC	EQUITY 170032809	627	31,312	SH	SOLE
CHIRON CORP	EQUITY 170040109	18	405	SH	DEFINED
CHIRON CORP	EQUITY 170040109	4891	110,065	SH	SOLE
CHITTENDEN CORP	EQUITY 170228100	969	34,840	SH	SOLE
CHOICE HOTELS INTL INC	EQUITY 169905106	26	628	SH	SOLE
CHOICEPOINT INC	EQUITY 170388102	8107	182,136	SH	SOLE
CHOLESTECH CORP	EQUITY 170393102	1245	125,500	SH	SOLE
CHRISTOPHER & BANKS CORP	EQUITY 171046105	505	26,867	SH	SOLE
CHUBB CORP	EQUITY 171232101	26809	274,538	SH	DEFINED
CHUBB CORP	EQUITY 171232101	22775	233,236	SH	SOLE

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

CHUNGHWA TELECOM CO LTD	EQUITY 17133Q205	739	40,280	SH	SOLE
CHURCH & DWIGHT INC	EQUITY 171340102	4244	128,493	SH	SOLE
CHURCHILL DOWNS INC	EQUITY 171484108	214	5,834	SH	SOLE
CIBER INC	EQUITY 17163B102	264	39,934	SH	SOLE
CIENA CORP	EQUITY 171779101	6	2,133	SH	DEFINED
CIENA CORP	EQUITY 171779101	2935	988,056	SH	SOLE
CIGNA CORP	EQUITY 125509109	1504	13,465	SH	DEFINED
CIGNA CORP	EQUITY 125509109	10115	90,554	SH	SOLE
CIMAREX ENERGY CO	EQUITY 171798101	2625	61,029	SH	SOLE
CINCINNATI BELL INC	EQUITY 171871106	2356	671,217	SH	SOLE
CINCINNATI FINL CORP	EQUITY 172062101	29	645	SH	DEFINED
CINCINNATI FINL CORP	EQUITY 172062101	5825	130,366	SH	SOLE
CINERGY CORP	EQUITY 172474108	31	735	SH	DEFINED
CINERGY CORP	EQUITY 172474108	3990	93,974	SH	SOLE
CINTAS CORP	EQUITY 172908105	21	507	SH	DEFINED
CINTAS CORP	EQUITY 172908105	3141	76,359	SH	SOLE
CIRCOR INTL INC	EQUITY 17273K109	301	11,740	SH	SOLE
CIRCUIT CITY STORE INC	EQUITY 172737108	13	579	SH	DEFINED
CIRCUIT CITY STORE INC	EQUITY 172737108	1675	74,127	SH	SOLE
CIRRUS LOGIC INC	EQUITY 172755100	427	63,885	SH	SOLE
CISCO SYS INC	EQUITY 17275R102	6885	402,177	SH	DEFINED
CISCO SYS INC	EQUITY 17275R102	88702	5,181,179	SH	SOLE
CIT GROUP INC	EQUITY 125581108	38	738	SH	DEFINED
CIT GROUP INC	EQUITY 125581108	4886	94,360	SH	SOLE
CITADEL BROADCASTING CORP	EQUITY 17285T106	442	32,919	SH	SOLE
CITI TRENDS INC	EQUITY 17306X102	130	3,038	SH	SOLE
CITIGROUP INC	EQUITY 172967101	39293	809,667	SH	DEFINED
CITIGROUP INC	EQUITY 172967101	261328	5,384,883	SH	SOLE
CITIZENS & NORTHN CORP	EQUITY 172922106	160	6,225	SH	SOLE
CITIZENS BKG CORP MICH	EQUITY 174420109	900	32,416	SH	SOLE
CITIZENS COMMUNICATIONS CO	EQUITY 17453B101	15	1,233	SH	DEFINED
CITIZENS COMMUNICATIONS CO	EQUITY 17453B101	19310	1,578,901	SH	SOLE
CITIZENS INC	EQUITY 174740100	138	25,322	SH	SOLE
CITRIX SYS INC	EQUITY 177376100	19	651	SH	DEFINED
CITRIX SYS INC	EQUITY 177376100	2775	96,601	SH	SOLE
CITY BK LYNNWOOD WASH	EQUITY 17770A109	208	5,838	SH	SOLE
CITY HLDG CO	EQUITY 177835105	485	13,496	SH	SOLE
CITY NATL CORP	EQUITY 178566105	6037	83,339	SH	SOLE
CKE RESTAURANTS INC	EQUITY 12561E105	599	44,303	SH	SOLE
CKX INC	EQUITY 12562M106	6	459	SH	SOLE
CLAIRES STORES INC	EQUITY 179584107	438	15,000	SH	DEFINED
CLAIRES STORES INC	EQUITY 179584107	5798	198,425	SH	SOLE
CLARCOR INC	EQUITY 179895107	1149	38,681	SH	SOLE
CLARK INC	EQUITY 181457102	161	12,144	SH	SOLE
CLEAN HARBORS INC	EQUITY 184496107	331	11,489	SH	SOLE
CLEAR CHANNEL COMMUNICATIONS	EQUITY 184502102	9098	289,295	SH	DEFINED
CLEAR CHANNEL COMMUNICATIONS	EQUITY 184502102	45779	1,455,626	SH	SOLE
CLECO CORP *	EQUITY 12561W105	781	37,467	SH	SOLE
CLEVELAND CLIFFS INC	EQUITY 185896107	1455	16,423	SH	SOLE
CLICK COMMERCE INC	EQUITY 18681D208	324	15,400	SH	DEFINED
CLICK COMMERCE INC	EQUITY 18681D208	130	6,204	SH	SOLE
CLIFTON SVGS BANCORP INC	EQUITY 18712Q103	101	10,085	SH	SOLE
CLOROX CO DEL	EQUITY 189054109	7845	137,899	SH	DEFINED
CLOROX CO DEL	EQUITY 189054109	11249	197,734	SH	SOLE
CMGI INC	EQUITY 125750109	546	362,149	SH	SOLE
CMS ENERGY CORP	EQUITY 125896100	12	813	SH	DEFINED

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

CMS ENERGY CORP	EQUITY 125896100	2094	144,307	SH	SOLE
CNA FINL CORP	EQUITY 126117100	22	687	SH	SOLE
CNA SURETY CORP	EQUITY 12612L108	171	11,725	SH	SOLE
CNET NETWORKS INC	EQUITY 12613R104	1427	97,169	SH	SOLE
CNF INC	EQUITY 12612W104	5831	104,336	SH	SOLE
CNS INC	EQUITY 126136100	233	10,628	SH	SOLE
COACH INC	EQUITY 189754104	35014	1,050,204	SH	DEFINED
COACH INC	EQUITY 189754104	9659	289,714	SH	SOLE
COACHMEN INDS INC	EQUITY 189873102	126	10,657	SH	SOLE
COASTAL FINL CORP DEL	EQUITY 19046E105	154	12,009	SH	SOLE
COBIZ INC	EQUITY 190897108	201	11,010	SH	SOLE
COCA COLA BOTTLING CO CONS	EQUITY 191098102	150	3,492	SH	SOLE
COCA COLA CO	EQUITY 191216100	7119	176,603	SH	DEFINED
COCA COLA CO	EQUITY 191216100	81488	2,021,528	SH	SOLE
COCA COLA ENTERPRISES INC	EQUITY 191219104	21	1,119	SH	DEFINED
COCA COLA ENTERPRISES INC	EQUITY 191219104	2737	142,758	SH	SOLE
COEUR D ALENE MINES CORP IDA	EQUITY 192108108	882	220,600	SH	SOLE
COEUR D ALENE MINES CORP IDA	EQUITY 192108108	721	180,213	SH	SOLE
COGENT COMM GROUP INC	EQUITY 19239V302	29	5,322	SH	SOLE
COGENT INC	EQUITY 19239Y108	407	17,964	SH	SOLE
COGNEX CORP	EQUITY 192422103	936	31,104	SH	SOLE
COGNIZANT TECHNOLOGY SOLUTIO	EQUITY 192446102	14708	292,574	SH	SOLE
COHEN & STEERS INC	EQUITY 19247A100	117	6,297	SH	SOLE
COHERENT INC	EQUITY 192479103	686	23,118	SH	SOLE
COHU INC	EQUITY 192576106	372	16,252	SH	SOLE
COINSTAR INC	EQUITY 19259P300	435	19,070	SH	SOLE
COLDWATER CREEK INC	EQUITY 193068103	815	26,697	SH	SOLE
COLE KENNETH PRODTNS INC	EQUITY 193294105	173	6,801	SH	SOLE
COLEY PHARMACEUTICAL GROUP I	EQUITY 19388P106	75	4,933	SH	SOLE
COLGATE PALMOLIVE CO	EQUITY 194162103	40455	737,557	SH	SOLE
COLLEGIATE FDG SVCS INC	EQUITY 19458M108	1799	91,069	SH	SOLE
COLONIAL BANCGROUP INC	EQUITY 195493309	7369	309,375	SH	SOLE
COLONIAL PPTYS TR	EQUITY 195872106	1261	30,046	SH	SOLE
COLONY BANKCORP INC	EQUITY 19623P101	103	4,110	SH	SOLE
COLOR KINETICS INC	EQUITY 19624P100	141	9,798	SH	SOLE
COLUMBIA BANCORP	EQUITY 197227101	171	4,152	SH	SOLE
COLUMBIA BKG SYS INC	EQUITY 197236102	335	11,751	SH	SOLE
COLUMBIA EQUITY TR INC	EQUITY 197627102	168	10,408	SH	SOLE
COLUMBIA SPORTSWEAR CO	EQUITY 198516106	124	2,603	SH	SOLE
COLUMBUS MCKINNON CORP N Y	EQUITY 199333105	255	11,600	SH	DEFINED
COMCAST CORP	EQUITY 20030N101	33541	1,292,019	SH	DEFINED
COMCAST CORP	EQUITY 20030N101	35693	1,377,033	SH	SOLE
COMERICA INC	EQUITY 200340107	35	609	SH	DEFINED
COMERICA INC	EQUITY 200340107	4434	78,123	SH	SOLE
COMFORT SYS USA INC	EQUITY 199908104	272	29,608	SH	SOLE
COMMERCE BANCORP INC NJ	EQUITY 200519106	11947	347,190	SH	SOLE
COMMERCE BANCSHARES INC	EQUITY 200525103	99	1,895	SH	SOLE
COMMERCE GROUP INC MASS	EQUITY 200641108	45	784	SH	SOLE
COMMERCIAL BANKSHARES INC	EQUITY 201607108	124	3,519	SH	SOLE
COMMERCIAL CAP BANCORP INC	EQUITY 20162L105	569	33,225	SH	SOLE
COMMERCIAL METALS CO	EQUITY 201723103	1704	45,395	SH	SOLE
COMMERCIAL NET LEASE RLTY IN	EQUITY 202218103	798	39,190	SH	SOLE
COMMERCIAL VEH GROUP INC	EQUITY 202608105	205	10,891	SH	SOLE
COMMONWEALTH TEL ENTERPRISES	EQUITY 203349105	537	15,902	SH	SOLE
COMMSCOPE INC	EQUITY 203372107	2383	118,400	SH	DEFINED
COMMSCOPE INC	EQUITY 203372107	3012	149,649	SH	SOLE

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

COMMUNITY BANCORP NEV	EQUITY	20343T100	118	3,747	SH	SOLE
COMMUNITY BK SYS INC	EQUITY	203607106	514	22,790	SH	SOLE
COMMUNITY BKS INC MILLERSBUR	EQUITY	203628102	453	16,174	SH	SOLE
COMMUNITY HEALTH SYS INC	EQUITY	203668108	2070	54,000	SH	SOLE
COMMUNITY HEALTH SYS INC	EQUITY	203668108	6790	177,091	SH	SOLE
COMMUNITY TR BANCORP INC	EQUITY	204149108	343	11,166	SH	SOLE
COMPANHIA DE BEBIDAS DAS AME SPON	EQUITY	20441W203	5278	138,700	SH	SOLE
COMPANHIA DE SANEAMENTO BASI	EQUITY	20441A102	2149	127,358	SH	SOLE
COMPANHIA VALE DO RIO DOCE	EQUITY	204412209	9064	220,330	SH	SOLE
COMPANIA ANONIMA NACIONL TEL * SPON	EQUITY	204421101	79	5,500	SH	SOLE
COMPANIA CERVECERIAS UNIDAS	EQUITY	204429104	409	16,200	SH	DEFINED
COMPANIA DE MINAS BUENAVENTU	EQUITY	204448104	1472	52,000	SH	SOLE
COMPASS BANCSHARES INC	EQUITY	20449H109	22	459	SH	DEFINED
COMPASS BANCSHARES INC	EQUITY	20449H109	2833	58,723	SH	SOLE
COMPASS MINERALS INTL INC	EQUITY	20451N101	371	15,110	SH	SOLE
COMPTON PETE CORP	EQUITY	204940100	4113	280,400	SH	DEFINED
COMPUCREDIT CORP	EQUITY	20478N100	308	8,000	SH	DEFINED
COMPUCREDIT CORP	EQUITY	20478N100	574	14,931	SH	SOLE
COMPUTER ASSOC INTL INC	EQUITY	204912109	48	1,695	SH	DEFINED
COMPUTER ASSOC INTL INC	EQUITY	204912109	6107	216,625	SH	SOLE
COMPUTER PROGRAMS & SYS INC	EQUITY	205306103	215	5,200	SH	DEFINED
COMPUTER PROGRAMS & SYS INC	EQUITY	205306103	4131	99,700	SH	SOLE
COMPUTER PROGRAMS & SYS INC	EQUITY	205306103	237	5,725	SH	SOLE
COMPUTER SCIENCES CORP	EQUITY	205363104	35	684	SH	DEFINED
COMPUTER SCIENCES CORP	EQUITY	205363104	8493	167,719	SH	SOLE
COMPUWARE CORP	EQUITY	205638109	13	1,431	SH	DEFINED
COMPUWARE CORP	EQUITY	205638109	1704	189,950	SH	SOLE
COMPX INTERNATIONAL INC	EQUITY	20563P101	24	1,478	SH	SOLE
COMSTOCK HOMEBUILDING COS IN	EQUITY	205684103	54	3,830	SH	SOLE
COMSTOCK RES INC	EQUITY	205768203	933	30,565	SH	SOLE
COMSYS IT PARTNERS INC	EQUITY	20581E104	4595	415,831	SH	SOLE
COMTECH TELECOMMUNICATIONS C	EQUITY	205826209	281	9,200	SH	DEFINED
COMTECH TELECOMMUNICATIONS C	EQUITY	205826209	497	16,259	SH	SOLE
COMVERSE TECHNOLOGY INC	EQUITY	205862402	20	747	SH	DEFINED
COMVERSE TECHNOLOGY INC	EQUITY	205862402	2834	106,576	SH	SOLE
CONAGRA FOODS INC	EQUITY	205887102	4893	241,281	SH	DEFINED
CONAGRA FOODS INC	EQUITY	205887102	5815	286,758	SH	SOLE
CONCUR TECHNOLOGIES INC	EQUITY	206708109	280	21,732	SH	SOLE
CONEXANT SYSTEMS INC	EQUITY	207142100	800	353,822	SH	SOLE
CONMED CORP	EQUITY	207410101	522	22,057	SH	SOLE
CONNECTICUT WTR SVC INC	EQUITY	207797101	148	6,058	SH	SOLE
CONNETICS CORP	EQUITY	208192104	377	26,122	SH	SOLE
CONNS INC	EQUITY	208242107	132	3,571	SH	SOLE
CONOCOPHILLIPS	EQUITY	20825C104	298	5,121	SH	DEFINED
CONOCOPHILLIPS	EQUITY	20825C104	60076	1,032,585	SH	SOLE
CONOR MEDSYSTEMS INC	EQUITY	208264101	121	6,258	SH	SOLE
CONSECO INC	EQUITY	208464883	105	4,546	SH	SOLE
CONSOL * ENERGY INC	EQUITY	20854P109	145	2,223	SH	SOLE
CONSOLIDATED COMM HLDGS INC	EQUITY	209034107	153	11,768	SH	SOLE
CONSOLIDATED EDISON INC	EQUITY	209115104	42	903	SH	DEFINED
CONSOLIDATED EDISON INC	EQUITY	209115104	5376	116,047	SH	SOLE
CONSOLIDATED GRAPHICS INC	EQUITY	209341106	401	8,471	SH	SOLE
CONSOLIDATED TOMOKA LD CO	EQUITY	210226106	301	4,251	SH	SOLE
CONSOLIDATED WATER CO INC	EQUITY	G23773107	2668	131,500	SH	SOLE
CONSTELLATION BRANDS INC	EQUITY	21036P108	19	726	SH	DEFINED
CONSTELLATION BRANDS INC	EQUITY	21036P108	2419	92,236	SH	SOLE

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

CONSTELLATION ENERGY GROUP I	EQUITY	210371100	38	660	SH	DEFINED
CONSTELLATION ENERGY GROUP I	EQUITY	210371100	7713	133,903	SH	SOLE
CONTINENTAL AIRLS * INC	EQUITY	210795308	1135	53,304	SH	SOLE
CONVERGYS CORP	EQUITY	212485106	8	516	SH	DEFINED
CONVERGYS CORP	EQUITY	212485106	1045	65,942	SH	SOLE
COOPER CAMERON CORP	EQUITY	216640102	2666	64,400	SH	DEFINED
COOPER CAMERON CORP	EQUITY	216640102	44438	1,073,386	SH	SOLE
COOPER COS INC	EQUITY	216648402	4125	80,400	SH	DEFINED
COOPER COS INC	EQUITY	216648402	54	1,046	SH	SOLE
COOPER INDS LTD	EQUITY	G24182100	25	339	SH	DEFINED
COOPER INDS LTD	EQUITY	G24182100	2954	40,463	SH	SOLE
COOPER TIRE & RUBR CO	EQUITY	216831107	3	225	SH	DEFINED
COOPER TIRE & RUBR CO	EQUITY	216831107	1151	75,109	SH	SOLE
COPART INC	EQUITY	217204106	3232	140,160	SH	SOLE
CORE MARK HOLDING CO INC	EQUITY	218681104	3241	102,085	SH	SOLE
CORINTHIAN COLLEGES INC	EQUITY	218868107	2930	248,903	SH	SOLE
CORN PRODS INTL INC	EQUITY	219023108	1349	56,450	SH	SOLE
CORNING INC	EQUITY	219350105	10975	558,225	SH	DEFINED
CORNING INC	EQUITY	219350105	889	45,200	SH	SOLE
CORNING INC	EQUITY	219350105	14248	724,745	SH	SOLE
CORPORATE EXECUTIVE BRD CO	EQUITY	21988R102	5139	57,292	SH	SOLE
CORPORATE EXECUTIVE BRD CO	EQUITY	21988R102	7085	78,990	SH	SOLE
CORPORATE OFFICE PPTYS TR SH BEN INT	EQUITY	22002T108	778	21,904	SH	SOLE
CORRECTIONS CORP AMER *	EQUITY	22025Y407	7470	166,100	SH	SOLE
CORRECTIONS CORP AMER *	EQUITY	22025Y407	1322	29,401	SH	SOLE
CORUS BANKSHARES INC	EQUITY	220873103	789	14,029	SH	SOLE
CORVEL CORP	EQUITY	221006109	88	4,617	SH	SOLE
COST PLUS INC CALIF	EQUITY	221485105	283	16,527	SH	SOLE
COSTAR GROUP INC	EQUITY	22160N109	527	12,210	SH	SOLE
COSTCO WHSL CORP	EQUITY	22160K105	86	1,743	SH	DEFINED
COSTCO WHSL CORP	EQUITY	22160K105	14251	288,071	SH	SOLE
COTHERIX INC	EQUITY	22163T103	101	9,557	SH	SOLE
COUNTRYWIDE FINANCIAL CORP	EQUITY	222372104	75	2,205	SH	DEFINED
COUNTRYWIDE FINANCIAL CORP	EQUITY	222372104	9125	266,897	SH	SOLE
COURIER CORP	EQUITY	222660102	254	7,402	SH	SOLE
COUSINS PPTYS INC	EQUITY	222795106	835	29,509	SH	SOLE
COVANCE INC	EQUITY	222816100	3846	79,216	SH	SOLE
COVANCE INC	EQUITY	222816100	6072	125,057	SH	SOLE
COVANSYS CORP	EQUITY	22281W103	283	20,800	SH	DEFINED
COVANSYS CORP	EQUITY	22281W103	315	23,134	SH	SOLE
COVANTA HLDG CORP	EQUITY	22282E102	1217	80,802	SH	SOLE
COVENANT TRANS INC	EQUITY	22284P105	88	6,315	SH	SOLE
COVENTRY HEALTH CARE INC	EQUITY	222862104	3759	66,000	SH	DEFINED
COVENTRY HEALTH CARE INC	EQUITY	222862104	4253	74,673	SH	SOLE
COX RADIO INC	EQUITY	224051102	406	28,830	SH	SOLE
CRA INTL INC	EQUITY	12618T105	397	8,332	SH	SOLE
CRANE CO	EQUITY	224399105	4845	137,368	SH	SOLE
CRAWFORD & CO	EQUITY	224633107	101	17,506	SH	SOLE
CREDENCE SYS CORP	EQUITY	225302108	1835	263,707	SH	SOLE
CREE INC	EQUITY	225447101	3828	151,670	SH	SOLE
CRESCENT REAL ESTATE EQUITIE	EQUITY	225756105	7031	354,735	SH	SOLE
CRESUD S A C I F Y A	EQUITY	226406106	1739	159,107	SH	SOLE
CRIIMI MAE INC	EQUITY	226603504	232	11,704	SH	SOLE
CROSS CTRY HEALTHCARE INC	EQUITY	227483104	432	24,202	SH	SOLE
CROSSTEX ENERGY INC	EQUITY	22765Y104	291	4,617	SH	SOLE
CROWN CASTLE INTL CORP	EQUITY	228227104	145	5,394	SH	SOLE

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

CROWN HOLDINGS INC	EQUITY	228368106	70	3,579	SH	SOLE
CROWN MEDIA HLDGS INC	EQUITY	228411104	101	10,986	SH	SOLE
CRYPTOLOGIC INC	EQUITY	228906103	165	8,400	SH	DEFINED
CSG SYS INTL INC	EQUITY	126349109	1866	83,600	SH	DEFINED
CSG SYS INTL INC	EQUITY	126349109	2991	134,002	SH	SOLE
CSK AUTO CORP	EQUITY	125965103	511	33,897	SH	SOLE
CSS INDS INC	EQUITY	125906107	136	4,436	SH	SOLE
CSX CORP	EQUITY	126408103	41	801	SH	DEFINED
CSX CORP	EQUITY	126408103	1366	26,900	SH	SOLE
CSX CORP	EQUITY	126408103	15743	310,094	SH	SOLE
CT COMMUNICATIONS INC	EQUITY	126426402	173	14,268	SH	SOLE
CTS CORP	EQUITY	126501105	305	27,597	SH	SOLE
CUBIC CORP	EQUITY	229669106	233	11,675	SH	SOLE
CUBIST PHARMACEUTICALS INC	EQUITY	229678107	849	39,969	SH	SOLE
CULLEN FROST BANKERS INC	EQUITY	229899109	5085	94,725	SH	SOLE
CUMMINS INC	EQUITY	231021106	16	174	SH	DEFINED
CUMMINS INC	EQUITY	231021106	1962	21,865	SH	SOLE
CUMULUS MEDIA INC	EQUITY	231082108	531	42,761	SH	SOLE
CURAGEN CORP	EQUITY	23126R101	109	35,413	SH	SOLE
CURIS INC	EQUITY	231269101	128	35,964	SH	SOLE
CURTISS WRIGHT CORP	EQUITY	231561101	886	16,228	SH	SOLE
CV * THERAPEUTICS INC	EQUITY	126667104	2587	104,600	SH	DEFINED
CV * THERAPEUTICS INC	EQUITY	126667104	806	32,574	SH	SOLE
CVB FINL CORP	EQUITY	126600105	718	35,342	SH	SOLE
CVS CORP	EQUITY	126650100	12180	461,006	SH	DEFINED
CVS CORP	EQUITY	126650100	2114	80,000	SH	SOLE
CVS CORP	EQUITY	126650100	23439	887,182	SH	SOLE
CYBERGUARD CORP	EQUITY	231910100	140	15,877	SH	SOLE
CYBERONICS INC	EQUITY	23251P102	516	15,976	SH	SOLE
CYBERSOURCE CORP	EQUITY	23251J106	133	20,104	SH	SOLE
CYMER INC	EQUITY	232572107	967	27,237	SH	SOLE
CYPRESS BIOSCIENCES INC	EQUITY	232674507	132	22,829	SH	SOLE
CYPRESS SEMICONDUCTOR CORP	EQUITY	232806109	1023	71,800	SH	SOLE
CYPRESS SEMICONDUCTOR CORP	EQUITY	232806109	5222	366,437	SH	SOLE
CYTEC INDS INC	EQUITY	232820100	3787	79,509	SH	SOLE
CYTYC CORP	EQUITY	232946103	6427	227,654	SH	SOLE
D R HORTON INC	EQUITY	23331A109	36	1,005	SH	DEFINED
D R HORTON INC	EQUITY	23331A109	4497	125,865	SH	SOLE
DADE BEHRING HLDGS INC	EQUITY	23342J206	80	1,948	SH	SOLE
DAKTRONICS INC	EQUITY	234264109	333	11,258	SH	SOLE
DANA CORP	EQUITY	235811106	4	555	SH	DEFINED
DANA CORP	EQUITY	235811106	510	70,997	SH	SOLE
DANAHER CORP DEL	EQUITY	235851102	17039	305,476	SH	DEFINED
DANAHER CORP DEL	EQUITY	235851102	1952	35,000	SH	SOLE
DANAHER CORP DEL	EQUITY	235851102	5965	106,942	SH	SOLE
DARDEN RESTAURANTS INC	EQUITY	237194105	19	483	SH	DEFINED
DARDEN RESTAURANTS INC	EQUITY	237194105	4078	104,881	SH	SOLE
DARLING INTL INC	EQUITY	237266101	191	47,987	SH	SOLE
DATASCOPE CORP	EQUITY	238113104	290	8,786	SH	SOLE
DAVE & BUSTERS INC	EQUITY	23833N104	185	10,528	SH	SOLE
DAVITA INC	EQUITY	23918K108	110	2,167	SH	SOLE
DEALERTRACK HLDGS INC	EQUITY	242309102	1049	50,000	SH	SOLE
DEAN FOODS CO	EQUITY	242370104	10192	270,629	SH	SOLE
DEB SHOPS INC	EQUITY	242728103	96	3,223	SH	SOLE
DECKERS OUTDOOR CORP	EQUITY	243537107	2676	96,900	SH	SOLE
DECKERS OUTDOOR CORP	EQUITY	243537107	211	7,624	SH	SOLE
DECODE GENETICS INC	EQUITY	243586104	338	40,953	SH	SOLE
DEERE & CO	EQUITY	244199105	61	891	SH	DEFINED
DEERE & CO	EQUITY	244199105	7239	106,277	SH	SOLE
DEERFIELD TRIARC CAP CORP	EQUITY	244572301	257	18,773	SH	SOLE
DEL MONTE FOODS CO	EQUITY	24522P103	63	5,997	SH	SOLE
DELIA'S INC	EQUITY	246911101	114	13,778	SH	SOLE

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

DELL INC	EQUITY 24702R101	12060	402,138	SH	DEFINED
DELL INC	EQUITY 24702R101	73449	2,452,388	SH	SOLE
DELPHI FINL GROUP INC	EQUITY 247131105	963	20,923	SH	SOLE
DELTA & PINE LD CO	EQUITY 247357106	616	26,783	SH	SOLE
DELTA FINANCIAL CORP	EQUITY 247918105	68	8,088	SH	SOLE
DELTA PETE CORP	EQUITY 247907207	507	23,311	SH	SOLE
DELTIC TIMBER CORP	EQUITY 247850100	391	7,541	SH	SOLE
DELUXE CORP	EQUITY 248019101	3766	124,952	SH	SOLE
DENBURY RES INC	EQUITY 247916208	5214	228,867	SH	SOLE
DENDREON CORP	EQUITY 24823Q107	1001	184,718	SH	SOLE
DENDRITE INTL INC	EQUITY 248239105	461	31,974	SH	SOLE
DENNYS CORP	EQUITY 24869P104	274	68,089	SH	SOLE
DENTSPLY INTL INC	EQUITY 249030107	8699	162,025	SH	SOLE
DESIGN WITHIN REACH INC	EQUITY 250557105	47	8,934	SH	SOLE
DEVELOPERS DIVERSIFIED RLTY	EQUITY 251591103	10272	218,467	SH	SOLE
DEVON ENERGY CORP	EQUITY 25179M103	103	1,641	SH	DEFINED
DEVON ENERGY CORP	EQUITY 25179M103	18741	299,657	SH	SOLE
DEVRY INC DEL	EQUITY 251893103	3189	159,428	SH	SOLE
DEX MEDIA INC	EQUITY 25212E100	371	13,688	SH	SOLE
DEXCOM INC	EQUITY 252131107	52	3,511	SH	SOLE
DHB INDS INC	EQUITY 23321E103	93	20,764	SH	SOLE
DIAGEO P L C SPON	EQUITY 25243Q205	9730	166,900	SH	DEFINED
DIAGNOSTIC PRODS CORP	EQUITY 252450101	832	17,143	SH	SOLE
DIAMOND FOODS INC	EQUITY 252603105	90	4,528	SH	SOLE
DIAMOND OFFSHORE DRILLING IN	EQUITY 25271C102	13328	191,600	SH	DEFINED
DIAMOND OFFSHORE DRILLING IN	EQUITY 25271C102	480	6,894	SH	SOLE
DIAMONDCLUSTER INTL INC	EQUITY 25278P106	177	22,293	SH	SOLE
DIAMONDROCK HOSPITALITY CO	EQUITY 252784301	233	19,495	SH	SOLE
DICKS SPORTING GOODS INC	EQUITY 253393102	25	763	SH	SOLE
DIEBOLD INC	EQUITY 253651103	5271	138,723	SH	SOLE
DIGENE CORP	EQUITY 253752109	331	11,360	SH	SOLE
DIGI INTL INC	EQUITY 253798102	2278	217,200	SH	SOLE
DIGI INTL INC	EQUITY 253798102	178	16,949	SH	SOLE
DIGITAL INSIGHT CORP	EQUITY 25385P106	838	26,180	SH	SOLE
DIGITAL RIV INC	EQUITY 25388B104	764	25,683	SH	SOLE
DIGITAL RLTY TR INC	EQUITY 253868103	192	8,487	SH	SOLE
DIGITAS INC	EQUITY 25388K104	839	66,980	SH	SOLE
DILLARDS INC	EQUITY 254067101	6	228	SH	DEFINED
DILLARDS INC	EQUITY 254067101	725	29,222	SH	SOLE
DIME CMNTY BANCSHARES	EQUITY 253922108	292	19,998	SH	SOLE
DIODES INC	EQUITY 254543101	345	11,096	SH	SOLE
DIONEX CORP	EQUITY 254546104	748	15,236	SH	SOLE
DIRECT GEN CORP	EQUITY 25456W204	201	11,913	SH	SOLE
DISCOVERY HOLDING CO	EQUITY 25468Y107	228	15,050	SH	SOLE
DISCOVERY LABORATORIES INC N	EQUITY 254668106	271	40,508	SH	SOLE
DISNEY WALT CO	EQUITY 254687106	170	7,101	SH	DEFINED
DISNEY WALT CO	EQUITY 254687106	93405	3,896,731	SH	SOLE
DITECH COMMUNICATIONS CORP	EQUITY 25500M103	200	24,008	SH	SOLE
DIVERSA CORP	EQUITY 255064107	84	17,481	SH	SOLE
DIXIE GROUP INC	EQUITY 255519100	111	8,047	SH	SOLE
DJ ORTHOPEDICS INC	EQUITY 23325G104	449	16,291	SH	SOLE
DOBSON COMMUNICATIONS CORP	EQUITY 256069105	647	86,331	SH	SOLE
DOLBY LABORATORIES INC	EQUITY 25659T107	10	578	SH	SOLE
DOLLAR GEN CORP	EQUITY 256669102	22	1,170	SH	DEFINED
DOLLAR GEN CORP	EQUITY 256669102	5528	289,905	SH	SOLE
DOLLAR THRIFTY AUTOMOTIVE GP	EQUITY 256743105	681	18,878	SH	SOLE

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

DOLLAR TREE STORES INC	EQUITY 256747106	5100	213,034	SH	SOLE
DOMINION RES INC VA	EQUITY 25746U109	99	1,281	SH	DEFINED
DOMINION RES INC VA	EQUITY 25746U109	11827	153,197	SH	SOLE
DOMINOS PIZZA INC	EQUITY 25754A201	1634	67,501	SH	SOLE
DONALDSON INC	EQUITY 257651109	4345	136,631	SH	SOLE
DONEGAL GROUP INC	EQUITY 257701201	165	7,098	SH	SOLE
DONNELLEY R R & SONS CO	EQUITY 257867101	27	801	SH	DEFINED
DONNELLEY R R & SONS CO	EQUITY 257867101	3503	102,386	SH	SOLE
DORAL FINL CORP	EQUITY 25811P100	685	64,661	SH	SOLE
DORCHESTER MINERALS LP	EQUITY 25820R105	107	4,200	SH	SOLE
DOT HILL SYS CORP	EQUITY 25848T109	228	32,888	SH	SOLE
DOV PHARMACEUTICAL INC	EQUITY 259858108	251	17,088	SH	SOLE
DOVER CORP	EQUITY 260003108	53422	1,319,399	SH	DEFINED
DOVER CORP	EQUITY 260003108	3822	94,389	SH	SOLE
DOVER DOWNS GAMING & ENTMT I	EQUITY 260095104	101	7,157	SH	SOLE
DOVER MOTORSPORTS INC	EQUITY 260174107	78	12,689	SH	SOLE
DOW CHEM CO	EQUITY 260543103	13977	318,964	SH	DEFINED
DOW CHEM CO	EQUITY 260543103	24597	561,318	SH	SOLE
DOW JONES & CO INC	EQUITY 260561105	8	219	SH	DEFINED
DOW JONES & CO INC	EQUITY 260561105	1032	29,070	SH	SOLE
DOWNEY FINL CORP	EQUITY 261018105	43	624	SH	SOLE
DPL INC	EQUITY 233293109	6656	255,907	SH	SOLE
DREAMWORKS ANIMATION SKG INC	EQUITY 26153C103	151	6,135	SH	SOLE
DRESS BARN INC	EQUITY 261570105	324	8,400	SH	DEFINED
DRESS BARN INC	EQUITY 261570105	620	16,053	SH	SOLE
DRESSER-RAND GROUP INC	EQUITY 261608103	1934	80,000	SH	SOLE
DRESSER-RAND GROUP INC	EQUITY 261608103	15	608	SH	SOLE
DREW INDS INC	EQUITY 26168L205	321	11,388	SH	SOLE
DRIL-QUIP INC	EQUITY 262037104	250	5,293	SH	SOLE
DRS TECHNOLOGIES INC	EQUITY 23330X100	14274	277,600	SH	DEFINED
DRS TECHNOLOGIES INC	EQUITY 23330X100	1055	20,514	SH	SOLE
DRUGSTORE COM INC	EQUITY 262241102	146	51,265	SH	SOLE
DSP GROUP INC	EQUITY 23332B106	533	21,268	SH	SOLE
DST * SYS INC DEL	EQUITY 233326107	7547	125,970	SH	SOLE
DSW INC	EQUITY 23334L102	225	8,581	SH	SOLE
DTE ENERGY CO	EQUITY 233331107	28	657	SH	DEFINED
DTE ENERGY CO	EQUITY 233331107	3615	83,701	SH	SOLE
DTS INC	EQUITY 23335C101	192	12,991	SH	SOLE
DU PONT E I DE NEMOURS & CO	EQUITY 263534109	6254	147,147	SH	DEFINED
DU PONT E I DE NEMOURS & CO	EQUITY 263534109	17897	421,107	SH	SOLE
DUKE ENERGY CORP	EQUITY 264399106	94	3,423	SH	DEFINED
DUKE ENERGY CORP	EQUITY 264399106	38543	1,404,133	SH	SOLE
DUKE REALTY CORP	EQUITY 264411505	144	4,317	SH	SOLE
DUN & BRADSTREET CORP DEL NE	EQUITY 26483E100	8891	132,775	SH	SOLE
DUQUESNE LT HLDGS INC	EQUITY 266233105	7980	488,955	SH	SOLE
DURATEK INC	EQUITY 26658Q102	157	10,484	SH	SOLE
DURECT CORP	EQUITY 266605104	1973	389,100	SH	SOLE
DURECT CORP	EQUITY 266605104	139	27,496	SH	SOLE
DUSA PHARMACEUTICALS INC	EQUITY 266898105	1822	169,200	SH	DEFINED
DUSA PHARMACEUTICALS INC	EQUITY 266898105	137	12,704	SH	SOLE
DYCOM INDS INC	EQUITY 267475101	2553	116,064	SH	SOLE
DYNAMEX INC	EQUITY 26784F103	166	8,699	SH	SOLE
DYNAMIC MATLS CORP	EQUITY 267888105	306	10,200	SH	DEFINED
DYNAMIC MATLS CORP	EQUITY 267888105	129	4,286	SH	SOLE
DYNEGY INC	EQUITY 26816Q101	5	1,113	SH	DEFINED
DYNEGY INC	EQUITY 26816Q101	685	141,508	SH	SOLE

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

E M C CORP MASS	EQUITY 268648102	68641	5,039,730	SH	DEFINED
E M C CORP MASS	EQUITY 268648102	18194	1,335,852	SH	SOLE
E TRADE FINANCIAL CORP	EQUITY 269246104	31	1,509	SH	DEFINED
E TRADE FINANCIAL CORP	EQUITY 269246104	3982	190,913	SH	SOLE
EAGLE MATERIALS INC	EQUITY 26969P108	404	3,300	SH	DEFINED
EAGLE MATERIALS INC	EQUITY 26969P108	1685	13,772	SH	SOLE
EARTHLINK INC	EQUITY 270321102	1060	95,409	SH	SOLE
EAST WEST BANCORP INC	EQUITY 27579R104	44	1,206	SH	SOLE
EASTGROUP PPTY INC	EQUITY 277276101	745	16,505	SH	SOLE
EASTMAN CHEM CO	EQUITY 277432100	15	300	SH	DEFINED
EASTMAN CHEM CO	EQUITY 277432100	3997	77,468	SH	SOLE
EASTMAN KODAK CO	EQUITY 277461109	25	1,059	SH	DEFINED
EASTMAN KODAK CO	EQUITY 277461109	3166	135,293	SH	SOLE
EATON CORP	EQUITY 278058102	37	546	SH	DEFINED
EATON CORP	EQUITY 278058102	4785	71,326	SH	SOLE
EATON VANCE CORP	EQUITY 278265103	7370	269,374	SH	SOLE
EBAY INC	EQUITY 278642103	18001	416,218	SH	DEFINED
EBAY INC	EQUITY 278642103	32309	747,552	SH	SOLE
ECC CAPITAL CORP	EQUITY 26826M108	97	42,803	SH	SOLE
ECHELON CORP	EQUITY 27874N105	174	22,171	SH	SOLE
ECHOSTAR COMMUNICATIONS	EQUITY 278762109	511	18,794	SH	SOLE
ECLIPSYS CORP	EQUITY 278856109	544	28,739	SH	SOLE
ECOLAB INC	EQUITY 278865100	25	681	SH	DEFINED
ECOLAB INC	EQUITY 278865100	3083	84,991	SH	SOLE
ECOLLEGE	EQUITY 27887E100	239	13,273	SH	SOLE
EDGE PETE CORP DEL	EQUITY 279862106	320	12,853	SH	SOLE
EDISON INTL	EQUITY 281020107	52	1,203	SH	DEFINED
EDISON INTL	EQUITY 281020107	44243	1,014,524	SH	SOLE
EDO CORP	EQUITY 281347104	322	11,888	SH	SOLE
EDUCATE INC	EQUITY 28138P100	162	13,748	SH	SOLE
EDUCATION MGMT CORP	EQUITY 28139T101	4484	133,818	SH	SOLE
EDUCATION RLTY TR INC	EQUITY 28140H104	215	16,705	SH	SOLE
EDWARDS AG INC	EQUITY 281760108	7217	154,018	SH	SOLE
EDWARDS LIFESCIENCES CORP	EQUITY 28176E108	4972	119,500	SH	SOLE
EFUNDS CORP	EQUITY 28224R101	797	34,009	SH	SOLE
EGL INC	EQUITY 268484102	1083	28,813	SH	SOLE
EL PASO CORP	EQUITY 28336L109	30	2,433	SH	DEFINED
EL PASO CORP	EQUITY 28336L109	3771	310,109	SH	SOLE
EL PASO ELEC CO	EQUITY 283677854	754	35,838	SH	SOLE
ELECTRO RENT CORP	EQUITY 285218103	201	13,475	SH	SOLE
ELECTRO SCIENTIFIC INDS	EQUITY 285229100	518	21,440	SH	SOLE
ELECTRONIC ARTS INC	EQUITY 285512109	58	1,110	SH	DEFINED
ELECTRONIC ARTS INC	EQUITY 285512109	7898	150,990	SH	SOLE
ELECTRONIC DATA SYS	EQUITY 285661104	46	1,926	SH	DEFINED
ELECTRONIC DATA SYS	EQUITY 285661104	5880	244,592	SH	SOLE
ELECTRONICS FOR IMAGING INC	EQUITY 286082102	1216	45,700	SH	SOLE
ELECTRONICS FOR IMAGING INC	EQUITY 286082102	1081	40,631	SH	SOLE
ELIZABETH ARDEN INC	EQUITY 28660G106	383	19,100	SH	SOLE
ELKCORP	EQUITY 287456107	510	15,139	SH	SOLE
ELLIS PERRY INTL INC	EQUITY 288853104	135	7,115	SH	SOLE
EMAGEON INC	EQUITY 29076V109	171	10,782	SH	SOLE
EMC INS GROUP INC	EQUITY 268664109	94	4,713	SH	SOLE
EMCOR GROUP INC	EQUITY 29084Q100	1001	14,819	SH	SOLE
EMCORE CORP	EQUITY 290846104	206	27,804	SH	SOLE
EMDEON CORP	EQUITY 290849108	68	8,084	SH	SOLE
EMERSON ELEC CO	EQUITY 291011104	7598	101,708	SH	DEFINED

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

EMERSON ELEC CO	EQUITY	291011104	2241	30,000	SH	SOLE
EMERSON ELEC CO	EQUITY	291011104	16912	226,399	SH	SOLE
EMMIS COMMUNICATIONS CORP	EQUITY	291525103	1927	96,807	SH	SOLE
EMPIRE DIST ELEC CO	EQUITY	291641108	1705	83,882	SH	SOLE
EMPRESA NACIONAL DE ELCTRCID	EQUITY	29244T101	4455	145,490	SH	SOLE
EMULEX CORP	EQUITY	292475209	289	14,600	SH	DEFINED
EMULEX CORP	EQUITY	292475209	1235	62,397	SH	SOLE
ENCANA CORP	EQUITY	292505104	10017	222,200	SH	DEFINED
ENCORE ACQUISITION CO	EQUITY	29255W100	3946	123,153	SH	SOLE
ENCORE CAP GROUP INC	EQUITY	292554102	191	11,029	SH	SOLE
ENCORE MED CORP	EQUITY	29256E109	150	30,264	SH	SOLE
ENCORE WIRE CORP	EQUITY	292562105	273	12,006	SH	SOLE
ENCYSIVE PHARMACEUTICALS INC	EQUITY	29256X107	344	43,628	SH	SOLE
ENDEAVOUR INTL CORP	EQUITY	29259G101	139	42,158	SH	SOLE
ENDO PHARMACEUTICALS HLDGS I	EQUITY	29264F205	188	6,228	SH	SOLE
ENDWAVE CORP	EQUITY	29264A206	64	5,429	SH	SOLE
ENERGEN CORP	EQUITY	29265N108	80	2,205	SH	SOLE
ENERGIZER HLDGS INC	EQUITY	29266R108	6517	130,884	SH	SOLE
ENERGY CONVERSION DEVICES IN	EQUITY	292659109	628	15,400	SH	DEFINED
ENERGY CONVERSION DEVICES IN	EQUITY	292659109	617	15,151	SH	SOLE
ENERGY EAST CORP	EQUITY	29266M109	8617	377,940	SH	SOLE
ENERGY PARTNERS LTD	EQUITY	29270U105	546	25,080	SH	SOLE
ENERGYSOUTH INC	EQUITY	292970100	137	5,104	SH	SOLE
ENERSYS	EQUITY	29275Y102	450	34,540	SH	SOLE
ENGELHARD CORP	EQUITY	292845104	13	444	SH	DEFINED
ENGELHARD CORP	EQUITY	292845104	1707	56,618	SH	SOLE
ENGINEERED SUPPORT SYS INC	EQUITY	292866100	1295	31,101	SH	SOLE
ENNIS INC	EQUITY	293389102	347	19,085	SH	SOLE
ENPRO INDS INC	EQUITY	29355X107	423	15,713	SH	SOLE
ENSCO INTL INC	EQUITY	26874Q100	15274	344,400	SH	DEFINED
ENSCO INTL INC	EQUITY	26874Q100	1807	40,749	SH	SOLE
ENSCO INTL INC	EQUITY	26874Q100	13595	306,544	SH	SOLE
ENSTAR GROUP INC GA	EQUITY	29358R107	162	2,441	SH	SOLE
ENTEGRIS INC	EQUITY	29362U104	838	88,980	SH	SOLE
ENTERCOM COMMUNICATIONS CORP	EQUITY	293639100	3040	102,465	SH	SOLE
ENERGY CORP	EQUITY	29364G103	53	765	SH	DEFINED
ENERGY CORP	EQUITY	29364G103	9489	138,225	SH	SOLE
ENTERPRISE FINL SVCS CORP	EQUITY	293712105	132	5,813	SH	SOLE
ENTERPRISE PRODS PARTNERS L	EQUITY	293792107	2121	88,350	SH	SOLE
ENTERTAINMENT PPTYS TR	EQUITY	29380T105	1826	44,819	SH	SOLE
ENTRAVISION COMMUNICATIONS C	EQUITY	29382R107	409	57,474	SH	SOLE
ENTRUST INC	EQUITY	293848107	225	46,527	SH	SOLE
ENZO BIOCHEM INC	EQUITY	294100102	256	20,626	SH	SOLE
ENZON PHARMACEUTICALS INC	EQUITY	293904108	244	32,930	SH	SOLE
EOG RES INC	EQUITY	26875P101	2560	34,891	SH	DEFINED
EOG RES INC	EQUITY	26875P101	8153	111,128	SH	SOLE
EPICOR SOFTWARE CORP	EQUITY	29426L108	562	39,790	SH	SOLE
EPIQ SYS INC	EQUITY	26882D109	185	9,969	SH	SOLE
EPIX PHARMACEUTICALS INC	EQUITY	26881Q101	70	17,408	SH	SOLE
EQUIFAX INC	EQUITY	294429105	18	480	SH	DEFINED
EQUIFAX INC	EQUITY	294429105	2286	60,116	SH	SOLE
EQUINIX INC	EQUITY	29444U502	472	11,587	SH	SOLE
EQUITABLE RES INC	EQUITY	294549100	10537	287,201	SH	SOLE
EQUITY INNS INC	EQUITY	294703103	549	40,521	SH	SOLE
EQUITY LIFESTYLE PPTYS INC	EQUITY	29472R108	631	14,180	SH	SOLE
EQUITY OFFICE PROPERTIES * TIES TRU	EQUITY	294741103	45	1,500	SH	DEFINED

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

EQUITY OFFICE PROPERTIES * TIES TRU	EQUITY 294741103	5809	191,515	SH	SOLE
EQUITY ONE	EQUITY 294752100	642	27,757	SH	SOLE
EQUITY RESIDENTIAL SH BEN INT	EQUITY 29476L107	42	1,065	SH	DEFINED
EQUITY RESIDENTIAL SH BEN INT	EQUITY 29476L107	5313	135,821	SH	SOLE
ERESEARCHTECHNOLOGY INC	EQUITY 29481V108	572	37,906	SH	SOLE
ERICSSON L M TEL CO	EQUITY 294821608	12554	364,950	SH	SOLE
ERIE INDY CO	EQUITY 29530P102	64	1,211	SH	SOLE
ESCALA GROUP INC	EQUITY 29605W107	243	12,000	SH	DEFINED
ESCALA GROUP INC	EQUITY 29605W107	91	4,501	SH	SOLE
ESCALADE INC	EQUITY 296056104	69	5,890	SH	SOLE
ESCO TECHNOLOGIES INC	EQUITY 296315104	849	19,085	SH	SOLE
ESPEED INC	EQUITY 296643109	121	15,719	SH	SOLE
ESSEX CORP	EQUITY 296744105	219	12,842	SH	SOLE
ESSEX PPTY TR INC	EQUITY 297178105	64	691	SH	SOLE
ESTERLINE TECHNOLOGIES CORP	EQUITY 297425100	5526	148,600	SH	DEFINED
ESTERLINE TECHNOLOGIES CORP	EQUITY 297425100	701	18,837	SH	SOLE
ETHAN ALLEN INTERIORS INC	EQUITY 297602104	957	26,207	SH	SOLE
EUROBANCSHARES INC	EQUITY 298716101	98	6,912	SH	SOLE
EURONET WORLDWIDE INC	EQUITY 298736109	648	23,327	SH	SOLE
EV3 INC	EQUITY 26928A200	1819	123,400	SH	DEFINED
EV3 INC	EQUITY 26928A200	107	7,264	SH	SOLE
EVEREST RE GROUP LTD	EQUITY G3223R108	12273	122,300	SH	SOLE
EVERGREEN SOLAR INC	EQUITY 30033R108	316	29,657	SH	SOLE
EXAR CORP	EQUITY 300645108	331	26,406	SH	SOLE
EXCEL TECHNOLOGY INC	EQUITY 30067T103	215	9,050	SH	SOLE
EXELIXIS INC	EQUITY 30161Q104	587	62,327	SH	SOLE
EXELON CORP	EQUITY 30161N101	131	2,463	SH	DEFINED
EXELON CORP	EQUITY 30161N101	15592	293,421	SH	SOLE
EXIDE TECHNOLOGIES *W EXP 99/99/999	EQUITY 302051123	14	50,176	SH	SOLE
EXPEDIA INC DEL	EQUITY 30212P105	519	21,660	SH	SOLE
EXPEDITORS INTL WASH INC	EQUITY 302130109	14955	221,522	SH	SOLE
EXPONENT INC	EQUITY 30214U102	170	5,989	SH	SOLE
EXPRESS SCRIPTS INC	EQUITY 302182100	45	537	SH	DEFINED
EXPRESS SCRIPTS INC	EQUITY 302182100	2790	33,296	SH	SOLE
EXPRESS SCRIPTS INC	EQUITY 302182100	9432	112,557	SH	SOLE
EXPRESSJET HOLDINGS INC	EQUITY 30218U108	266	32,843	SH	SOLE
EXTRA SPACE STORAGE INC	EQUITY 30225T102	432	28,058	SH	SOLE
EXTREME NETWORKS INC	EQUITY 30226D106	435	91,493	SH	SOLE
EXXON MOBIL CORP	EQUITY 30231G102	22691	403,977	SH	DEFINED
EXXON MOBIL CORP	EQUITY 30231G102	2528	45,000	SH	SOLE
EXXON MOBIL CORP	EQUITY 30231G102	295912	5,268,155	SH	SOLE
F M C CORP	EQUITY 302491303	4048	76,129	SH	SOLE
F N B CORP VA	EQUITY 302930102	168	5,468	SH	SOLE
F5 NETWORKS INC	EQUITY 315616102	4559	79,708	SH	SOLE
FACTSET RESH SYS INC	EQUITY 303075105	8537	207,400	SH	DEFINED
FACTSET RESH SYS INC	EQUITY 303075105	1061	25,769	SH	SOLE
FAIR ISAAC CORP	EQUITY 303250104	1405	31,800	SH	SOLE
FAIR ISAAC CORP	EQUITY 303250104	5795	131,191	SH	SOLE
FAIRCHILD SEMICONDUCTOR INTL	EQUITY 303726103	5534	327,273	SH	SOLE
FAIRPOINT COMMUNICATIONS INC	EQUITY 305560104	211	20,359	SH	SOLE
FALCONSTOR SOFTWARE INC	EQUITY 306137100	134	18,142	SH	SOLE
FAMILY DLR STORES INC	EQUITY 307000109	14	573	SH	DEFINED
FAMILY DLR STORES INC	EQUITY 307000109	1788	72,128	SH	SOLE
FARGO ELECTRONICS INC	EQUITY 30744P102	166	8,600	SH	DEFINED
FARGO ELECTRONICS INC	EQUITY 30744P102	183	9,487	SH	SOLE
FARMER BROS CO	EQUITY 307675108	97	5,041	SH	SOLE

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

FARMERS CAP BK CORP	EQUITY	309562106	141	4,572	SH	SOLE
FARO TECHNOLOGIES INC	EQUITY	311642102	170	8,506	SH	SOLE
FASTENAL CO	EQUITY	311900104	1912	48,800	SH	DEFINED
FASTENAL CO	EQUITY	311900104	10046	256,738	SH	SOLE
FBL FINL GROUP INC	EQUITY	30239F106	320	9,743	SH	SOLE
FEDERAL AGRIC MTG CORP CL C	EQUITY	313148306	246	8,229	SH	SOLE
FEDERAL HOME LN MTG CORP	EQUITY	313400301	167	2,550	SH	DEFINED
FEDERAL HOME LN MTG CORP	EQUITY	313400301	99511	1,904,982	SH	SOLE
FEDERAL NATL MTG ASSN	EQUITY	313586109	233	4,764	SH	DEFINED
FEDERAL NATL MTG ASSN	EQUITY	313586109	26523	543,383	SH	SOLE
FEDERAL REALTY INVT TR SH BEN INT	EQUITY	313747206	85	1,405	SH	SOLE
FEDERAL SIGNAL CORP	EQUITY	313855108	1974	131,532	SH	SOLE
FEDERATED DEPT STORES INC DE	EQUITY	31410H101	67	1,005	SH	DEFINED
FEDERATED DEPT STORES INC DE	EQUITY	31410H101	8476	127,790	SH	SOLE
FEDERATED INVS INC PA *	EQUITY	314211103	12	312	SH	DEFINED
FEDERATED INVS INC PA *	EQUITY	314211103	12090	326,417	SH	SOLE
FEDEX CORP	EQUITY	31428X106	116	1,119	SH	DEFINED
FEDEX CORP	EQUITY	31428X106	13777	133,253	SH	SOLE
FEI CO	EQUITY	30241L109	344	17,933	SH	SOLE
FELCOR LODGING TR INC	EQUITY	31430F101	646	37,565	SH	SOLE
FERRO CORP	EQUITY	315405100	2144	114,261	SH	SOLE
FIDELITY BANKSHARES INC	EQUITY	31604Q107	551	16,842	SH	SOLE
FIDELITY NATL * FINL INC	EQUITY	316326107	12794	347,766	SH	SOLE
FIDELITY NATL TITLE GROUP IN	EQUITY	31620R105	21	852	SH	SOLE
FIELDSTONE INVT CORP	EQUITY	31659U300	2967	250,176	SH	SOLE
FIFTH THIRD BANCORP	EQUITY	316773100	77	2,049	SH	DEFINED
FIFTH THIRD BANCORP	EQUITY	316773100	25018	663,243	SH	SOLE
FILENET CORP	EQUITY	316869106	795	30,737	SH	SOLE
FINANCIAL FED CORP	EQUITY	317492106	581	13,079	SH	SOLE
FINANCIAL INSTNS INC	EQUITY	317585404	133	6,783	SH	SOLE
FINISAR	EQUITY	31787A101	316	151,846	SH	SOLE
FINISH LINE INC	EQUITY	317923100	550	31,600	SH	SOLE
FIRST ACCEPTANCE CORP	EQUITY	318457108	131	12,752	SH	SOLE
FIRST ADVANTAGE CORP	EQUITY	31845F100	78	2,903	SH	SOLE
FIRST AMERN CORP CALIF	EQUITY	318522307	8683	191,678	SH	SOLE
FIRST BANCORP N C	EQUITY	318910106	172	8,547	SH	SOLE
FIRST BANCORP P R	EQUITY	318672102	638	51,392	SH	SOLE
FIRST BUSEY CORP	EQUITY	319383105	219	10,493	SH	SOLE
FIRST CASH FINL SVCS INC	EQUITY	31942D107	280	9,588	SH	SOLE
FIRST CHARTER CORP	EQUITY	319439105	540	22,814	SH	SOLE
FIRST CMNTY BANCORP CALIF	EQUITY	31983B101	541	9,942	SH	SOLE
FIRST CMNTY BANCSHARES INC N	EQUITY	31983A103	236	7,566	SH	SOLE
FIRST COMWLTH FINL CORP PA	EQUITY	319829107	679	52,511	SH	SOLE
FIRST CTZNS BANCSHARES INC N	EQUITY	31946M103	790	4,528	SH	SOLE
FIRST DATA CORP	EQUITY	319963104	121	2,820	SH	DEFINED
FIRST DATA CORP	EQUITY	319963104	20943	486,940	SH	SOLE
FIRST DEFIANCE FINL CORP	EQUITY	32006W106	143	5,276	SH	SOLE
FIRST FINL BANCORP OH	EQUITY	320209109	464	26,457	SH	SOLE
FIRST FINL BANKSHARES	EQUITY	32020R109	484	13,810	SH	SOLE
FIRST FINL CORP IND	EQUITY	320218100	274	10,130	SH	SOLE
FIRST FINL HLDGS INC	EQUITY	320239106	285	9,274	SH	SOLE
FIRST HORIZON NATL CORP	EQUITY	320517105	18	465	SH	DEFINED
FIRST HORIZON NATL CORP	EQUITY	320517105	23540	612,391	SH	SOLE
FIRST HORIZON PHARMACEUTICAL	EQUITY	32051K106	358	20,735	SH	SOLE
FIRST IND CORP	EQUITY	32054R108	276	8,028	SH	SOLE
FIRST INDUSTRIAL REALTY TRUS	EQUITY	32054K103	1242	32,255	SH	SOLE

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

FIRST MARBLEHEAD CORP	EQUITY	320771108	22	683	SH	SOLE
FIRST MERCHANTS CORP	EQUITY	320817109	361	13,890	SH	SOLE
FIRST MIDWEST BANCORP DEL	EQUITY	320867104	1203	34,311	SH	SOLE
FIRST NIAGARA FINL GP INC	EQUITY	33582V108	1256	86,809	SH	SOLE
FIRST OAK BROOK BANCSHARES I	EQUITY	335847208	139	4,972	SH	SOLE
FIRST PL FINL CORP	EQUITY	33610T109	271	11,250	SH	SOLE
FIRST POTOMAC RLTY TR	EQUITY	33610F109	335	12,579	SH	SOLE
FIRST REGL BANCORP	EQUITY	33615C101	123	1,818	SH	SOLE
FIRST REP BK SAN FRANCISCO	EQUITY	336158100	602	16,253	SH	SOLE
FIRST SOUTH BANCORP INC VA	EQUITY	33646W100	129	3,641	SH	SOLE
FIRST ST BANCORPORATION	EQUITY	336453105	277	11,526	SH	SOLE
FIRSTENERGY CORP	EQUITY	337932107	60	1,218	SH	DEFINED
FIRSTENERGY CORP	EQUITY	337932107	7131	145,556	SH	SOLE
FIRSTFED FINL CORP	EQUITY	337907109	677	12,412	SH	SOLE
FIRSTMERIT CORP	EQUITY	337915102	4322	166,816	SH	SOLE
FISERV * INC	EQUITY	337738108	29	681	SH	DEFINED
FISERV * INC	EQUITY	337738108	4317	99,775	SH	SOLE
FISHER COMMUNICATIONS INC	EQUITY	337756209	206	4,965	SH	SOLE
FISHER SCIENTIFIC INTL INC	EQUITY	338032204	2886	46,653	SH	DEFINED
FISHER SCIENTIFIC INTL INC	EQUITY	338032204	3523	56,945	SH	SOLE
FLAGSTAR BANCORP INC	EQUITY	337930101	3524	244,708	SH	SOLE
FLANDERS CORP	EQUITY	338494107	3627	298,287	SH	SOLE
FLANDERS CORP	EQUITY	338494107	120	9,855	SH	SOLE
FLEETWOOD ENTERPRISES INC	EQUITY	339099103	515	41,720	SH	SOLE
FLEXTRONICS INTL LTD	EQUITY	Y2573F102	411	39,330	SH	SOLE
FLIR SYS INC	EQUITY	302445101	30	1,323	SH	SOLE
FLORIDA EAST COAST INDS	EQUITY	340632108	1031	24,324	SH	SOLE
FLORIDA ROCK INDS INC	EQUITY	341140101	51	1,034	SH	SOLE
FLOWERS FOODS INC	EQUITY	343498101	1037	37,640	SH	SOLE
FLOWSERVE CORP	EQUITY	34354P105	5966	150,801	SH	SOLE
FLUOR CORP	EQUITY	343412102	25	321	SH	DEFINED
FLUOR CORP	EQUITY	343412102	26818	347,119	SH	SOLE
FLUSHING FINL CORP	EQUITY	343873105	225	14,433	SH	SOLE
FMC TECHNOLOGIES INC	EQUITY	30249U101	5901	137,495	SH	SOLE
FNB CORP PA	EQUITY	302520101	733	42,232	SH	SOLE
FNX MNG CO INC	EQUITY	30253R101	2308	198,000	SH	DEFINED
FOOT LOCKER INC	EQUITY	344849104	7372	312,506	SH	SOLE
FORD MTR CO CAP TR II	BONDS	345395206	1973	71,500	SH	SOLE
FORD MTR CO DEL	EQUITY	345370860	53	6,858	SH	DEFINED
FORD MTR CO DEL	EQUITY	345370860	8580	1,111,336	SH	SOLE
FOREST CITY ENTERPRISES INC	EQUITY	345550107	55	1,451	SH	SOLE
FOREST LABS INC	EQUITY	345838106	51	1,248	SH	DEFINED
FOREST LABS INC	EQUITY	345838106	24414	600,157	SH	SOLE
FOREST OIL CORP	EQUITY	346091705	4994	109,590	SH	SOLE
FORMFACTOR INC	EQUITY	346375108	620	25,397	SH	SOLE
FORRESTER RESH INC	EQUITY	346563109	182	9,725	SH	SOLE
FORTUNE BRANDS INC	EQUITY	349631101	2195	28,140	SH	DEFINED
FORTUNE BRANDS INC	EQUITY	349631101	5256	67,373	SH	SOLE
FORWARD AIR CORP	EQUITY	349853101	889	24,263	SH	SOLE
FOSSIL INC	EQUITY	349882100	782	36,341	SH	SOLE
FOUNDATION COAL HLDGS INC	EQUITY	35039W100	677	17,825	SH	SOLE
FOUNDRY NETWORKS INC	EQUITY	35063R100	1269	91,882	SH	SOLE
FOXHOLLOW TECHNOLOGIES INC	EQUITY	35166A103	311	10,424	SH	SOLE
FPIC INS GROUP INC	EQUITY	302563101	265	7,630	SH	SOLE
FPL GROUP INC	EQUITY	302571104	12179	293,058	SH	DEFINED
FPL GROUP INC	EQUITY	302571104	7241	174,226	SH	SOLE

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

FRANKLIN BK CORP DEL	EQUITY	352451108	8506	472,800	SH	DEFINED
FRANKLIN BK CORP DEL	EQUITY	352451108	273	15,170	SH	SOLE
FRANKLIN ELEC INC	EQUITY	353514102	660	16,682	SH	SOLE
FRANKLIN RES INC	EQUITY	354613101	52	549	SH	DEFINED
FRANKLIN RES INC	EQUITY	354613101	6153	65,453	SH	SOLE
FREDS INC	EQUITY	356108100	486	29,892	SH	SOLE
FREEMONT-MCMORAN COPPER & GO	EQUITY	35671D857	36	678	SH	DEFINED
FREEMONT-MCMORAN COPPER & GO	EQUITY	35671D857	24143	448,747	SH	SOLE
FREESCALE SEMICONDUCTOR INC	EQUITY	35687M206	38	1,515	SH	DEFINED
FREESCALE SEMICONDUCTOR INC	EQUITY	35687M206	4841	192,340	SH	SOLE
FREIGHTCAR AMER INC	EQUITY	357023100	302	6,287	SH	SOLE
FREMONT * GEN CORP	EQUITY	357288109	1132	48,739	SH	SOLE
FRIEDMAN BILLINGS RAMSEY GRO	EQUITY	358434108	42	4,250	SH	SOLE
FRONTIER AIRLINES INC	EQUITY	359065109	247	26,765	SH	SOLE
FRONTIER FINL CORP WASH	EQUITY	35907K105	592	18,490	SH	SOLE
FRONTIER OIL CORP	EQUITY	35914P105	428	11,400	SH	DEFINED
FRONTIER OIL CORP	EQUITY	35914P105	1544	41,144	SH	SOLE
FROZEN FOOD EXPRESS INDS INC	EQUITY	359360104	124	11,253	SH	SOLE
FTD GROUP INC	EQUITY	30267U108	104	9,995	SH	SOLE
FTI CONSULTING INC	EQUITY	302941109	880	32,087	SH	SOLE
FUELCELL ENERGY INC	EQUITY	35952H106	306	36,179	SH	SOLE
FULLER H B CO	EQUITY	359694106	693	21,623	SH	SOLE
FULTON FINL CORP PA *	EQUITY	360271100	84	4,780	SH	SOLE
FURNITURE BRANDS INTL INC	EQUITY	360921100	3068	137,410	SH	SOLE
FX ENERGY INC	EQUITY	302695101	208	26,014	SH	SOLE
G & K SVCS INC	EQUITY	361268105	571	14,550	SH	SOLE
G B & T BANCSHARES INC	EQUITY	361462104	204	9,510	SH	SOLE
GALLAGHER ARTHUR J & CO	EQUITY	363576109	23095	747,891	SH	SOLE
GAMCO INVESTORS INC	EQUITY	361438104	233	5,354	SH	SOLE
GAMESTOP CORP	EQUITY	36467W109	4896	153,872	SH	SOLE
GANNETT INC	EQUITY	364730101	54	885	SH	DEFINED
GANNETT INC	EQUITY	364730101	7712	127,325	SH	SOLE
GAP INC DEL	EQUITY	364760108	37	2,118	SH	DEFINED
GAP INC DEL	EQUITY	364760108	10652	603,866	SH	SOLE
GARDNER DENVER INC	EQUITY	365558105	929	18,850	SH	SOLE
GARMIN LTD	EQUITY	G37260109	420	6,330	SH	SOLE
GARTNER INC	EQUITY	366651107	2014	156,118	SH	SOLE
GASCO ENERGY INC	EQUITY	367220100	315	48,208	SH	SOLE
GATEWAY INC	EQUITY	367626108	2	978	SH	DEFINED
GATEWAY INC	EQUITY	367626108	780	310,618	SH	SOLE
GATX CORP	EQUITY	361448103	419	11,600	SH	DEFINED
GATX CORP	EQUITY	361448103	4796	132,934	SH	SOLE
GAYLORD ENTMT CO	EQUITY	367905106	1314	30,136	SH	SOLE
GEHL CO	EQUITY	368483103	3898	148,500	SH	SOLE
GEHL CO	EQUITY	368483103	232	8,839	SH	SOLE
GEMSTAR-TV GUIDE INTL INC	EQUITY	36866W106	483	184,880	SH	SOLE
GENCORP INC	EQUITY	368682100	726	40,886	SH	SOLE
GENENTECH INC	EQUITY	368710406	30877	333,800	SH	DEFINED
GENENTECH INC	EQUITY	368710406	1915	20,708	SH	SOLE
GENERAL * DYNAMICS CORP	EQUITY	369550108	85	744	SH	DEFINED
GENERAL * DYNAMICS CORP	EQUITY	369550108	2851	25,000	SH	SOLE
GENERAL * DYNAMICS CORP	EQUITY	369550108	24088	211,208	SH	SOLE
GENERAL CABLE CORP DEL	EQUITY	369300108	331	16,800	SH	DEFINED
GENERAL CABLE CORP DEL	EQUITY	369300108	585	29,687	SH	SOLE
GENERAL COMMUNICATION INC	EQUITY	369385109	430	41,618	SH	SOLE
GENERAL ELECTRIC CO	EQUITY	369604103	66082	1,885,374	SH	DEFINED
GENERAL ELECTRIC CO	EQUITY	369604103	1928	55,000	SH	SOLE

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

GENERAL ELECTRIC CO	EQUITY	369604103	318909	9,098,675	SH	SOLE
GENERAL GROWTH PPTYS INC	EQUITY	370021107	217	4,618	SH	SOLE
GENERAL MLS INC	EQUITY	370334104	65	1,311	SH	DEFINED
GENERAL MLS INC	EQUITY	370334104	31877	646,339	SH	SOLE
GENERAL MTRS CORP	EQUITY	370442105	3443	177,274	SH	DEFINED
GENERAL MTRS CORP	EQUITY	370442105	13582	699,376	SH	SOLE
GENESCO INC	EQUITY	371532102	372	9,600	SH	DEFINED
GENESCO INC	EQUITY	371532102	657	16,948	SH	SOLE
GENESEE & WYO INC	EQUITY	371559105	656	17,475	SH	SOLE
GENESIS HEALTHCARE CORP	EQUITY	37184D101	543	14,881	SH	SOLE
GENESIS MICROCHIP INC DEL	EQUITY	37184C103	457	25,240	SH	SOLE
GENITOPE CORP	EQUITY	37229P507	142	17,898	SH	SOLE
GENLYTE GROUP INC	EQUITY	372302109	964	18,002	SH	SOLE
GENOMIC HEALTH INC	EQUITY	37244C101	3	362	SH	SOLE
GEN-PROBE INC	EQUITY	36866T103	4988	102,238	SH	SOLE
GENTEX CORP	EQUITY	371901109	6056	310,589	SH	SOLE
GENTIVA HEALTH SERVICES INC	EQUITY	37247A102	258	17,524	SH	SOLE
GENUINE PARTS CO	EQUITY	372460105	7043	160,358	SH	DEFINED
GENUINE PARTS CO	EQUITY	372460105	3594	81,824	SH	SOLE
GENWORTH FINL INC COM	EQUITY	37247D106	48	1,389	SH	DEFINED
GENWORTH FINL INC COM	EQUITY	37247D106	5982	172,998	SH	SOLE
GENZYME CORP	EQUITY	372917104	36349	513,554	SH	DEFINED
GENZYME CORP	EQUITY	372917104	2575	36,386	SH	SOLE
GENZYME CORP	EQUITY	372917104	9478	133,908	SH	SOLE
GEO GROUP INC	EQUITY	36159R103	165	7,180	SH	SOLE
GEORGIA GULF CORP	EQUITY	373200203	779	25,619	SH	SOLE
GERON CORP	EQUITY	374163103	413	47,987	SH	SOLE
GETTY IMAGES INC	EQUITY	374276103	1279	14,328	SH	SOLE
GETTY IMAGES INC	EQUITY	374276103	95	1,060	SH	SOLE
GETTY RLTY CORP	EQUITY	374297109	346	13,155	SH	SOLE
GEVITY HR INC	EQUITY	374393106	534	20,769	SH	SOLE
GFI GROUP INC	EQUITY	361652209	389	8,200	SH	DEFINED
GFI GROUP INC	EQUITY	361652209	209	4,400	SH	SOLE
GIANT INDS INC	EQUITY	374508109	563	10,830	SH	SOLE
GIBRALTAR INDS INC	EQUITY	374689107	415	18,086	SH	SOLE
GILDAN ACTIVEWEAR INC	EQUITY	375916103	488	11,400	SH	DEFINED
GILEAD SCIENCES INC	EQUITY	375558103	89	1,689	SH	DEFINED
GILEAD SCIENCES INC	EQUITY	375558103	70734	1,345,522	SH	SOLE
GLACIER BANCORP INC	EQUITY	37637Q105	704	23,444	SH	SOLE
GLADSTONE CAPITAL CORP	EQUITY	376535100	181	8,484	SH	SOLE
GLADSTONE INVT CORP	EQUITY	376546107	169	12,433	SH	SOLE
GLATFELTER	EQUITY	377316104	1704	120,118	SH	SOLE
GLENAYRE TECHNOLOGIES INC	EQUITY	377899109	163	50,248	SH	SOLE
GLENBOROUGH RLTY TR INC	EQUITY	37803P105	1252	69,174	SH	SOLE
GLIMCHER RLTY TR SH BEN INT	EQUITY	379302102	4559	187,476	SH	SOLE
GLOBAL CASH ACCESS HLDGS INC	EQUITY	378967103	17	1,156	SH	SOLE
GLOBAL IMAGING SYSTEMS	EQUITY	37934A100	610	17,621	SH	SOLE
GLOBAL INDS LTD	EQUITY	379336100	6488	571,600	SH	DEFINED
GLOBAL INDS LTD	EQUITY	379336100	706	62,170	SH	SOLE
GLOBAL PMTS INC	EQUITY	37940X102	475	10,200	SH	DEFINED
GLOBAL PMTS INC	EQUITY	37940X102	128	2,756	SH	SOLE
GLOBAL POWER EQUIPMENT INC	EQUITY	37941P108	121	26,842	SH	SOLE
GLOBAL SIGNAL INC	EQUITY	37944Q103	13	311	SH	SOLE
GLOBETEL COMMUNICATIONS CORP	EQUITY	37958F209	190	51,525	SH	SOLE
GMH CMNTYS TR	EQUITY	36188G102	364	23,474	SH	SOLE
GOLD BANC CORP INC	EQUITY	379907108	536	29,402	SH	SOLE
GOLD KIST INC	EQUITY	380614107	578	38,669	SH	SOLE
GOLDCORP INC	EQUITY	380956409	1934	87,075	SH	DEFINED
GOLDEN STAR RES LTD CDA	EQUITY	38119T104	345	130,000	SH	DEFINED
GOLDEN TELECOM INC	EQUITY	38122G107	894	34,331	SH	SOLE
GOLDEN WEST FINL CORP DEL	EQUITY	381317106	62	942	SH	DEFINED

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

GOLDEN WEST FINL CORP DEL	EQUITY 381317106	7382	111,854	SH	SOLE
GOLDMAN SACHS GROUP INC	EQUITY 38141G104	30507	238,881	SH	DEFINED
GOLDMAN SACHS GROUP INC	EQUITY 38141G104	61422	1,609,410	SH	SOLE
GOLF GALAXY INC	EQUITY 381639103	1323	69,100	SH	SOLE
GOLF GALAXY INC	EQUITY 381639103	65	3,403	SH	SOLE
GOODRICH CORP	EQUITY 382388106	26635	648,053	SH	DEFINED
GOODRICH CORP	EQUITY 382388106	2337	56,858	SH	SOLE
GOODRICH PETE CORP	EQUITY 382410405	193	7,683	SH	SOLE
GOODYEAR TIRE & RUBR CO	EQUITY 382550101	11	651	SH	DEFINED
GOODYEAR TIRE & RUBR CO	EQUITY 382550101	3010	173,161	SH	SOLE
GOODYS FAMILY CLOTHING INC	EQUITY 382588101	6	654	SH	SOLE
GOOGLE INC	EQUITY 38259P508	31778	76,600	SH	DEFINED
GOOGLE INC	EQUITY 38259P508	12052	29,050	SH	SOLE
GORMAN RUPP CO	EQUITY 383082104	152	6,873	SH	SOLE
GOVERNMENT PPTYS TR INC	EQUITY 38374W107	145	15,542	SH	SOLE
GRACE W R & CO DEL	EQUITY 38388F108	472	50,232	SH	SOLE
GRACO INC	EQUITY 384109104	5002	137,106	SH	SOLE
GRAFTECH INTL LTD	EQUITY 384313102	456	73,278	SH	SOLE
GRAINGER W W INC	EQUITY 384802104	20	282	SH	DEFINED
GRAINGER W W INC	EQUITY 384802104	2538	35,694	SH	SOLE
GRAMERCY CAP CORP	EQUITY 384871109	895	39,286	SH	SOLE
GRANITE CONSTR INC	EQUITY 387328107	3275	91,191	SH	SOLE
GRANT PRIDECO INC	EQUITY 38821G101	15902	360,437	SH	SOLE
GRAPHIC PACKAGING CORP DEL	EQUITY 388688103	112	48,908	SH	SOLE
GRAY TELEVISION INC	EQUITY 389375106	319	32,465	SH	SOLE
GREAT AMERN FINL RES INC	EQUITY 389915109	126	6,354	SH	SOLE
GREAT ATLANTIC & PAC TEA INC	EQUITY 390064103	417	13,120	SH	SOLE
GREAT PLAINS ENERGY INC	EQUITY 391164100	4190	149,844	SH	SOLE
GREAT SOUTHN BANCORP INC	EQUITY 390905107	216	7,816	SH	SOLE
GREAT WOLF RESORTS INC	EQUITY 391523107	197	19,131	SH	SOLE
GREATBATCH * TCH INC	EQUITY 39153L106	421	16,203	SH	SOLE
GREATER BAY BANCORP	EQUITY 391648102	3541	138,216	SH	SOLE
GREEN MTN COFFEE ROASTERS IN	EQUITY 393122106	135	3,315	SH	SOLE
GREENBRIER COS INC	EQUITY 393657101	133	4,666	SH	SOLE
GREENE CNTY BANCSHARES INC	EQUITY 394361208	137	5,014	SH	SOLE
GREENFIELD ONLINE INC	EQUITY 395150105	72	12,338	SH	SOLE
GREENHILL & CO INC	EQUITY 395259104	326	5,800	SH	DEFINED
GREENHILL & CO INC	EQUITY 395259104	505	8,984	SH	SOLE
GREIF INC	EQUITY 397624107	767	11,576	SH	SOLE
GREY WOLF INC	EQUITY 397888108	261	33,800	SH	DEFINED
GREY WOLF INC	EQUITY 397888108	1108	143,298	SH	SOLE
GRIFFON CORP	EQUITY 398433102	521	21,882	SH	SOLE
GROUP 1 AUTOMOTIVE INC	EQUITY 398905109	495	15,739	SH	SOLE
GSI COMMERCE INC	EQUITY 36238G102	370	24,492	SH	SOLE
GTECH HLDGS CORP	EQUITY 400518106	7939	250,119	SH	SOLE
GTX INC DEL	EQUITY 40052B108	44	5,825	SH	SOLE
GUESS INC	EQUITY 401617105	598	16,800	SH	DEFINED
GUESS INC	EQUITY 401617105	430	12,082	SH	SOLE
GUIDANT CORP	EQUITY 401698105	79	1,224	SH	DEFINED
GUIDANT CORP	EQUITY 401698105	20127	310,836	SH	SOLE
GUITAR CTR MGMT INC	EQUITY 402040109	971	19,420	SH	SOLE
GULF ISLAND FABRICATION INC	EQUITY 402307102	170	6,995	SH	SOLE
GULFMARK OFFSHORE INC	EQUITY 402629109	2147	72,500	SH	SOLE
GULFMARK OFFSHORE INC	EQUITY 402629109	330	11,132	SH	SOLE
GYMBOREE CORP	EQUITY 403777105	4268	182,400	SH	SOLE
GYMBOREE CORP	EQUITY 403777105	548	23,411	SH	SOLE

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

HAEMONETICS CORP	EQUITY	405024100	977	20,000	SH	DEFINED
HAEMONETICS CORP	EQUITY	405024100	949	19,429	SH	SOLE
HAIN CELESTIAL GROUP INC	EQUITY	405217100	464	21,931	SH	SOLE
HALLIBURTON CO	EQUITY	406216101	117	1,893	SH	DEFINED
HALLIBURTON CO	EQUITY	406216101	13986	225,731	SH	SOLE
HANCOCK HLDG CO	EQUITY	410120109	759	20,087	SH	SOLE
HANDLEMAN CO DEL	EQUITY	410252100	202	16,292	SH	SOLE
HANMI FINL CORP	EQUITY	410495105	535	29,958	SH	SOLE
HANOVER COMPRESSOR CO	EQUITY	410768105	3516	249,161	SH	SOLE
HANOVER INS GROUP INC	EQUITY	410867105	4498	107,673	SH	SOLE
HANSEN NAT CORP	EQUITY	411310105	315	4,000	SH	DEFINED
HANSEN NAT CORP	EQUITY	411310105	883	11,204	SH	SOLE
HARBOR FLA BANCSHARES INC	EQUITY	411901101	579	15,620	SH	SOLE
HARLAND JOHN H CO	EQUITY	412693103	776	20,626	SH	SOLE
HARLEY DAVIDSON INC	EQUITY	412822108	52	1,014	SH	DEFINED
HARLEY DAVIDSON INC	EQUITY	412822108	13834	268,668	SH	SOLE
HARLEYSVILLE GROUP INC	EQUITY	412824104	264	9,948	SH	SOLE
HARLEYSVILLE NATL CORP PA	EQUITY	412850109	395	20,691	SH	SOLE
HARMAN INTL INDS INC	EQUITY	413086109	1252	12,800	SH	DEFINED
HARMAN INTL INDS INC	EQUITY	413086109	12893	131,760	SH	SOLE
HARMONIC INC	EQUITY	413160102	266	54,884	SH	SOLE
HARRAHS ENTMT INC	EQUITY	413619107	48	678	SH	DEFINED
HARRAHS ENTMT INC	EQUITY	413619107	6078	85,255	SH	SOLE
HARRIS & HARRIS GROUP INC	EQUITY	413833104	184	13,203	SH	SOLE
HARRIS CORP DEL	EQUITY	413875105	11504	267,475	SH	SOLE
HARRIS INTERACTIVE INC	EQUITY	414549105	166	38,424	SH	SOLE
HARSCO CORP	EQUITY	415864107	5627	83,357	SH	SOLE
HARTE-HANKS INC	EQUITY	416196103	2996	113,526	SH	SOLE
HARTFORD FINL SVCS GROUP INC	EQUITY	416515104	95	1,110	SH	DEFINED
HARTFORD FINL SVCS GROUP INC	EQUITY	416515104	46043	536,070	SH	SOLE
HARTMARX CORP	EQUITY	417119104	151	19,368	SH	SOLE
HARVEST NATURAL RESOURCES IN	EQUITY	41754V103	251	28,261	SH	SOLE
HASBRO INC	EQUITY	418056107	13	657	SH	DEFINED
HASBRO INC	EQUITY	418056107	1685	83,506	SH	SOLE
HAVERTY FURNITURE INC	EQUITY	419596101	188	14,613	SH	SOLE
HAWAIIAN ELEC INDUSTRIES	EQUITY	419870100	4210	162,532	SH	SOLE
HAYES LEMMERZ INTL INC	EQUITY	420781304	100	28,430	SH	SOLE
HCA INC	EQUITY	404119109	79	1,566	SH	DEFINED
HCA INC	EQUITY	404119109	980	19,400	SH	SOLE
HCA INC	EQUITY	404119109	9414	186,420	SH	SOLE
HCC INS HLDGS INC	EQUITY	404132102	6288	211,876	SH	SOLE
HEADWATERS INC	EQUITY	42210P102	3601	101,600	SH	DEFINED
HEADWATERS INC	EQUITY	42210P102	1100	31,052	SH	SOLE
HEALTH CARE PPTY INVS INC	EQUITY	421915109	2300	90,000	SH	SOLE
HEALTH CARE PPTY INVS INC	EQUITY	421915109	320	12,522	SH	SOLE
HEALTH CARE REIT INC	EQUITY	42217K106	55	1,610	SH	SOLE
HEALTH GRADES INC	EQUITY	42218Q102	1191	189,986	SH	SOLE
HEALTH MGMT ASSOC INC	EQUITY	421933102	20	912	SH	DEFINED
HEALTH MGMT ASSOC INC	EQUITY	421933102	2697	122,803	SH	SOLE
HEALTH NET INC	EQUITY	42222G108	11812	229,131	SH	SOLE
HEALTHCARE RLTY TR	EQUITY	421946104	2994	90,000	SH	SOLE
HEALTHCARE RLTY TR	EQUITY	421946104	48	1,436	SH	SOLE
HEALTHCARE SVCS GRP INC	EQUITY	421906108	414	19,973	SH	SOLE
HEALTHEXTRAS INC	EQUITY	422211102	855	34,075	SH	SOLE
HEALTHTRONICS INC	EQUITY	42222L107	194	25,406	SH	SOLE
HEARST-ARGYLE TELEVISION INC	EQUITY	422317107	21	885	SH	SOLE

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

HEARTLAND EXPRESS INC	EQUITY 422347104	693	34,135 SH	SOLE
HEARTLAND FINL USA INC	EQUITY 42234Q102	173	7,960 SH	SOLE
HEARTLAND PMT SYS INC	EQUITY 42235N108	2660	122,800 SH	DEFINED
HEARTLAND PMT SYS INC	EQUITY 42235N108	71	3,277 SH	SOLE
HECLA MNG CO	EQUITY 422704106	361	88,894 SH	SOLE
HEICO CORP	EQUITY 422806109	418	16,167 SH	SOLE
HEIDRICK & STRUGGLES INTL IN	EQUITY 422819102	378	11,800 SH	DEFINED
HEIDRICK & STRUGGLES INTL IN	EQUITY 422819102	469	14,646 SH	SOLE
HEINZ H J CO	EQUITY 423074103	42	1,236 SH	DEFINED
HEINZ H J CO	EQUITY 423074103	5268	156,235 SH	SOLE
HELMERICH & PAYNE INC	EQUITY 423452101	6510	105,157 SH	SOLE
HENRY JACK & ASSOC INC	EQUITY 426281101	3863	202,373 SH	SOLE
HERCULES INC	EQUITY 427056106	5	417 SH	DEFINED
HERCULES INC	EQUITY 427056106	1520	134,492 SH	SOLE
HERCULES OFFSHORE INC	EQUITY 427093109	19	660 SH	SOLE
HERITAGE COMMERCE CORP	EQUITY 426927109	192	8,910 SH	SOLE
HERITAGE PPTY INVT TR INC	EQUITY 42725M107	691	20,675 SH	SOLE
HERLEY INDS INC DEL	EQUITY 427398102	160	9,702 SH	SOLE
HERSHA HOSPITALITY TR SH BEN INT A	EQUITY 427825104	137	15,237 SH	SOLE
HERSHEY CO	EQUITY 427866108	1960	35,469 SH	DEFINED
HERSHEY CO	EQUITY 427866108	4404	79,713 SH	SOLE
HEWITT ASSOCS INC	EQUITY 42822Q100	28	991 SH	SOLE
HEWLETT PACKARD CO	EQUITY 428236103	303	10,575 SH	DEFINED
HEWLETT PACKARD CO	EQUITY 428236103	55982	1,955,356 SH	SOLE
HEXCEL CORP	EQUITY 428291108	792	43,885 SH	SOLE
HIBBETT SPORTING GOODS INC	EQUITY 428565105	763	26,804 SH	SOLE
HIGHLAND HOSPITALITY CORP	EQUITY 430141101	415	37,595 SH	SOLE
HIGHWOODS PPTYS INC	EQUITY 431284108	4188	147,203 SH	SOLE
HILB ROGAL & HOBBS CO	EQUITY 431294107	927	24,069 SH	SOLE
HILLENBRAND INDS INC	EQUITY 431573104	6043	122,309 SH	SOLE
HILTON HOTELS CORP	EQUITY 432848109	29	1,212 SH	DEFINED
HILTON HOTELS CORP	EQUITY 432848109	3680	152,631 SH	SOLE
HI-TECH PHARMACAL INC	EQUITY 42840B101	171	3,856 SH	SOLE
HITTITE MICROWAVE CORP	EQUITY 43365Y104	80	3,454 SH	SOLE
HNI CORP	EQUITY 404251100	6070	110,497 SH	SOLE
HOLLINGER INTL INC	EQUITY 435569108	397	44,320 SH	SOLE
HOLLY CORP	EQUITY 435758305	400	6,800 SH	DEFINED
HOLLY CORP	EQUITY 435758305	962	16,340 SH	SOLE
HOLOGIC INC	EQUITY 436440101	629	16,600 SH	DEFINED
HOLOGIC INC	EQUITY 436440101	1241	32,716 SH	SOLE
HOME DEPOT INC	EQUITY 437076102	37154	917,842 SH	DEFINED
HOME DEPOT INC	EQUITY 437076102	42291	1,044,748 SH	SOLE
HOME PROPERTIES INC	EQUITY 437306103	965	23,654 SH	SOLE
HOMEBANC CORP GA	EQUITY 43738R109	1081	144,465 SH	SOLE
HOMESTORE INC	EQUITY 437852106	564	110,568 SH	SOLE
HONEYWELL INTL INC	EQUITY 438516106	116	3,111 SH	DEFINED
HONEYWELL INTL INC	EQUITY 438516106	15791	423,927 SH	SOLE
HOOKE FURNITURE CORP	EQUITY 439038100	135	7,853 SH	SOLE
HOOPER HOLMES INC	EQUITY 439104100	125	48,990 SH	SOLE
HORACE MANN EDUCATORS CORP N	EQUITY 440327104	2222	117,198 SH	SOLE
HORIZON FINL CORP WASH	EQUITY 44041F105	166	7,599 SH	SOLE
HORIZON HEALTH CORP	EQUITY 44041Y104	1756	77,600 SH	SOLE
HORIZON HEALTH CORP	EQUITY 44041Y104	179	7,904 SH	SOLE
HORIZON LINES INC	EQUITY 44044K101	13	1,034 SH	SOLE
HORMEL FOODS CORP	EQUITY 440452100	4792	146,629 SH	SOLE
HORNBECK OFFSHORE SVCS INC N	EQUITY 440543106	8005	244,800 SH	DEFINED

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

HORNBECK OFFSHORE SVCS INC N	EQUITY 440543106	3989	122,000	SH	SOLE
HORNBECK OFFSHORE SVCS INC N	EQUITY 440543106	362	11,060	SH	SOLE
HOSPIRA INC	EQUITY 441060100	25	594	SH	DEFINED
HOSPIRA INC	EQUITY 441060100	107	2,500	SH	SOLE
HOSPIRA INC	EQUITY 441060100	3199	74,773	SH	SOLE
HOSPITALITY PTYS TR	EQUITY 44106M102	14735	367,458	SH	SOLE
HOST MARRIOTT CORP	EQUITY 44107P104	201	10,607	SH	SOLE
HOT TOPIC INC	EQUITY 441339108	479	33,647	SH	SOLE
HOUSEVALUES INC	EQUITY 44183Y102	63	4,803	SH	SOLE
HOUSTON EXPL CO	EQUITY 442120101	1136	21,522	SH	SOLE
HOVNANIAN ENTERPRISES INC	EQUITY 442487203	3550	71,521	SH	SOLE
HRPT PTYS TR	EQUITY 40426W101	65	6,314	SH	SOLE
HSBC HLDGS PLC	BONDS 404280604	866	35,000	SH	SOLE
HUB GROUP INC	EQUITY 443320106	517	14,631	SH	SOLE
HUBBELL * INC	EQUITY 443510201	5496	121,819	SH	SOLE
HUDSON CITY BANCORP	EQUITY 443683107	157	12,937	SH	SOLE
HUDSON HIGHLAND GROUP INC	EQUITY 443792106	313	18,032	SH	SOLE
HUDSON UNITED BANCORP	EQUITY 444165104	1400	33,600	SH	SOLE
HUGHES SUPPLY INC	EQUITY 444482103	1788	49,870	SH	SOLE
HUMAN GENOME SCIENCES INC	EQUITY 444903108	840	98,089	SH	SOLE
HUMANA INC	EQUITY 444859102	2228	41,000	SH	DEFINED
HUMANA INC	EQUITY 444859102	4087	75,233	SH	SOLE
HUNGARIAN TEL & CABLE CORP	EQUITY 445542103	45	2,895	SH	SOLE
HUNT J B TRANS SVCS INC	EQUITY 445658107	14521	641,400	SH	DEFINED
HUNT J B TRANS SVCS INC	EQUITY 445658107	5596	247,174	SH	SOLE
HUNTINGTON BANCSHARES INC	EQUITY 446150104	20	843	SH	DEFINED
HUNTINGTON BANCSHARES INC	EQUITY 446150104	2557	107,672	SH	SOLE
HUNTSMAN CORP	EQUITY 447011107	258	14,987	SH	SOLE
HURON CONSULTING GROUP INC	EQUITY 447462102	120	5,005	SH	SOLE
HUTCHINSON TECHNOLOGY INC	EQUITY 448407106	540	18,966	SH	SOLE
HUTTIG BLDG PRODS INC	EQUITY 448451104	88	10,520	SH	SOLE
HYDRIL	EQUITY 448774109	892	14,249	SH	SOLE
HYPERCOM CORP	EQUITY 44913M105	252	39,487	SH	SOLE
HYPERION SOLUTIONS CORP	EQUITY 44914M104	4019	112,200	SH	DEFINED
HYPERION SOLUTIONS CORP	EQUITY 44914M104	48	1,339	SH	SOLE
IAC INTERACTIVECORP	EQUITY 44919P300	597	21,100	SH	SOLE
IBERIABANK CORP	EQUITY 450828108	367	7,195	SH	SOLE
ICOS CORP	EQUITY 449295104	1324	47,936	SH	SOLE
ICU MED INC	EQUITY 44930G107	407	10,381	SH	SOLE
IDACORP INC	EQUITY 451107106	4599	156,951	SH	SOLE
IDENIX PHARMACEUTICALS INC	EQUITY 45166R204	163	9,504	SH	SOLE
IDENTIX INC	EQUITY 451906101	334	66,764	SH	SOLE
IDEX CORP	EQUITY 45167R104	35766	870,000	SH	DEFINED
IDEX CORP	EQUITY 45167R104	48	1,178	SH	SOLE
IDEXX LABS INC	EQUITY 45168D104	51	715	SH	SOLE
IDT CORP	EQUITY 448947309	511	43,697	SH	SOLE
IDX SYS CORP	EQUITY 449491109	1044	23,767	SH	SOLE
I-FLOW CORP	EQUITY 449520303	1316	90,000	SH	DEFINED
I-FLOW CORP	EQUITY 449520303	219	14,970	SH	SOLE
IGATE CORP	EQUITY 45169U105	77	15,816	SH	SOLE
IHOP CORP	EQUITY 449623107	702	14,956	SH	SOLE
II VI INC	EQUITY 902104108	304	17,000	SH	DEFINED
II VI INC	EQUITY 902104108	309	17,318	SH	SOLE
IKANOS COMMUNICATIONS	EQUITY 45173E105	7	459	SH	SOLE
IKON OFFICE SOLUTIONS INC	EQUITY 451713101	902	86,687	SH	SOLE
ILLINOIS TOOL WKS INC	EQUITY 452308109	67	756	SH	DEFINED

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

ILLINOIS TOOL WKS INC	EQUITY	452308109	2200	25,000	SH	SOLE
ILLINOIS TOOL WKS INC	EQUITY	452308109	14100	160,249	SH	SOLE
ILLUMINA INC	EQUITY	452327109	380	26,943	SH	SOLE
IMATION CORP	EQUITY	45245A107	4287	93,054	SH	SOLE
IMAX CORP	EQUITY	45245E109	797	112,300	SH	DEFINED
IMCLONE SYS INC	EQUITY	45245W109	52	1,531	SH	SOLE
IMMUCOR INC	EQUITY	452526106	797	34,108	SH	SOLE
IMMUNOGEN INC	EQUITY	45253H101	158	30,790	SH	SOLE
IMPAC MTG HLDGS INC	EQUITY	45254P102	5014	532,858	SH	SOLE
IMPERIAL OIL LTD	EQUITY	453038408	3960	40,000	SH	DEFINED
IMS HEALTH INC	EQUITY	449934108	21	855	SH	DEFINED
IMS HEALTH INC	EQUITY	449934108	2657	106,623	SH	SOLE
INAMED CORP	EQUITY	453235103	6364	72,581	SH	SOLE
INCO LTD	EQUITY	453258402	3647	84,200	SH	DEFINED
INCYTE CORP	EQUITY	45337C102	333	62,408	SH	SOLE
INDEPENDENCE CMNTY * BK CORP	EQUITY	453414104	5901	148,526	SH	SOLE
INDEPENDENCE HLDG CO	EQUITY	453440307	68	3,467	SH	SOLE
INDEPENDENT BANK CORP MASS	EQUITY	453836108	330	11,559	SH	SOLE
INDEPENDENT BANK CORP MICH	EQUITY	453838104	454	16,671	SH	SOLE
INDYMAC BANCORP INC	EQUITY	456607100	5010	128,390	SH	SOLE
INERGY L P UNIT LTD PTNR	EQUITY	456615103	4024	155,200	SH	DEFINED
INFINITY PPTY & CAS CORP	EQUITY	45665Q103	578	15,534	SH	SOLE
INFOCROSSING INC	EQUITY	45664X109	131	15,204	SH	SOLE
INFORMATICA CORP	EQUITY	45666Q102	782	65,205	SH	SOLE
INFOSPACE INC	EQUITY	45678T201	640	24,769	SH	SOLE
INFOUSA INC	EQUITY	456818301	268	24,548	SH	SOLE
INFRASOURCE SVCS INC	EQUITY	45684P102	127	9,690	SH	SOLE
INGERSOLL-RAND COMPANY LTD	EQUITY	G4776G101	13912	344,621	SH	DEFINED
INGERSOLL-RAND COMPANY LTD	EQUITY	G4776G101	5894	146,007	SH	SOLE
INGLES MKTS INC	EQUITY	457030104	131	8,378	SH	SOLE
INGRAM MICRO INC	EQUITY	457153104	4633	232,452	SH	SOLE
INLAND REAL ESTATE CORP	EQUITY	457461200	747	50,475	SH	SOLE
INNKEEPERS USA TR	EQUITY	4576J0104	514	32,115	SH	SOLE
INNOVATIVE SOLUTIONS & SUPPO	EQUITY	45769N105	128	10,020	SH	SOLE
INNOVO GROUP INC	EQUITY	457954600	20	19,017	SH	SOLE
INPHONIC INC	EQUITY	45772G105	108	12,406	SH	SOLE
INPUT/OUTPUT INC	EQUITY	457652105	369	52,450	SH	SOLE
INSIGHT ENTERPRISES INC	EQUITY	45765U103	713	36,345	SH	SOLE
INSITUFORM TECHNOLOGIES INC	EQUITY	457667103	390	20,128	SH	SOLE
INSPIRE PHARMACEUTICALS INC	EQUITY	457733103	160	31,584	SH	SOLE
INSWEB CORP	EQUITY	45809K202	30	9,194	SH	SOLE
INTEGRA BK CORP	EQUITY	45814P105	246	11,516	SH	SOLE
INTEGRA LIFESCIENCES HLDGS C	EQUITY	457985208	14758	416,200	SH	DEFINED
INTEGRA LIFESCIENCES HLDGS C	EQUITY	457985208	547	15,424	SH	SOLE
INTEGRAL SYS INC MD	EQUITY	45810H107	147	7,790	SH	SOLE
INTEGRATED DEVICE TECHNOLOGY	EQUITY	458118106	7224	548,122	SH	SOLE
INTEGRATED SILICON SOLUTION	EQUITY	45812P107	178	27,654	SH	SOLE
INTEL CORP	EQUITY	458140100	51719	2,072,061	SH	DEFINED
INTEL CORP	EQUITY	458140100	151080	6,052,866	SH	SOLE
INTER PARFUMS INC	EQUITY	458334109	59	3,262	SH	SOLE
INTER TEL INC	EQUITY	458372109	315	16,083	SH	SOLE
INTERACTIVE DATA CORP	EQUITY	45840J107	21	938	SH	SOLE
INTERCHANGE FINL SVCS S B N	EQUITY	458447109	221	12,830	SH	SOLE
INTERCONTINENTALEXCHANGE INC	EQUITY	45865V100	49	1,354	SH	SOLE
INTERDIGITAL COMMUNICATIONS	EQUITY	45866A105	735	40,127	SH	SOLE
INTERFACE INC	EQUITY	458665106	282	34,282	SH	SOLE

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

INTERGRAPH CORP	EQUITY	458683109	588	11,800	SH	DEFINED
INTERGRAPH CORP	EQUITY	458683109	1055	21,190	SH	SOLE
INTERLINE BRANDS INC	EQUITY	458743101	213	9,376	SH	SOLE
INTERMAGNETICS GEN CORP	EQUITY	458771102	672	21,069	SH	SOLE
INTERMUNE INC	EQUITY	45884X103	315	18,770	SH	SOLE
INTERNATIONAL * GAME TECHNOLOG	EQUITY	459902102	38	1,245	SH	DEFINED
INTERNATIONAL * GAME TECHNOLOG	EQUITY	459902102	4779	155,247	SH	SOLE
INTERNATIONAL BANCSHARES COR	EQUITY	459044103	40	1,373	SH	SOLE
INTERNATIONAL BUSINESS MACHS	EQUITY	459200101	42853	521,332	SH	DEFINED
INTERNATIONAL BUSINESS MACHS	EQUITY	459200101	97946	1,191,558	SH	SOLE
INTERNATIONAL DISPLAYWORKS I	EQUITY	459412102	140	23,639	SH	SOLE
INTERNATIONAL FLAVORS&FRAGRA	EQUITY	459506101	10	297	SH	DEFINED
INTERNATIONAL FLAVORS&FRAGRA	EQUITY	459506101	1260	37,617	SH	SOLE
INTERNATIONAL RECTIFIER CORP	EQUITY	460254105	4517	141,593	SH	SOLE
INTERNATIONAL SECS EXCH INC	EQUITY	46031W204	233	8,480	SH	SOLE
INTERNATIONAL SPEEDWAY CORP	EQUITY	460335201	3382	70,611	SH	SOLE
INTERNET CAP GROUP INC	EQUITY	46059C205	237	28,831	SH	SOLE
INTERNET SEC SYS INC	EQUITY	46060X107	616	29,392	SH	SOLE
INTERPOOL INC	EQUITY	46062R108	116	6,121	SH	SOLE
INTERPUBLIC GROUP COS INC	EQUITY	460690100	15	1,590	SH	DEFINED
INTERPUBLIC GROUP COS INC	EQUITY	460690100	1922	199,184	SH	SOLE
INTERSIL CORP	EQUITY	46069S109	7694	309,258	SH	SOLE
INTERVIDEO INC	EQUITY	46114Y101	80	7,623	SH	SOLE
INTERVOICE INC	EQUITY	46114Z101	226	28,432	SH	SOLE
INTERWOVEN INC	EQUITY	46114T508	263	31,019	SH	SOLE
INTEVAC INC	EQUITY	461148108	202	15,293	SH	SOLE
INTL PAPER CO	EQUITY	460146103	61	1,812	SH	DEFINED
INTL PAPER CO	EQUITY	460146103	23119	687,858	SH	SOLE
INTRADO INC	EQUITY	46117A100	305	13,253	SH	SOLE
INTRALASE CORP	EQUITY	461169104	174	9,755	SH	SOLE
INTROGEN THERAPEUTICS INC	EQUITY	46119F107	78	14,886	SH	SOLE
INTUIT	EQUITY	461202103	35	654	SH	DEFINED
INTUIT	EQUITY	461202103	7846	147,212	SH	SOLE
INTUITIVE SURGICAL INC	EQUITY	46120E602	375	3,200	SH	DEFINED
INTUITIVE SURGICAL INC	EQUITY	46120E602	11280	96,187	SH	SOLE
INVACARE CORP	EQUITY	461203101	721	22,906	SH	SOLE
INVERNESS MED INNOVATIONS IN	EQUITY	46126P106	359	15,129	SH	SOLE
INVESTMENT TECHNOLOGY GRP NE	EQUITY	46145F105	588	16,600	SH	DEFINED
INVESTMENT TECHNOLOGY GRP NE	EQUITY	46145F105	1055	29,765	SH	SOLE
INVESTORS BANCORP INC	EQUITY	46146P102	42	3,816	SH	SOLE
INVESTORS FINL SERVICES CORP	EQUITY	461915100	4787	129,963	SH	SOLE
INVESTORS REAL ESTATE TR SH BEN INT	EQUITY	461730103	309	33,428	SH	SOLE
INVITROGEN CORP	EQUITY	46185R100	1999	30,000	SH	DEFINED
INVITROGEN CORP	EQUITY	46185R100	7049	105,772	SH	SOLE
IONATRON INC	EQUITY	462070103	183	18,123	SH	SOLE
IOWA TELECOMM SERVICES INC	EQUITY	462594201	2613	168,703	SH	SOLE
IPASS INC	EQUITY	46261V108	265	40,449	SH	SOLE
IPAYMENT INC	EQUITY	46262E105	384	9,256	SH	SOLE
IPC HOLDINGS LTD	EQUITY	G4933P101	421570	15,397,000	SH	SOLE
IRIS INTL INC	EQUITY	46270W105	269	12,324	SH	SOLE
IROBOT CORP	EQUITY	462726100	11	328	SH	SOLE
IRON MTN INC	EQUITY	462846106	100	2,378	SH	SOLE
IRWIN FINL CORP	EQUITY	464119106	293	13,669	SH	SOLE
ISHARES INC MSCI HONG KONG	EQUITY	464286871	2063	163,500	SH	SOLE
ISHARES INC MSCI JAPAN	EQUITY	464286848	12259	906,700	SH	SOLE
ISHARES TR * S&P GLB100INDX	EQUITY	464287572	145	2,300	SH	SOLE

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

ISHARES TR 7-10 YR TRS BD	EQUITY 464287440	319	3,800 SH	SOLE
ISHARES TR MSCI EAFE IDX	EQUITY 464287465	7031	118,300 SH	SOLE
ISHARES TR RUSL 2000 GROW	EQUITY 464287648	1526	21,900 SH	SOLE
ISHARES TR RUSSELL 2000	EQUITY 464287655	3896	58,400 SH	SOLE
ISHARES TR RUSSELL MCP GR	EQUITY 464287481	1682	17,900 SH	SOLE
ISHARES TR RUSSELL MCP VL	EQUITY 464287473	2712	21,800 SH	SOLE
ISHARES TR S&P500/BAR GRW	EQUITY 464287309	2152	36,300 SH	SOLE
ISHARES TR S&P500/BAR VAL	EQUITY 464287408	2609	40,100 SH	SOLE
ISIS PHARMACEUTICALS INC	EQUITY 464330109	232	44,246 SH	SOLE
ISLE OF CAPRI CASINOS INC	EQUITY 464592104	258	10,604 SH	SOLE
ISTA PHARMACEUTICALS INC	EQUITY 45031X204	65	10,215 SH	SOLE
ISTAR FINL INC	EQUITY 45031U101	121	3,385 SH	SOLE
ITC HLDGS CORP	EQUITY 465685105	270	9,626 SH	SOLE
ITLA CAP CORP	EQUITY 450565106	211	4,320 SH	SOLE
ITRON INC	EQUITY 465741106	472	11,800 SH	DEFINED
ITRON INC	EQUITY 465741106	704	17,573 SH	SOLE
ITT EDUCATIONAL SERVICES INC	EQUITY 45068B109	4626	78,257 SH	SOLE
ITT INDS INC IND	EQUITY 450911102	45156	439,172 SH	DEFINED
ITT INDS INC IND	EQUITY 450911102	2488	24,200 SH	SOLE
ITT INDS INC IND	EQUITY 450911102	8674	84,363 SH	SOLE
IVANHOE MINES LTD	EQUITY 46579N103	5867	819,150 SH	DEFINED
IVAX CORP	EQUITY 465823102	13697	437,172 SH	SOLE
IVILLAGE INC	EQUITY 46588H105	285	35,538 SH	SOLE
IXIA	EQUITY 45071R109	365	24,672 SH	SOLE
IXYS CORP	EQUITY 46600W106	217	18,548 SH	SOLE
J & J SNACK FOODS CORP	EQUITY 466032109	279	4,701 SH	SOLE
J JILL GROUP INC	EQUITY 466189107	288	15,127 SH	SOLE
J2 GLOBAL COMMUNICATIONS INC	EQUITY 46626E205	761	17,809 SH	SOLE
JABIL CIRCUIT INC	EQUITY 466313103	24	642 SH	DEFINED
JABIL CIRCUIT INC	EQUITY 466313103	17040	459,413 SH	SOLE
JACK IN THE BOX INC	EQUITY 466367109	958	27,413 SH	SOLE
JACKSON HEWITT TAX * AX SVCS INC	EQUITY 468202106	783	28,250 SH	SOLE
JACOBS ENGR GROUP INC DEL	EQUITY 469814107	3543	52,200 SH	SOLE
JACOBS ENGR GROUP INC DEL	EQUITY 469814107	7889	116,241 SH	SOLE
JACUZZI BRANDS INC	EQUITY 469865109	484	57,584 SH	SOLE
JAKKS PAC INC	EQUITY 47012E106	396	18,919 SH	SOLE
JAMDAT MOBILE INC	EQUITY 47023T100	237	8,915 SH	SOLE
JAMES RIV GROUP INC	EQUITY 470359100	66	3,323 SH	SOLE
JAMES RIVER COAL CO	EQUITY 470355207	376	9,840 SH	SOLE
JANUS CAP GROUP INC	EQUITY 47102X105	15	795 SH	DEFINED
JANUS CAP GROUP INC	EQUITY 47102X105	1893	101,602 SH	SOLE
JARDEN CORP	EQUITY 471109108	6440	213,600 SH	DEFINED
JARDEN CORP	EQUITY 471109108	1255	41,618 SH	SOLE
JDA SOFTWARE GROUP INC	EQUITY 46612K108	371	21,827 SH	SOLE
JDS UNIPHASE CORP	EQUITY 46612J101	14	6,099 SH	DEFINED
JDS UNIPHASE CORP	EQUITY 46612J101	2097	888,580 SH	SOLE
JEFFERIES GROUP INC	EQUITY 472319102	4464	99,235 SH	SOLE
JEFFERSON PILOT CORP	EQUITY 475070108	28	495 SH	DEFINED
JEFFERSON PILOT CORP	EQUITY 475070108	3601	63,246 SH	SOLE
JER INVT TR INC	EQUITY 46614H301	157	9,251 SH	SOLE
JETBLUE AWYS CORP	EQUITY 477143101	4632	301,201 SH	SOLE
JLG INDS INC	EQUITY 466210101	5164	113,100 SH	SOLE
JLG INDS INC	EQUITY 466210101	1748	38,273 SH	SOLE
JO-ANN STORES INC	EQUITY 47758P307	204	17,276 SH	SOLE
JOHNSON & JOHNSON	EQUITY 478160104	14243	236,983 SH	DEFINED
JOHNSON & JOHNSON	EQUITY 478160104	3606	60,000 SH	SOLE

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

JOHNSON & JOHNSON	EQUITY	478160104	141978	2,362,369	SH	SOLE
JOHNSON CTLS INC	EQUITY	478366107	8089	110,949	SH	DEFINED
JOHNSON CTLS INC	EQUITY	478366107	6600	90,529	SH	SOLE
JONES APPAREL GROUP INC	EQUITY	480074103	13	432	SH	DEFINED
JONES APPAREL GROUP INC	EQUITY	480074103	1697	55,244	SH	SOLE
JONES LANG LASALLE INC	EQUITY	48020Q107	1287	25,564	SH	SOLE
JORGENSEN EARLE M CO	EQUITY	480829100	126	13,623	SH	SOLE
JOS A * BANK CLOTHIERS INC	EQUITY	480838101	439	10,111	SH	SOLE
JOURNAL COMMUNICATIONS INC	EQUITY	481130102	293	20,969	SH	SOLE
JOURNAL REGISTER CO	EQUITY	481138105	468	31,328	SH	SOLE
JOY GLOBAL INC	EQUITY	481165108	2068	51,700	SH	SOLE
JOY GLOBAL INC	EQUITY	481165108	9715	242,875	SH	SOLE
JP MORGAN CHASE & CO	EQUITY	46625H100	20464	515,588	SH	DEFINED
JP MORGAN CHASE & CO	EQUITY	46625H100	134006	3,376,311	SH	SOLE
JUNIPER NETWORKS INC	EQUITY	48203R104	41234	1,849,060	SH	SOLE
JUPITERMEDIA CORP	EQUITY	48207D101	225	15,209	SH	SOLE
K & F INDS HLDGS INC	EQUITY	482241106	194	12,660	SH	SOLE
K V PHARMACEUTICAL CO	EQUITY	482740206	923	44,800	SH	SOLE
K V PHARMACEUTICAL CO	EQUITY	482740206	555	26,956	SH	SOLE
K2 INC	EQUITY	482732104	361	35,707	SH	SOLE
KADANT INC	EQUITY	48282T104	193	10,437	SH	SOLE
KAMAN CORP	EQUITY	483548103	327	16,628	SH	SOLE
KANBAY INTL INC	EQUITY	48369P207	295	18,563	SH	SOLE
KANSAS CITY LIFE INS CO	EQUITY	484836101	138	2,757	SH	SOLE
KANSAS CITY SOUTHERN	EQUITY	485170302	1502	61,502	SH	SOLE
KAYDON CORP	EQUITY	486587108	680	21,147	SH	SOLE
KB HOME	EQUITY	48666K109	21	288	SH	DEFINED
KB HOME	EQUITY	48666K109	2637	36,290	SH	SOLE
KCS ENERGY INC	EQUITY	482434206	286	11,800	SH	DEFINED
KCS ENERGY INC	EQUITY	482434206	906	37,396	SH	SOLE
KEANE INC	EQUITY	486665102	4334	393,600	SH	DEFINED
KEANE INC	EQUITY	486665102	394	35,747	SH	SOLE
KEARNY FINL CORP	EQUITY	487169104	200	16,383	SH	SOLE
KEITHLEY INSTRS INC	EQUITY	487584104	134	9,594	SH	SOLE
KELLOGG CO	EQUITY	487836108	41	948	SH	DEFINED
KELLOGG CO	EQUITY	487836108	4872	112,716	SH	SOLE
KELLWOOD CO	EQUITY	488044108	498	20,846	SH	SOLE
KELLY SVCS INC	EQUITY	488152208	1362	51,957	SH	SOLE
KEMET CORP	EQUITY	488360108	1671	236,341	SH	SOLE
KENEXA CORP	EQUITY	488879107	91	4,309	SH	SOLE
KENNAMETAL INC	EQUITY	489170100	5344	104,699	SH	SOLE
KENSEY NASH CORP	EQUITY	490057106	155	7,018	SH	SOLE
KERR MCGEE CORP	EQUITY	492386107	39	429	SH	DEFINED
KERR MCGEE CORP	EQUITY	492386107	4962	54,607	SH	SOLE
KERYX BIOPHARMACEUTICALS INC	EQUITY	492515101	966	66,000	SH	DEFINED
KERYX BIOPHARMACEUTICALS INC	EQUITY	492515101	2064	141,000	SH	SOLE
KERYX BIOPHARMACEUTICALS INC	EQUITY	492515101	303	20,709	SH	SOLE
KEYCORP	EQUITY	493267108	50	1,506	SH	DEFINED
KEYCORP	EQUITY	493267108	2140	65,000	SH	SOLE
KEYCORP	EQUITY	493267108	7109	215,881	SH	SOLE
KEYNOTE SYS INC	EQUITY	493308100	160	12,473	SH	SOLE
KEYSPAN CORP	EQUITY	49337W100	23	645	SH	DEFINED
KEYSPAN CORP	EQUITY	49337W100	21073	590,434	SH	SOLE
KEYSTONE AUTOMOTIVE INDS INC	EQUITY	49338N109	372	11,829	SH	SOLE
KFORCE INC	EQUITY	493732101	269	24,134	SH	SOLE
KFX INC	EQUITY	48245L107	757	44,150	SH	SOLE
KILROY RLTY * CORP	EQUITY	49427F108	1343	21,694	SH	SOLE
KIMBALL INTL INC	EQUITY	494274103	178	16,728	SH	SOLE
KIMBERLY CLARK CORP	EQUITY	494368103	103	1,725	SH	DEFINED

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

KIMBERLY CLARK CORP	EQUITY 494368103	28873	484,035	SH	SOLE
KIMCO REALTY CORP	EQUITY 49446R109	192	5,976	SH	SOLE
KINDER MORGAN ENERGY PARTNER UT LTD PARTNER	EQUITY 494550106	2630	55,000	SH	SOLE
KINDER MORGAN INC KANS	EQUITY 49455P101	36	387	SH	DEFINED
KINDER MORGAN INC KANS	EQUITY 49455P101	2759	30,000	SH	SOLE
KINDER MORGAN INC KANS	EQUITY 49455P101	9544	103,796	SH	SOLE
KINDRED HEALTHCARE INC	EQUITY 494580103	4575	177,600	SH	DEFINED
KINDRED HEALTHCARE INC	EQUITY 494580103	551	21,379	SH	SOLE
KINETIC CONCEPTS INC	EQUITY 49460W208	5065	127,400	SH	DEFINED
KINETIC CONCEPTS INC	EQUITY 49460W208	42	1,068	SH	SOLE
KING PHARMACEUTICALS INC	EQUITY 495582108	15	894	SH	DEFINED
KING PHARMACEUTICALS INC	EQUITY 495582108	2670	157,791	SH	SOLE
KINGSWAY FINL SVCS INC	EQUITY 496904103	3165	157,000	SH	DEFINED
KINROSS GOLD CORP	EQUITY 496902404	2044	221,900	SH	DEFINED
KIRBY CORP	EQUITY 497266106	853	16,356	SH	SOLE
KITE RLTY GROUP TR	EQUITY 49803T102	232	14,987	SH	SOLE
KKR FINL CORP	EQUITY 482476306	25	1,048	SH	SOLE
KLA-TENCOR CORP	EQUITY 482480100	36	729	SH	DEFINED
KLA-TENCOR CORP	EQUITY 482480100	9635	195,314	SH	SOLE
KMG AMER CORP	EQUITY 482563103	146	15,875	SH	SOLE
KNBT BANCORP INC	EQUITY 482921103	400	24,556	SH	SOLE
KNIGHT CAPITAL GROUP INC	EQUITY 499005106	798	80,658	SH	SOLE
KNIGHT RIDDER INC	EQUITY 499040103	16	255	SH	DEFINED
KNIGHT RIDDER INC	EQUITY 499040103	2081	32,874	SH	SOLE
KNIGHT TRANSN INC	EQUITY 499064103	890	42,909	SH	SOLE
KNOLL INC	EQUITY 498904200	141	8,262	SH	SOLE
KOHL'S CORP	EQUITY 500255104	32852	675,972	SH	DEFINED
KOHL'S CORP	EQUITY 500255104	7351	151,254	SH	SOLE
KOMAG INC	EQUITY 500453204	754	21,745	SH	SOLE
KOPIN CORP	EQUITY 500600101	283	52,849	SH	SOLE
KORN FERRY INTL	EQUITY 500643200	2034	108,843	SH	SOLE
KOS PHARMACEUTICALS INC	EQUITY 500648100	217	4,200	SH	DEFINED
KOS PHARMACEUTICALS INC	EQUITY 500648100	17	332	SH	SOLE
KRAFT FOODS INC	EQUITY 50075N104	1207	42,859	SH	SOLE
KRISPY KREME DOUGHNUTS INC	EQUITY 501014104	238	41,497	SH	SOLE
KROGER CO	EQUITY 501044101	51	2,676	SH	DEFINED
KROGER CO	EQUITY 501044101	13033	690,304	SH	SOLE
KRONOS INC	EQUITY 501052104	1008	24,078	SH	SOLE
KRONOS WORLDWIDE INC	EQUITY 50105F105	77	2,638	SH	SOLE
K-SWISS INC	EQUITY 482686102	607	18,725	SH	SOLE
KULICKE & SOFFA INDS INC	EQUITY 501242101	344	38,873	SH	SOLE
KYPHON INC	EQUITY 501577100	474	11,600	SH	DEFINED
KYPHON INC	EQUITY 501577100	891	21,822	SH	SOLE
L-3 COMMUNICATIONS HLDGS INC	EQUITY 502424104	25312	340,444	SH	DEFINED
L-3 COMMUNICATIONS HLDGS INC	EQUITY 502424104	4149	55,798	SH	SOLE
LA BARGE INC	EQUITY 502470107	109	7,566	SH	SOLE
LA QUINTA CORP PAIRED CTF	EQUITY 50419U202	7784	698,714	SH	SOLE
LA Z BOY INC	EQUITY 505336107	531	39,168	SH	SOLE
LABOR READY * INC	EQUITY 505401208	283	13,600	SH	DEFINED
LABOR READY * INC	EQUITY 505401208	855	41,045	SH	SOLE
LABOR READY * INC	EQUITY 505401208	832	39,961	SH	SOLE
LABORATORY CORP AMER HLDGS	EQUITY 50540R409	1190	22,092	SH	DEFINED
LABORATORY CORP AMER HLDGS	EQUITY 50540R409	3303	61,341	SH	SOLE
LABRANCHE & CO INC	EQUITY 505447102	1622	160,410	SH	SOLE
LACLEDE GROUP INC	EQUITY 505597104	463	15,852	SH	SOLE
LAFARGE NORTH AMERICA INC	EQUITY 505862102	56	1,019	SH	SOLE
LAIDLAW INTL INC	EQUITY 50730R102	10558	454,496	SH	SOLE
LAKELAND BANCORP INC	EQUITY 511637100	202	13,714	SH	SOLE

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

LAKELAND FINL CORP	EQUITY	511656100	179	4,441	SH	SOLE
LAM RESEARCH CORP	EQUITY	512807108	10018	280,785	SH	SOLE
LAMAR ADVERTISING CO	EQUITY	512815101	342	7,417	SH	SOLE
LAMSON & SESSIONS CO	EQUITY	513696104	320	12,800	SH	DEFINED
LANCASTER COLONY CORP	EQUITY	513847103	2586	69,803	SH	SOLE
LANCE INC	EQUITY	514606102	417	22,395	SH	SOLE
LANDAMERICA FINL GROUP INC	EQUITY	514936103	847	13,579	SH	SOLE
LANDAUER INC	EQUITY	51476K103	310	6,728	SH	SOLE
LANDRYS RESTAURANTS INC	EQUITY	51508L103	2142	80,200	SH	DEFINED
LANDRYS RESTAURANTS INC	EQUITY	51508L103	329	12,318	SH	SOLE
LANDSTAR SYS INC	EQUITY	515098101	551	13,200	SH	DEFINED
LANDSTAR SYS INC	EQUITY	515098101	54	1,303	SH	SOLE
LAS VEGAS SANDS CORP	EQUITY	517834107	20	514	SH	SOLE
LASALLE HOTEL PPTYS	EQUITY	517942108	833	22,687	SH	SOLE
LASERSCOPE	EQUITY	518081104	335	14,912	SH	SOLE
LATTICE SEMICONDUCTOR CORP	EQUITY	518415104	1339	309,901	SH	SOLE
LAUDER ESTEE COS INC	EQUITY	518439104	99	2,951	SH	SOLE
LAUREATE EDUCATION INC	EQUITY	518613104	5221	99,426	SH	SOLE
LAWSON PRODS INC	EQUITY	520776105	130	3,437	SH	SOLE
LAWSON SOFTWARE INC	EQUITY	520780107	11359	1,545,400	SH	DEFINED
LAWSON SOFTWARE INC	EQUITY	520780107	342	46,597	SH	SOLE
LAYNE CHRISTENSEN CO	EQUITY	521050104	182	7,145	SH	SOLE
LAZARD LTD	EQUITY	G54050102	530	16,600	SH	DEFINED
LCA-VISION INC	EQUITY	501803308	703	14,800	SH	DEFINED
LCA-VISION INC	EQUITY	501803308	726	15,276	SH	SOLE
LEADIS TECHNOLOGY INC	EQUITY	52171N103	70	13,548	SH	SOLE
LEAP WIRELESS INTL INC	EQUITY	521863308	10	273	SH	SOLE
LEAPFROG ENTERPRISES INC	EQUITY	52186N106	283	24,329	SH	SOLE
LEAR CORP	EQUITY	521865105	4515	158,639	SH	SOLE
LEARNING TREE INTL INC	EQUITY	522015106	86	6,726	SH	SOLE
LECG CORP	EQUITY	523234102	192	11,054	SH	SOLE
LECROY CORP	EQUITY	52324W109	142	9,265	SH	SOLE
LEE ENTERPRISES INC	EQUITY	523768109	3372	91,357	SH	SOLE
LEGG MASON INC	EQUITY	524901105	1939	16,200	SH	DEFINED
LEGG MASON INC	EQUITY	524901105	3842	32,100	SH	SOLE
LEGG MASON INC	EQUITY	524901105	29105	243,173	SH	SOLE
LEGGETT & PLATT INC	EQUITY	524660107	16	678	SH	DEFINED
LEGGETT & PLATT INC	EQUITY	524660107	2058	89,629	SH	SOLE
LEHMAN BROS HLDGS INC	EQUITY	524908100	127	990	SH	DEFINED
LEHMAN BROS HLDGS INC	EQUITY	524908100	15119	117,960	SH	SOLE
LENNAR CORP	EQUITY	526057104	31	510	SH	DEFINED
LENNAR CORP	EQUITY	526057104	3886	63,683	SH	SOLE
LENNOX INTL INC	EQUITY	526107107	1067	37,844	SH	SOLE
LEUCADIA NATL CORP	EQUITY	527288104	7826	164,892	SH	SOLE
LEVEL 3 COMMUNICATIONS INC	EQUITY	52729NAS9	663694	10,350,000	SH	DEFINED
LEVEL 3 COMMUNICATIONS INC	EQUITY	52729N100	1496	521,311	SH	SOLE
LEVITT CORP	EQUITY	52742P108	280	12,334	SH	SOLE
LEXAR MEDIA INC	EQUITY	52886P104	6712	817,600	SH	SOLE
LEXAR MEDIA INC	EQUITY	52886P104	491	59,863	SH	SOLE
LEXICON GENETICS INC	EQUITY	528872104	174	47,727	SH	SOLE
LEXINGTON CORP PPTYS TR	EQUITY	529043101	1238	58,112	SH	SOLE
LEXMARK INTL	EQUITY	529771107	19	429	SH	DEFINED
LEXMARK INTL	EQUITY	529771107	2395	53,429	SH	SOLE
LHC GROUP INC	EQUITY	50187A107	62	3,585	SH	SOLE
LIBBEY INC	EQUITY	529898108	106	10,395	SH	SOLE
LIBERTY CORP S C	EQUITY	530370105	542	11,581	SH	SOLE

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

LIBERTY GLOBAL INC	EQUITY	530555101	624	27,734	SH	SOLE
LIBERTY PPTY TR SH BEN INT	EQUITY	531172104	7585	177,020	SH	SOLE
LIFE TIME FITNESS INC	EQUITY	53217R207	669	17,566	SH	SOLE
LIFECCELL * CORP	EQUITY	531927101	459	24,091	SH	SOLE
LIFELINE SYS INC	EQUITY	532192101	336	9,197	SH	SOLE
LIFEPOINT HOSPITALS INC	EQUITY	53219L109	3713	99,000	SH	DEFINED
LIFEPOINT HOSPITALS INC	EQUITY	53219L109	4276	114,021	SH	SOLE
LIFETIME BRANDS INC	EQUITY	53222Q103	113	5,478	SH	SOLE
LILLY ELI & CO	EQUITY	532457108	1166	20,596	SH	DEFINED
LILLY ELI & CO	EQUITY	532457108	34416	608,171	SH	SOLE
LIMITED BRANDS INC	EQUITY	532716107	29	1,287	SH	DEFINED
LIMITED BRANDS INC	EQUITY	532716107	3601	161,128	SH	SOLE
LIN TV CORP	EQUITY	532774106	227	20,368	SH	SOLE
LINCARE HLDGS INC	EQUITY	532791100	8404	200,519	SH	SOLE
LINCOLN EDL SVCS CORP	EQUITY	533535100	45	3,145	SH	SOLE
LINCOLN ELEC HLDGS INC	EQUITY	533900106	1093	27,549	SH	SOLE
LINCOLN NATL CORP IND	EQUITY	534187109	34	639	SH	DEFINED
LINCOLN NATL CORP IND	EQUITY	534187109	15242	287,431	SH	SOLE
LINDSAY MFG CO	EQUITY	535555106	167	8,709	SH	SOLE
LINEAR TECHNOLOGY CORP	EQUITY	535678106	41	1,125	SH	DEFINED
LINEAR TECHNOLOGY CORP	EQUITY	535678106	6017	166,808	SH	SOLE
LINENS N THINGS INC	EQUITY	535679104	904	33,975	SH	SOLE
LIONBRIDGE TECHNOLOGIES INC	EQUITY	536252109	229	32,634	SH	SOLE
LITHIA MTRS INC	EQUITY	536797103	364	11,575	SH	SOLE
LITTELFUSE INC	EQUITY	537008104	459	16,826	SH	SOLE
LIZ CLAIBORNE INC	EQUITY	539320101	14	393	SH	DEFINED
LIZ CLAIBORNE INC	EQUITY	539320101	2716	75,831	SH	SOLE
LKQ CORP	EQUITY	501889208	372	10,759	SH	SOLE
LOCKHEED MARTIN CORP	EQUITY	539830109	84	1,320	SH	DEFINED
LOCKHEED MARTIN CORP	EQUITY	539830109	10041	157,801	SH	SOLE
LODGENET ENTMT CORP	EQUITY	540211109	169	12,153	SH	SOLE
LODGIAN INC	EQUITY	54021P403	199	18,554	SH	SOLE
LOEWS CORP	EQUITY	540424108	48	501	SH	DEFINED
LOEWS CORP	EQUITY	540424108	5681	59,897	SH	SOLE
LOEWS CORP CAROLNA GP STK	EQUITY	540424207	399	9,066	SH	SOLE
LO-JACK CORP	EQUITY	539451104	2041	84,603	SH	SOLE
LONE STAR STEAKHOUSE SALOON	EQUITY	542307103	318	13,403	SH	SOLE
LONE STAR TECHNOLOGIES INC	EQUITY	542312103	1158	22,410	SH	SOLE
LONGS DRUG STORES CORP	EQUITY	543162101	840	23,080	SH	SOLE
LONGVIEW FIBRE CO	EQUITY	543213102	2900	139,349	SH	SOLE
LOUISIANA PAC CORP	EQUITY	546347105	11356	413,390	SH	DEFINED
LOUISIANA PAC CORP	EQUITY	546347105	2399	87,336	SH	SOLE
LOWES COS INC	EQUITY	548661107	192	2,886	SH	DEFINED
LOWES COS INC	EQUITY	548661107	25418	381,302	SH	SOLE
LSI INDS INC	EQUITY	50216C108	233	14,860	SH	SOLE
LSI LOGIC CORP	EQUITY	502161102	12	1,446	SH	DEFINED
LSI LOGIC CORP	EQUITY	502161102	1464	182,990	SH	SOLE
LTC PPTYS INC	EQUITY	502175102	366	17,407	SH	SOLE
LTX CORP	EQUITY	502392103	207	46,070	SH	SOLE
LUBRIZOL CORP	EQUITY	549271104	5926	136,440	SH	SOLE
LUBYS INC	EQUITY	549282101	229	17,231	SH	SOLE
LUCENT TECHNOLOGIES INC	EQUITY	549463107	44	16,410	SH	DEFINED
LUCENT TECHNOLOGIES INC	EQUITY	549463107	5560	2,090,213	SH	SOLE
LUFKIN INDS INC	EQUITY	549764108	259	5,200	SH	DEFINED
LUFKIN INDS INC	EQUITY	549764108	1895	38,000	SH	SOLE
LUFKIN INDS INC	EQUITY	549764108	528	10,595	SH	SOLE

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

LUMINENT MTG CAP INC	EQUITY	550278303	229	30,449	SH	SOLE
LUMINEX CORP DEL	EQUITY	55027E102	223	19,164	SH	SOLE
LYON WILLIAM HOMES	EQUITY	552074106	187	1,850	SH	SOLE
LYONDELL CHEMICAL CO	EQUITY	552078107	9792	411,098	SH	SOLE
M & F WORLDWIDE CORP	EQUITY	552541104	132	8,073	SH	SOLE
M & T BK CORP	EQUITY	55261F104	32	294	SH	DEFINED
M & T BK CORP	EQUITY	55261F104	14152	129,777	SH	SOLE
M D C HLDGS INC	EQUITY	552676108	49	796	SH	SOLE
M/I HOMES INC	EQUITY	55305B101	379	9,323	SH	SOLE
MACATAWA BK CORP	EQUITY	554225102	278	7,652	SH	SOLE
MACDERMID INC	EQUITY	554273102	635	22,760	SH	SOLE
MACERICH CO	EQUITY	554382101	8066	120,140	SH	SOLE
MACK CALI RLTY CORP	EQUITY	554489104	20646	477,913	SH	SOLE
MACROVISION CORP	EQUITY	555904101	2317	138,477	SH	SOLE
MADDEN STEVEN LTD	EQUITY	556269108	287	9,808	SH	SOLE
MAF BANCORP INC	EQUITY	55261R108	1003	24,241	SH	SOLE
MAGELLAN HEALTH SVCS INC	EQUITY	559079207	636	20,225	SH	SOLE
MAGELLAN MIDSTREAM PRTRNS LP	EQUITY	559080106	2578	80,000	SH	SOLE
MAGMA DESIGN AUTOMATION	EQUITY	559181102	222	26,362	SH	SOLE
MAGNA ENTMT CORP	EQUITY	559211107	201	28,131	SH	SOLE
MAGUIRE PPTYS INC	EQUITY	559775101	803	25,993	SH	SOLE
MAIDENFORM BRANDS INC	EQUITY	560305104	122	9,628	SH	SOLE
MAIN STR BKS INC	EQUITY	56034R102	320	11,755	SH	SOLE
MAINSOURCE FINANCIAL GP INC	EQUITY	56062Y102	159	8,887	SH	SOLE
MAIR HOLDINGS INC	EQUITY	560635104	43	9,101	SH	SOLE
MAJESCO ENTERTAINMENT CO	EQUITY	560690208	14	12,111	SH	SOLE
MANHATTAN ASSOCS INC	EQUITY	562750109	448	21,893	SH	SOLE
MANITOWOC INC	EQUITY	563571108	4018	80,000	SH	SOLE
MANITOWOC INC	EQUITY	563571108	1136	22,616	SH	SOLE
MANNATECH INC	EQUITY	563771104	163	11,835	SH	SOLE
MANNKIND CORP	EQUITY	56400P201	214	19,028	SH	SOLE
MANOR CARE INC	EQUITY	564055101	12	291	SH	DEFINED
MANOR CARE INC	EQUITY	564055101	1450	36,464	SH	SOLE
MANPOWER INC	EQUITY	56418H100	8144	175,133	SH	SOLE
MANTECH INTL CORP	EQUITY	564563104	326	11,719	SH	SOLE
MANULIFE FINL CORP	EQUITY	56501R106	7220	123,300	SH	DEFINED
MAPINFO CORP	EQUITY	565105103	195	15,500	SH	SOLE
MARATHON OIL CORP	EQUITY	565849106	12484	204,753	SH	DEFINED
MARATHON OIL CORP	EQUITY	565849106	9853	161,597	SH	SOLE
MARCHEX INC	EQUITY	56624R108	334	14,863	SH	SOLE
MARCUS CORP	EQUITY	566330106	358	15,227	SH	SOLE
MARINE PRODS CORP	EQUITY	568427108	102	9,771	SH	SOLE
MARINEMAX INC	EQUITY	567908108	318	10,087	SH	SOLE
MARITRANS INC	EQUITY	570363101	166	6,389	SH	SOLE
MARKEL CORP	EQUITY	570535104	82	259	SH	SOLE
MARKETAXESS HLDGS INC	EQUITY	57060D108	2846	249,000	SH	DEFINED
MARKETAXESS HLDGS INC	EQUITY	57060D108	199	56,033	SH	SOLE
MARKWEST HYDROCARBON INC	EQUITY	570762104	93	4,217	SH	SOLE
MARLIN BUSINESS SVCS CORP	EQUITY	571157106	115	4,834	SH	SOLE
MARRIOTT INTL INC	EQUITY	571903202	41	609	SH	DEFINED
MARRIOTT INTL INC	EQUITY	571903202	24698	368,792	SH	SOLE
MARSH & MCLENNAN COS INC	EQUITY	571748102	64	2,010	SH	DEFINED
MARSH & MCLENNAN COS INC	EQUITY	571748102	61127	1,924,655	SH	SOLE
MARSHALL & ILSLEY CORP	EQUITY	571834100	33	771	SH	DEFINED
MARSHALL & ILSLEY CORP	EQUITY	571834100	4258	98,927	SH	SOLE
MARSHALL EDWARDS INC	EQUITY	572322303	35	5,583	SH	SOLE

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

MARTEK * TEK BIOSCIENCES CORP	EQUITY	572901106	2123	86,283	SH	SOLE
MARTEN TRANS LTD	EQUITY	573075108	203	11,168	SH	SOLE
MARTHA STEWART LIVING OMNIME	EQUITY	573083102	294	16,851	SH	SOLE
MARTIN MARIETTA MATLS INC	EQUITY	573284106	7111	92,687	SH	SOLE
MARVEL ENTERTAINMENT INC	EQUITY	57383T103	24	1,495	SH	SOLE
MARVELL TECHNOLOGY GROUP LTD	EQUITY	G5876H105	5777	103,000	SH	DEFINED
MARVELL TECHNOLOGY GROUP LTD	EQUITY	G5876H105	2596	46,290	SH	SOLE
MARVELL TECHNOLOGY GROUP LTD	EQUITY	G5876H105	961	17,140	SH	SOLE
MASCO CORP	EQUITY	574599106	47	1,563	SH	DEFINED
MASCO CORP	EQUITY	574599106	14413	477,394	SH	SOLE
MASSEY ENERGY CORP	EQUITY	576206106	62	1,648	SH	SOLE
MASTEC INC	EQUITY	576323109	213	20,357	SH	SOLE
MATRIA HEALTHCARE INC	EQUITY	576817209	597	15,403	SH	SOLE
MATRIX SVC CO	EQUITY	576853105	2436	247,600	SH	SOLE
MATRIXONE INC	EQUITY	57685P304	202	40,465	SH	SOLE
MATRIXX INITIATIVES INC	EQUITY	57685L105	218	10,400	SH	DEFINED
MATTEL INC	EQUITY	577081102	24	1,491	SH	DEFINED
MATTEL INC	EQUITY	577081102	7373	466,029	SH	SOLE
MATTHEWS INTL CORP	EQUITY	577128101	873	23,986	SH	SOLE
MATTSON TECHNOLOGY INC	EQUITY	577223100	322	31,965	SH	SOLE
MAUI LD & PINEAPPLE INC	EQUITY	577345101	87	2,550	SH	SOLE
MAVERICK TUBE CORP	EQUITY	577914104	1283	32,200	SH	SOLE
MAXIM INTEGRATED PRODS INC	EQUITY	57772K101	44	1,209	SH	DEFINED
MAXIM INTEGRATED PRODS INC	EQUITY	57772K101	9431	260,234	SH	SOLE
MAXIMUS INC	EQUITY	577933104	528	14,383	SH	SOLE
MAXTOR CORP	EQUITY	577729205	1319	190,114	SH	SOLE
MAXYGEN INC	EQUITY	577776107	144	19,161	SH	SOLE
MAYTAG CORP	EQUITY	578592107	6	297	SH	DEFINED
MAYTAG CORP	EQUITY	578592107	1790	95,117	SH	SOLE
MB FINANCIAL INC	EQUITY	55264U108	584	16,488	SH	SOLE

MBIA INC	EQUITY	55262C100	30	495	SH	DEFINED
MBIA INC	EQUITY	55262C100	3790	62,998	SH	SOLE
MBNA CORP	EQUITY	55262L100	126	4,632	SH	DEFINED
MBNA CORP	EQUITY	55262L100	48588	1,789,610	SH	SOLE
MBT FINL CORP	EQUITY	578877102	179	11,080	SH	SOLE
MCAFEE INC	EQUITY	579064106	9092	335,127	SH	SOLE
MCCLATCHY CO	EQUITY	579489105	36	608	SH	SOLE
MCCORMICK & CO INC	EQUITY	579780206	5661	183,091	SH	DEFINED
MCCORMICK & CO INC	EQUITY	579780206	3868	125,101	SH	SOLE
MCCORMICK & SCHMICKS SEAFD R	EQUITY	579793100	128	5,692	SH	SOLE
MCDATA CORP	EQUITY	580031201	1592	418,983	SH	SOLE
MCDONALDS CORP	EQUITY	580135101	157	4,647	SH	DEFINED
MCDONALDS CORP	EQUITY	580135101	35372	1,049,002	SH	SOLE
MCG CAPITAL CORP	EQUITY	58047P107	1955	134,025	SH	SOLE
MCGRATH RENTCORP	EQUITY	580589109	429	15,449	SH	SOLE
MCGRAW HILL COS INC	EQUITY	580645109	71	1,383	SH	DEFINED
MCGRAW HILL COS INC	EQUITY	580645109	8515	164,931	SH	SOLE
MCI INC	EQUITY	552691107	613	31,056	SH	SOLE
MCKESSON CORP	EQUITY	58155Q103	59	1,137	SH	DEFINED
MCKESSON CORP	EQUITY	58155Q103	13113	254,183	SH	SOLE
MCMORAN EXPLORATION CO	EQUITY	582411104	306	15,495	SH	SOLE
MDU RES GROUP INC	EQUITY	552690109	7873	240,464	SH	SOLE
MEADWESTVACO CORP	EQUITY	583334107	19	669	SH	DEFINED
MEADWESTVACO CORP	EQUITY	583334107	4502	160,600	SH	SOLE
MEASUREMENT SPECIALTIES INC	EQUITY	583421102	216	8,872	SH	SOLE
MECHEL OAO	EQUITY	583840103	435	18,000	SH	SOLE

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

MEDAREX INC	EQUITY	583916101	1151	83,097	SH	SOLE
MEDCATH CORP	EQUITY	58404W109	102	5,499	SH	SOLE
MEDCO HEALTH SOLUTIONS INC	EQUITY	58405U102	63	1,134	SH	DEFINED
MEDCO HEALTH SOLUTIONS INC	EQUITY	58405U102	7544	135,198	SH	SOLE
MEDIA GEN INC	EQUITY	584404107	3227	63,643	SH	SOLE
MEDIACOM COMMUNICATIONS CORP	EQUITY	58446K105	254	46,314	SH	SOLE
MEDICAL PPTYS TRUST INC	EQUITY	58463J304	94	9,633	SH	SOLE
MEDICINES CO	EQUITY	584688105	5040	288,800	SH	DEFINED
MEDICINES CO	EQUITY	584688105	647	37,097	SH	SOLE
MEDICIS PHARMACEUTICAL CORP	EQUITY	584690309	1306	40,742	SH	SOLE
MEDIMMUNE INC	EQUITY	584699102	32	909	SH	DEFINED
MEDIMMUNE INC	EQUITY	584699102	4552	129,969	SH	SOLE
MEDIS TECHNOLOGIES LTD	EQUITY	58500P107	164	11,152	SH	SOLE
MEDTRONIC INC	EQUITY	585055106	33147	575,764	SH	DEFINED
MEDTRONIC INC	EQUITY	585055106	46668	810,624	SH	SOLE
MELLON FINL CORP	EQUITY	58551A108	53	1,545	SH	DEFINED
MELLON FINL CORP	EQUITY	58551A108	4706	137,400	SH	SOLE
MELLON FINL CORP	EQUITY	58551A108	6733	196,596	SH	SOLE
MEMC ELECTR MATLS INC	EQUITY	552715104	7387	333,199	SH	SOLE
MENS WEARHOUSE INC	EQUITY	587118100	353	12,000	SH	DEFINED
MENS WEARHOUSE INC	EQUITY	587118100	38	1,289	SH	SOLE
MENTOR CORP MINN	EQUITY	587188103	1115	24,187	SH	SOLE
MENTOR GRAPHICS CORP	EQUITY	587200106	2225	215,163	SH	SOLE
MERCANTILE BANK CORP	EQUITY	587376104	219	5,691	SH	SOLE
MERCANTILE BANKSHARES CORP	EQUITY	587405101	9290	164,592	SH	SOLE
MERCER INTL INC SH BEN INT	EQUITY	588056101	169	21,515	SH	SOLE
MERCK & CO INC	EQUITY	589331107	13382	420,682	SH	DEFINED
MERCK & CO INC	EQUITY	589331107	52219	1,641,598	SH	SOLE
MERCURY COMPUTER SYS	EQUITY	589378108	324	15,723	SH	SOLE
MERCURY GENL CORP	EQUITY	589400100	4129	70,925	SH	SOLE
MERCURY INTERACTIVE CORP	EQUITY	589405109	9	321	SH	DEFINED
MERCURY INTERACTIVE CORP	EQUITY	589405109	1270	45,711	SH	SOLE
MEREDITH CORP	EQUITY	589433101	8	156	SH	DEFINED
MEREDITH CORP	EQUITY	589433101	1015	19,400	SH	SOLE
MERGE TECHNOLOGIES INC	EQUITY	589981109	1936	77,300	SH	SOLE
MERGE TECHNOLOGIES INC	EQUITY	589981109	337	13,451	SH	SOLE
MERIDIAN BIOSCIENCE INC	EQUITY	589584101	487	24,200	SH	SOLE
MERIDIAN BIOSCIENCE INC	EQUITY	589584101	279	13,858	SH	SOLE
MERIDIAN RESOURCE CORP	EQUITY	58977Q109	273	65,014	SH	SOLE
MERISTAR HOSPITALITY CORP	EQUITY	58984Y103	2911	309,660	SH	SOLE
MERIT MED SYS INC	EQUITY	589889104	242	19,950	SH	SOLE
MERITAGE HOMES CORP	EQUITY	59001A102	43	678	SH	SOLE
MERRILL LYNCH & CO INC	EQUITY	590188108	27146	400,793	SH	DEFINED
MERRILL LYNCH & CO INC	EQUITY	590188108	27686	408,771	SH	SOLE
MESA AIR GROUP INC	EQUITY	590479101	2362	225,800	SH	DEFINED
MESA AIR GROUP INC	EQUITY	590479101	236	22,581	SH	SOLE
MESTEK INC	EQUITY	590829107	29	2,227	SH	SOLE
METAL MGMT INC	EQUITY	591097209	379	16,310	SH	SOLE
METHODE ELECTRS INC	EQUITY	591520200	272	27,308	SH	SOLE
METLIFE INC	EQUITY	59156R108	137	2,796	SH	DEFINED
METLIFE INC	EQUITY	59156R108	24508	500,172	SH	SOLE
METROLOGIC INSTRS INC	EQUITY	591676101	293	15,200	SH	DEFINED
METROLOGIC INSTRS INC	EQUITY	591676101	171	8,860	SH	SOLE
METTLER TOLEDO INTERNATIONAL	EQUITY	592688105	56	1,007	SH	SOLE
MFA MTG INVTS INC	EQUITY	55272X102	353	61,855	SH	SOLE
MFS MUN INCOME TR SH BEN INT	EQUITY	552738106	138	17,700	SH	SOLE

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

MGE ENERGY INC	EQUITY	55277P104	521	15,357	SH	SOLE
MGI PHARMA INC	EQUITY	552880106	28696	1,672,274	SH	SOLE
MGIC INVT CORP WIS	EQUITY	552848103	22	336	SH	DEFINED
MGIC INVT CORP WIS	EQUITY	552848103	2816	42,782	SH	SOLE
MGM MIRAGE	EQUITY	552953101	96	2,618	SH	SOLE
MICHAELS STORES INC	EQUITY	594087108	9532	269,488	SH	SOLE
MICREL INC	EQUITY	594793101	2037	175,749	SH	SOLE
MICRO THERAPEUTICS INC	EQUITY	59500W100	56	8,011	SH	SOLE
MICROCHIP TECHNOLOGY INC	EQUITY	595017104	2466	76,700	SH	SOLE
MICROCHIP TECHNOLOGY INC	EQUITY	595017104	13863	431,202	SH	SOLE
MICROMUSE INC	EQUITY	595094103	1638	165,576	SH	SOLE
MICRON TECHNOLOGY INC	EQUITY	595112103	30	2,280	SH	DEFINED
MICRON TECHNOLOGY INC	EQUITY	595112103	3827	287,562	SH	SOLE
MICROS SYS INC	EQUITY	594901100	561	11,600	SH	DEFINED
MICROS SYS INC	EQUITY	594901100	1380	28,554	SH	SOLE
MICROSEMI CORP	EQUITY	595137100	4795	173,360	SH	SOLE
MICROSEMI CORP	EQUITY	595137100	1280	46,279	SH	SOLE
MICROSOFT CORP	EQUITY	594918104	70787	2,706,968	SH	DEFINED
MICROSOFT CORP	EQUITY	594918104	228740	8,747,231	SH	SOLE
MICROSTRATEGY INC	EQUITY	594972119		509	SH	SOLE
MICROSTRATEGY INC	EQUITY	594972408	857	10,361	SH	SOLE
MICROTUNE INC DEL	EQUITY	59514P109	163	39,042	SH	SOLE
MICRUS ENDOVASCULAR CORP	EQUITY	59518V102	1235	141,900	SH	SOLE
MID-AMER APT CMNTYS INC	EQUITY	59522J103	689	14,196	SH	SOLE
MIDAS GROUP INC	EQUITY	595626102	3081	167,800	SH	DEFINED
MIDAS GROUP INC	EQUITY	595626102	844	45,960	SH	SOLE
MIDCAP SPDR TR UNIT SER 1	EQUITY	595635103	13469	100,000	SH	SOLE
MIDDLEBY CORP	EQUITY	596278101	330	3,814	SH	SOLE
MIDDLESEX WATER CO	EQUITY	596680108	148	8,542	SH	SOLE
MIDLAND CO	EQUITY	597486109	291	8,061	SH	SOLE
MID-STATE BANCSHARES	EQUITY	595440108	460	17,197	SH	SOLE
MIDWAY GAMES INC	EQUITY	598148104	254	13,365	SH	SOLE
MIDWEST BANC HOLDINGS INC	EQUITY	598251106	222	9,972	SH	SOLE
MIKOHN GAMING CORP	EQUITY	59862K108	191	19,301	SH	SOLE
MILLENNIUM PHARMACEUTICALS I	EQUITY	599902103	6280	647,372	SH	SOLE
MILLER HERMAN INC	EQUITY	600544100	3892	138,047	SH	SOLE
MILLIPORE CORP	EQUITY	601073109	13	192	SH	DEFINED
MILLIPORE CORP	EQUITY	601073109	1585	24,000	SH	SOLE
MILLS CORP	EQUITY	601148109	16192	386,074	SH	SOLE
MINDSPEED TECHNOLOGIES INC	EQUITY	602682106		1	SH	SOLE
MINE SAFETY APPLIANCES CO	EQUITY	602720104	2675	73,866	SH	SOLE
MINERALS TECHNOLOGIES INC	EQUITY	603158106	3080	55,102	SH	SOLE
MIPS TECHNOLOGIES INC	EQUITY	604567107	181	31,866	SH	SOLE
MKS INSTRUMENT INC	EQUITY	55306N104	438	24,496	SH	SOLE
MOBILE MINI INC	EQUITY	60740F105	526	11,101	SH	SOLE
MOBILE TELESYSTEMS OJSC	EQUITY	607409109	4004	114,400	SH	SOLE
MOBILITY ELECTRONICS INC	EQUITY	60741U101	195	20,147	SH	SOLE
MODINE MFG CO	EQUITY	607828100	3074	94,321	SH	SOLE
MOHAWK INDS INC	EQUITY	608190104	9217	105,968	SH	SOLE
MOLECULAR DEVICES CORP	EQUITY	60851C107	368	12,706	SH	SOLE
MOLEX INC	EQUITY	608554101	14	531	SH	DEFINED
MOLEX INC	EQUITY	608554101	4857	187,164	SH	SOLE
MOLINA HEALTHCARE INC	EQUITY	60855R100	221	8,308	SH	SOLE
MOLSON COORS BREWING CO	EQUITY	60871R209	14	207	SH	DEFINED
MOLSON COORS BREWING CO	EQUITY	60871R209	1768	26,390	SH	SOLE
MOMENTA PHARMACEUTICALS INC	EQUITY	60877T100	157	7,132	SH	SOLE

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

MONACO COACH CORP	EQUITY	60886R103	260	19,572	SH	SOLE
MONARCH CASINO & RESORT INC	EQUITY	609027107	157	6,942	SH	SOLE
MONEYGRAM INTL INC	EQUITY	60935Y109	480	18,400	SH	DEFINED
MONEYGRAM INTL INC	EQUITY	60935Y109	6083	233,241	SH	SOLE
MONOGRAM BIOSCIENCES INC	EQUITY	60975U108	171	91,313	SH	SOLE
MONOLITHIC PWR SYS INC	EQUITY	609839105	194	12,916	SH	SOLE
MONRO MUFFLER BRAKE INC	EQUITY	610236101	239	7,877	SH	SOLE
MONSANTO CO	EQUITY	61166W101	77	990	SH	DEFINED
MONSANTO CO	EQUITY	61166W101	11156	143,890	SH	SOLE
MONSTER WORLDWIDE INC	EQUITY	611742107	18	453	SH	DEFINED
MONSTER WORLDWIDE INC	EQUITY	611742107	6566	160,848	SH	SOLE
MONSTER WORLDWIDE INC	EQUITY	611742107	4942	121,058	SH	SOLE
MOODYS CORP	EQUITY	615369105	12279	199,915	SH	DEFINED
MOODYS CORP	EQUITY	615369105	14085	229,320	SH	SOLE
MOOG INC	EQUITY	615394202	721	25,419	SH	SOLE
MORGAN STANLEY	EQUITY	617446448	12754	224,778	SH	DEFINED
MORGAN STANLEY	EQUITY	617446448	1986	35,000	SH	SOLE
MORGAN STANLEY	EQUITY	617446448	98185	1,730,434	SH	SOLE
MORNINGSTAR INC	EQUITY	617700109	221	6,384	SH	SOLE
MORTGAGEIT HLDGS INC	EQUITY	61915Q108	2373	173,731	SH	SOLE
MOSAIC CO	EQUITY	61945A107	57	3,878	SH	SOLE
MOTIVE INC	EQUITY	61980V107	51	16,494	SH	SOLE
MOTOROLA INC	EQUITY	620076109	48225	2,134,795	SH	DEFINED
MOTOROLA INC	EQUITY	620076109	26308	1,164,605	SH	SOLE
MOVADO GROUP INC	EQUITY	624580106	252	13,757	SH	SOLE
MOVIE GALLERY INC	EQUITY	624581104	105	18,803	SH	SOLE
MPS GROUP INC	EQUITY	553409103	3797	277,731	SH	SOLE
MRO SOFTWARE INC	EQUITY	55347W105	211	15,009	SH	SOLE
MRV COMMUNICATIONS INC	EQUITY	553477100	161	78,294	SH	SOLE
MSC INDL DIRECT INC	EQUITY	553530106	4327	107,595	SH	SOLE
MTC TECHNOLOGIES INC	EQUITY	55377A106	207	7,555	SH	SOLE
MTR GAMING GROUP INC	EQUITY	553769100	182	17,525	SH	SOLE
MTS SYS CORP	EQUITY	553777103	514	14,858	SH	SOLE
MUELLER INDS INC	EQUITY	624756102	753	27,478	SH	SOLE
MULTI FINELINE ELECTRONIX IN	EQUITY	62541B101	559	11,600	SH	DEFINED
MULTI FINELINE ELECTRONIX IN	EQUITY	62541B101	291	6,032	SH	SOLE
MULTIMEDIA GAMES INC	EQUITY	625453105	190	20,588	SH	SOLE
MUNICIPAL HIGH INCOME FD INC	EQUITY	626214100	705	98,900	SH	SOLE
MUNICIPAL MTG & EQUITY L L C GROWTH	EQUITY	62624B101	555	21,490	SH	SOLE
MURPHY OIL CORP	EQUITY	626717102	33	609	SH	DEFINED
MURPHY OIL CORP	EQUITY	626717102	1080	20,000	SH	SOLE
MURPHY OIL CORP	EQUITY	626717102	7389	136,867	SH	SOLE
MWI VETERINARY SUPPLY INC	EQUITY	55402X105	93	3,592	SH	SOLE
MYERS INDS INC	EQUITY	628464109	288	19,737	SH	SOLE
MYLAN LABS INC	EQUITY	628530107	16	807	SH	DEFINED
MYLAN LABS INC	EQUITY	628530107	2037	102,056	SH	SOLE
MYOGEN INC	EQUITY	62856E104	468	15,551	SH	SOLE
MYRIAD GENETICS INC	EQUITY	62855J104	493	23,695	SH	SOLE
NABI BIOPHARMACEUTICALS	EQUITY	629519109	149	44,180	SH	SOLE
NABORS INDUSTRIES LTD	EQUITY	G6359F103	44	582	SH	DEFINED
NABORS INDUSTRIES LTD	EQUITY	G6359F103	6076	80,205	SH	SOLE
NACCO INDS INC	EQUITY	629579103	456	3,896	SH	SOLE
NALCO HOLDING COMPANY	EQUITY	62985Q101	32	1,806	SH	SOLE
NANOGEN INC	EQUITY	630075109	95	36,328	SH	SOLE
NARA BANCORP INC	EQUITY	63080P105	249	14,004	SH	SOLE
NASB FINL INC	EQUITY	628968109	90	2,294	SH	SOLE

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

NASDAQ 100 TR UNIT SER 1	EQUITY	631100104	9658	239,000	SH	SOLE
NASDAQ STOCK MARKET INC	EQUITY	631103108	1179	33,509	SH	SOLE
NASH FINCH CO	EQUITY	631158102	244	9,584	SH	SOLE
NASTECH PHARMACEUTICAL INC	EQUITY	631728409	228	15,476	SH	SOLE
NATCO GROUP INC	EQUITY	63227W203	2437	119,100	SH	SOLE
NATIONAL BEVERAGE CORP	EQUITY	635017106	55	5,647	SH	SOLE
NATIONAL CITY CORP	EQUITY	635405103	68	2,034	SH	DEFINED
NATIONAL CITY CORP	EQUITY	635405103	12609	375,608	SH	SOLE
NATIONAL FINL PARTNERS CORP	EQUITY	63607P208	1391	26,479	SH	SOLE
NATIONAL FUEL GAS CO N J	EQUITY	636180101	6717	215,364	SH	SOLE
NATIONAL HEALTH INVS INC	EQUITY	63633D104	457	17,591	SH	SOLE
NATIONAL HEALTH REALTY INC	EQUITY	635905102	101	5,416	SH	SOLE
NATIONAL HEALTHCARE CORP	EQUITY	635906100	177	4,722	SH	SOLE
NATIONAL INSTRS CORP	EQUITY	636518102	3548	110,697	SH	SOLE
NATIONAL INTERSTATE CORP	EQUITY	63654U100	64	3,378	SH	SOLE
NATIONAL OILWELL VARCO INC	EQUITY	637071101	40	642	SH	DEFINED
NATIONAL OILWELL VARCO INC	EQUITY	637071101	2382	37,985	SH	SOLE
NATIONAL OILWELL VARCO INC	EQUITY	637071101	5069	80,849	SH	SOLE
NATIONAL PENN BANCSHARES INC	EQUITY	637138108	619	32,492	SH	SOLE
NATIONAL PRESTO INDS INC	EQUITY	637215104	158	3,552	SH	SOLE
NATIONAL SEMICONDUCTOR CORP	EQUITY	637640103	20718	797,469	SH	DEFINED
NATIONAL SEMICONDUCTOR CORP	EQUITY	637640103	4126	158,817	SH	SOLE
NATIONAL WESTN LIFE INS CO	EQUITY	638522102	347	1,675	SH	SOLE
NATIONWIDE FINL SVCS INC	EQUITY	638612101	14036	319,000	SH	DEFINED
NATIONWIDE FINL SVCS INC	EQUITY	638612101	76	1,717	SH	SOLE
NATIONWIDE HEALTH PPTYS INC	EQUITY	638620104	1078	50,378	SH	SOLE
NATURES SUNSHINE PRODUCTS IN	EQUITY	639027101	152	8,412	SH	SOLE
NAUTILUS INC	EQUITY	63910B102	466	24,995	SH	SOLE
NAVARRE CORP	EQUITY	639208107	106	19,233	SH	SOLE
NAVIGANT CONSULTING INC	EQUITY	63935N107	3002	136,601	SH	SOLE
NAVIGATORS GROUP INC	EQUITY	638904102	298	6,844	SH	SOLE
NAVISTAR INTL CORP	EQUITY	63934E108	7	228	SH	DEFINED
NAVISTAR INTL CORP	EQUITY	63934E108	1713	59,863	SH	SOLE
NAVTEQ CORP	EQUITY	63936L100	86	1,958	SH	SOLE
NBC CAP CORP	EQUITY	628729105	124	5,205	SH	SOLE
NBT BANCORP INC	EQUITY	628778102	525	24,338	SH	SOLE
NBTY INC	EQUITY	628782104	679	41,769	SH	SOLE
NCI BUILDING SYS INC	EQUITY	628852105	664	15,620	SH	SOLE
NCO GROUP INC	EQUITY	628858102	408	24,093	SH	SOLE
NCR CORP	EQUITY	62886E108	23	678	SH	DEFINED
NCR CORP	EQUITY	62886E108	2926	86,197	SH	SOLE
NDCHEALTH CORP	EQUITY	639480102	521	27,070	SH	SOLE
NDS GROUP PLC	EQUITY	628891103	11893	289,010	SH	SOLE
NEENAH PAPER INC	EQUITY	640079109	310	11,085	SH	SOLE
NEKTAR THERAPEUTICS	EQUITY	640268108	1050	63,792	SH	SOLE
NELNET INC	EQUITY	64031N108	16	403	SH	SOLE
NELSON THOMAS INC	EQUITY	640376109	212	8,614	SH	SOLE
NEOPHARM INC	EQUITY	640919106	139	12,907	SH	SOLE
NESS TECHNOLOGIES INC	EQUITY	64104X108	153	14,242	SH	SOLE
NETBANK INC	EQUITY	640933107	251	34,715	SH	SOLE
NETEASE COM INC	EQUITY	64110W102	2210	39,360	SH	SOLE
NETFLIX COM INC	EQUITY	64110L106	319	11,800	SH	DEFINED
NETFLIX COM INC	EQUITY	64110L106	744	27,497	SH	SOLE
NETGEAR INC	EQUITY	64111Q104	460	23,889	SH	SOLE
NETIQ CORP	EQUITY	64115P102	489	39,794	SH	SOLE
NETLOGIC MICROSYSTEMS INC	EQUITY	64118B100	327	12,000	SH	DEFINED
NETLOGIC MICROSYSTEMS INC	EQUITY	64118B100	3201	117,500	SH	SOLE
NETLOGIC MICROSYSTEMS INC	EQUITY	64118B100	1210	44,409	SH	SOLE
NETRATINGS INC	EQUITY	64116M108	132	10,672	SH	SOLE
NETSCOUT SYS INC	EQUITY	64115T104	97	17,777	SH	SOLE
NETSMART TECHNOLOGIES INC	EQUITY	64114W306	1561	123,800	SH	SOLE
NETWORK APPLIANCE INC	EQUITY	64120L104	3223	119,374	SH	DEFINED

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

NETWORK APPLIANCE INC	EQUITY	64120L104	5343	197,873	SH	SOLE
NEUROCRINE BIOSCIENCES INC	EQUITY	64125C109	2133	34,000	SH	DEFINED
NEUROCRINE BIOSCIENCES INC	EQUITY	64125C109	3500	55,789	SH	SOLE
NEUROCRINE BIOSCIENCES INC	EQUITY	64125C109	1726	27,510	SH	SOLE
NEUROGEN CORP	EQUITY	64124E106	112	17,060	SH	SOLE
NEUROMETRIX INC	EQUITY	641255104	117	4,291	SH	SOLE
NEUSTAR INC	EQUITY	64126X201	677	22,200	SH	DEFINED
NEUSTAR INC	EQUITY	64126X201	553	18,126	SH	SOLE
NEVSUN RES LTD	EQUITY	64156L101	1163	645,500	SH	DEFINED
NEW CENTURY FINANCIAL CORP M	EQUITY	6435EV108	9599	266,121	SH	SOLE
NEW JERSEY RES	EQUITY	646025106	863	20,598	SH	SOLE
NEW PLAN EXCEL RLTY TR INC	EQUITY	648053106	16937	730,665	SH	SOLE
NEW RIV PHARMACEUTICALS INC	EQUITY	648468205	353	6,800	SH	DEFINED
NEW RIV PHARMACEUTICALS INC	EQUITY	648468205	236	4,552	SH	SOLE
NEW YORK & CO INC	EQUITY	649295102	208	9,790	SH	SOLE
NEW YORK CMNTY BANCORP INC	EQUITY	649445103	12494	756,322	SH	SOLE
NEW YORK CMNTY CAP TR V BONUSES	BONDS	64944P307	1074	23,000	SH	SOLE
NEW YORK TIMES CO	EQUITY	650111107	14	537	SH	DEFINED
NEW YORK TIMES CO	EQUITY	650111107	1803	68,163	SH	SOLE
NEWALLIANCE BANCSHARES INC	EQUITY	650203102	1246	85,711	SH	SOLE
NEWCASTLE INVT CORP	EQUITY	65105M108	4473	179,989	SH	SOLE
NEWELL RUBBERMAID INC	EQUITY	651229106	24	1,017	SH	DEFINED
NEWELL RUBBERMAID INC	EQUITY	651229106	5882	247,354	SH	SOLE
NEWFIELD EXPL CO	EQUITY	651290108	12739	254,433	SH	SOLE
NEWKIRK REALTY TR INC	EQUITY	651497109	17	1,077	SH	SOLE
NEWMARKET CORP	EQUITY	651587107	312	12,774	SH	SOLE
NEWMONT MINING CORP	EQUITY	651639106	88	1,650	SH	DEFINED
NEWMONT MINING CORP	EQUITY	651639106	10487	196,380	SH	SOLE
NEWPARK RES INC	EQUITY	651718504	482	63,214	SH	SOLE
NEWPORT CORP	EQUITY	651824104	1444	106,671	SH	SOLE
NEWS CORP	EQUITY	65248E104	140	8,982	SH	DEFINED
NEWS CORP	EQUITY	65248E104	21351	1,373,028	SH	SOLE
NEWTEK BUSINESS SVCS INC	EQUITY	652526104	1563	809,726	SH	SOLE
NEXEN INC	EQUITY	65334H102	6222	130,900	SH	DEFINED
NEXTEL PARTNERS INC	EQUITY	65333F107	93	3,329	SH	SOLE
NGP CAP RES CO	EQUITY	62912R107	172	13,064	SH	SOLE
NIC INC	EQUITY	62914B100	155	25,156	SH	SOLE
NICOR INC	EQUITY	654086107	6	162	SH	DEFINED
NICOR INC	EQUITY	654086107	786	20,000	SH	SOLE
NICOR INC	EQUITY	654086107	2071	52,682	SH	SOLE
NII HLDGS INC	EQUITY	62913F201	6133	140,400	SH	DEFINED
NII HLDGS INC	EQUITY	62913F201	523	11,979	SH	SOLE
NIKE INC	EQUITY	654106103	72383	834,002	SH	DEFINED
NIKE INC	EQUITY	654106103	18709	215,569	SH	SOLE
NISOURCE INC	EQUITY	65473P105	21	1,005	SH	DEFINED
NISOURCE INC	EQUITY	65473P105	5034	241,336	SH	SOLE
NITROMED INC	EQUITY	654798503	172	12,341	SH	SOLE
NL INDS INC	EQUITY	629156407	83	5,887	SH	SOLE
NN INC	EQUITY	629337106	135	12,697	SH	SOLE
NOBLE CORPORATION	EQUITY	G65422100	36	504	SH	DEFINED
NOBLE CORPORATION	EQUITY	G65422100	12595	178,558	SH	SOLE
NOBLE ENERGY INC	EQUITY	655044105	14140	350,865	SH	SOLE
NOBLE INTL LTD	EQUITY	655053106	116	5,581	SH	SOLE
NOKIA CORP	EQUITY	654902204	58659	3,205,400	SH	DEFINED
NOKIA CORP	EQUITY	654902204	30170	1,648,620	SH	SOLE
NORDIC AMERICAN TANKER SHIPP	EQUITY	G65773106	3727	129,460	SH	SOLE

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

NORDSON CORP	EQUITY	655663102	3375	83,307	SH	SOLE
NORDSTROM INC	EQUITY	655664100	30	807	SH	DEFINED
NORDSTROM INC	EQUITY	655664100	3835	102,547	SH	SOLE
NORFOLK SOUTHERN CORP	EQUITY	655844108	15489	345,500	SH	DEFINED
NORFOLK SOUTHERN CORP	EQUITY	655844108	2466	55,000	SH	SOLE
NORFOLK SOUTHERN CORP	EQUITY	655844108	8558	190,898	SH	SOLE
NORTEL NETWORKS CORP	EQUITY	656568102	5226	1,716,300	SH	DEFINED
NORTH FORK BANCORPORATION NY	EQUITY	659424105	3660	133,755	SH	DEFINED
NORTH FORK BANCORPORATION NY	EQUITY	659424105	6137	224,298	SH	SOLE
NORTH PITTSBURGH SYS INC	EQUITY	661562108	213	11,266	SH	SOLE
NORTHEAST UTILS	EQUITY	664397106	5917	300,494	SH	SOLE
NORTHERN EMPIRE BANCSHARES	EQUITY	665112108	142	5,993	SH	SOLE
NORTHERN ORION RES INC	EQUITY	665575106	2341	720,000	SH	DEFINED
NORTHERN TR CORP	EQUITY	665859104	35	684	SH	DEFINED
NORTHERN TR CORP	EQUITY	665859104	9224	178,010	SH	SOLE
NORTHFIELD LABS INC	EQUITY	666135108	236	17,631	SH	SOLE
NORTHROP GRUMMAN CORP	EQUITY	666807102	79	1,311	SH	DEFINED
NORTHROP GRUMMAN CORP	EQUITY	666807102	17548	291,927	SH	SOLE
NORTHSTAR RLTY FIN CORP	EQUITY	66704R100	146	14,360	SH	SOLE
NORTHWEST BANCORP INC PA	EQUITY	667328108	313	14,729	SH	SOLE
NORTHWEST NAT * GAS CO	EQUITY	667655104	707	20,686	SH	SOLE
NORTHWESTERN CORP	EQUITY	668074305	831	26,745	SH	SOLE
NOVARTIS A G	EQUITY	66987V109	2624	50,000	SH	DEFINED
NOVASTAR FINL INC	EQUITY	669947400	1439	51,194	SH	SOLE
NOVATEL WIRELESS INC	EQUITY	66987M604	3627	299,500	SH	SOLE
NOVATEL WIRELESS INC	EQUITY	66987M604	264	21,792	SH	SOLE
NOVELL INC	EQUITY	670006105	12	1,410	SH	DEFINED
NOVELL INC	EQUITY	670006105	1669	189,035	SH	SOLE
NOVELLUS SYS INC	EQUITY	670008101	12	492	SH	DEFINED
NOVELLUS SYS INC	EQUITY	670008101	2446	101,423	SH	SOLE
NOVEN PHARMACEUTICALS INC	EQUITY	670009109	268	17,688	SH	SOLE
NPS PHARMACEUTICALS INC	EQUITY	62936P103	351	29,653	SH	SOLE
NRG ENERGY INC	EQUITY	629377508	6822	144,787	SH	SOLE
NS GROUP INC	EQUITY	628916108	698	16,687	SH	SOLE
NSTAR	EQUITY	67019E107	6192	215,761	SH	SOLE
NTL INC DEL	EQUITY	62940M104	1102	16,183	SH	SOLE
NTN COMMUNICATIONS INC	EQUITY	629410309	68	45,639	SH	SOLE
NU SKIN ENTERPRISES INC	EQUITY	67018T105	743	42,258	SH	SOLE
NUANCE COMMUNICATIONS INC	EQUITY	67020Y100	655	85,804	SH	SOLE
NUCO2 INC	EQUITY	629428103	225	8,055	SH	SOLE
NUCOR CORP	EQUITY	670346105	38	573	SH	DEFINED
NUCOR CORP	EQUITY	670346105	7501	112,422	SH	SOLE
NUTRI SYS INC	EQUITY	67069D108	245	6,800	SH	DEFINED
NUTRI SYS INC	EQUITY	67069D108	654	18,170	SH	SOLE
NUVASIVE INC	EQUITY	670704105	208	11,470	SH	SOLE
NUVEEN INVTS INC	EQUITY	67090F106	49	1,153	SH	SOLE
NUVELO INC	EQUITY	67072M301	256	31,548	SH	SOLE
NVIDIA CORP	EQUITY	67066G104	23	633	SH	DEFINED
NVIDIA CORP	EQUITY	67066G104	3264	89,285	SH	SOLE
NVR INC	EQUITY	62944T105	83	118	SH	SOLE
NXSTAGE MEDICAL INC	EQUITY	67072V103	5	413	SH	SOLE
O CHARLEYS INC	EQUITY	670823103	258	16,627	SH	SOLE
O REILLY AUTOMOTIVE INC	EQUITY	686091109	7159	223,663	SH	SOLE
OAKLEY INC	EQUITY	673662102	268	18,259	SH	SOLE
OCCIDENTAL PETE CORP * DEL	EQUITY	674599105	119	1,485	SH	DEFINED
OCCIDENTAL PETE CORP * DEL	EQUITY	674599105	19526	222,103	SH	SOLE

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

OCEANEERING INTL INC	EQUITY	675232102	970	19,491	SH	SOLE
OCEANFIRST FINL CORP	EQUITY	675234108	153	6,740	SH	SOLE
OCTEL CORP	EQUITY	675727101	152	9,359	SH	SOLE
OCWEN FINL CORP	EQUITY	675746101	225	25,819	SH	SOLE
ODYSSEY HEALTHCARE INC	EQUITY	67611V101	483	25,900	SH	SOLE
ODYSSEY MARINE EXPLORATION I	EQUITY	676118102	96	27,027	SH	SOLE
ODYSSEY RE HLDGS CORP	EQUITY	67612W108	224	8,917	SH	SOLE
OFFICE DEPOT INC	EQUITY	676220106	36	1,140	SH	DEFINED
OFFICE DEPOT INC	EQUITY	676220106	4563	145,325	SH	SOLE
OFFICEMAX INC DEL	EQUITY	67622P101	7	261	SH	DEFINED
OFFICEMAX INC DEL	EQUITY	67622P101	846	33,345	SH	SOLE
OFFSHORE LOGISTICS INC	EQUITY	676255102	511	17,505	SH	SOLE
OGE ENERGY CORP	EQUITY	670837103	9029	337,017	SH	SOLE
OHIO CAS CORP	EQUITY	677240103	4894	172,825	SH	SOLE
OIL STS INTL INC	EQUITY	678026105	968	30,542	SH	SOLE
OLD DOMINION FGHT LINES INC	EQUITY	679580100	570	21,152	SH	SOLE
OLD NATL BANCORP IND	EQUITY	680033107	1110	51,295	SH	SOLE
OLD REP INTL CORP	EQUITY	680223104	25837	983,888	SH	SOLE
OLD SECOND BANCORP INC ILL	EQUITY	680277100	310	10,133	SH	SOLE
OLIN CORP	EQUITY	680665205	3840	195,137	SH	SOLE
OM GROUP INC	EQUITY	670872100	401	21,383	SH	SOLE
OMEGA FINL CORP	EQUITY	682092101	264	9,461	SH	SOLE
OMEGA FLEX INC	EQUITY	682095104	46	2,637	SH	SOLE
OMEGA HEALTHCARE INVS INC	EQUITY	681936100	487	38,657	SH	SOLE
OMNICARE INC	EQUITY	681904108	286	5,000	SH	DEFINED
OMNICARE INC	EQUITY	681904108	13668	238,873	SH	SOLE
OMNICOM GROUP INC	EQUITY	681919106	24659	289,666	SH	DEFINED
OMNICOM GROUP INC	EQUITY	681919106	7221	84,822	SH	SOLE
OMNIVISION TECHNOLOGIES INC	EQUITY	682128103	852	42,706	SH	SOLE
ON SEMICONDUCTOR CORP	EQUITY	682189105	594	107,498	SH	SOLE
ONE LIBERTY PPTYS INC	EQUITY	682406103	106	5,773	SH	SOLE
ONEOK INC	EQUITY	682680103	5221	196,069	SH	SOLE
ONLINE RES CORP	EQUITY	68273G101	175	15,863	SH	SOLE
ONYX PHARMACEUTICALS INC	EQUITY	683399109	1800	62,600	SH	DEFINED
ONYX PHARMACEUTICALS INC	EQUITY	683399109	774	26,863	SH	SOLE
OPEN JT STK CO-VIMPEL COMMUN	EQUITY	68370R109	10824	244,720	SH	SOLE
OPEN SOLUTIONS INC	EQUITY	68371P102	336	14,650	SH	SOLE
OPENWAVE SYS INC	EQUITY	683718308	7889	451,600	SH	DEFINED
OPENWAVE SYS INC	EQUITY	683718308	908	51,974	SH	SOLE
OPLINK COMMUNICATIONS INC	EQUITY	68375Q403	160	11,022	SH	SOLE
OPSWARE INC	EQUITY	68383A101	380	55,961	SH	SOLE
OPTICAL COMMUNICATION PRODS	EQUITY	68382T101	26	11,241	SH	SOLE
OPTION CARE INC	EQUITY	683948103	217	16,258	SH	SOLE
OPTIONSXPRESS HLDGS INC	EQUITY	684010101	290	11,800	SH	DEFINED
OPTIONSXPRESS HLDGS INC	EQUITY	684010101	380	15,479	SH	SOLE
ORACLE CORP	EQUITY	68389X105	18397	1,506,684	SH	DEFINED
ORACLE CORP	EQUITY	68389X105	46675	3,822,692	SH	SOLE
ORASURE TECHNOLOGIES INC	EQUITY	68554V108	296	33,555	SH	SOLE
ORBITAL SCIENCES CORP	EQUITY	685564106	754	58,687	SH	SOLE
ORCHID CELLMARK INC	EQUITY	68573C107	140	18,368	SH	SOLE
OREGON STL MLS INC	EQUITY	686079104	783	26,601	SH	SOLE
ORIENTAL FINL GROUP INC	EQUITY	68618W100	197	15,912	SH	SOLE
ORIGEN FINL INC	EQUITY	68619E208	92	12,871	SH	SOLE
ORLEANS HOMEBUILDERS INC	EQUITY	686588104	57	3,079	SH	SOLE
ORMAT TECHNOLOGIES INC	EQUITY	686688102	141	5,402	SH	SOLE
OSCIENT PHARMACEUTICALS CORP	EQUITY	68812R105	1348	593,768	SH	SOLE

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

OSHKOSH TRUCK CORP	EQUITY	688239201	446	10,000	SH	DEFINED
OSHKOSH TRUCK CORP	EQUITY	688239201	1353	30,347	SH	SOLE
OSI PHARMACEUTICALS INC	EQUITY	671040103	33	1,178	SH	SOLE
OSI SYSTEMS INC	EQUITY	671044105	208	11,292	SH	SOLE
OTTER TAIL CORP	EQUITY	689648103	634	21,893	SH	SOLE
OUTBACK STEAKHOUSE INC	EQUITY	689899102	5464	131,323	SH	SOLE
OUTDOOR CHANNEL HLDGS INC	EQUITY	690027206	76	5,653	SH	SOLE
OUTLOOK GROUP CORP	EQUITY	690113105	478	43,300	SH	SOLE
OVERSEAS SHIPHOLDING GROUP I	EQUITY	690368105	2998	59,493	SH	SOLE
OVERSTOCK COM INC DEL	EQUITY	690370101	221	7,860	SH	SOLE
OWENS & MINOR INC	EQUITY	690732102	821	29,804	SH	SOLE
OWENS ILL INC	EQUITY	690768403	96	4,580	SH	SOLE
OXFORD INDS INC	EQUITY	691497309	459	8,400	SH	DEFINED
OXFORD INDS INC	EQUITY	691497309	574	10,487	SH	SOLE
P A M TRANSN SVCS INC	EQUITY	693149106	83	4,651	SH	SOLE
P F CHANGS CHINA BISTRO INC	EQUITY	69333Y108	974	19,628	SH	SOLE
PACCAR INC	EQUITY	693718108	43	624	SH	DEFINED
PACCAR INC	EQUITY	693718108	22256	321,482	SH	SOLE
PACER INTL INC TENN	EQUITY	69373H106	731	28,043	SH	SOLE
PACIFIC CAP BANCORP	EQUITY	69404P101	1225	34,407	SH	SOLE
PACIFIC ETHANOL INC	EQUITY	69423U107	25	2,322	SH	SOLE
PACIFIC SUNWEAR CALIF INC	EQUITY	694873100	5068	203,385	SH	SOLE
PACKAGING CORP AMER	EQUITY	695156109	4160	181,265	SH	SOLE
PACKETEER INC	EQUITY	695210104	198	25,441	SH	SOLE
PACTIV CORP	EQUITY	695257105	12	528	SH	DEFINED
PACTIV CORP	EQUITY	695257105	1865	84,759	SH	SOLE
PAIN THERAPEUTICS INC	EQUITY	69562K100	142	20,969	SH	SOLE
PAINCARE HLDGS INC	EQUITY	69562E104	107	32,669	SH	SOLE
PALL CORP	EQUITY	696429307	12	459	SH	DEFINED
PALL CORP	EQUITY	696429307	1571	58,506	SH	SOLE
PALM * ALM INC	EQUITY	696643105	997	31,360	SH	SOLE
PALM HARBOR HOMES	EQUITY	696639103	135	7,165	SH	SOLE
PALOMAR MED TECHNOLOGIES INC	EQUITY	697529303	294	8,400	SH	DEFINED
PALOMAR MED TECHNOLOGIES INC	EQUITY	697529303	444	12,667	SH	SOLE
PAN PACIFIC RETAIL PPTYS INC	EQUITY	69806L104	82	1,223	SH	SOLE
PANAMSAT HLDG CORP	EQUITY	69831Y105	32	1,312	SH	SOLE
PANERA BREAD CO	EQUITY	69840W108	38	581	SH	SOLE
PANTRY INC	EQUITY	698657103	554	11,800	SH	DEFINED
PANTRY INC	EQUITY	698657103	600	12,768	SH	SOLE
PAPA JOHNS INTL INC	EQUITY	698813102	483	8,147	SH	SOLE
PAR PHARMACEUTICAL COS INC	EQUITY	69888P106	5767	184,000	SH	DEFINED
PAR PHARMACEUTICAL COS INC	EQUITY	69888P106	2926	93,371	SH	SOLE
PAR TECHNOLOGY CORP	EQUITY	698884103	84	3,018	SH	SOLE
PARALLEL PETE CORP DEL	EQUITY	699157103	435	25,547	SH	SOLE
PARAMETRIC TECHNOLOGY CORP	EQUITY	699173100	7482	1,226,605	SH	DEFINED
PARAMETRIC TECHNOLOGY CORP	EQUITY	699173100	1975	323,820	SH	SOLE
PAREXEL INTL CORP	EQUITY	699462107	397	19,597	SH	SOLE
PARK ELECTROCHEMICAL CORP	EQUITY	700416209	390	15,001	SH	SOLE
PARK NATL CORP	EQUITY	700658107	937	9,132	SH	SOLE
PARKER DRILLING CO	EQUITY	701081101	273	25,200	SH	DEFINED
PARKER DRILLING CO	EQUITY	701081101	778	71,879	SH	SOLE
PARKER HANNIFIN CORP	EQUITY	701094104	29	441	SH	DEFINED
PARKER HANNIFIN CORP	EQUITY	701094104	9593	145,436	SH	SOLE
PARKWAY PPTYS INC	EQUITY	70159Q104	2425	60,415	SH	SOLE
PARLUX FRAGRANCES INC	EQUITY	701645103	143	4,682	SH	SOLE
PARTNERS TR FINL GROUP INC N	EQUITY	70213F102	452	37,476	SH	SOLE

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

PATHMARK STORES INC	EQUITY 70322A101	376	37,600	SH	SOLE
PATTERSON COMPANIES INC	EQUITY 703395103	17	510	SH	DEFINED
PATTERSON COMPANIES INC	EQUITY 703395103	2407	72,079	SH	SOLE
PATTERSON UTI ENERGY INC	EQUITY 703481101	1621	49,200	SH	DEFINED
PATTERSON UTI ENERGY INC	EQUITY 703481101	11745	356,464	SH	SOLE
PAXAR CORP	EQUITY 704227107	517	26,348	SH	SOLE
PAYCHEX INC	EQUITY 704326107	8003	209,930	SH	DEFINED
PAYCHEX INC	EQUITY 704326107	1353	35,500	SH	SOLE
PAYCHEX INC	EQUITY 704326107	6718	176,227	SH	SOLE
PAYLESS * YLESS SHOESOURCE INC	EQUITY 704379106	4669	186,018	SH	SOLE
PDF SOLUTIONS INC	EQUITY 693282105	225	13,847	SH	SOLE
PEABODY ENERGY CORP	EQUITY 704549104	4731	57,400	SH	DEFINED
PEABODY ENERGY CORP	EQUITY 704549104	21655	262,739	SH	SOLE
PEAPACK-GLADSTONE FINL CORP	EQUITY 704699107	174	6,231	SH	SOLE
PEDIATRIX MED GROUP	EQUITY 705324101	3986	45,000	SH	DEFINED
PEDIATRIX MED GROUP	EQUITY 705324101	1534	17,323	SH	SOLE
PEETS COFFEE & TEA INC	EQUITY 705560100	311	10,246	SH	SOLE
PEGASUS SOLUTIONS INC	EQUITY 705906105	139	15,546	SH	SOLE
PEGASYSTEMS INC	EQUITY 705573103	72	9,898	SH	SOLE
PENN NATL GAMING INC	EQUITY 707569109	336	10,200	SH	DEFINED
PENN NATL GAMING INC	EQUITY 707569109	49	1,489	SH	SOLE
PENN VA CORP	EQUITY 707882106	798	13,897	SH	SOLE
PENNEY J C INC	EQUITY 708160106	48	858	SH	DEFINED
PENNEY J C INC	EQUITY 708160106	10565	190,010	SH	SOLE
PENNFED FINL SVCS INC	EQUITY 708167101	126	6,842	SH	SOLE
PENNSYLVANIA COMM BANCORP IN	EQUITY 708677109	105	3,306	SH	SOLE
PENNSYLVANIA RL ESTATE INVT SH BEN INT	EQUITY 709102107	1023	27,390	SH	SOLE
PENTAIR INC	EQUITY 709631105	6988	202,433	SH	SOLE
PENWEST PHARMACEUTICALS CO	EQUITY 709754105	318	16,312	SH	SOLE
PEOPLES BANCORP INC	EQUITY 709789101	200	7,023	SH	SOLE
PEOPLES BK BRIDGEPORT CONN	EQUITY 710198102	41	1,316	SH	SOLE
PEOPLES ENERGY CORP	EQUITY 711030106	5	141	SH	DEFINED
PEOPLES ENERGY CORP	EQUITY 711030106	1593	45,431	SH	SOLE
PEOPLESUPPORT INC	EQUITY 712714302	1737	204,600	SH	DEFINED
PEOPLESUPPORT INC	EQUITY 712714302	580	68,288	SH	SOLE
PEP BOYS MANNY MOE & JACK	EQUITY 713278109	618	41,505	SH	SOLE
PEPCO HOLDINGS INC	EQUITY 713291102	13503	603,611	SH	SOLE
PEPSI BOTTLING GROUP INC	EQUITY 713409100	15	507	SH	DEFINED
PEPSI BOTTLING GROUP INC	EQUITY 713409100	1839	64,278	SH	SOLE
PEPSIAMERICAS INC	EQUITY 71343P200	2874	123,548	SH	SOLE
PEPSICO INC	EQUITY 713448108	41453	701,650	SH	DEFINED
PEPSICO INC	EQUITY 713448108	1772	30,000	SH	SOLE
PEPSICO INC	EQUITY 713448108	118986	2,013,988	SH	SOLE
PERFICIENT INC	EQUITY 71375U101	153	17,200	SH	DEFINED
PERFICIENT INC	EQUITY 71375U101	2106	236,400	SH	SOLE
PERFORMANCE FOOD GROUP CO	EQUITY 713755106	981	34,589	SH	SOLE
PERICOM SEMICONDUCTOR CORP	EQUITY 713831105	158	19,810	SH	SOLE
PERINI CORP	EQUITY 713839108	58140	2,407,456	SH	SOLE
PERKINELMER INC	EQUITY 714046109	11	483	SH	DEFINED
PERKINELMER INC	EQUITY 714046109	1439	61,063	SH	SOLE
PEROT SYS CORP	EQUITY 714265105	869	61,483	SH	SOLE
PERRIGO CO	EQUITY 714290103	3391	227,448	SH	SOLE
PER-SE TECHNOLOGIES INC	EQUITY 713569309	403	17,273	SH	SOLE
PETCO ANIMAL SUPPLIES	EQUITY 716016209	949	43,251	SH	SOLE
PETRO-CDA	EQUITY 71644E102	3897	97,400	SH	DEFINED
PETROHAWK ENERGY CORP	EQUITY 716495106	503	38,075	SH	SOLE

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

PETROLEO BRASILEIRO SA PETRO	EQUITY	71654V408	15716	220,510	SH	SOLE
PETROLEUM DEV CORP	EQUITY	716578109	415	12,455	SH	SOLE
PETROQUEST ENERGY INC	EQUITY	716748108	253	30,582	SH	SOLE
PETSMART * INC	EQUITY	716768106	7432	289,621	SH	SOLE
PFF BANCORP INC	EQUITY	69331W104	445	14,589	SH	SOLE
PFIZER INC	EQUITY	717081103	20660	885,956	SH	DEFINED
PFIZER INC	EQUITY	717081103	1166	50,000	SH	SOLE
PFIZER INC	EQUITY	717081103	161826	6,939,367	SH	SOLE
PG&E CORP	EQUITY	69331C108	47	1,266	SH	DEFINED
PG&E CORP	EQUITY	69331C108	9609	258,870	SH	SOLE
PHARMACEUTICAL PROD DEV INC	EQUITY	717124101	73	1,172	SH	SOLE
PHARMION CORP	EQUITY	71715B409	327	18,422	SH	SOLE
PHASE FORWARD INC	EQUITY	71721R406	3743	383,900	SH	SOLE
PHASE FORWARD INC	EQUITY	71721R406	162	16,593	SH	SOLE
PHELPS DODGE CORP	EQUITY	717265102	24167	167,975	SH	DEFINED
PHELPS DODGE CORP	EQUITY	717265102	13701	95,235	SH	SOLE
PHH CORP	EQUITY	693320202	1106	39,470	SH	SOLE
PHILADELPHIA CONS HLDG CORP	EQUITY	717528103	38	395	SH	SOLE
PHILLIPS VAN HEUSEN CORP	EQUITY	718592108	376	11,600	SH	DEFINED
PHILLIPS VAN HEUSEN CORP	EQUITY	718592108	788	24,332	SH	SOLE
PHOENIX COS INC	EQUITY	71902E109	973	71,333	SH	SOLE
PHOENIX TECHNOLOGY LTD	EQUITY	719153108	117	18,664	SH	SOLE
PHOTON DYNAMICS INC	EQUITY	719364101	232	12,699	SH	SOLE
PHOTRONICS INC	EQUITY	719405102	452	30,007	SH	SOLE
PICO HLDGS INC	EQUITY	693366205	207	6,415	SH	SOLE
PIEDMONT NAT GAS INC	EQUITY	720186105	56	2,308	SH	SOLE
PIER 1 IMPORTS INC	EQUITY	720279108	2061	236,052	SH	SOLE
PIKE ELEC CORP	EQUITY	721283109	164	10,133	SH	SOLE
PILGRIMS PRIDE CORP	EQUITY	721467108	15	452	SH	SOLE
PINNACLE AIRL CORP	EQUITY	723443107	97	14,554	SH	SOLE
PINNACLE ENTMT INC	EQUITY	723456109	752	30,416	SH	SOLE
PINNACLE FINL PARTNERS INC	EQUITY	72346Q104	136	5,460	SH	SOLE
PINNACLE WEST CAP CORP	EQUITY	723484101	15	366	SH	DEFINED
PINNACLE WEST CAP CORP	EQUITY	723484101	1931	46,702	SH	SOLE
PIONEER COS INC	EQUITY	723643300	254	8,472	SH	SOLE
PIONEER DRILLING CO	EQUITY	723655106	305	17,000	SH	DEFINED
PIONEER DRILLING CO	EQUITY	723655106	4447	248,000	SH	SOLE
PIONEER DRILLING CO	EQUITY	723655106	266	14,811	SH	SOLE
PIONEER NAT RES CO	EQUITY	723787107	13507	263,447	SH	SOLE
PIPER JAFFRAY COS	EQUITY	724078100	623	15,420	SH	SOLE
PITNEY BOWES INC	EQUITY	724479100	36	843	SH	DEFINED
PITNEY BOWES INC	EQUITY	724479100	4488	106,235	SH	SOLE
PIXAR	EQUITY	725811103	461	8,746	SH	SOLE
PIXELWORKS INC	EQUITY	72581M107	177	34,910	SH	SOLE
PLACER SIERRA BANCSHARES	EQUITY	726079106	140	5,036	SH	SOLE
PLAINS EXPL& PRODTN CO	EQUITY	726505100	6225	156,673	SH	SOLE
PLANTRONICS INC	EQUITY	727493108	3691	130,435	SH	SOLE
PLAYBOY ENTERPRISES INC	EQUITY	728117300	213	15,366	SH	SOLE
PLAYTEX PRODS INC	EQUITY	72813P100	415	30,361	SH	SOLE
PLEXUS CORP	EQUITY	729132100	2700	118,754	SH	SOLE
PLUG POWER INC	EQUITY	72919P103	195	37,925	SH	SOLE
PLUM CREEK TIMBER CO INC	EQUITY	729251108	24	678	SH	DEFINED
PLUM CREEK TIMBER CO INC	EQUITY	729251108	3121	86,582	SH	SOLE
PLX TECHNOLOGY * INC	EQUITY	693417107	150	17,493	SH	SOLE
PMA CAP CORP	EQUITY	693419202	218	23,903	SH	SOLE
PMC-SIERRA INC	EQUITY	69344F106	5	675	SH	DEFINED

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

PMC-SIERRA INC	EQUITY	69344F106	1667	216,153	SH	SOLE
PMI GROUP INC	EQUITY	69344M101	7389	179,914	SH	SOLE
PNC FINL SVCS GROUP INC	EQUITY	693475105	67	1,080	SH	DEFINED
PNC FINL SVCS GROUP INC	EQUITY	693475105	7969	128,890	SH	SOLE
PNM RES INC	EQUITY	69349H107	3850	147,969	SH	SOLE
POGO PRODUCING CO	EQUITY	730448107	5989	120,236	SH	SOLE
POLARIS INDS INC	EQUITY	731068102	47	937	SH	SOLE
POLO RALPH LAUREN CORP	EQUITY	731572103	1838	32,737	SH	SOLE
POLO RALPH LAUREN CORP	EQUITY	731572103	6831	121,672	SH	SOLE
POLYCOM INC	EQUITY	73172K104	3972	259,588	SH	SOLE
POLYMEDICA CORP	EQUITY	731738100	606	18,096	SH	SOLE
POLYONE CORP	EQUITY	73179P106	443	68,956	SH	SOLE
POPULAR INC	EQUITY	733174106	170	8,036	SH	SOLE
PORTALPLAYER INC	EQUITY	736187204	464	16,400	SH	DEFINED
PORTALPLAYER INC	EQUITY	736187204	3871	136,700	SH	SOLE
PORTALPLAYER INC	EQUITY	736187204	325	11,459	SH	SOLE
PORTEC TEC RAIL PRODS INC	EQUITY	736212101	2534	193,283	SH	SOLE
PORTFOLIO RECOVERY ASSOCS IN	EQUITY	73640Q105	543	11,698	SH	SOLE
POST PPTYS INC	EQUITY	737464107	1196	29,932	SH	SOLE
POTLATCH CORP	EQUITY	737628107	4050	79,447	SH	SOLE
POWELL INDS INC	EQUITY	739128106	91	5,058	SH	SOLE
POWER INTEGRATIONS INC	EQUITY	739276103	526	22,072	SH	SOLE
POWER-ONE INC	EQUITY	739308104	337	55,994	SH	SOLE
POWERWAVE TECHNOLOGIES INC	EQUITY	739363109	2635	209,600	SH	SOLE
POWERWAVE TECHNOLOGIES INC	EQUITY	739363109	3777	300,507	SH	SOLE
POZEN INC	EQUITY	73941U102	172	17,933	SH	SOLE
PPG INDS INC	EQUITY	693506107	36	618	SH	DEFINED
PPG INDS INC	EQUITY	693506107	4631	79,982	SH	SOLE
PPL CORP	EQUITY	69351T106	41	1,404	SH	DEFINED
PPL CORP	EQUITY	69351T106	8427	286,619	SH	SOLE
PRA INTL	EQUITY	69353C101	2508	89,100	SH	SOLE
PRA INTL	EQUITY	69353C101	237	8,434	SH	SOLE
PRAXAIR INC	EQUITY	74005P104	63	1,191	SH	DEFINED
PRAXAIR INC	EQUITY	74005P104	7510	141,797	SH	SOLE
PRE PAID LEGAL SVCS INC	EQUITY	740065107	280	7,337	SH	SOLE
PRECISION CASTPARTS CORP	EQUITY	740189105	13802	266,392	SH	SOLE
PREFERRED BK LOS ANGELES CA	EQUITY	740367107	138	3,103	SH	SOLE
PREFORMED LINE PRODS CO	EQUITY	740444104	79	1,844	SH	SOLE
PREMIERE GLOBAL SVCS INC	EQUITY	740585104	439	54,049	SH	SOLE
PREMIERWEST BANCORP	EQUITY	740921101	145	10,344	SH	SOLE
PREMIUM STD FARMS INC	EQUITY	74060C105	3333	222,800	SH	DEFINED
PREMIUM STD FARMS INC	EQUITY	74060C105	110	7,382	SH	SOLE
PRENTISS PPTYS TR SH BEN INT	EQUITY	740706106	1380	33,929	SH	SOLE
PRESIDENTIAL LIFE CORP	EQUITY	740884101	293	15,389	SH	SOLE
PRESSTEK INC	EQUITY	741113104	198	21,951	SH	SOLE
PRESTIGE BRANDS HLDGS INC	EQUITY	74112D101	263	21,023	SH	SOLE
PRG-SCHULTZ INTERNATIONAL IN	EQUITY	69357C107	19	30,968	SH	SOLE
PRICE COMMUNICATIONS CORP	EQUITY	741437305	512	34,400	SH	SOLE
PRICE T ROWE GROUP INC	EQUITY	74144T108	35	483	SH	DEFINED
PRICE T ROWE GROUP INC	EQUITY	74144T108	4343	60,299	SH	SOLE
PRICELINE COM INC	EQUITY	741503403	250	11,200	SH	DEFINED
PRICELINE COM INC	EQUITY	741503403	422	18,890	SH	SOLE
PRIDE INTL INC DEL	EQUITY	74153Q102	9759	317,373	SH	SOLE
PRIMEDIA INC	EQUITY	74157K101	178	110,813	SH	SOLE
PRINCIPAL FINANCIAL GROUP IN	EQUITY	74251V102	49	1,035	SH	DEFINED
PRINCIPAL FINANCIAL GROUP IN	EQUITY	74251V102	18104	266,688	SH	SOLE

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

PRIVATEBANCORP INC	EQUITY 742962103	442	12,432	SH	SOLE
PROASSURANCE CORP	EQUITY 74267C106	399	8,200	SH	DEFINED
PROASSURANCE CORP	EQUITY 74267C106	1021	20,998	SH	SOLE
PROCTER & GAMBLE CO	EQUITY 742718109	33981	587,096	SH	DEFINED
PROCTER & GAMBLE CO	EQUITY 742718109	1736	30,000	SH	SOLE
PROCTER & GAMBLE CO	EQUITY 742718109	129383	2,235,372	SH	SOLE
PROGENICS PHARMACEUTICALS IN	EQUITY 743187106	375	15,011	SH	SOLE
PROGRESS ENERGY INC	EQUITY 743263105	41	930	SH	DEFINED
PROGRESS ENERGY INC	EQUITY 743263105	1757	40,000	SH	SOLE
PROGRESS ENERGY INC	EQUITY 743263105	18784	427,684	SH	SOLE
PROGRESS SOFTWARE CORP	EQUITY 743312100	386	13,600	SH	DEFINED
PROGRESS SOFTWARE CORP	EQUITY 743312100	798	28,130	SH	SOLE
PROGRESSIVE CORP OHIO	EQUITY 743315103	85	729	SH	DEFINED
PROGRESSIVE CORP OHIO	EQUITY 743315103	22217	190,243	SH	SOLE
PROLOGIS SH BEN INT	EQUITY 743410102	42	900	SH	DEFINED
PROLOGIS SH BEN INT	EQUITY 743410102	5454	116,741	SH	SOLE
PROQUEST COMPANY	EQUITY 74346P102	532	19,050	SH	SOLE
PROSPERITY BANCSHARES INC	EQUITY 743606105	462	16,058	SH	SOLE
PROTECTIVE LIFE CORP	EQUITY 743674103	6119	139,795	SH	SOLE
PROTEIN DESIGN LABS INC	EQUITY 74369L103	284	10,000	SH	DEFINED
PROTEIN DESIGN LABS INC	EQUITY 74369L103	6411	225,567	SH	SOLE
PROVIDE COMM INC	EQUITY 74373W103	199	6,001	SH	SOLE
PROVIDENCE SVC CORP	EQUITY 743815102	204	7,089	SH	SOLE
PROVIDENT YORK BANCORP	EQUITY 744028101	336	30,509	SH	SOLE
PROVIDENT BANKSHARES CORP	EQUITY 743859100	836	24,748	SH	SOLE
PROVIDENT FINL HLDGS INC	EQUITY 743868101	97	3,685	SH	SOLE
PROVIDENT FINL SVCS INC	EQUITY 74386T105	1009	54,498	SH	SOLE
PRUDENTIAL FINL INC	EQUITY 744320102	136	1,863	SH	DEFINED
PRUDENTIAL FINL INC	EQUITY 744320102	16267	222,261	SH	SOLE
PS BUSINESS PKS INC CALIF	EQUITY 69360J107	608	12,360	SH	SOLE
PSS WORLD MED INC	EQUITY 69366A100	720	48,531	SH	SOLE
PSYCHIATRIC SOLUTIONS INC	EQUITY 74439H108	1123	19,114	SH	SOLE
PUBLIC STORAGE INC	EQUITY 74460D109	21	306	SH	DEFINED
PUBLIC STORAGE INC	EQUITY 74460D109	2601	38,403	SH	SOLE
PUBLIC SVC ENTERPRISE GROUP	EQUITY 744573106	60	924	SH	DEFINED
PUBLIC SVC ENTERPRISE GROUP	EQUITY 744573106	1299	20,000	SH	SOLE
PUBLIC SVC ENTERPRISE GROUP	EQUITY 744573106	7654	117,802	SH	SOLE
PUGET ENERGY INC	EQUITY 745310102	5220	255,650	SH	SOLE
PULTE HOMES INC	EQUITY 745867101	31	792	SH	DEFINED
PULTE HOMES INC	EQUITY 745867101	3978	101,062	SH	SOLE
QAD INC	EQUITY 74727D108	69	9,095	SH	SOLE
QC HLDGS INC	EQUITY 74729T101	64	5,531	SH	SOLE
QLOGIC CORP	EQUITY 747277101	10	297	SH	DEFINED
QLOGIC CORP	EQUITY 747277101	1260	38,758	SH	SOLE
QUALCOMM INC	EQUITY 747525103	36983	858,469	SH	DEFINED
QUALCOMM INC	EQUITY 747525103	89572	2,079,202	SH	SOLE
QUALITY SYS INC	EQUITY 747582104	433	5,641	SH	SOLE
QUANEX CORP	EQUITY 747620102	941	18,832	SH	SOLE
QUANTA SVCS INC	EQUITY 74762E102	4226	320,900	SH	SOLE
QUANTUM CORP	EQUITY 747906204	420	137,698	SH	SOLE
QUANTUM FUEL SYS TECH WORLDW *	EQUITY 74765E109	91	33,827	SH	SOLE
QUEST DIAGNOSTICS INC	EQUITY 74834L100	1205	23,412	SH	DEFINED
QUEST DIAGNOSTICS INC	EQUITY 74834L100	7454	144,785	SH	SOLE
QUEST SOFTWARE INC	EQUITY 74834T103	702	48,124	SH	SOLE
QUESTAR CORP	EQUITY 748356102	12935	170,875	SH	SOLE
QUICKSILVER RESOURCES INC	EQUITY 74837R104	5597	133,238	SH	SOLE

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

QUIKSILVER INC	EQUITY	74838C106	6535	472,200	SH	DEFINED
QUIKSILVER INC	EQUITY	74838C106	35	2,504	SH	SOLE
QWEST COMMUNICATIONS INTL IN	EQUITY	749121109	32	5,700	SH	DEFINED
QWEST COMMUNICATIONS INTL IN	EQUITY	749121109	5692	1,007,419	SH	SOLE
R & B INC	EQUITY	749124103	70	7,432	SH	SOLE
R & G FINANCIAL CORP	EQUITY	749136107	276	20,902	SH	SOLE
RACKABLE SYS INC	EQUITY	750077109	134	4,690	SH	SOLE
RADIAN GROUP INC	EQUITY	750236101	9772	166,793	SH	SOLE
RADIANT SYSTEMS INC	EQUITY	75025N102	209	17,217	SH	SOLE
RADIATION THERAPY SVCS INC	EQUITY	750323206	293	8,306	SH	SOLE
RADIO ONE INC CL D NON VTG	EQUITY	75040P405	650	62,801	SH	SOLE
RADIOSHACK CORP	EQUITY	750438103	10	498	SH	DEFINED
RADIOSHACK CORP	EQUITY	750438103	1306	62,078	SH	SOLE
RADISYS CORP	EQUITY	750459109	260	14,978	SH	SOLE
RADYNE CORP	EQUITY	750611402	152	10,400	SH	DEFINED
RADYNE CORP	EQUITY	750611402	3562	244,500	SH	SOLE
RAILAMERICA INC	EQUITY	750753105	312	28,359	SH	SOLE
RAIT INVT TR	EQUITY	749227104	1325	51,116	SH	SOLE
RALCORP HLDGS INC	EQUITY	751028101	888	22,251	SH	SOLE
RAMBUS INC DEL	EQUITY	750917106	1210	74,708	SH	SOLE
RAMCO-GERSHENSON PPTYS TR	EQUITY	751452202	290	10,894	SH	SOLE
RANGE RES CORP	EQUITY	75281A109	74	2,827	SH	SOLE
RARE HOSPITALITY INTL INC	EQUITY	753820109	783	25,752	SH	SOLE
RAVEN INDS INC	EQUITY	754212108	339	11,736	SH	SOLE
RAYMOND JAMES FINANCIAL INC	EQUITY	754730109	4309	114,401	SH	SOLE
RAYONIER INC	EQUITY	754907103	6064	152,170	SH	SOLE
RAYTHEON CO	EQUITY	755111507	66	1,650	SH	DEFINED
RAYTHEON CO	EQUITY	755111507	7917	197,180	SH	SOLE
RBC BEARINGS INC	EQUITY	75524B104	105	6,450	SH	SOLE
RC2 CORP	EQUITY	749388104	479	13,476	SH	SOLE
RCN CORP	EQUITY	749361200	402	17,159	SH	SOLE
READERS DIGEST ASSN INC	EQUITY	755267101	4103	269,566	SH	SOLE
REALNETWORKS INC	EQUITY	75605L104	671	86,474	SH	SOLE
REALTY INCOME CORP	EQUITY	756109104	54	2,519	SH	SOLE
RECKSON ASSOCS RLTY CORP	EQUITY	75621K106	88	2,457	SH	SOLE
RED HAT INC	EQUITY	756577102	404	14,832	SH	SOLE
RED ROBIN GOURMET BURGERS IN	EQUITY	75689M101	1804	35,400	SH	SOLE
RED ROBIN GOURMET BURGERS IN	EQUITY	75689M101	542	10,643	SH	SOLE
REDBACK NETWORKS INC	EQUITY	757209507	442	31,453	SH	SOLE
REDDY ICE HLDGS INC	EQUITY	75734R105	167	7,651	SH	SOLE
REDWOOD TR INC	EQUITY	758075402	6063	146,957	SH	SOLE
REEBOK INTL LTD	EQUITY	758110100	11	195	SH	DEFINED
REEBOK INTL LTD	EQUITY	758110100	10185	174,911	SH	SOLE
REGAL BELOIT CORP	EQUITY	758750103	654	18,479	SH	SOLE
REGAL ENTMT GROUP	EQUITY	758766109	5629	295,977	SH	SOLE
REGENCY CTRS CORP	EQUITY	758849103	8029	136,200	SH	SOLE
REGENERON PHARMACEUTICALS	EQUITY	75886F107	415	26,082	SH	SOLE
REGENT COMMUNICATIONS INC DE	EQUITY	758865109	123	26,590	SH	SOLE
REGIONS FINANCIAL CORP	EQUITY	7591EP100	58	1,689	SH	DEFINED
REGIONS FINANCIAL CORP	EQUITY	7591EP100	6903	202,073	SH	SOLE
REGIS CORP MINN	EQUITY	758932107	4755	123,279	SH	SOLE
REHABCARE GROUP INC	EQUITY	759148109	254	12,572	SH	SOLE
REINSURANCE GROUP AMER INC	EQUITY	759351109	42	888	SH	SOLE
RELIANCE STEEL & ALUMINUM CO	EQUITY	759509102	1317	21,543	SH	SOLE
RELIANT ENERGY INC	EQUITY	75952B105	370	35,867	SH	SOLE
REMINGTON OIL & GAS CORP	EQUITY	759594302	640	17,521	SH	SOLE
RENAISSANCE LEARNING INC	EQUITY	75968L105	112	5,934	SH	SOLE
RENAL CARE GROUP INC	EQUITY	759930100	6740	142,465	SH	SOLE
RENASANT CORP	EQUITY	75970E107	247	7,797	SH	SOLE
RENOVIS INC	EQUITY	759885106	2001	130,800	SH	DEFINED
RENOVIS INC	EQUITY	759885106	225	14,684	SH	SOLE
RENT A CTR INC	EQUITY	76009N100	2679	142,057	SH	SOLE

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

RENT WAY INC	EQUITY 76009U104	126	19,708	SH	SOLE
REPUBLIC AWYS HLDGS INC	EQUITY 760276105	172	11,347	SH	SOLE
REPUBLIC BANCORP KY	EQUITY 760281204	804	63,251	SH	SOLE
REPUBLIC COS GROUP INC	EQUITY 760349100	70	4,506	SH	SOLE
REPUBLIC SVCS INC	EQUITY 760759100	9220	245,530	SH	SOLE
RES-CARE INC	EQUITY 760943100	263	15,167	SH	SOLE
RESMED INC	EQUITY 761152107	58	1,517	SH	SOLE
RESOURCE AMERICA INC	EQUITY 761195205	204	11,940	SH	SOLE
RESOURCES CONNECTION INC	EQUITY 76122Q105	933	35,727	SH	SOLE
RESPIRONICS INC	EQUITY 761230101	58	1,552	SH	SOLE
RESTORATION HARDWARE INC DEL	EQUITY 760981100	136	22,605	SH	SOLE
RETAIL VENTURES INC	EQUITY 76128Y102	156	12,510	SH	SOLE
REVLON INC	EQUITY 761525500	338	108,935	SH	SOLE
REYNOLDS & REYNOLDS CO	EQUITY 761695105	2891	102,997	SH	SOLE
REYNOLDS AMERICAN INC	EQUITY 761713106	30	315	SH	DEFINED
REYNOLDS AMERICAN INC	EQUITY 761713106	9233	96,857	SH	SOLE
RF MICRODEVICES INC	EQUITY 749941100	2783	514,497	SH	SOLE
RF MONOLITHICS INC	EQUITY 74955F106	28	4,973	SH	SOLE
RHODIA	EQUITY 762397107	2110	1,000,000	SH	SOLE
RIGEL PHARMACEUTICALS INC	EQUITY 766559603	148	17,706	SH	SOLE
RIGHTNOW TECHNOLOGIES INC	EQUITY 76657R106	151	8,202	SH	SOLE
RIMAGE CORP	EQUITY 766721104	1332	45,959	SH	SOLE
RIMAGE CORP	EQUITY 766721104	206	7,116	SH	SOLE
RIO TINTO PLC	EQUITY 767204100	2011	11,000	SH	SOLE
RITE AID CORP	EQUITY 767754104	105	30,148	SH	SOLE
RIVIERA HLDGS CORP	EQUITY 769627100	104	6,355	SH	SOLE
RLI CORP	EQUITY 749607107	844	16,914	SH	SOLE
ROANOKE ELEC STL CORP	EQUITY 769841107	197	8,342	SH	SOLE
ROBBINS & MYERS INC	EQUITY 770196103	178	8,729	SH	SOLE
ROBERT HALF INTL INC	EQUITY 770323103	24	630	SH	DEFINED
ROBERT HALF INTL INC	EQUITY 770323103	2977	78,567	SH	SOLE
ROCK-TENN CO	EQUITY 772739207	302	22,122	SH	SOLE
ROCKVILLE FINL INC	EQUITY 774186100	85	6,546	SH	SOLE
ROCKWELL AUTOMATION INC	EQUITY 773903109	31737	536,460	SH	DEFINED
ROCKWELL AUTOMATION INC	EQUITY 773903109	67114	1,134,451	SH	SOLE
ROCKWELL COLLINS INC	EQUITY 774341101	30	639	SH	DEFINED
ROCKWELL COLLINS INC	EQUITY 774341101	6530	140,528	SH	SOLE
ROCKWOOD HLDGS INC	EQUITY 774415103	303	15,344	SH	SOLE
ROFIN SINAR TECHNOLOGIES INC	EQUITY 775043102	287	6,600	SH	DEFINED
ROFIN SINAR TECHNOLOGIES INC	EQUITY 775043102	493	11,330	SH	SOLE
ROGERS CORP	EQUITY 775133101	483	12,340	SH	SOLE
ROHM & HAAS CO	EQUITY 775371107	7702	159,059	SH	DEFINED
ROHM & HAAS CO	EQUITY 775371107	18328	378,515	SH	SOLE
ROLLINS INC	EQUITY 775711104	1573	79,798	SH	SOLE
ROPER INDS INC	EQUITY 776696106	56057	1,418,800	SH	DEFINED
ROPER INDS INC	EQUITY 776696106	77	1,954	SH	SOLE
ROSS STORES INC	EQUITY 778296103	8613	298,039	SH	SOLE
ROSTELECOM OPEN JT STK LNG D	EQUITY 778529107	1242	91,000	SH	SOLE
ROWAN COS INC	EQUITY 779382100	14	405	SH	DEFINED
ROWAN COS INC	EQUITY 779382100	1929	54,123	SH	SOLE
ROYAL BANCSHARES PA INC	EQUITY 780081105	80	3,463	SH	SOLE
ROYAL BK CDA MONTREAL QUE	EQUITY 780087102	14145	181,600	SH	DEFINED
ROYAL BK SCOTLAND GROUP PLC	BONDS 780097770	3016	120,000	SH	SOLE
ROYAL CARIBBEAN CRUISES LTD	EQUITY V7780T103	14131	313,600	SH	DEFINED
ROYAL CARIBBEAN CRUISES LTD	EQUITY V7780T103	10545	234,030	SH	SOLE
ROYAL GOLD INC	EQUITY 780287108	493	14,196	SH	SOLE

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

RPC INC	EQUITY 749660106	436	16,543	SH	SOLE
RPM INTL INC	EQUITY 749685103	4103	236,236	SH	SOLE
RSA SEC INC	EQUITY 749719100	2168	193,768	SH	SOLE
RTI INTL METALS INC	EQUITY 74973W107	2915	76,800	SH	DEFINED
RTI INTL METALS INC	EQUITY 74973W107	632	16,643	SH	SOLE
RUBY TUESDAY INC	EQUITY 781182100	4458	172,194	SH	SOLE
RUDDICK CORP	EQUITY 781258108	2010	94,457	SH	SOLE
RUDOLPH TECHNOLOGIES INC	EQUITY 781270103	125	9,686	SH	SOLE
RUSH ENTERPRISES INC	EQUITY 781846209	231	15,512	SH	SOLE
RUSS BERRIE & CO	EQUITY 782233100	101	8,833	SH	SOLE
RUSSELL CORP	EQUITY 782352108	333	24,716	SH	SOLE
RUTHS CHRIS STEAK HSE INC	EQUITY 783332109	177	9,759	SH	SOLE
RYANAIR HLDGS PLC	EQUITY 783513104	118	2,101	SH	SOLE
RYANS RESTAURANT GROUP INC	EQUITY 783520109	380	31,522	SH	SOLE
RYDER SYS INC	EQUITY 783549108	10	237	SH	DEFINED
RYDER SYS INC	EQUITY 783549108	1233	30,066	SH	SOLE
RYERSON TULL INC	EQUITY 78375P107	458	18,845	SH	SOLE
RYLAND GROUP INC	EQUITY 783764103	6752	93,610	SH	SOLE
S & T BANCORP INC	EQUITY 783859101	735	19,959	SH	SOLE
S Y BANCORP INC	EQUITY 785060104	226	9,028	SH	SOLE
S1 CORPORATION	EQUITY 78463B101	229	52,680	SH	SOLE
SABRE HLDGS CORP	EQUITY 785905100	12	483	SH	DEFINED
SABRE HLDGS CORP	EQUITY 785905100	1493	61,937	SH	SOLE
SAFECO CORP	EQUITY 786429100	26	456	SH	DEFINED
SAFECO CORP	EQUITY 786429100	5088	90,058	SH	SOLE
SAFENET INC	EQUITY 78645R107	6960	216,000	SH	DEFINED
SAFENET INC	EQUITY 78645R107	595	18,463	SH	SOLE
SAFETY INS GROUP INC	EQUITY 78648T100	353	8,737	SH	SOLE
SAFEWAY INC	EQUITY 786514208	39	1,659	SH	DEFINED
SAFEWAY INC	EQUITY 786514208	9834	415,621	SH	SOLE
SAGA COMMUNICATIONS	EQUITY 786598102	140	12,860	SH	SOLE
SAKS INC	EQUITY 79377W108	4694	278,387	SH	SOLE
SALEM COMMUNICATIONS CORP DE	EQUITY 794093104	156	8,928	SH	SOLE
SALESFORCE COM INC	EQUITY 79466L302	6198	193,400	SH	DEFINED
SALESFORCE COM INC	EQUITY 79466L302	49	1,517	SH	SOLE
SALIX PHARMACEUTICALS INC	EQUITY 795435106	596	33,927	SH	SOLE
SANDERS MORRIS HARRIS GROUP	EQUITY 80000Q104	156	9,527	SH	SOLE
SANDERSON FARMS INC	EQUITY 800013104	410	13,435	SH	SOLE
SANDISK CORP	EQUITY 80004C101	2236	35,600	SH	SOLE
SANDISK CORP	EQUITY 80004C101	41028	653,107	SH	SOLE
SANDY SPRING BANCORP INC	EQUITY 800363103	384	10,999	SH	SOLE
SANFILIPPO JOHN B & SON INC	EQUITY 800422107	76	5,899	SH	SOLE
SANMINA SCI CORP	EQUITY 800907107	8	1,941	SH	DEFINED
SANMINA SCI CORP	EQUITY 800907107	1775	416,614	SH	SOLE
SANTANDER BANCORP	EQUITY 802809103	100	3,992	SH	SOLE
SAPIENT CORP	EQUITY 803062108	344	60,530	SH	SOLE
SARA LEE CORP	EQUITY 803111103	53	2,805	SH	DEFINED
SARA LEE CORP	EQUITY 803111103	6315	334,145	SH	SOLE
SATYAM COMPUTER SERVICES VICES LTD	EQUITY 804098101	2476	67,659	SH	SOLE
SAUER-DANFOSS INC	EQUITY 804137107	142	7,560	SH	SOLE
SAUL CTRS INC	EQUITY 804395101	296	8,208	SH	SOLE
SAVIENT PHARMACEUTICALS INC	EQUITY 80517Q100	171	45,632	SH	SOLE
SAXON CAP INC	EQUITY 80556T106	1821	160,753	SH	SOLE
SBA COMMUNICATIONS CORP	EQUITY 78388J106	394	22,000	SH	DEFINED
SBA COMMUNICATIONS CORP	EQUITY 78388J106	1005	56,143	SH	SOLE
SCANA CORP	EQUITY 80589M102	9515	241,626	SH	SOLE

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

SCANSOURCE INC	EQUITY	806037107	520	9,508	SH	SOLE
SCBT FINANCIAL CORP	EQUITY	78401V102	202	6,047	SH	SOLE
SCHAWK INC	EQUITY	806373106	194	9,363	SH	SOLE
SCHEIN HENRY INC	EQUITY	806407102	7607	174,305	SH	SOLE
SCHERING PLOUGH CORP	EQUITY	806605101	26376	1,265,057	SH	DEFINED
SCHERING PLOUGH CORP	EQUITY	806605101	29826	1,379,964	SH	SOLE
SCHLUMBERGER LTD	EQUITY	806857108	7692	79,175	SH	DEFINED
SCHLUMBERGER LTD	EQUITY	806857108	2672	27,500	SH	SOLE
SCHLUMBERGER LTD	EQUITY	806857108	32933	338,993	SH	SOLE
SCHNITZER STL INDS	EQUITY	806882106	502	16,424	SH	SOLE
SCHOLASTIC CORP	EQUITY	807066105	2712	95,113	SH	SOLE
SCHOOL SPECIALTY INC	EQUITY	807863105	624	17,115	SH	SOLE
SCHULMAN A INC	EQUITY	808194104	495	23,021	SH	SOLE
SCHWAB CHARLES CORP	EQUITY	808513105	3715	253,207	SH	DEFINED
SCHWAB CHARLES CORP	EQUITY	808513105	6663	454,199	SH	SOLE
SCHWEITZER-MAUDUIT INTL INC	EQUITY	808541106	283	11,406	SH	SOLE
SCIENTIFIC ATLANTA INC	EQUITY	808655104	24	567	SH	DEFINED
SCIENTIFIC ATLANTA INC	EQUITY	808655104	6254	145,205	SH	SOLE
SCIENTIFIC GAMES CORP	EQUITY	80874P109	11741	430,400	SH	DEFINED
SCIENTIFIC GAMES CORP	EQUITY	80874P109	35	1,277	SH	SOLE
SCOTTS MIRACLE GRO CO	EQUITY	810186106	4094	90,492	SH	SOLE
SCP POOL CORP	EQUITY	784028102	43	1,164	SH	SOLE
SCRIPPS E W CO OHIO	EQUITY	811054204	15	315	SH	DEFINED
SCRIPPS E W CO OHIO	EQUITY	811054204	1884	39,239	SH	SOLE
SCS TRANSN INC	EQUITY	81111T102	242	11,391	SH	SOLE
SCUDDER STRATEGIC MUN INCOME	EQUITY	811234103	280	20,000	SH	SOLE
SEABOARD CORP	EQUITY	811543107	400	265	SH	SOLE
SEABRIGHT INSURANCE HLDGS IN	EQUITY	811656107	100	6,028	SH	SOLE
SEACHANGE INTL INC	EQUITY	811699107	151	19,062	SH	SOLE
SEACOAST BKG CORP FLA	EQUITY	811707306	219	9,522	SH	SOLE
SEACOR HOLDINGS INC	EQUITY	811904101	920	13,514	SH	SOLE
SEALED AIR CORP	EQUITY	81211K100	17	300	SH	DEFINED
SEALED AIR CORP	EQUITY	81211K100	2149	38,265	SH	SOLE
SEARS HLDGS CORP	EQUITY	812350106	43	369	SH	DEFINED
SEARS HLDGS CORP	EQUITY	812350106	6940	60,072	SH	SOLE
SEATTLE GENETICS INC	EQUITY	812578102	93	19,797	SH	SOLE
SECURE COMPUTING CORP	EQUITY	813705100	297	24,200	SH	DEFINED
SECURE COMPUTING CORP	EQUITY	813705100	331	26,979	SH	SOLE
SECURITY BANK CORP	EQUITY	814047106	184	7,887	SH	SOLE
SEI INVESTMENTS CO	EQUITY	784117103	4894	132,265	SH	SOLE
SELECT COMFORT CORP	EQUITY	81616X103	741	27,095	SH	SOLE
SELECTIVE INS GROUP INC	EQUITY	816300107	350	6,600	SH	DEFINED
SELECTIVE INS GROUP INC	EQUITY	816300107	1131	21,293	SH	SOLE
SEMITOOL INC	EQUITY	816909105	136	12,483	SH	SOLE
SEMPRA ENERGY	EQUITY	816851109	43	948	SH	DEFINED
SEMPRA ENERGY	EQUITY	816851109	5435	121,204	SH	SOLE
SEMTECH CORP	EQUITY	816850101	3642	199,470	SH	SOLE
SENIOR HSG PPTYS TR SH BEN INT	EQUITY	81721M109	758	44,826	SH	SOLE
SENOMYX INC	EQUITY	81724Q107	194	16,026	SH	SOLE
SENSIENT TECHNOLOGIES CORP	EQUITY	81725T100	2301	128,570	SH	SOLE
SEPRACOR INC	EQUITY	817315104	1424	27,600	SH	DEFINED
SEPRACOR INC	EQUITY	817315104	11274	218,482	SH	SOLE
SEQUA CORPORATION	EQUITY	817320104	1204	17,434	SH	SOLE
SERENA SOFTWARE INC	EQUITY	817492101	3204	136,756	SH	SOLE
SEROLOGICALS CORP	EQUITY	817523103	515	26,111	SH	SOLE
SERVICE CORP INTL	EQUITY	817565104	76	9,328	SH	SOLE

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

SERVICEMASTER CO	EQUITY	81760N109	88	7,361	SH	SOLE
SFBC INTL INC	EQUITY	784121105	219	13,709	SH	SOLE
SHARPER IMAGE CORP	EQUITY	820013100	85	8,728	SH	SOLE
SHAW GROUP INC	EQUITY	820280105	2839	97,600	SH	SOLE
SHAW GROUP INC	EQUITY	820280105	1695	58,251	SH	SOLE
SHENANDOAH TELECOMMUNICATION	EQUITY	82312B106	204	5,126	SH	SOLE
SHERWIN WILLIAMS CO	EQUITY	824348106	7141	157,216	SH	DEFINED
SHERWIN WILLIAMS CO	EQUITY	824348106	2360	51,953	SH	SOLE
SHOE CARNIVAL INC	EQUITY	824889109	123	5,592	SH	SOLE
SHUFFLE MASTER INC	EQUITY	825549108	1257	50,000	SH	SOLE
SHUFFLE MASTER INC	EQUITY	825549108	671	26,682	SH	SOLE
SHURGARD STORAGE CTRS INC	EQUITY	82567D104	80	1,404	SH	SOLE
SI INTL INC	EQUITY	78427V102	223	7,306	SH	SOLE
SIEBEL SYS INC	EQUITY	826170102	21	1,953	SH	DEFINED
SIEBEL SYS INC	EQUITY	826170102	10049	950,748	SH	SOLE
SIERRA BANCORP	EQUITY	82620P102	92	4,053	SH	SOLE
SIERRA HEALTH SVCS INC	EQUITY	826322109	3038	38,000	SH	DEFINED
SIERRA HEALTH SVCS INC	EQUITY	826322109	46	580	SH	SOLE
SIERRA PAC RES	EQUITY	826428104	5941	455,601	SH	SOLE
SIGMA ALDRICH CORP	EQUITY	826552101	16	249	SH	DEFINED
SIGMA ALDRICH CORP	EQUITY	826552101	4737	74,853	SH	SOLE
SIGMATEL INC	EQUITY	82661W107	351	26,798	SH	SOLE
SIGNATURE BK YORK N Y	EQUITY	82669G104	17768	633,000	SH	DEFINED
SIGNATURE BK YORK N Y	EQUITY	82669G104	247	8,815	SH	SOLE
SILGAN HOLDINGS INC	EQUITY	827048109	426	11,800	SH	DEFINED
SILGAN HOLDINGS INC	EQUITY	827048109	604	16,720	SH	SOLE
SILICON IMAGE INC	EQUITY	82705T102	538	59,351	SH	SOLE
SILICON LABORATORIES INC	EQUITY	826919102	4421	120,586	SH	SOLE
SILICON STORAGE TECHNOLOGY I	EQUITY	827057100	334	65,948	SH	SOLE
SIMMONS 1ST NATL CORP	EQUITY	828730200	299	10,792	SH	SOLE
SIMON PPTY GROUP INC	EQUITY	828806109	53	687	SH	DEFINED
SIMON PPTY GROUP INC	EQUITY	828806109	6294	82,129	SH	SOLE
SIMPSON MANUFACTURING CO INC	EQUITY	829073105	990	27,241	SH	SOLE
SINCLAIR BROADCAST GROUP INC	EQUITY	829226109	304	33,022	SH	SOLE
SIRF TECHNOLOGY HLDGS INC	EQUITY	82967H101	447	15,000	SH	DEFINED
SIRF TECHNOLOGY HLDGS INC	EQUITY	82967H101	786	26,376	SH	SOLE
SIRIUS SATELLITE RADIO INC	EQUITY	82966U103	3428	511,602	SH	SOLE
SIRVA INC	EQUITY	82967Y104	141	17,616	SH	SOLE
SIX FLAGS INC	EQUITY	83001P109	539	69,906	SH	SOLE
SIZELER PPTY INVS INC	EQUITY	830137105	178	13,866	SH	SOLE
SJW CORP	EQUITY	784305104	261	5,741	SH	SOLE
SKECHERS U S A INC	EQUITY	830566105	257	16,786	SH	SOLE
SKY FINL GROUP INC	EQUITY	83080P103	80	2,885	SH	SOLE
SKYLINE CORP	EQUITY	830830105	186	5,115	SH	SOLE
SKYWEST INC	EQUITY	830879102	5434	202,325	SH	SOLE
SKYWORKS SOLUTIONS INC	EQUITY	83088M102	602	118,267	SH	SOLE
SL GREEN RLTY CORP	EQUITY	78440X101	93	1,213	SH	SOLE
SLM CORP	EQUITY	78442P106	85	1,542	SH	DEFINED
SLM CORP	EQUITY	78442P106	36018	1,275,554	SH	SOLE
SMART & FINAL INC	EQUITY	831683107	129	9,984	SH	SOLE
SMITH A O	EQUITY	831865209	443	12,613	SH	SOLE
SMITH INTL INC	EQUITY	832110100	24277	654,200	SH	DEFINED
SMITH INTL INC	EQUITY	832110100	14874	400,804	SH	SOLE
SMITHFIELD FOODS INC	EQUITY	832248108	13238	432,600	SH	DEFINED
SMITHFIELD FOODS INC	EQUITY	832248108	6062	198,103	SH	SOLE
SMUCKER J M CO	EQUITY	832696405	5146	116,947	SH	SOLE

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

SMURFIT-STONE CONTAINER CORP	EQUITY	832727101	935	66,000	SH	DEFINED
SMURFIT-STONE CONTAINER CORP	EQUITY	832727101	108	7,639	SH	SOLE
SNAP ON INC	EQUITY	833034101	8	213	SH	DEFINED
SNAP ON INC	EQUITY	833034101	1027	27,330	SH	SOLE
SOHU COM INC	EQUITY	83408W103	342	18,649	SH	SOLE
SOLETRON CORP	EQUITY	834182107	12	3,372	SH	DEFINED
SOLETRON CORP	EQUITY	834182107	3030	827,912	SH	SOLE
SOMANETICS CORP	EQUITY	834445405	314	9,800	SH	DEFINED
SOMANETICS CORP	EQUITY	834445405	244	7,639	SH	SOLE
SONIC AUTOMOTIVE INC	EQUITY	83545G102	492	22,065	SH	SOLE
SONIC CORP	EQUITY	835451105	40	1,343	SH	SOLE
SONIC SOLUTIONS	EQUITY	835460106	275	18,228	SH	SOLE
SONICWALL INC	EQUITY	835470105	318	40,143	SH	SOLE
SONOCO PRODS CO	EQUITY	835495102	5847	198,886	SH	SOLE
SONOSITE INC	EQUITY	83568G104	405	11,570	SH	SOLE
SONUS NETWORKS INC	EQUITY	835916107	693	186,337	SH	SOLE
SOTHEBYS HLDGS INC	EQUITY	835898107	2769	150,800	SH	DEFINED
SOTHEBYS HLDGS INC	EQUITY	835898107	2128	115,889	SH	SOLE
SOUND FED BANCORP INC	EQUITY	83607V104	160	8,367	SH	SOLE
SOURCE INTERLINK COS INC	EQUITY	836151209	276	24,779	SH	SOLE
SOURCECORP	EQUITY	836167106	282	11,763	SH	SOLE
SOUTH FINL GROUP INC	EQUITY	837841105	60	2,164	SH	SOLE
SOUTH JERSEY INDS INC	EQUITY	838518108	612	20,988	SH	SOLE
SOUTHERN CO	EQUITY	842587107	94	2,736	SH	DEFINED
SOUTHERN CO	EQUITY	842587107	11296	327,142	SH	SOLE
SOUTHERN COPPER CORP	EQUITY	84265V105	37	559	SH	SOLE
SOUTHERN UN CO	EQUITY	844030106	68	2,879	SH	SOLE
SOUTHSIDE BANCSHARES INC	EQUITY	84470P109	149	7,359	SH	SOLE
SOUTHWEST AIRLS CO	EQUITY	844741108	42	2,574	SH	DEFINED
SOUTHWEST AIRLS CO	EQUITY	844741108	5379	327,379	SH	SOLE
SOUTHWEST BANCORP INC OKLA	EQUITY	844767103	204	10,215	SH	SOLE
SOUTHWEST GAS CORP	EQUITY	844895102	746	28,254	SH	SOLE
SOUTHWEST WTR CO	EQUITY	845331107	221	15,427	SH	SOLE
SOUTHWESTERN ENERGY CO	EQUITY	845467109	11976	333,214	SH	SOLE
SOVEREIGN BANCORP INC	EQUITY	845905108	28	1,317	SH	DEFINED
SOVEREIGN BANCORP INC	EQUITY	845905108	4434	205,104	SH	SOLE
SOVRAN SELF STORAGE INC	EQUITY	84610H108	573	12,196	SH	SOLE
SPANISH BROADCASTING SYS INC	EQUITY	846425882	148	28,940	SH	SOLE
SPARTAN STORES INC	EQUITY	846822104	163	15,612	SH	SOLE
SPARTECH CORP	EQUITY	847220209	531	24,182	SH	SOLE
SPATIALIGHT INC	EQUITY	847248101	75	21,727	SH	SOLE
SPDR TR UNIT SER 1	EQUITY	78462F103	486	3,900	SH	DEFINED
SPDR TR UNIT SER 1	EQUITY	78462F103	51527	413,838	SH	SOLE
SPECIALTY LABORATORIES INC	EQUITY	84749R100	75	5,711	SH	SOLE
SPECTRALINK CORP	EQUITY	847580107	140	11,800	SH	DEFINED
SPECTRALINK CORP	EQUITY	847580107	171	14,379	SH	SOLE
SPECTRUM BRANDS INC	EQUITY	84762L105	17	855	SH	SOLE
SPEEDWAY MOTORSPORTS INC	EQUITY	847788106	401	11,553	SH	SOLE
SPHERION CORP	EQUITY	848420105	463	46,287	SH	SOLE
SPIRIT FIN CORP	EQUITY	848568309	576	50,775	SH	SOLE
SPORTS AUTH INC	EQUITY	84917U109	605	19,426	SH	SOLE
SPRINT NEXTEL CORP	EQUITY	852061100	23924	1,024,144	SH	DEFINED
SPRINT NEXTEL CORP	EQUITY	852061100	64454	2,759,171	SH	SOLE
SPSS INC	EQUITY	78462K102	414	13,369	SH	SOLE
SPX CORP	EQUITY	784635104	6058	132,361	SH	SOLE
SRA INTL INC	EQUITY	78464R105	2265	74,166	SH	SOLE

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

SSA GLOBAL TECHNOLOGIES INC	EQUITY	78465P108	186	10,200	SH	DEFINED
SSA GLOBAL TECHNOLOGIES INC	EQUITY	78465P108	125	6,845	SH	SOLE
ST JOE CO	EQUITY	790148100	111	1,645	SH	SOLE
ST JUDE MED INC	EQUITY	790849103	68	1,353	SH	DEFINED
ST JUDE MED INC	EQUITY	790849103	30381	605,191	SH	SOLE
ST MARY LD & EXPL CO	EQUITY	792228108	434	11,800	SH	DEFINED
ST MARY LD & EXPL CO	EQUITY	792228108	1582	42,976	SH	SOLE
ST PAUL TRAVELERS INC	EQUITY	792860108	114	2,556	SH	DEFINED
ST PAUL TRAVELERS INC	EQUITY	792860108	92785	2,077,111	SH	SOLE
STAGE STORES INC	EQUITY	85254C305	614	20,605	SH	SOLE
STAMPS COM INC	EQUITY	852857200	2094	91,200	SH	SOLE
STAMPS COM INC	EQUITY	852857200	279	12,165	SH	SOLE
STANCORP FINL GROUP INC	EQUITY	852891100	5478	109,678	SH	SOLE
STANDARD MICROSYSTEMS CORP	EQUITY	853626109	449	15,652	SH	SOLE
STANDARD MTR PRODS INC	EQUITY	853666105	103	11,184	SH	SOLE
STANDARD PAC CORP	EQUITY	85375C101	72	1,960	SH	SOLE
STANDARD REGISTER CO	EQUITY	853887107	203	12,862	SH	SOLE
STANDEX INTL CORP	EQUITY	854231107	257	9,275	SH	SOLE
STANLEY FURNITURE INC	EQUITY	854305208	226	9,769	SH	SOLE
STANLEY WKS	EQUITY	854616109	1051	21,870	SH	DEFINED
STANLEY WKS	EQUITY	854616109	1676	34,881	SH	SOLE
STAPLES INC	EQUITY	855030102	61	2,700	SH	DEFINED
STAPLES INC	EQUITY	855030102	8009	352,680	SH	SOLE
STAR SCIENTIFIC INC	EQUITY	85517P101	64	27,057	SH	SOLE
STARBUCKS CORP	EQUITY	855244109	85	2,838	SH	DEFINED
STARBUCKS CORP	EQUITY	855244109	12362	411,936	SH	SOLE
STARTEK INC	EQUITY	85569C107	446	24,805	SH	SOLE
STARWOOD HOTELS&RESORTS WRLD PAIRED CTF	EQUITY	85590A203	1022	16,010	SH	DEFINED
STARWOOD HOTELS&RESORTS WRLD PAIRED CTF	EQUITY	85590A203	6488	101,604	SH	SOLE
STATE AUTO FINL CORP	EQUITY	855707105	383	10,513	SH	SOLE
STATE BANCORP INC N.Y	EQUITY	855716106	124	7,378	SH	SOLE
STATE NATIONAL BANCSHARES IN	EQUITY	857124101	9	348	SH	SOLE
STATE STR CORP	EQUITY	857477103	67	1,209	SH	DEFINED
STATE STR CORP	EQUITY	857477103	1231	22,200	SH	SOLE
STATE STR CORP	EQUITY	857477103	8001	144,313	SH	SOLE
STATION CASINOS INC	EQUITY	857689103	83	1,223	SH	SOLE
STATS CHIPPAK LTD	EQUITY	85771T104	297	43,742	SH	SOLE
STEAK N SHAKE CO	EQUITY	857873103	354	20,858	SH	SOLE
STEEL DYNAMICS INC	EQUITY	858119100	3772	106,229	SH	SOLE
STEEL TECHNOLOGIES INC	EQUITY	858147101	235	8,381	SH	SOLE
STEELCASE INC	EQUITY	858155203	27	1,677	SH	SOLE
STEIN MART INC	EQUITY	858375108	351	19,344	SH	SOLE
STEINWAY MUSICAL INSTRS INC	EQUITY	858495104	10512	412,079	SH	SOLE
STELLENT INC	EQUITY	85856W105	4916	495,100	SH	SOLE
STELLENT INC	EQUITY	85856W105	178	17,957	SH	SOLE
STEMCELLS INC	EQUITY	85857R105	162	46,931	SH	SOLE
STEPAN CO	EQUITY	858586100	106	3,958	SH	SOLE
STEREOTAXIS INC	EQUITY	85916J102	91	10,612	SH	SOLE
STERICYCLE INC	EQUITY	858912108	3556	60,400	SH	DEFINED
STERICYCLE INC	EQUITY	858912108	5197	88,256	SH	SOLE
STERIS CORP	EQUITY	859152100	4682	187,126	SH	SOLE
STERLING BANCORP	EQUITY	859158107	285	14,462	SH	SOLE
STERLING BANCSHARES INC	EQUITY	858907108	524	33,969	SH	SOLE
STERLING FINL CORP	EQUITY	859317109	380	19,191	SH	SOLE
STERLING FINL CORP WASH	EQUITY	859319105	649	25,964	SH	SOLE
STEWART * & STEVENSON SVCS INC	EQUITY	860342104	459	21,723	SH	SOLE

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

STEWART ENTERPRISES INC	EQUITY	860370105	432	79,810	SH	SOLE
STEWART INFORMATION SVCS COR	EQUITY	860372101	624	12,820	SH	SOLE
STIFEL FINL CORP	EQUITY	860630102	237	6,315	SH	SOLE
STILLWATER MNG CO	EQUITY	86074Q102	354	30,604	SH	SOLE
STOLT OFFSHORE S A SP	EQUITY	861567105	294	25,200	SH	DEFINED
STONE ENERGY CORP	EQUITY	861642106	818	17,975	SH	SOLE
STRATAGENE CORP	EQUITY	86269H107	56	5,563	SH	SOLE
STRATASYS INC	EQUITY	862685104	196	7,841	SH	SOLE
STRATEGIC HOTEL CAP INC	EQUITY	86272T106	640	31,111	SH	SOLE
STRATTEC SEC CORP	EQUITY	863111100	115	2,841	SH	SOLE
STRAYER ED INC	EQUITY	863236105	1030	10,994	SH	SOLE
STRIDE RITE CORP	EQUITY	863314100	369	27,186	SH	SOLE
STRYKER CORP	EQUITY	863667101	48	1,077	SH	DEFINED
STRYKER CORP	EQUITY	863667101	889	20,000	SH	SOLE
STRYKER CORP	EQUITY	863667101	7578	170,559	SH	SOLE
STUDENT LN CORP	EQUITY	863902102	17	83	SH	SOLE
STURM RUGER & CO INC	EQUITY	864159108	112	15,920	SH	SOLE
SUFFOLK BANCORP	EQUITY	864739107	270	7,981	SH	SOLE
SUMMIT BANCSHARES INC TEX	EQUITY	866011109	139	7,721	SH	SOLE
SUMMIT FINANCIAL GROUP INC	EQUITY	86606G101	88	3,842	SH	SOLE
SUN BANCORP INC	EQUITY	86663B102	167	8,455	SH	SOLE
SUN COMMUNITIES INC	EQUITY	866674104	382	12,170	SH	SOLE
SUN HEALTHCARE GROUP INC	EQUITY	866933401	4069	615,583	SH	SOLE
SUN HYDRAULICS CORP	EQUITY	866942105	98	5,044	SH	SOLE
SUN LIFE FINL INC	EQUITY	866796105	4056	101,200	SH	DEFINED
SUN MICROSYSTEMS INC	EQUITY	866810104	53	12,603	SH	DEFINED
SUN MICROSYSTEMS INC	EQUITY	866810104	7062	1,685,457	SH	SOLE
SUNCOM WIRELESS HLDGS INC	EQUITY	86722Q108	2015	727,400	SH	SOLE
SUNOCO INC	EQUITY	86764P109	40	504	SH	DEFINED
SUNOCO INC	EQUITY	86764P109	5880	75,013	SH	SOLE
SUNPOWER CORP	EQUITY	867652109	408	12,000	SH	DEFINED
SUNPOWER CORP	EQUITY	867652109	19	565	SH	SOLE
SUNRISE SENIOR LIVING INC	EQUITY	86768K106	838	24,855	SH	SOLE
SUNSTONE HOTEL INVS INC	EQUITY	867892101	2392	90,008	SH	SOLE
SUNTERRA CORP	EQUITY	86787D208	208	14,596	SH	SOLE
SUNTRUST BKS INC	EQUITY	867914103	97	1,335	SH	DEFINED
SUNTRUST BKS INC	EQUITY	867914103	11603	159,475	SH	SOLE
SUPERGEN INC	EQUITY	868059106	194	38,424	SH	SOLE
SUPERIOR ENERGY SVCS INC	EQUITY	868157108	1228	58,323	SH	SOLE
SUPERIOR ESSEX INC	EQUITY	86815V105	259	12,852	SH	SOLE
SUPERIOR INDS INTL INC	EQUITY	868168105	371	16,646	SH	SOLE
SUPERIOR WELL SVCS INC	EQUITY	86837X105	115	4,844	SH	SOLE
SUPERTEX INC	EQUITY	868532102	332	7,499	SH	SOLE
SUPERVALU INC	EQUITY	868536103	16	504	SH	DEFINED
SUPERVALU INC	EQUITY	868536103	2085	64,203	SH	SOLE
SUPPORTSOFT INC	EQUITY	868587106	136	32,277	SH	SOLE
SUREWEST COMMUNICATIONS	EQUITY	868733106	289	10,954	SH	SOLE
SURMODICS INC	EQUITY	868873100	420	11,343	SH	SOLE
SUSQUEHANNA BANCSHARES INC P	EQUITY	869099101	829	35,027	SH	SOLE
SVB FINL GROUP	EQUITY	78486Q101	4531	96,743	SH	SOLE
SWIFT ENERGY CO	EQUITY	870738101	959	21,269	SH	SOLE
SWIFT TRANSN CO	EQUITY	870756103	2127	104,755	SH	SOLE
SWS GROUP INC	EQUITY	78503N107	2483	118,600	SH	SOLE
SWS GROUP INC	EQUITY	78503N107	241	11,531	SH	SOLE
SYBASE INC	EQUITY	871130100	3994	182,700	SH	SOLE
SYBRON DENTAL SPECIALTIES IN	EQUITY	871142105	1198	30,101	SH	SOLE

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

SYCAMORE NETWORKS INC	EQUITY	871206108	572	132,505	SH	SOLE
SYKES ENTERPRISES INC	EQUITY	871237103	258	19,334	SH	SOLE
SYMANTEC CORP	EQUITY	871503108	14346	819,793	SH	DEFINED
SYMANTEC CORP	EQUITY	871503108	9665	552,292	SH	SOLE
SYMBION INC DEL	EQUITY	871507109	299	13,006	SH	SOLE
SYMBOL TECHNOLOGIES INC	EQUITY	871508107	12	927	SH	DEFINED
SYMBOL TECHNOLOGIES INC	EQUITY	871508107	1491	116,275	SH	SOLE
SYMMETRICOM INC	EQUITY	871543104	293	34,624	SH	SOLE
SYMMETRY MED INC	EQUITY	871546206	121	6,253	SH	SOLE
SYMS CORP	EQUITY	871551107	70	4,879	SH	SOLE
SYMYX TECHNOLOGIES	EQUITY	87155S108	668	24,483	SH	SOLE
SYNAPTICS INC	EQUITY	87157D109	408	16,487	SH	SOLE
SYNERON MEDICAL LTD	EQUITY	M87245102	635	20,000	SH	DEFINED
SYNIVERSE HLDGS INC	EQUITY	87163F106	347	16,600	SH	DEFINED
SYNIVERSE HLDGS INC	EQUITY	87163F106	276	13,210	SH	SOLE
SYNNEX CORP	EQUITY	87162W100	98	6,486	SH	SOLE
SYNOPSIS INC	EQUITY	871607107	5885	293,386	SH	SOLE
SYNOVUS FINL CORP	EQUITY	87161C105	31	1,152	SH	DEFINED
SYNOVUS FINL CORP	EQUITY	87161C105	13217	489,325	SH	SOLE
SYNTEL INC	EQUITY	87162H103	142	6,800	SH	DEFINED
SYNTEL INC	EQUITY	87162H103	122	5,877	SH	SOLE
SYNTROLEUM CORP	EQUITY	871630109	265	29,321	SH	SOLE
SYPRIS SOLUTIONS INC	EQUITY	871655106	67	6,675	SH	SOLE
SYSCO CORP	EQUITY	871829107	5838	188,021	SH	DEFINED
SYSCO CORP	EQUITY	871829107	9495	305,808	SH	SOLE
SYSTEMAX INC	EQUITY	871851101	45	7,217	SH	SOLE
TAIWAN SEMICONDUCTOR MFG LTD	EQUITY	874039100	15733	1,587,600	SH	DEFINED
TAKE-TWO INTERACTIVE SOFTWARE	EQUITY	874054109	1940	109,600	SH	DEFINED
TAKE-TWO INTERACTIVE SOFTWARE	EQUITY	874054109	28	1,610	SH	SOLE
TAL INTL GROUP INC	EQUITY	874083108	17	827	SH	SOLE
TALBOTS INC	EQUITY	874161102	479	17,201	SH	SOLE
TALEO CORP	EQUITY	87424N104	7	522	SH	SOLE
TALISMAN ENERGY INC	EQUITY	87425E103	8015	151,700	SH	DEFINED
TALK AMERICA * HLDGS INC	EQUITY	87426R202	193	22,410	SH	SOLE
TALX CORP	EQUITY	874918105	384	8,400	SH	DEFINED
TALX CORP	EQUITY	874918105	653	14,276	SH	SOLE
TANGER FACTORY OUTLET CTRS I	EQUITY	875465106	602	20,954	SH	SOLE
TANOX INC	EQUITY	87588Q109	301	18,373	SH	SOLE
TARGET CORP	EQUITY	87612E106	178	3,246	SH	DEFINED
TARGET CORP	EQUITY	87612E106	38844	706,640	SH	SOLE
TARRAGON CORP	EQUITY	876287103	167	8,084	SH	SOLE
TASER INTL INC	EQUITY	87651B104	319	45,880	SH	SOLE
TAUBMAN CTRS INC	EQUITY	876664103	1323	38,059	SH	SOLE
TAYLOR CAP GROUP INC	EQUITY	876851106	137	3,385	SH	SOLE
TCF FINL CORP	EQUITY	872275102	6190	228,068	SH	SOLE
TD BANKNORTH INC	EQUITY	87235A101	165	5,680	SH	SOLE
TECH DATA CORP	EQUITY	878237106	4488	113,311	SH	SOLE
TECHNE CORP	EQUITY	878377100	2033	36,200	SH	DEFINED
TECHNE CORP	EQUITY	878377100	4519	80,583	SH	SOLE
TECHNICAL OLYMPIC USA INC	EQUITY	878483106	251	11,882	SH	SOLE
TECHNITROL INC	EQUITY	878555101	520	30,385	SH	SOLE
TECHNOLOGY INVT CAP CORP	EQUITY	878717305	151	10,003	SH	SOLE
TECO ENERGY INC	EQUITY	872375100	13	768	SH	DEFINED
TECO ENERGY INC	EQUITY	872375100	1685	98,075	SH	SOLE
TECUMSEH PRODS CO	EQUITY	878895200	1123	48,918	SH	SOLE
TEJON RANCH CO DEL	EQUITY	879080109	260	6,525	SH	SOLE
TEKELEC	EQUITY	879101103	5485	394,600	SH	DEFINED
TEKELEC	EQUITY	879101103	590	42,428	SH	SOLE

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

TEKTRONIX INC	EQUITY 879131100	9	309 SH	DEFINED
TEKTRONIX INC	EQUITY 879131100	1104	39,152 SH	SOLE
TELEDYNE TECHNOLOGIES INC	EQUITY 879360105	192	6,600 SH	DEFINED
TELEDYNE TECHNOLOGIES INC	EQUITY 879360105	727	24,983 SH	SOLE
TELEFLEX INC	EQUITY 879369106	5277	81,202 SH	SOLE
TELEFONOS DE MEXICO S A SPON	EQUITY 879403780	4685	189,840 SH	SOLE
TELEPHONE & DATA SYS INC	EQUITY 879433100	7587	210,574 SH	SOLE
TELETECH HOLDINGS INC	EQUITY 879939106	323	26,770 SH	SOLE
TELEWEST GLOBAL INC	EQUITY 87956T107	1012	42,486 SH	SOLE
TELIK INC	EQUITY 87959M109	917	54,000 SH	DEFINED
TELIK INC	EQUITY 87959M109	663	39,013 SH	SOLE
TELKONET INC	EQUITY 879604106	111	26,667 SH	SOLE
TELLABS INC	EQUITY 879664100	18	1,656 SH	DEFINED
TELLABS INC	EQUITY 879664100	4091	375,325 SH	SOLE
TELLABS INC	EQUITY 879664100	2479	227,443 SH	SOLE
TEMPLE INLAND INC	EQUITY 879868107	19	414 SH	DEFINED
TEMPLE INLAND INC	EQUITY 879868107	2371	52,856 SH	SOLE
TEMPUR PEDIC INTL INC	EQUITY 88023U101	10	900 SH	SOLE
TENARIS S A	EQUITY 88031M109	4759	41,562 SH	SOLE
TENET HEALTHCARE * THCARE CORP	EQUITY 88033G100	13	1,734 SH	DEFINED
TENET HEALTHCARE * THCARE CORP	EQUITY 88033G100	2260	295,082 SH	SOLE
TENNANT CO	EQUITY 880345103	308	5,916 SH	SOLE
TENNECO INC	EQUITY 880349105	642	32,739 SH	SOLE
TERADYNE INC	EQUITY 880770102	11	726 SH	DEFINED
TERADYNE INC	EQUITY 880770102	1335	91,644 SH	SOLE
TERAYON COMMUNICATION SYS	EQUITY 880775101	136	58,962 SH	SOLE
TERCICA INC	EQUITY 88078L105	60	8,345 SH	SOLE
TEREX CORP	EQUITY 880779103	88	1,487 SH	SOLE
TERRA INDS INC	EQUITY 880915103	6105	1,090,121 SH	SOLE
TERREMARK WORLDWIDE INC	EQUITY 881448203	104	22,423 SH	SOLE
TESORO CORP	EQUITY 881609101	107	1,741 SH	SOLE
TESSERA TECHNOLOGIES INC	EQUITY 88164L100	305	11,800 SH	DEFINED
TESSERA TECHNOLOGIES INC	EQUITY 88164L100	852	32,967 SH	SOLE
TETRA TECH * INC	EQUITY 88162G103	616	39,290 SH	SOLE
TETRA TECHNOLOGIES INC DEL	EQUITY 88162F105	777	25,461 SH	SOLE
TEVA PHARMACEUTICAL INDS LTD	EQUITY 881624209	1781	41,400 SH	DEFINED
TEVA PHARMACEUTICAL INDS LTD	EQUITY 881624209	4288	99,700 SH	SOLE
TEVA PHARMACEUTICAL INDS LTD	EQUITY 881624209	1315	30,580 SH	SOLE
TEXAS CAPITAL BANCSHARES INC	EQUITY 88224Q107	375	16,771 SH	SOLE
TEXAS INDS INC	EQUITY 882491103	849	17,029 SH	SOLE
TEXAS INSTRS INC	EQUITY 882508104	68315	2,130,173 SH	DEFINED
TEXAS INSTRS INC	EQUITY 882508104	28243	880,671 SH	SOLE
TEXAS REGL BANCSHARES INC	EQUITY 882673106	3181	112,406 SH	SOLE
TEXAS ROADHOUSE INC	EQUITY 882681109	2043	131,400 SH	DEFINED
TEXAS ROADHOUSE INC	EQUITY 882681109	1218	78,300 SH	SOLE
TEXAS ROADHOUSE INC	EQUITY 882681109	492	31,615 SH	SOLE
TEXTRON INC	EQUITY 883203101	38	489 SH	DEFINED
TEXTRON INC	EQUITY 883203101	4751	61,720 SH	SOLE
THERAVANCE INC	EQUITY 88338T104	531	23,600 SH	DEFINED
THERMO ELECTRON CORP	EQUITY 883556102	18	600 SH	DEFINED
THERMO ELECTRON CORP	EQUITY 883556102	2283	75,767 SH	SOLE
THERMOGENESIS CORP	EQUITY 883623209	166	34,424 SH	SOLE
THOMAS & BETTS CORP	EQUITY 884315102	4454	106,150 SH	SOLE
THOR INDS INC	EQUITY 885160101	3781	94,358 SH	SOLE
THORATEC CORP	EQUITY 885175307	1293	62,500 SH	SOLE
THORATEC CORP	EQUITY 885175307	750	36,246 SH	SOLE
THORNBURG MTG INC	EQUITY 885218107	12603	481,028 SH	SOLE
THQ INC	EQUITY 872443403	1111	46,595 SH	SOLE
THRESHOLD PHARMACEUTICAL INC	EQUITY 885807107	62	4,284 SH	SOLE
TIBCO SOFTWARE INC	EQUITY 88632Q103	1210	162,015 SH	SOLE

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

TIDEWATER INC	EQUITY	886423102	5390	121,238	SH	SOLE
TIENS BIOTECH GROUP USA INC	EQUITY	88650T104	11	3,097	SH	SOLE
TIERONE CORP	EQUITY	88650R108	401	13,621	SH	SOLE
TIFFANY & CO	EQUITY	886547108	20	525	SH	DEFINED
TIFFANY & CO	EQUITY	886547108	2988	78,024	SH	SOLE
TIMBERLAND CO	EQUITY	887100105	3590	110,299	SH	SOLE
TIME WARNER INC	EQUITY	887317105	300	17,211	SH	DEFINED
TIME WARNER INC	EQUITY	887317105	84820	4,863,532	SH	SOLE
TIME WARNER TELECOM INC	EQUITY	887319101	371	37,653	SH	SOLE
TIMKEN CO	EQUITY	887389104	5330	166,467	SH	SOLE
TITAN INTL INC ILL	EQUITY	88830M102	199	11,549	SH	SOLE
TITANIUM METALS CORP	EQUITY	888339207	536	8,475	SH	SOLE
TIVO INC	EQUITY	888706108	219	42,791	SH	SOLE
TJX COS INC	EQUITY	872540109	40	1,701	SH	DEFINED
TJX COS INC	EQUITY	872540109	43362	1,866,640	SH	SOLE
TNS INC	EQUITY	872960109	154	8,016	SH	SOLE
TODCO	EQUITY	88889T107	7612	200,000	SH	DEFINED
TODCO	EQUITY	88889T107	3117	81,900	SH	SOLE
TODCO	EQUITY	88889T107	1353	35,561	SH	SOLE
TOLL BROTHERS INC	EQUITY	889478103	8183	236,217	SH	SOLE
TOLLGRADE COMMUNICATIONS INC	EQUITY	889542106	1090	99,700	SH	SOLE
TOMPKINSTRUSTCO INC	EQUITY	890110109	213	4,759	SH	SOLE
TOO INC	EQUITY	890333107	378	13,400	SH	DEFINED
TOO INC	EQUITY	890333107	728	25,793	SH	SOLE
TOOTSIE ROLL INDS INC	EQUITY	890516107	1981	68,490	SH	SOLE
TOPPS INC	EQUITY	890786106	198	26,639	SH	SOLE
TORCHMARK CORP	EQUITY	891027104	21	384	SH	DEFINED
TORCHMARK CORP	EQUITY	891027104	6101	109,722	SH	SOLE
TOREADOR RES CORP	EQUITY	891050106	227	10,767	SH	SOLE
TORO CO	EQUITY	891092108	368	8,400	SH	DEFINED
TORO CO	EQUITY	891092108	42	963	SH	SOLE
TORONTO DOMINION BK ONT	EQUITY	891160509	9788	186,684	SH	DEFINED
TOTAL SYS SVCS INC	EQUITY	891906109	93	4,717	SH	SOLE
TOWER OWER GROUP INC	EQUITY	891777104	276	12,576	SH	SOLE
TOWN & CTRY TR SH BEN INT	EQUITY	892081100	446	13,187	SH	SOLE
TRACTOR SUPPLY CO	EQUITY	892356106	1305	24,652	SH	SOLE
TRADESTATION GROUP INC	EQUITY	89267P105	186	14,991	SH	SOLE
TRAMMELL CROW CO	EQUITY	89288R106	672	26,200	SH	SOLE
TRANS WORLD ENTMT CORP	EQUITY	89336Q100	83	14,504	SH	SOLE
TRANSACTION SYS ARCHITECTS	EQUITY	893416107	334	11,600	SH	DEFINED
TRANSACTION SYS ARCHITECTS	EQUITY	893416107	2931	101,798	SH	SOLE
TRANSATLANTIC HLDGS INC	EQUITY	893521104	53	784	SH	SOLE
TRANSATLANTIC HLDGS INC	EQUITY	893521104	2627027	39,092,662	SH	SOLE
TRANSMONTAIGNE INC	EQUITY	893934109	209	31,737	SH	SOLE
TRANSOCEAN INC	EQUITY	G90078109	21285	305,418	SH	DEFINED
TRANSOCEAN INC	EQUITY	G90078109	10124	145,266	SH	SOLE
TRANSWITCH CORP	EQUITY	894065101	142	77,796	SH	SOLE
TRAVELERS PPTY CAS CORP NT CV JR 2032	BONDS	89420G307	3348	134,500	SH	SOLE
TRAVELZOO INC	EQUITY	89421Q106	58	2,615	SH	SOLE
TREDEGAR CORP	EQUITY	894650100	277	21,518	SH	SOLE
TREEHOUSE FOODS INC	EQUITY	89469A104	17	912	SH	SOLE
TREX INC	EQUITY	89531P105	243	8,650	SH	SOLE
TRI VY CORP	EQUITY	895735108	130	16,703	SH	SOLE
TRIAD GTY INC	EQUITY	895925105	295	6,703	SH	SOLE
TRIAD HOSPITALS INC	EQUITY	89579K109	934	23,800	SH	SOLE
TRIAD HOSPITALS INC	EQUITY	89579K109	6767	172,501	SH	SOLE

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

TRIARC COS INC	EQUITY	895927309	488	32,884	SH	SOLE
TRIBUNE CO	EQUITY	896047107	29	966	SH	DEFINED
TRIBUNE CO	EQUITY	896047107	13347	441,088	SH	SOLE
TRICO BANCSHARES	EQUITY	896095106	212	9,080	SH	SOLE
TRICO MARINE SERVICES INC	EQUITY	896106200	31972	1,229,700	SH	SOLE
TRIDENT MICROSYSTEMS INC	EQUITY	895919108	684	38,001	SH	SOLE
TRIMBLE NAVIGATION LTD	EQUITY	896239100	148	4,177	SH	SOLE
TRIMERIS INC	EQUITY	896263100	153	13,315	SH	SOLE
TRINITY INDS INC	EQUITY	896522109	5158	117,049	SH	SOLE
TRIPATH IMAGING INC	EQUITY	896942109	137	22,699	SH	SOLE
TRIQUINT SEMICONDUCTOR INC	EQUITY	89674K103	1696	381,032	SH	SOLE
TRIUMPH GROUP INC	EQUITY	896818101	437	11,932	SH	SOLE
TRIZEC PROPERTIES INC	EQUITY	89687P107	64	2,775	SH	SOLE
TRIZETTO GROUP INC	EQUITY	896882107	540	31,810	SH	SOLE
TRM CORP	EQUITY	872636105	62	8,276	SH	SOLE
TRONOX INC	EQUITY	897051108	16	1,255	SH	SOLE
TRUE RELIGION APPAREL INC	EQUITY	89784N104	249	16,200	SH	DEFINED
TRUE RELIGION APPAREL INC	EQUITY	89784N104	3839	249,300	SH	SOLE
TRUSTCO BK CORP N Y	EQUITY	898349105	702	56,499	SH	SOLE
TRUSTMARK CORP	EQUITY	898402102	975	35,503	SH	SOLE
TRUSTREET PTYS INC	EQUITY	898404108	636	43,472	SH	SOLE
TRW AUTOMOTIVE * OMOTIVE HLDGS CORP	EQUITY	87264S106	34	1,293	SH	SOLE
TTM TECHNOLOGIES INC	EQUITY	87305R109	291	30,976	SH	SOLE
TUESDAY MORNING CORP	EQUITY	899035505	406	19,397	SH	SOLE
TUPPERWARE BRANDS CORP	EQUITY	899896104	3258	145,457	SH	SOLE
TURBOCHEF TECHNOLOGIES INC	EQUITY	900006206	138	9,605	SH	SOLE
TXU CORP	EQUITY	873168108	89	1,782	SH	DEFINED
TXU CORP	EQUITY	873168108	10665	212,494	SH	SOLE
TYCO INTL LTD	EQUITY	902124106	214	7,431	SH	DEFINED
TYCO INTL LTD	EQUITY	902124106	55725	1,930,871	SH	SOLE
TYLER TECHNOLOGIES INC	EQUITY	902252105	233	26,508	SH	SOLE
TYSON FOODS INC	EQUITY	902494103	16	930	SH	DEFINED
TYSON FOODS INC	EQUITY	902494103	3652	213,589	SH	SOLE
U S B HLDG INC	EQUITY	902910108	188	8,677	SH	SOLE
U S G CORP	EQUITY	903293405	227	3,489	SH	SOLE
U S PHYSICAL THERAPY INC	EQUITY	90337L108	165	8,924	SH	SOLE
U S XPRESS ENTERPRISES INC	EQUITY	90338N103	131	7,514	SH	SOLE
U STORE IT TR	EQUITY	91274F104	2577	122,418	SH	SOLE
UAP HLDG CORP	EQUITY	903441103	513	25,112	SH	SOLE
UBIQUITEL INC	EQUITY	903474302	564	57,040	SH	SOLE
UCBH HOLDINGS INC	EQUITY	90262T308	1228	68,694	SH	SOLE
UGI CORP	EQUITY	902681105	64	3,121	SH	SOLE
UICI	EQUITY	902737105	2005	56,468	SH	SOLE
UIL HLDG CORP	EQUITY	902748102	506	10,996	SH	SOLE
ULTICOM INC	EQUITY	903844108	95	9,657	SH	SOLE
ULTIMATE SOFTWARE GROUP INC	EQUITY	90385D107	325	17,065	SH	SOLE
ULTRA PETROLEUM CORP	EQUITY	903914109	8258	148,000	SH	DEFINED
ULTRALIFE BATTERIES INC	EQUITY	903899102	130	10,822	SH	SOLE
ULTRATECH INC	EQUITY	904034105	295	17,959	SH	SOLE
UMB FINL CORP	EQUITY	902788108	749	11,725	SH	SOLE
UMPQUA HLDGS CORP	EQUITY	904214103	952	33,374	SH	SOLE
UNDER ARMOUR INC	EQUITY	904311107	32	825	SH	SOLE
UNIBANCO-UNIAO DE BANCOS BRA	EQUITY	90458E107	14062	221,210	SH	SOLE
UNICA CORP	EQUITY	904583101	43	3,581	SH	SOLE
UNIFIRST CORP MASS	EQUITY	904708104	217	6,970	SH	SOLE
UNION BANKSHARES CORP	EQUITY	905399101	283	6,574	SH	SOLE

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

UNION DRILLING INC	EQUITY	90653P105	9	633	SH	SOLE
UNION PAC CORP	EQUITY	907818108	79	978	SH	DEFINED
UNION PAC CORP	EQUITY	907818108	9410	116,876	SH	SOLE
UNIONBANCAL CORP	EQUITY	908906100	243	3,533	SH	SOLE
UNISOURCE ENERGY CORP	EQUITY	909205106	810	25,948	SH	SOLE
UNISYS CORP	EQUITY	909214108	7	1,260	SH	DEFINED
UNISYS CORP	EQUITY	909214108	938	160,847	SH	SOLE
UNIT CORP	EQUITY	909218109	572	10,400	SH	DEFINED
UNIT CORP	EQUITY	909218109	170	3,093	SH	SOLE
UNITED AUTO GROUP INC	EQUITY	909440109	766	20,062	SH	SOLE
UNITED BANKSHARES INC WEST V	EQUITY	909907107	990	28,094	SH	SOLE
UNITED CAPITAL CORP	EQUITY	909912107	54	2,173	SH	SOLE
UNITED CMNTY BKS BLAIRSVLE G CAP STK	EQUITY	90984P105	632	23,720	SH	SOLE
UNITED CMNTY FINL CORP OHIO	EQUITY	909839102	240	20,301	SH	SOLE
UNITED DOMINION REALTY TR IN	EQUITY	910197102	6443	274,889	SH	SOLE
UNITED FINANCIAL BANCORP INC	EQUITY	91030R103	69	6,019	SH	SOLE
UNITED FIRE & CAS CO	EQUITY	910331107	516	12,772	SH	SOLE
UNITED INDL CORP	EQUITY	910671106	414	10,000	SH	DEFINED
UNITED INDL CORP	EQUITY	910671106	1874	45,300	SH	SOLE
UNITED INDL CORP	EQUITY	910671106	305	7,366	SH	SOLE
UNITED NAT FOODS INC	EQUITY	911163103	810	30,684	SH	SOLE
UNITED ONLINE INC	EQUITY	911268100	654	46,001	SH	SOLE
UNITED PANAM FINANCIAL CP	EQUITY	911301109	97	3,743	SH	SOLE
UNITED PARCEL SERVICE INC	EQUITY	911312106	408	5,432	SH	DEFINED
UNITED PARCEL SERVICE INC	EQUITY	911312106	53352	709,938	SH	SOLE
UNITED RENTALS INC	EQUITY	911363109	4277	182,854	SH	SOLE
UNITED SEC BANCSHARES INC	EQUITY	911459105	116	4,338	SH	SOLE
UNITED STATES CELLULAR CORP	EQUITY	911684108	5486	208,928	SH	SOLE
UNITED STATES STL CORP	EQUITY	912909108	20	420	SH	DEFINED
UNITED STATES STL CORP	EQUITY	912909108	3747	77,946	SH	SOLE
UNITED STATIONERS INC	EQUITY	913004107	1209	24,929	SH	SOLE
UNITED SURGICAL PARTNERS INT	EQUITY	913016309	4321	134,400	SH	DEFINED
UNITED SURGICAL PARTNERS INT	EQUITY	913016309	1044	32,467	SH	SOLE
UNITED TECHNOLOGIES CORP	EQUITY	913017109	10302	184,259	SH	DEFINED
UNITED TECHNOLOGIES CORP	EQUITY	913017109	2236	40,000	SH	SOLE
UNITED TECHNOLOGIES CORP	EQUITY	913017109	25118	449,263	SH	SOLE
UNITED THERAPEUTICS CORP DEL	EQUITY	91307C102	442	6,400	SH	DEFINED
UNITED THERAPEUTICS CORP DEL	EQUITY	91307C102	1174	16,988	SH	SOLE
UNITEDHEALTH GROUP INC	EQUITY	91324P102	39466	635,112	SH	DEFINED
UNITEDHEALTH GROUP INC	EQUITY	91324P102	59375	955,498	SH	SOLE
UNITRIN INC	EQUITY	913275103	4112	91,267	SH	SOLE
UNIVERSAL AMERN FINL CORP	EQUITY	913377107	296	19,656	SH	SOLE
UNIVERSAL COMPRESSION HLDGS	EQUITY	913431102	549	13,348	SH	SOLE
UNIVERSAL CORP VA	EQUITY	913456109	3952	91,141	SH	SOLE
UNIVERSAL DISPLAY CORP	EQUITY	91347P105	185	17,646	SH	SOLE
UNIVERSAL ELECTRS INC	EQUITY	913483103	175	10,171	SH	SOLE
UNIVERSAL FST PRODS INC	EQUITY	913543104	661	11,960	SH	SOLE
UNIVERSAL HEALTH RLTY INCM T SH BEN INT	EQUITY	91359E105	277	8,831	SH	SOLE
UNIVERSAL HLTH SVCS INC	EQUITY	913903100	5096	109,019	SH	SOLE
UNIVERSAL TECHNICAL INST INC	EQUITY	913915104	497	16,060	SH	SOLE
UNIVERSAL TRUCKLOAD SVCS INC	EQUITY	91388P105	96	4,174	SH	SOLE
UNIVEST CORP PA	EQUITY	915271100	209	8,621	SH	SOLE
UNIVISION COMMUNICATIONS INC	EQUITY	914906102	2405	81,825	SH	DEFINED
UNIVISION COMMUNICATIONS INC	EQUITY	914906102	7904	268,934	SH	SOLE
UNIZAN FINANCIAL CORP	EQUITY	91528W101	441	16,593	SH	SOLE
UNUMPROVIDENT CORP	EQUITY	91529Y106	25	1,101	SH	DEFINED

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

UNUMPROVIDENT CORP	EQUITY	91529Y106	3194	140,409	SH	SOLE
URBAN OUTFITTERS INC	EQUITY	917047102	18689	738,400	SH	DEFINED
URBAN OUTFITTERS INC	EQUITY	917047102	5920	233,910	SH	SOLE
URS CORP	EQUITY	903236107	1153	30,646	SH	SOLE
URSTADT BIDDLE PPTYS INS	EQUITY	917286205	256	15,804	SH	SOLE
US BANCORP DEL	EQUITY	902973304	12766	427,105	SH	DEFINED
US BANCORP DEL	EQUITY	902973304	1793	60,000	SH	SOLE
US BANCORP DEL	EQUITY	902973304	52842	1,767,872	SH	SOLE
USA MOBILITY INC	EQUITY	90341G103	562	20,257	SH	SOLE
USA TRUCK INC	EQUITY	902925106	137	4,697	SH	SOLE
USANA HEALTH SCIENCES INC	EQUITY	90328M107	297	7,730	SH	SOLE
USEC INC	EQUITY	90333E108	773	64,651	SH	SOLE
USI HLDGS CORP	EQUITY	90333H101	469	34,039	SH	SOLE
UST INC	EQUITY	902911106	25	603	SH	DEFINED
UST INC	EQUITY	902911106	20030	490,578	SH	SOLE
UTSTARCOM INC	EQUITY	918076100	2283	283,262	SH	SOLE
V F CORP	EQUITY	918204108	18	327	SH	DEFINED
V F CORP	EQUITY	918204108	2390	43,184	SH	SOLE
VAIL RESORTS INC	EQUITY	91879Q109	763	23,103	SH	SOLE
VALASSIS COMMUNICATIONS INC	EQUITY	918866104	3826	131,612	SH	SOLE
VALEANT PHARMACEUTICALS INTL	EQUITY	91911X104	3350	185,262	SH	SOLE
VALENCE TECHNOLOGY INC	EQUITY	918914102	51	33,054	SH	SOLE
VALERO ENERGY CORP	EQUITY	91913Y100	117	2,259	SH	DEFINED
VALERO ENERGY CORP	EQUITY	91913Y100	15479	299,973	SH	SOLE
VALHI INC	EQUITY	918905100	5	281	SH	SOLE
VALLEY NATL BANCORP	EQUITY	919794107	79	3,265	SH	SOLE
VALMONT INDS INC	EQUITY	920253101	432	12,918	SH	SOLE
VALOR COMMUNICATIONS GROUP I	EQUITY	920255106	6693	587,140	SH	SOLE
VALSPAR CORP	EQUITY	920355104	5014	203,262	SH	SOLE
VALUE LINE INC	EQUITY	920437100	36	1,009	SH	SOLE
VALUECLICK INC	EQUITY	92046N102	279	15,400	SH	DEFINED
VALUECLICK INC	EQUITY	92046N102	1188	65,582	SH	SOLE
VALUEVISION MEDIA INC	EQUITY	92047K107	258	20,509	SH	SOLE
VARIAN * ARIAN SEMICONDUCTOR EQUIPMN	EQUITY	922207105	1214	27,641	SH	SOLE
VARIAN INC	EQUITY	922206107	3409	85,663	SH	SOLE
VARIAN MED SYS INC	EQUITY	92220P105	272	5,400	SH	SOLE
VARIAN MED SYS INC	EQUITY	92220P105	13240	263,014	SH	SOLE
VASCO DATA SEC INTL INC	EQUITY	92230Y104	2504	254,000	SH	SOLE
VASCO DATA SEC INTL INC	EQUITY	92230Y104	177	17,978	SH	SOLE
VCA ANTECH INC	EQUITY	918194101	4656	165,113	SH	SOLE
VECTOR GROUP LTD	EQUITY	92240M108	363	19,983	SH	SOLE
VECTREN CORP	EQUITY	92240G101	7181	264,410	SH	SOLE
VEECO INSTRS INC DEL	EQUITY	922417100	343	19,772	SH	SOLE
VENTANA MED SYS INC	EQUITY	92276H106	1814	42,829	SH	SOLE
VENTAS INC	EQUITY	92276F100	73	2,272	SH	SOLE
VENTIV HEALTH INC	EQUITY	922793104	298	12,600	SH	DEFINED
VENTIV HEALTH INC	EQUITY	922793104	474	20,068	SH	SOLE
VERIFONE HLDGS INC	EQUITY	92342Y109	472	18,659	SH	SOLE
VERINT SYS INC	EQUITY	92343X100	339	9,825	SH	SOLE
VERISIGN INC	EQUITY	92343E102	460	21,019	SH	SOLE
VERITAS DGC INC	EQUITY	92343P107	298	8,400	SH	DEFINED
VERITAS DGC INC	EQUITY	92343P107	902	25,420	SH	SOLE
VERIZON COMMUNICATIONS	EQUITY	92343V104	11698	388,370	SH	DEFINED
VERIZON COMMUNICATIONS	EQUITY	92343V104	753	25,000	SH	SOLE
VERIZON COMMUNICATIONS	EQUITY	92343V104	90666	3,010,146	SH	SOLE
VERTEX PHARMACEUTICALS INC	EQUITY	92532F100	360	13,000	SH	DEFINED

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

VERTEX PHARMACEUTICALS INC	EQUITY	92532F100	16558	598,403	SH	SOLE
VERTRUE INC	EQUITY	92534N101	202	5,717	SH	SOLE
VIACELL INC	EQUITY	92554J105	33	5,908	SH	SOLE
VIACOM INC	EQUITY	925524308	186	5,706	SH	DEFINED
VIACOM INC	EQUITY	925524308	34578	1,060,671	SH	SOLE
VIAD CORP	EQUITY	92552R406	490	16,719	SH	SOLE
VIASAT INC	EQUITY	92552V100	433	16,205	SH	SOLE
VIASYS HEALTHCARE INC	EQUITY	92553Q209	602	23,409	SH	SOLE
VICOR CORP	EQUITY	925815102	228	14,396	SH	SOLE
VIGNETTE CORP	EQUITY	926734401	356	21,846	SH	SOLE
VINEYARD NATL BANCORP	EQUITY	927426106	181	5,854	SH	SOLE
VINTAGE PETE INC	EQUITY	927460105	3573	66,992	SH	SOLE
VIRAGE LOGIC CORP	EQUITY	92763R104	101	10,229	SH	SOLE
VIRGINIA COMM BANCORP INC	EQUITY	92778Q109	199	6,852	SH	SOLE
VIRGINIA FINL GROUP INC	EQUITY	927810101	194	5,378	SH	SOLE
VIROPHARMA INC	EQUITY	928241108	345	18,600	SH	DEFINED
VISHAY INTERTECHNOLOGY INC	EQUITY	928298108	5072	368,612	SH	SOLE
VISTACARE INC	EQUITY	92839Y109	104	8,281	SH	SOLE
VISTEON CORP	EQUITY	92839U107	3	474	SH	DEFINED
VISTEON CORP	EQUITY	92839U107	1120	178,848	SH	SOLE
VITAL IMAGES INC	EQUITY	92846N104	241	9,210	SH	SOLE
VITAL SIGNS INC	EQUITY	928469105	177	4,128	SH	SOLE
VITESSE SEMICONDUCTOR CORP	EQUITY	928497106	315	163,855	SH	SOLE
VNUS MED TECHNOLOGIES INC	EQUITY	928566108	32	3,859	SH	SOLE
VOCUS INC	EQUITY	92858J108	1697	162,900	SH	SOLE
VOLCOM INC	EQUITY	92864N101	279	8,200	SH	DEFINED
VOLCOM INC	EQUITY	92864N101	120	3,526	SH	SOLE
VOLT INFORMATION SCIENCES IN	EQUITY	928703107	115	6,040	SH	SOLE
VOLTERRA SEMICONDUCTOR CORP	EQUITY	928708106	172	11,439	SH	SOLE
VORNADO RLTY TR SH BEN INT	EQUITY	929042109	36	435	SH	DEFINED
VORNADO RLTY TR SH BEN INT	EQUITY	929042109	4641	55,606	SH	SOLE
VULCAN MATLS CO	EQUITY	929160109	25	375	SH	DEFINED
VULCAN MATLS CO	EQUITY	929160109	3206	47,319	SH	SOLE
W & T OFFSHORE INC	EQUITY	92922P106	280	9,509	SH	SOLE
W HLDG CO INC	EQUITY	929251106	675	82,025	SH	SOLE
WABASH NATL CORP	EQUITY	929566107	445	23,365	SH	SOLE
WABTEC CORP	EQUITY	929740108	500	18,600	SH	DEFINED
WABTEC CORP	EQUITY	929740108	946	35,168	SH	SOLE
WACHOVIA CORP 2ND	EQUITY	929903102	303	5,736	SH	DEFINED
WACHOVIA CORP 2ND	EQUITY	929903102	2114	40,000	SH	SOLE
WACHOVIA CORP 2ND	EQUITY	929903102	36592	692,242	SH	SOLE
WADDELL & REED FINL INC	EQUITY	930059100	4669	222,657	SH	SOLE
WAL MART STORES INC	EQUITY	931142103	28548	609,996	SH	DEFINED
WAL MART STORES INC	EQUITY	931142103	68199	1,457,252	SH	SOLE
WALGREEN CO	EQUITY	931422109	165	3,735	SH	DEFINED
WALGREEN CO	EQUITY	931422109	19656	444,095	SH	SOLE
WALTER INDS INC	EQUITY	93317Q105	1409	28,341	SH	SOLE
WARNACO GROUP INC	EQUITY	934390402	928	34,726	SH	SOLE
WARNER MUSIC GROUP CORP	EQUITY	934550104	19	977	SH	SOLE
WARREN RES INC	EQUITY	93564A100	257	16,220	SH	SOLE
WASHINGTON FED INC	EQUITY	938824109	4012	174,520	SH	SOLE
WASHINGTON GROUP INTL INC	EQUITY	938862208	1035	19,541	SH	SOLE
WASHINGTON MUT INC	EQUITY	939322103	158	3,642	SH	DEFINED
WASHINGTON MUT INC	EQUITY	939322103	25340	582,537	SH	SOLE
WASHINGTON POST CO	EQUITY	939640108	9215	12,046	SH	SOLE
WASHINGTON REAL ESTATE INVT SH BEN INT	EQUITY	939653101	958	31,550	SH	SOLE

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

WASHINGTON TR BANCORP	EQUITY	940610108	233	8,897	SH	SOLE
WASTE CONNECTIONS INC	EQUITY	941053100	1211	35,150	SH	SOLE
WASTE INDUSTRIES USA INC	EQUITY	941057101	57	4,390	SH	SOLE
WASTE MGMT INC DEL	EQUITY	94106L109	62	2,037	SH	DEFINED
WASTE MGMT INC DEL	EQUITY	94106L109	13658	450,000	SH	SOLE
WASTE SERVICES INC DEL	EQUITY	941075103	160	47,918	SH	SOLE
WATER PIK TECHNOLOGIES INC	EQUITY	94113U100	196	9,142	SH	SOLE
WATERS CORP	EQUITY	941848103	15	408	SH	DEFINED
WATERS CORP	EQUITY	941848103	1986	52,541	SH	SOLE
WATSCO INC	EQUITY	942622200	455	7,600	SH	DEFINED
WATSCO INC	EQUITY	942622200	963	16,108	SH	SOLE
WATSON PHARMACEUTICALS INC	EQUITY	942683103	12	375	SH	DEFINED
WATSON PHARMACEUTICALS INC	EQUITY	942683103	2474	76,092	SH	SOLE
WATSON WYATT & CO HLDGS	EQUITY	942712100	704	25,223	SH	SOLE
WATTS WATER TECHNOLOGIES INC	EQUITY	942749102	569	18,776	SH	SOLE
WAUSAU PAPER CORP	EQUITY	943315101	378	31,904	SH	SOLE
WAUWATOSA HLDGS INC	EQUITY	94348P108	9	765	SH	SOLE
WCI CMNTYS INC	EQUITY	92923C104	700	26,063	SH	SOLE
WD-40 CO	EQUITY	929236107	329	12,517	SH	SOLE
WEATHERFORD INTERNATIONAL LT	EQUITY	G95089101	46	1,284	SH	DEFINED
WEATHERFORD INTERNATIONAL LT	EQUITY	G95089101	30066	830,558	SH	SOLE
WEBEX COMMUNICATIONS INC	EQUITY	94767L109	537	24,826	SH	SOLE
WEBMD HEALTH CORP	EQUITY	94770V102	15	503	SH	SOLE
WEBMETHODS INC	EQUITY	94768C108	309	40,032	SH	SOLE
WEBSense INC	EQUITY	947684106	1178	17,944	SH	SOLE
WEBSIDESTORY INC	EQUITY	947685103	266	14,655	SH	SOLE
WEBSITE PROS INC	EQUITY	94769V105	1724	197,900	SH	SOLE
WEBSTER FINL CORP CONN	EQUITY	947890109	5071	108,118	SH	SOLE
WEIGHT WATCHERS INTL INC	EQUITY	948626106	41	824	SH	SOLE
WEINGARTEN RLTY INVS SH BEN INT	EQUITY	948741103	6099	161,299	SH	SOLE
WEIS MKTS INC	EQUITY	948849104	459	10,676	SH	SOLE
WELLCARE HEALTH PLANS INC	EQUITY	94946T106	571	13,974	SH	SOLE
WELLMAN INC	EQUITY	949702104	165	24,360	SH	SOLE
WELLPOINT INC	EQUITY	94973V107	43241	541,936	SH	DEFINED
WELLPOINT INC	EQUITY	94973V107	23252	291,410	SH	SOLE
WELLS FARGO & CO	EQUITY	949746101	10579	168,374	SH	DEFINED
WELLS FARGO & CO	EQUITY	949746101	67546	1,075,065	SH	SOLE
WENDYS INTL INC	EQUITY	950590109	24	429	SH	DEFINED
WENDYS INTL INC	EQUITY	950590109	2989	54,084	SH	SOLE
WERNER ENTERPRISES INC	EQUITY	950755108	2768	140,498	SH	SOLE
WESBANCO INC	EQUITY	950810101	518	17,047	SH	SOLE
WESCO FINL CORP	EQUITY	950817106	19	50	SH	SOLE
WESCO INTL INC	EQUITY	95082P105	436	10,200	SH	DEFINED
WESCO INTL INC	EQUITY	95082P105	1029	24,087	SH	SOLE
WEST BANCORPORATION INC CAP STK	EQUITY	95123P106	235	12,541	SH	SOLE
WEST COAST BANCORP ORE	EQUITY	952145100	294	11,113	SH	SOLE
WEST CORP	EQUITY	952355105	481	11,400	SH	DEFINED
WEST CORP	EQUITY	952355105	19	457	SH	SOLE
WEST MARINE INC	EQUITY	954235107	143	10,234	SH	SOLE
WEST PHARMACEUTICAL SVSC INC	EQUITY	955306105	584	23,344	SH	SOLE
WESTAMERICA BANCORPORATION	EQUITY	957090103	4677	88,123	SH	SOLE
WESTAR ENERGY INC	EQUITY	95709T100	3745	174,207	SH	SOLE
WESTCORP INC	EQUITY	957907108	44	654	SH	SOLE
WESTELL TECHNOLOGIES INC	EQUITY	957541105	182	40,532	SH	SOLE
WESTERN ALLIANCE BANCORP	EQUITY	957638109	87	2,901	SH	SOLE
WESTERN DIGITAL CORP	EQUITY	958102105	13435	721,943	SH	SOLE

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

WESTERN GAS RES INC	EQUITY	958259103	5410	114,877	SH	SOLE
WESTERN SIERRA BANCORP	EQUITY	959522103	182	4,990	SH	SOLE
WESTFIELD FINANCIAL INC	EQUITY	96008D101	78	3,257	SH	SOLE
WESTLAKE CHEM CORP	EQUITY	960413102	291	10,100	SH	SOLE
WESTWOOD ONE INC	EQUITY	961815107	2149	131,861	SH	SOLE
WET SEAL INC	EQUITY	961840105	187	42,170	SH	SOLE
WEYCO GROUP INC	EQUITY	962149100	83	4,328	SH	SOLE
WEYERHAEUSER CO	EQUITY	962166104	60	897	SH	DEFINED
WEYERHAEUSER CO	EQUITY	962166104	7122	107,350	SH	SOLE
WFS FINL INC	EQUITY	92923B106	15	203	SH	SOLE
WGL HLDGS INC	EQUITY	92924F106	3994	132,858	SH	SOLE
W-H ENERGY SVCS INC	EQUITY	92925E108	694	20,987	SH	SOLE
WHEELING PITTSBURGH CORP	EQUITY	963142302	59	6,552	SH	SOLE
WHIRLPOOL CORP	EQUITY	963320106	21	249	SH	DEFINED
WHIRLPOOL CORP	EQUITY	963320106	2653	31,679	SH	SOLE
WHITING PETE CORP	EQUITY	966387102	913	22,813	SH	SOLE
WHITNEY HLDG CORP	EQUITY	966612103	52	1,893	SH	SOLE
WHOLE FOODS MKT INC	EQUITY	966837106	5549	71,707	SH	SOLE
WILD OATS MARKETS INC	EQUITY	96808B107	259	21,459	SH	SOLE
WILEY JOHN & SONS INC	EQUITY	968223206	167	4,270	SH	SOLE
WILLIAMS CLAYTON ENERGY INC	EQUITY	969490101	176	4,224	SH	SOLE
WILLIAMS COS INC DEL	EQUITY	969457100	49	2,115	SH	DEFINED
WILLIAMS COS INC DEL	EQUITY	969457100	6187	267,021	SH	SOLE
WILLIAMS SCOTSMAN INTL INC	EQUITY	96950G102	19	1,112	SH	SOLE
WILLIAMS SONOMA INC	EQUITY	969904101	1450	33,600	SH	DEFINED
WILLIAMS SONOMA INC	EQUITY	969904101	9955	230,703	SH	SOLE
WILMINGTON TRUST CORP	EQUITY	971807102	5293	136,032	SH	SOLE
WILSHIRE BANCORP INC	EQUITY	97186T108	199	11,583	SH	SOLE
WILSONS THE LEATHER EXPERTS	EQUITY	972463103	51	14,178	SH	SOLE
WIMM BILL DANN FOODS OJSC	EQUITY	97263M109	973	40,500	SH	SOLE
WIND RIVER SYSTEMS INC	EQUITY	973149107	2969	201,042	SH	SOLE
WINNEBAGO INDS INC	EQUITY	974637100	834	25,062	SH	SOLE
WINSTON HOTELS INC	EQUITY	97563A102	197	19,906	SH	SOLE
WINTRUST FINANCIAL CORP	EQUITY	97650W108	967	17,617	SH	SOLE
WIRELESS FACILITIES INC	EQUITY	97653A103	215	42,186	SH	SOLE
WISCONSIN ENERGY CORP	EQUITY	976657106	9328	238,801	SH	SOLE
WITNESS SYS INC	EQUITY	977424100	2022	102,800	SH	SOLE
WITNESS SYS INC	EQUITY	977424100	398	20,256	SH	SOLE
WMS INDS INC	EQUITY	929297109	401	15,990	SH	SOLE
WOLVERINE WORLD WIDE INC	EQUITY	978097103	976	43,437	SH	SOLE
WOODWARD GOVERNOR CO	EQUITY	980745103	635	7,386	SH	SOLE
WORLD ACCEP CORP DEL	EQUITY	981419104	406	14,260	SH	SOLE
WORLD AIR HLDGS INC	EQUITY	98142V104	171	17,811	SH	SOLE
WORLD FUEL SVCS CORP	EQUITY	981475106	283	8,400	SH	DEFINED
WORLD FUEL SVCS CORP	EQUITY	981475106	685	20,325	SH	SOLE
WORLD WRESTLING ENTMT INC	EQUITY	98156Q108	224	15,285	SH	SOLE
WORLDSPACE INC	EQUITY	981579105	129	8,915	SH	SOLE
WORTHINGTON INDS INC	EQUITY	981811102	3709	193,095	SH	SOLE
WPS RESOURCES CORP	EQUITY	92931B106	4437	80,229	SH	SOLE
WPT ENTERPRISES INC	EQUITY	98211W108	26	4,307	SH	SOLE
WRIGHT * EXPRESS CORP	EQUITY	98233Q105	365	16,600	SH	DEFINED
WRIGHT * EXPRESS CORP	EQUITY	98233Q105	664	30,172	SH	SOLE
WRIGHT MED GROUP INC	EQUITY	98235T107	877	42,998	SH	SOLE
WRIGLEY WM JR CO	EQUITY	982526105	44	663	SH	DEFINED
WRIGLEY WM JR CO	EQUITY	982526105	5240	78,811	SH	SOLE
WSFS FINL CORP	EQUITY	929328102	267	4,361	SH	SOLE

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

WYETH	EQUITY	983024100	1712	37,156	SH	DEFINED
WYETH	EQUITY	983024100	27144	589,185	SH	SOLE
WYNN RESORTS LTD	EQUITY	983134107	433	7,901	SH	SOLE
XCEL ENERGY INC	EQUITY	98389B100	27	1,488	SH	DEFINED
XCEL ENERGY INC	EQUITY	98389B100	3505	189,852	SH	SOLE
XENOPORT INC	EQUITY	98411C100	67	3,733	SH	SOLE
XERIUM TECHNOLOGIES INC	EQUITY	98416J100	84	10,032	SH	SOLE
XEROX CORP	EQUITY	984121103	52	3,546	SH	DEFINED
XEROX CORP	EQUITY	984121103	9494	648,034	SH	SOLE
XILINX INC	EQUITY	983919101	32	1,287	SH	DEFINED
XILINX INC	EQUITY	983919101	8247	327,124	SH	SOLE
XL CAP LTD	EQUITY	G98255105	43	645	SH	DEFINED
XL CAP LTD	EQUITY	G98255105	25246	485,175	SH	SOLE
XM SATELLITE RADIO HLDGS INC	EQUITY	983759101	1364	50,013	SH	SOLE
X-RITE INC	EQUITY	983857103	159	15,877	SH	SOLE
XTO ENERGY INC	EQUITY	98385X106	2432	55,341	SH	DEFINED
XTO ENERGY INC	EQUITY	98385X106	9270	210,980	SH	SOLE
YAHOO INC	EQUITY	984332106	46486	1,186,462	SH	DEFINED
YAHOO INC	EQUITY	984332106	1626	41,500	SH	SOLE
YAHOO INC	EQUITY	984332106	29332	748,644	SH	SOLE
YANKEE CANDLE INC	EQUITY	984757104	873	34,094	SH	SOLE
YARDVILLE NATL BANCORP	EQUITY	985021104	222	6,413	SH	SOLE
YELLOW ROADWAY CORP	EQUITY	985577105	5199	116,542	SH	SOLE
YOUNG INNOVATIONS INC	EQUITY	987520103	121	3,563	SH	SOLE
YUM BRANDS INC	EQUITY	988498101	49	1,044	SH	DEFINED
YUM BRANDS INC	EQUITY	988498101	2696	57,500	SH	SOLE
YUM BRANDS INC	EQUITY	988498101	12286	262,068	SH	SOLE
ZALE CORP	EQUITY	988858106	953	37,906	SH	SOLE
ZEBRA TECHNOLOGIES CORP	EQUITY	989207105	6032	140,775	SH	SOLE
ZENITH NATL INS CORP	EQUITY	989390109	387	8,400	SH	DEFINED
ZENITH NATL INS CORP	EQUITY	989390109	834	18,081	SH	SOLE
ZHONE TECHNOLOGIES INC	EQUITY	98950P108	175	82,498	SH	SOLE
ZIMMER HLDGS INC	EQUITY	98956P102	62	915	SH	DEFINED
ZIMMER HLDGS INC	EQUITY	98956P102	8070	119,660	SH	SOLE
ZIONS BANCORPORATION	EQUITY	989701107	29	384	SH	DEFINED
ZIONS BANCORPORATION	EQUITY	989701107	3679	48,687	SH	SOLE
ZIPREALTY INC	EQUITY	98974V107	44	5,201	SH	SOLE
ZOLL MED CORP	EQUITY	989922109	181	7,189	SH	SOLE
ZOLTEK COS INC	EQUITY	98975W104	70	8,019	SH	SOLE
ZORAN CORP	EQUITY	98975F101	530	32,670	SH	SOLE
ZUMIEZ INC	EQUITY	989817101	101	2,345	SH	SOLE
ZYMOGENETICS INC	EQUITY	98985T109	389	22,841	SH	SOLE