

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

AMERICAN INTERNATIONAL GROUP INC
Form 13F-HR
May 15, 2002

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31, 2002

Check here if Amendment ; Amendment Number:

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

Institutional Investment Manager Filing this Report:

Name: AMERICAN INTERNATIONAL GROUP, INC.

Address: 70 Pine Street

New York, New York 10270

Form 13F File Number: 28-219

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Edward E. Matthews

Title: Senior Vice Chairman -- Investments and Financial Services

Phone: (212) 770-7000

Signature, Place, and Date of Signing:

/s/ Edward E. Matthews ----- (Signature)	New York, New York ----- (City, State)	May 15, 2002 ----- (Date)
--	--	---------------------------------

Report Type (Check only one.):

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

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

reported in this report.)

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

FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 3,618

Form 13F Information Table Value Total: \$19,016,116 (thousands)

List of Other Included Managers:

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

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

File Number 28-219 (Consolidated)
As of 3/31/02

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

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

1-800 CONTACTS INC	EQUITY	681977104	22	2,109	SH	DEFINED
1-800-FLOWERS.COM INC	EQUITY	68243Q106	35	2,582	SH	DEFINED
1ST SOURCE CORP.	EQUITY	336901103	95	4,013	SH	DEFINED
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	966831	53,445,620	SH	DEFINED
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	6	315	SH	DEFINED
3 DIMENSIONAL PHARMACEUTICAL	EQUITY	88554W104	13	1,943	SH	DEFINED
3COM CORP.	EQUITY	885535104	2730	446,803	SH	DEFINED
3D SYSTEMS CORPORATION	EQUITY	88554D205	40	2,535	SH	DEFINED
3M	EQUITY	88579Y101	2473	21,500	SH	DEFINED
3TEC ENERGY CORPORATION	EQUITY	88575R308	78	4,583	SH	DEFINED
4KIDS ENTERTAINMENT INC	EQUITY	350865101	52	2,615	SH	DEFINED
7-ELEVEN INC.	EQUITY	817826209	80	7,206	SH	DEFINED
99 CENTS ONLY STORES	EQUITY	65440K106	2822	73,613	SH	DEFINED
99 CENTS ONLY STORES COM	EQUITY	65440K106	19373	505,299	SH	Sole
A.G. EDWARDS, INC.	EQUITY	281760108	4446	101,087	SH	DEFINED
AAIPHARMA INC	EQUITY	00252W104	111	3,081	SH	DEFINED
AAR CORP.	EQUITY	000361105	81	7,485	SH	DEFINED
AARON RENTS, INC.	EQUITY	002535201	99	4,343	SH	DEFINED
ABBOTT LABORATORIES	EQUITY	002824100	41226	783,755	SH	DEFINED
Abbott Labs	EQUITY	002824100	4734	90,000	SH	DEFINED
ABBOTT LABS	EQUITY	002824100	7565	143,845	SH	DEFINED
ABERCROMBIE AND FITCH CO	EQUITY	002896207	123	4,000	SH	DEFINED
ABERCROMBIE AND FITCH CO.	EQUITY	002896207	3870	125,665	SH	DEFINED
ABGENIX, INC.	EQUITY	00339B107	62	3,298	SH	DEFINED
ABIOMED, INC.	EQUITY	003654100	50	4,533	SH	DEFINED
Abitibi-Consolidated	CORPBOND	003924AH0	5150	5,000,000	PRN	DEFINED
ABM INDUSTRIES, INC.	EQUITY	000957100	207	5,644	SH	DEFINED
ACACIA RESEARCH CORP.	EQUITY	003881109	69	6,086	SH	DEFINED
ACADIA REALTY TRUST	EQUITY	004239109	41	5,937	SH	DEFINED
ACCLAIM ENTERTAINMENT, INC.	EQUITY	004325205	79	17,413	SH	DEFINED
ACCREDO HEALTH INC COM	EQUITY	00437V104	78170	1,364,931	SH	Sole
ACCREDO HEALTH INC.	EQUITY	00437V104	464	8,109	SH	DEFINED
ACE LIMITED	EQUITY	G0070K103	159	3,830	SH	DEFINED
ACE LTD	EQUITY	G0070K103	4904	117,612	SH	DEFINED
ACKERLEY GROUP, INC.	EQUITY	004527107	83	4,635	SH	DEFINED
ACLARA BIOSCIENCES INC.	EQUITY	00461P106	37	11,134	SH	DEFINED
ACT MANUFACTURING INC	EQUITY	000973107	1	2,885	SH	DEFINED
ACTEL CORP.	EQUITY	004934105	146	7,071	SH	DEFINED
ACTERNA CORP	EQUITY	00503U105	4	2,513	SH	DEFINED
ACTION PERFORMANCE CO., INC.	EQUITY	004933107	226	4,595	SH	DEFINED
ACTIVE POWER INC	EQUITY	00504W100	52	9,971	SH	DEFINED
ACTIVISION, INC.	EQUITY	004930202	2356	78,992	SH	DEFINED
ACTRADE FINANCIAL TECHNOLOGIES	EQUITY	00507P102	36	2,326	SH	DEFINED
ACTUATE CORP.	EQUITY	00508B102	96	13,269	SH	DEFINED
ACTV, INC.	EQUITY	00088E104	19	12,499	SH	DEFINED
ACUITY BRANDS INC	EQUITY	00508Y102	213	12,861	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR SH/ PRN AMT PRN	PUT/ CALL	INVSTMT DSCRETN
ACXIOM CORP.	EQUITY	005125109	1895	110,533	SH	DEFINED
ADAPTEC, INC.	EQUITY	00651F108	440	32,879	SH	DEFINED
ADC Telecommunications	EQUITY	000886101	407	100,000	SH	DEFINED
ADC TELECOMMUNICATIONS, INC	EQUITY	000886101	1608	395,046	SH	DEFINED
ADE CORP.	EQUITY	00089C107	44	2,858	SH	DEFINED
ADELPHIA COMMUNICATIONS	EQUITY	006848105	20	1,500	SH	DEFINED
ADELPHIA BUSINESS SOLUTIONS	EQUITY	006847107	2	41,865	SH	DEFINED

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

ADELPHIA COMMUNICATIONS CORP. CLASS A	EQUITY	006848105	108	7,233	SH	DEFINED
ADMINISTAFF, INC.	EQUITY	007094105	192	6,965	SH	DEFINED
ADOBE SYS INC	EQUITY	00724F101	45	26,600	SH	DEFINED
Adobe Systems	EQUITY	00724F101	1813	45,000	SH	DEFINED
ADOBE SYSTEMS INC.	EQUITY	00724F101	5126	127,218	SH	DEFINED
ADOLOR CORPORATION	EQUITY	00724X102	108	9,682	SH	DEFINED
ADTRAN, INC.	EQUITY	00738A106	1356	56,181	SH	DEFINED
ADVANCED DIGITAL INFO CORP.	EQUITY	007525108	249	19,152	SH	DEFINED
ADVANCED ENERGY INDUSTRIES	EQUITY	007973100	207	5,765	SH	DEFINED
ADVANCED FIBRE COMMUNICATIONS	EQUITY	00754A105	1996	104,007	SH	DEFINED
ADVANCED MARKETING SERV. INC.	EQUITY	00753T105	113	4,695	SH	DEFINED
ADVANCED MICRO DEVICES INC	EQUITY	007903107	294	20,000	SH	DEFINED
ADVANCED MICRO DEVICES, INC.	EQUITY	007903107	3096	210,503	SH	DEFINED
ADVANCED NEUROMOD SYS COM	EQUITY	00757t101	1476	44,000	SH	Sole
ADVANCED TISSUE SCIENCES, INC.	EQUITY	00755F103	72	22,765	SH	DEFINED
ADVANCEPCS	EQUITY	00790K109	41	1,369	SH	DEFINED
ADVANCES NEUROMODULATIONS SYS	EQUITY	00757T101	70	2,085	SH	DEFINED
ADVANTA CORP.	EQUITY	007942105	85	6,687	SH	DEFINED
ADVENT SOFTWARE INC COM	EQUITY	007974108	38804	655,918	SH	Sole
ADVENT SOFTWARE, INC.	EQUITY	007974108	2541	42,943	SH	DEFINED
ADVO, INC.	EQUITY	007585102	242	5,738	SH	DEFINED
AEP INDS INC COM	EQUITY	001031103	17	490	SH	DEFINED
AEROFLEX, INC	EQUITY	007768104	239	18,591	SH	DEFINED
AES DRAX ENERGY LTD	EQUITY	00130H105	2173	241,430	SH	DEFINED
AETHER SYSTEMS INC.	EQUITY	00808V105	30	6,888	SH	DEFINED
Aetna	CORPBOND	00817YAB4	4927	5,000,000	PRN	DEFINED
AETNA INC. NEW	EQUITY	00817Y108	58	1,500	SH	DEFINED
AETNA INC-NEW	EQUITY	00817Y108	2608	67,187	SH	DEFINED
AFC Capital Trust	CORPBOND	00104PAC3	5721	6,000,000	PRN	DEFINED
AFC ENTERPRISES	EQUITY	00104Q107	99	2,948	SH	DEFINED
AFFILIATED COMPUTER CL A	EQUITY	008190100	103990	1,852,656	SH	Sole
AFFILIATED COMPUTER SERVICES CLASS A	EQUITY	008190100	9343	166,456	SH	DEFINED
AFFILIATED COMPUTER SVCS INC	EQUITY	008190100	7179	127,900	SH	DEFINED
AFFILIATED MANAGERS CORP	EQUITY	008252108	60594	843,572	SH	Sole
AFFILIATED MANAGERS GROUP	EQUITY	008252108	497	6,915	SH	DEFINED
AFFYMETRIX INC	EQUITY	00826T108	17	572	SH	DEFINED
AFFYMETRIX INC COM	EQUITY	00826T108	29101	1,004,171	SH	Sole
AFLAC, INC.	EQUITY	001055102	8063	273,320	SH	DEFINED
AFTERMARKET TECHNOLOGY CORP	EQUITY	008318107	896	48,000	SH	DEFINED
AGCO CORP.	EQUITY	001084102	2534	111,052	SH	DEFINED
AGERE SYSTEMS INC-A	EQUITY	00845V100	32	8,336	SH	DEFINED
AGILE SOFTWARE CORP.	EQUITY	00846X105	115	9,519	SH	DEFINED
AGILENT TECHNOLOGIES INC.	EQUITY	00846U101	7432	212,590	SH	DEFINED
AGL Cap Trust	CORPBOND	001196AC8	873	1,000,000	PRN	DEFINED
AGL RESOURCES, INC.	EQUITY	001204106	2770	117,892	SH	DEFINED
Ahmanson Cap Trust I	CORPBOND	008682AA4	8579	8,700,000	PRN	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR SH/ PRN AMT PRN	PUT/ CALL	INVSTMT DSCRET
AIR PRODS & CHEMS INC COM	EQUITY	009158106	3564	69,000	SH	Sole
AIR PRODUCTS AND CHEMICALS INC	EQUITY	009158106	5426	105,060	SH	DEFINED
AIRBORNE INC.	EQUITY	009269101	2038	116,530	SH	DEFINED
AIRGAS, INC.	EQUITY	009363102	2119	105,437	SH	DEFINED
AIRGATE PCS, INC.	EQUITY	009367103	99	7,056	SH	DEFINED
AIRTRAN HOLDINGS, INC.	EQUITY	00949P108	115	18,960	SH	DEFINED
AK STEEL CORP.	EQUITY	001547108	32577	2,278,090	SH	DEFINED

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

AKAMAI TECHNOLOGIES INC.	EQUITY	00971T101	746	186,340	SH	DEFINED
AKSYS LTD	EQUITY	010196103	49	5,559	SH	DEFINED
ALABAMA NATIONAL BANCORP	EQUITY	010317105	105	2,840	SH	DEFINED
ALAMOSA HOLDINGS INC.	EQUITY	011589108	108	21,553	SH	DEFINED
ALASKA AIR GROUP, INC.	EQUITY	011659109	1387	41,656	SH	DEFINED
ALASKA COMM. SYS. HLDGS., INC.	EQUITY	01167P101	21	2,864	SH	DEFINED
ALBANY INTERNATIONAL CORP. CLASS A	EQUITY	012348108	1339	44,178	SH	DEFINED
ALBANY MOLECULAR	EQUITY	012423109	157	6,560	SH	DEFINED
ALBEMARLE CORP.	EQUITY	012653101	1792	65,012	SH	DEFINED
ALBERTO-CULVER CO. CLASS B	EQUITY	013068101	1439	26,646	SH	DEFINED
ALBERTSONS INC	EQUITY	013104104	11	330	SH	DEFINED
ALBERTSON'S, INC.	EQUITY	013104104	6216	187,576	SH	DEFINED
ALCAN	EQUITY	013716105	5764	145,440	SH	DEFINED
ALCOA INC	EQUITY	013817101	736	19,500	SH	DEFINED
ALCOA, INC.	EQUITY	013817101	14840	393,210	SH	DEFINED
ALCON INC	EQUITY	H01301102		17,000	SH	DEFINED
ALEXANDER & BALDWIN, INC.	EQUITY	014482103	1753	63,504	SH	DEFINED
ALEXANDER'S, INC.	EQUITY	014752109	32	525	SH	DEFINED
ALEXANDRIA REAL ESTATE EQUITIE	EQUITY	015271109	207	4,633	SH	DEFINED
ALEXION PHARMACEUTICLAS, INC.	EQUITY	015351109	117	4,979	SH	DEFINED
ALFA CORP.	EQUITY	015385107	340	12,181	SH	DEFINED
ALICO INC	EQUITY	016230104	31	1,077	SH	DEFINED
ALIGN TECHNOLOGY INC	EQUITY	016255101	17	3,115	SH	DEFINED
ALKERMES INC	EQUITY	01642T108	25	956	SH	DEFINED
ALLEGHANY CORP	EQUITY	017175100	8	44	SH	DEFINED
ALLEGHENY ENERGY, INC.	EQUITY	017361106	25727	622,173	SH	DEFINED
ALLEGHENY TECHNOLOGIES, INC.	EQUITY	01741R102	1339	80,933	SH	DEFINED
ALLEGIANCE TELECOM I	EQUITY	01747T102	3	1,153	SH	DEFINED
ALLEN TELECOM, INC.	EQUITY	018091108	53	7,935	SH	DEFINED
ALLERGAN, INC.	EQUITY	018490102	20183	312,188	SH	DEFINED
ALLETE INC.	EQUITY	018522102	3099	106,520	SH	DEFINED
ALLIANCE DATA SYS CORP COM	EQUITY	018581108	32460	1,291,180	SH	Sole
ALLIANCE FIBER OPTIC PRODUCT	EQUITY	018680108	5	4,557	SH	DEFINED
ALLIANCE GAMING CORP	EQUITY	01859P609	142	4,667	SH	DEFINED
ALLIANCE GAMING CORP COM NEW	EQUITY	01859P609	7465	244,500	SH	Sole
ALLIANCE SEMICONDUCTOR CORP.	EQUITY	01877H100	94	8,168	SH	DEFINED
ALLIANT CORP	EQUITY	018802108	91	3,000	SH	DEFINED
ALLIANT ENERGY CORP.	EQUITY	018802108	3351	110,884	SH	DEFINED
ALLIANT TECHSYSTEMS INC	EQUITY	018804104	780	7,650	SH	DEFINED
ALLIED CAPITAL CORP	EQUITY	01903Q108	33	1,209	SH	DEFINED
ALLIED WASTE INDUSTRIES, INC.	EQUITY	019589308	1520	116,944	SH	DEFINED
ALLMERICA FINANCIAL CORP	EQUITY	019754100	3009	67,021	SH	DEFINED
ALLOY INC COM	EQUITY	019855105	19421	1,292,150	SH	Sole
ALLOY ONLINE, INC	EQUITY	019855105	59	3,947	SH	DEFINED
ALLSCRIPTS HEALTHCARE SOLUTION	EQUITY	01988P108	61	9,678	SH	DEFINED
ALLSTATE CORP.	EQUITY	020002101	14310	378,870	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$100)	SHRS OR SH/ PRN AMT PRN	PUT/ CALL	INVSTMT DCRETN
ALLTEL CORP.	EQUITY	020039103	9818	176,740	SH	DEFINED
ALPHA INDUSTRIES, INC.	EQUITY	020753109	210	13,755	SH	DEFINED
ALPHARMA INC. CLASS A	EQUITY	020813101	135	9,415	SH	DEFINED
ALTERA CORP.	EQUITY	021441100	4298	196,515	SH	DEFINED
AMAZON.COM, INC.	EQUITY	023135106	133	9,327	SH	DEFINED
AMB PPTY CORP	EQUITY	00163T109	8173	297,200	SH	Sole
AMB PROPERTY CORP	EQUITY	00163T109	19	681	SH	DEFINED
AMBAC FINANCIAL GROUP INC.	EQUITY	023139108	2860	48,419	SH	DEFINED

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

AMBASSADORS GROUP INC	EQUITY	023177108	30	2,177	SH	DEFINED
AMBASSADORS INTERNATIONAL	EQUITY	023178106	19	2,177	SH	DEFINED
AMC ENTERTAINMENT, INC.	EQUITY	001669100	79	5,791	SH	DEFINED
AMCOL INTERNATIONAL CORP.	EQUITY	02341W103	38	6,312	SH	DEFINED
AMCORE FINANCIAL, INC.	EQUITY	023912108	182	7,722	SH	DEFINED
AMERADA HESS CORP	EQUITY	023551104	3681	46,380	SH	DEFINED
AMERCO, INC.	EQUITY	023586100	69	3,975	SH	DEFINED
AMEREN CORP.	EQUITY	023608102	18597	435,027	SH	DEFINED
Ameren Corporation	EQUITY	023608102	6413	150,000	SH	DEFINED
AMERICA FIRST MORTGAGE INVST	EQUITY	023934102	1790	200,000	SH	DEFINED
AMERICA MOVIL-SERIES L ADR	EQUITY	02364W105	4439	223,490	SH	DEFINED
AMERICA ONLINE LATIN AMERICA	EQUITY	02365B100	16	6,909	SH	DEFINED
AMERICAN AXLE & MFG HOLDINGS	EQUITY	024061103	98	3,380	SH	DEFINED
AMERICAN AXLE + MFG HLDGS INC	EQUITY	024061103	3173	109,400	SH	DEFINED
AMERICAN CAP. STRATEGIES, INC.	EQUITY	024937104	12599	406,942	SH	DEFINED
AMERICAN EAGLE OUTFITTERS	EQUITY	02553E106	2258	91,141	SH	DEFINED
AMERICAN EAGLE OUTFITTERS INC	EQUITY	02553E106	259	68,350	SH	DEFINED
AMERICAN ELECTRIC POWER, INC.	EQUITY	025537101	6715	145,690	SH	DEFINED
American Express	EQUITY	025816109	1843	45,000	SH	DEFINED
AMERICAN EXPRESS CO	EQUITY	025816109	2285	46,497	SH	DEFINED
AMERICAN EXPRESS CO.	EQUITY	025816109	50976	1,244,530	SH	DEFINED
AMERICAN FINANCIAL GROUP, INC.	EQUITY	025932104	2479	86,320	SH	DEFINED
AMERICAN FINANCIAL HLDGS INC.	EQUITY	026075101	173	6,485	SH	DEFINED
AMERICAN GREETINGS CORP. CLASS A	EQUITY	026375105	1048	57,755	SH	DEFINED
AMERICAN HEALTHWAYS INC	EQUITY	02649V104	95	3,489	SH	DEFINED
AMERICAN INTL GRP INC COM	EQUITY	026874107	168314	2,333,162	SH	DEFINED
AMERICAN ITALIAN PASTA CO. CLASS A	EQUITY	027070101	238	5,233	SH	DEFINED
AMERICAN MANAGEMENT SYSTEMS	EQUITY	027352103	242	12,977	SH	DEFINED
AMERICAN MEDICAL SYSTEMS HOLDI	EQUITY	02744M108	224	9,936	SH	DEFINED
AMERICAN NATIONAL IN	EQUITY	028591105	10	101	SH	DEFINED
AMERICAN PHYSICIANS CAPITAL IN	EQUITY	028884104	66	3,404	SH	DEFINED
AMERICAN POWER CONVERSION	EQUITY	029066107	1335	90,333	SH	DEFINED
AMERICAN REALTY INVESTORS IN	EQUITY	029174109	9	1,214	SH	DEFINED
American Standard	CORPBOND	029717AC9	5050	5,000,000	PRN	DEFINED
AMERICAN STANDARD COMPANIES	EQUITY	029712106	7532	106,466	SH	DEFINED
AMERICAN STATES WATER CO.	EQUITY	029899101	111	3,142	SH	DEFINED
AMERICAN SUPERCONDUCTOR CORP	EQUITY	030111108	48	6,371	SH	DEFINED
AMERICAN TOWER CORP	EQUITY	029912201	12	2,092	SH	DEFINED
AMERICAN WATER WORKS CO., INC.	EQUITY	030411102	5539	126,470	SH	DEFINED
AMERICAN WEST HOLDINGS CORP. CLASS B	EQUITY	023657208	59	10,501	SH	DEFINED
AMERICAN WOODMARK CORP.	EQUITY	030506109	106	1,684	SH	DEFINED
AMERICAN WTR WKS INC	EQUITY	030411102	486	11,100	SH	DEFINED
AMERICREDIT CORP COM	EQUITY	03060R101	99934	2,630,533	SH	Sole
AMERICREDIT CORP.	EQUITY	03060R101	4877	128,373	SH	DEFINED
AMERIPATH, INC.	EQUITY	03071D109	230	8,596	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR SH/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN
AMERISOURCEBERGEN CO	EQUITY	03073E105	19363	283,495	SH		DEFINED
AMERISTAR CASINOS	EQUITY	03070Q101	27	1,000	SH		DEFINED
AMERITRADE HOLDING C	EQUITY	03072H109	12	1,880	SH		DEFINED
AMERON, INC.	EQUITY	030710107	81	1,125	SH		DEFINED
AMERUS GROUP CO.	EQUITY	03072M108	500	13,003	SH		DEFINED
AMETEK, INC.	EQUITY	031100100	1913	51,416	SH		DEFINED
AMGEN INC	EQUITY	031162100	1774	30,145	SH		DEFINED
AMGEN, INC.	EQUITY	031162100	29731	498,180	SH		DEFINED

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

AMKOR TECHNOLOGY, INC	EQUITY	031652100	39	1,765	SH	DEFINED
AMLI RESIDENTIAL PROPERTIES	EQUITY	001735109	105	4,156	SH	DEFINED
AMPHENOL CORP. CLASS A	EQUITY	032095101	486	10,378	SH	DEFINED
AMR CORP.	EQUITY	001765106	1884	71,349	SH	DEFINED
AMSOUTH BANCORPORATION	EQUITY	032165102	3700	168,323	SH	DEFINED
AMSURG CORP CL A	EQUITY	03232P405	16501	606,415	SH	Sole
AMSURG CORP CL A	EQUITY	03232P405	170	6,244	SH	DEFINED
AMTRAN, INC.	EQUITY	03234G106	14	1,004	SH	DEFINED
AMYLIN PHARMACEUTICALS, INC.	EQUITY	032346108	177	17,682	SH	DEFINED
ANADARKO PETROLEUM CORP.	EQUITY	032511107	23029	408,033	SH	DEFINED
ANADIGICS, INC.	EQUITY	032515108	117	9,451	SH	DEFINED
ANALOG DEVICES, INC.	EQUITY	032654105	8132	180,550	SH	DEFINED
ANALOGIC CORP.	EQUITY	032657207	86	2,077	SH	DEFINED
ANAREN MICROWAVE, INC	EQUITY	032744104	96	6,598	SH	DEFINED
ANCHOR BANCORP WISCONSIN, INC.	EQUITY	032839102	118	5,884	SH	DEFINED
ANDREW CORP.	EQUITY	034425108	1041	62,214	SH	DEFINED
ANDRX GROUP	EQUITY	034553107	6023	158,748	SH	DEFINED
ANGLO AMERICAN PLC - UNSP ADR	EQUITY	03485P102	898	54,500	SH	DEFINED
Anheuser Busch	CORPBOND	035229AX1	1993	2,000,000	PRN	DEFINED
Anheuser Busch	EQUITY	035229103	2610	50,000	SH	DEFINED
ANHEUSER BUSCH COS INC	EQUITY	035229103	131	2,500	SH	DEFINED
ANHEUSER-BUSCH COMPANIES, INC.	EQUITY	035229103	43673	836,650	SH	DEFINED
ANHEUSER-BUSCH COS	EQUITY	035229103	58	1,120	SH	DEFINED
ANIXTER INTERNATIONALL, INC.	EQUITY	035290105	245	8,268	SH	DEFINED
ANN TAYLOR STORES CORP.	EQUITY	036115103	331	7,660	SH	DEFINED
ANNALY MTG MGMT INC	EQUITY	035710409	12996	765,376	SH	DEFINED
ANNTAYLOR STORES CORP COM	EQUITY	036115103	25020	578,900	SH	Sole
ANSOFT CORP	EQUITY	036384105	35	1,923	SH	DEFINED
ANSWERTHINK INC	EQUITY	036916104	78	12,028	SH	DEFINED
ANSYS INC	EQUITY	03662Q105	122	4,492	SH	DEFINED
ANTEON INTL CORP COM	EQUITY	03674E108	10096	485,400	SH	Sole
ANTHEM INC COM	EQUITY	03674B104	13098	227,520	SH	Sole
ANTHRACITE CAPITAL INC.	EQUITY	037023108	5024	436,850	SH	DEFINED
ANTIGENICS INC.	EQUITY	037032109	62	4,464	SH	DEFINED
AOL Time Warner	EQUITY	00184A105	993	42,000	SH	DEFINED
AOL TIME WARNER INC	EQUITY	00184A105	1719	93,017	SH	DEFINED
AOL TIME WARNER INC.	EQUITY	00184A105	57489	2,430,814	SH	DEFINED
AON Capital Trust	CORPBOND	037388AE5	7705	8,000,000	PRN	DEFINED
AON CORP.	EQUITY	037389103	4343	124,074	SH	DEFINED
APAC TELESERVICES, INC.	EQUITY	00185E106	24	7,631	SH	DEFINED
APACHE CORP	EQUITY	037411105	737	12,967	SH	DEFINED
APACHE CORP.	EQUITY	037411105	3615	63,555	SH	DEFINED
APARTMENT INVT & MGMT CL A	EQUITY	03748R101	22812	471,600	SH	Sole
APARTMENT INVT & MGMT CO - A	EQUITY	03748R101	32	655	SH	DEFINED
APEX MORTGAGE CAPITAL INC	EQUITY	037564101	3477	300,000	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR SH/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN
APHTON CORP.	EQUITY	03759P101	56	4,702	SH		DEFINED
APOGEE ENTERPRISES, INC.	EQUITY	037598109	107	8,799	SH		DEFINED
APOGENT TECHNOLOGIES	EQUITY	03760A101	3333	135,032	SH		DEFINED
APOLLO GROUP INC	EQUITY	037604105	1339	25,000	SH		DEFINED
APOLLO GROUP INC CL A	EQUITY	037604105	21160	395,148	SH		Sole
APOLLO GROUP, INC. CLASS A	EQUITY	037604105	7981	149,043	SH		DEFINED
APPLE COMPUTER, INC.	EQUITY	037833100	4175	176,368	SH		DEFINED
APPLEBEES INTERNATIONAL, INC.	EQUITY	037899101	377	10,397	SH		DEFINED

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

APPLERA CORP APPLIED BIOSYSTEM	EQUITY	038020103	2283	102,149	SH	DEFINED
APPLICA INC.	EQUITY	03815A106	47	5,437	SH	DEFINED
APPLIED INDUSTRIAL TECH., INC.	EQUITY	03820C105	102	5,314	SH	DEFINED
APPLIED INNOVATION, INC.	EQUITY	037916103	12	2,722	SH	DEFINED
APPLIED MATERIALS, INC.	EQUITY	038222105	33235	612,410	SH	DEFINED
APPLIED MICRO CIRCUITS CORP.	EQUITY	03822W109	1191	148,841	SH	DEFINED
APPLIED MOLECULAR EVOLUTION	EQUITY	03823E108	43	5,039	SH	DEFINED
APRIA HEALTHCARE GROUP, INC.	EQUITY	037933108	1989	81,170	SH	DEFINED
APTARGROUP, INC.	EQUITY	038336103	353	10,085	SH	DEFINED
ARAID PHARMACEUTICLAS, INC.	EQUITY	04033A100	47	8,847	SH	DEFINED
ARAMARK CORP	EQUITY	038521100	53	2,000	SH	DEFINED
ARBITRON, INC.	EQUITY	03875Q108	307	9,082	SH	DEFINED
ARCH CHEMICALS, INC.	EQUITY	03937R102	138	6,276	SH	DEFINED
ARCH COAL, INC.	EQUITY	039380100	1416	66,236	SH	DEFINED
ARCHER DANIELS MIDLAND CO.	EQUITY	039483102	4213	302,431	SH	DEFINED
ARCHSTONE COMMUNITIES TRUST	EQUITY	039583109	49	1,847	SH	DEFINED
ARCHSTONE SMITH TR COM	EQUITY	039583109	33761	1,260,208	SH	Sole
ARCTIC CAT, INC.	EQUITY	039670104	100	4,960	SH	DEFINED
ARDEN GROUP INC	EQUITY	039762109	30	442	SH	DEFINED
ARDEN REALTY INC.	EQUITY	039793104	16	571	SH	DEFINED
ARDEN RLTY GROUP INC COM	EQUITY	039793104	25503	898,000	SH	Sole
ARENA PHARMACEUTICALS INC	EQUITY	040047102	56	5,628	SH	DEFINED
ARGONAUT GROUP, INC.	EQUITY	040157109	142	6,712	SH	DEFINED
ARGOSY GAMING CO.	EQUITY	040228108	258	7,026	SH	DEFINED
ARIBA, INC.	EQUITY	04033V104	128	28,364	SH	DEFINED
ARKANSAS BEST CORP	EQUITY	040790107	1698	61,100	SH	DEFINED
ARKANSAS BEST CORP.	EQUITY	040790107	178	6,414	SH	DEFINED
ARMOR HOLDINGS, INC.	EQUITY	042260109	181	6,689	SH	DEFINED
ARMSTRONG HOLDINGS, INC.	EQUITY	042384107	37	11,957	SH	DEFINED
ARQULE, INC.	EQUITY	04269E107	76	5,994	SH	DEFINED
ARRAY BIOPHARMA INC	EQUITY	04269X105	3665	283,000	SH	Sole
ARRAY BIOPHARMA INC	EQUITY	04269X105	60	4,640	SH	DEFINED
ARRIS GROUP INC	EQUITY	04269Q100	147	15,766	SH	DEFINED
Arrow Electronics	CORPBOND	042735AR1	986	1,000,000	PRN	DEFINED
ARROW ELECTRONICS INC	EQUITY	042735100	4394	157,083	SH	DEFINED
ARROW FINANCIAL CORP	EQUITY	042744102	57	1,969	SH	DEFINED
ARROW INTERNATIONAL, INC.	EQUITY	042764100	166	3,511	SH	DEFINED
ART TECHNOLOGY GROUP, INC.	EQUITY	04289L107	35	16,920	SH	DEFINED
ARTESYN TECHNOLOGIES, INC.	EQUITY	043127109	99	10,583	SH	DEFINED
ARTHROCARE CORP.	EQUITY	043136100	113	6,302	SH	DEFINED
Arthur J Gallagher	EQUITY	363576109	1639	50,000	SH	DEFINED
ARTISAN COMPONENTS INC.	EQUITY	042923102	68	4,067	SH	DEFINED
Arvin Industries Inc.	CORPBOND	043339AJ9	2818	3,000,000	PRN	DEFINED
ARVINMERITOR, INC	EQUITY	043353101	2983	104,494	SH	DEFINED
ASCENTIAL SOFTWARE CORP.	EQUITY	04362P108	1566	406,836	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR SH/ PRN AMT	SH/ PRN	PUT/ INVSTMT CALL	INVTMT DCRETN
ASHLAND OIL, INC.	EQUITY	044204105	5892	129,457	SH	DEFINED	
ASIA GLOBAL CROSSING LTD-A	COMMON EQUITY	G05330108	11	50,000	SH	DEFINED	
ASIAINFO HOLDINGS INC.	EQUITY	04518A104	111	8,404	SH	DEFINED	
ASPECT COMMUNICATIONS INC.	EQUITY	04523Q102	63	16,152	SH	DEFINED	
ASPECT MEDICAL SYSTEMS, INC.	EQUITY	045235108	35	3,904	SH	DEFINED	
ASPEN TECHNOLOGY, INC.	EQUITY	045327103	225	9,821	SH	DEFINED	
ASSOCIATED BANC-CORP.	EQUITY	045487105	3166	83,248	SH	DEFINED	
ASSOCIATED ESTATES REALTY	EQUITY	045604105	51	5,020	SH	DEFINED	

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

ASTECH INDS INC COM	EQUITY	046224101	84	4,790	SH	DEFINED
ASTORIA FINANCIAL CORP.	EQUITY	046265104	3395	116,854	SH	DEFINED
ASTROPOWER INC	EQUITY	04644A101	160	3,836	SH	DEFINED
ASTROPOWER INC COM	EQUITY	04644A101	31929	764,583	SH	Sole
ASYST TECHNOLOGIES, INC.	EQUITY	04648X107	200	10,984	SH	DEFINED
AT + T CORP	EQUITY	001957109	1068	68,467	SH	DEFINED
AT + T WIRELESS	EQUITY	00209A106	9	1,055	SH	DEFINED
AT&T	CORPBOND	001957BA6	4854	5,000,000	PRN	DEFINED
AT&T	EQUITY	001957109	27283	1,737,740	SH	DEFINED
AT&T LATIN AMERICA-CL A	EQUITY	04649A106	20	13,463	SH	DEFINED
AT&T WIRELESS (USD)	EQUITY	00209A106	16895	1,887,745	SH	DEFINED
ATLANTIC COAST AIRLINES HLDG.	EQUITY	048396105	298	12,440	SH	DEFINED
ATLANTIC COAST AIRLINES HLDGS	EQUITY	048396105	3070	118,300	SH	DEFINED
ATLAS AIR WORLDWIDE HLDGS INC.	EQUITY	049164106	701	53,215	SH	DEFINED
ATMEL CORP	EQUITY	049513104	907	89,400	SH	DEFINED
ATMEL CORP.	EQUITY	049513104	6079	599,490	SH	DEFINED
ATMI INC	EQUITY	00207R101	1127	46,800	SH	DEFINED
ATMOS ENERGY CORP.	EQUITY	049560105	301	12,772	SH	DEFINED
ATP OIL & GAS CORP	EQUITY	00208J108	8	1,876	SH	DEFINED
ATRIX LABS INC	EQUITY	04962L101	137	6,003	SH	DEFINED
ATS MEDICA, INC.	EQUITY	002083103	14	6,908	SH	DEFINED
ATWOOD OCEANICS, INC.	EQUITY	050095108	131	2,861	SH	DEFINED
AUDIOVOX COPR.	EQUITY	050757103	39	5,425	SH	DEFINED
AUGUST TECHNOLOGY CORP.	EQUITY	05106U105	25	1,686	SH	DEFINED
AURORA FOODS, INC.	EQUITY	05164B106	32	7,555	SH	DEFINED
AUSPEX SYSTEMS, INC.	EQUITY	052116100	18	14,154	SH	DEFINED
AUTODESK, INC.	EQUITY	052769106	1180	25,273	SH	DEFINED
AUTOLIV, INC.	EQUITY	052800109	23	965	SH	DEFINED
AUTOMATIC DATA PROCESSING INC.	EQUITY	053015103	18717	321,210	SH	DEFINED
AUTONATION INC	EQUITY	05329W102	34	2,467	SH	DEFINED
AUTOZONE, INC.	EQUITY	053332102	3398	49,350	SH	DEFINED
AVALONBAY COMM	EQUITY	053484101	20135	404,311	SH	Sole
AVALONBAY COMMUNITIE	EQUITY	053484101	31	615	SH	DEFINED
AVANEX CORP	EQUITY	05348W109	37	9,266	SH	DEFINED
AVANIR PHARMACEUTICALS	EQUITY	05348P104	52	18,062	SH	DEFINED
AVANT IMMUNOTHERAPEUTICS INC	EQUITY	053491106	33	18,817	SH	DEFINED
AVANT! CORP.	EQUITY	053487104	237	11,822	SH	DEFINED
AVATAR HOLDINGS, INC.	EQUITY	053494100	42	1,557	SH	DEFINED
AVAYA INC	EQUITY	053499109	4	567	SH	DEFINED
AVAYA INC.	EQUITY	053499109	1239	167,865	SH	DEFINED
AVERY DENNISON CORP.	EQUITY	053611109	3103	50,836	SH	DEFINED
AVI BIOPHARMA INC	EQUITY	002346104	38	4,720	SH	DEFINED
AVIALL, INC.	EQUITY	05366B102	52	5,760	SH	DEFINED
AVICI SYSTEMS INC	EQUITY	05367L109	30	15,598	SH	DEFINED
AVID TECHNOLOGY, INC.	EQUITY	05367P100	99	7,152	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN
AVIGEN, INC.	EQUITY	053690103	69	6,219	SH	DEFINED	
AVISTA CORP	EQUITY	05379B107	230	14,807	SH	DEFINED	
AVNET, INC.	EQUITY	053807103	4298	158,833	SH	DEFINED	
AVOCENT CORPORATION	EQUITY	053893103	1875	69,985	SH	DEFINED	
AVON PRODUCTS, INC.	EQUITY	054303102	7595	139,821	SH	DEFINED	
AVX CORP	EQUITY	002444107	280	13,390	SH	DEFINED	
AWARE INC	EQUITY	05453N100	45	7,044	SH	DEFINED	

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

AXCAN PHARMA INC COM	EQUITY	054923107	2711	215,000	SH	Sole
AXCELIS TECHNOLOGIES INC	EQUITY	054540109	21	1,447	SH	DEFINED
AXT INC.	EQUITY	00246W103	63	5,914	SH	DEFINED
AZTAR CORP.	EQUITY	054802103	233	10,643	SH	DEFINED
B I S Y S GROUP INC	EQUITY	055472104	136273	3,865,898	SH	Sole
BAKER HUGHES INC.	EQUITY	057224107	2104	55,000	SH	Sole
BAKER HUGHES, INC.	EQUITY	057224107	9925	259,490	SH	DEFINED
BALDOR ELECTRIC CO.	EQUITY	057741100	166	7,332	SH	DEFINED
BALDWIN & LYONS, INC., CLASS B	EQUITY	057755209	49	1,975	SH	DEFINED
BALL CORP.	EQUITY	058498106	1977	41,858	SH	DEFINED
BALLY TOTAL FITNESS HLDG COR COM	EQUITY	05873K108	182	8,281	SH	DEFINED
BANCFIRST CORP.	EQUITY	05945F103	49	1,265	SH	DEFINED
BANCO DE CHILE-ADR	EQUITY	059520106	689	37,599	SH	DEFINED
BANCO ITAU SA- ADR	EQUITY	059602201	285	7,100	SH	DEFINED
BANCORPSOUTH, INC.	EQUITY	059692103	499	25,323	SH	DEFINED
BANDAG, INC.	EQUITY	059815100	1112	29,522	SH	DEFINED
BANK AMER CORP	EQUITY	060505104	4228	158,500	SH	DEFINED
BANK ATLANTIC BANCORP CLASS A	EQUITY	065908501	134	10,303	SH	DEFINED
BANK MUTUAL CORP	EQUITY	063748107	59	3,452	SH	DEFINED
BANK OF AMERICA CORP	EQUITY	060505104	54477	800,890	SH	DEFINED
BANK OF GRANITE CORP.	EQUITY	062401104	79	3,444	SH	DEFINED
BANK OF NEW YORK CO., INC.	EQUITY	064057102	46609	1,109,200	SH	DEFINED
BANK UNITED CORP-CPR WI	EQUITY	065416117	67	514,728	SH	DEFINED
BANKNORTH GROUP INC.	EQUITY	06646R107	5070	192,404	SH	DEFINED
BANKONE CORP.	EQUITY	06423A103	24895	595,870	SH	DEFINED
BANKUNITED FINANCIAL CORP CLASS A	EQUITY	06652B103	88	5,882	SH	DEFINED
BANNER CORPORATION	EQUITY	06652V109	72	3,291	SH	DEFINED
BANTA CORP.	EQUITY	066821109	1382	38,688	SH	DEFINED
BARNES & NOBLE, INC.	EQUITY	067774109	8545	275,750	SH	DEFINED
BARNES + NOBLE INC	EQUITY	067774109	400	12,900	SH	DEFINED
BARNES GROUP, INC.	EQUITY	067806109	124	5,068	SH	DEFINED
Barnett Capital I	CORPBOND	068056AE0	4877	5,000,000	PRN	DEFINED
BARR LABORATORIES, INC	EQUITY	068306109	4740	72,015	SH	DEFINED
BARRA, INC.	EQUITY	068313105	225	3,710	SH	DEFINED
Barrett Resources Corp	CORPBOND	068480AA0	5196	5,000,000	PRN	DEFINED
BARRICK GOLD CORP.	EQUITY	067901108	4509	242,930	SH	DEFINED
BASSETT FURNITURE INDUSTRIES	EQUITY	070203104	65	3,169	SH	DEFINED
BAUSCH & LOMB, INC.	EQUITY	071707103	1104	24,772	SH	DEFINED
BAXTER INTERNATIONAL	EQUITY	071813109	270	4,550	SH	DEFINED
BAXTER INTERNATIONAL INC.	EQUITY	071813109	22053	370,510	SH	DEFINED
BAY VIEW CAPITAL CORP.	EQUITY	07262L101	133	19,471	SH	DEFINED
BBT CORP.	EQUITY	054937107	8541	224,108	SH	DEFINED
BE AEROSPACE, INC.	EQUITY	073302101	90	9,080	SH	DEFINED
BEA SYSTEMS, INC.	EQUITY	073325102	134	9,770	SH	DEFINED
BEACON POWER CORP	EQUITY	073677106	5	10,283	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR SH/ PRN AMT PRN	PUT/ CALL	INVSTMT DSCRETN
BEAR STEARNS COS	EQUITY	073902108	4854	77,359	SH	DEFINED
BEASLEY BROADCAST GROUP, INC.	EQUITY	074014101	35	2,373	SH	DEFINED
BEAZER HOMES USA INC COM	EQUITY	07556Q105	6119	78,900	SH	Sole
BEAZER HOMES USA, INC.	EQUITY	07556Q105	208	2,686	SH	DEFINED
BEBE STORES, INC.	EQUITY	075571109	24	1,158	SH	DEFINED
BECKMAN COULTER, INC.	EQUITY	075811109	3977	77,864	SH	DEFINED
BECTON, DICKINSON AND CO.	EQUITY	075887109	4624	122,590	SH	DEFINED

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

BED BATH & BEYOND INC COM	EQUITY	075896100	19899	589,588	SH	Sole
BED BATH & BEYOND, INC.	EQUITY	075896100	4930	146,066	SH	DEFINED
BEDFORD PRPTY INVESTORS, INC.	EQUITY	076446301	117	4,561	SH	DEFINED
BEI TECHNOLOGIES INC	EQUITY	05538P104	63	3,326	SH	DEFINED
BEL FUSE INC. CLASS B	EQUITY	077347300	66	2,682	SH	DEFINED
BELDEN, INC.	EQUITY	077459105	182	7,653	SH	DEFINED
BELL MICROPRODUCTS INC	EQUITY	078137106	48	4,572	SH	DEFINED
BELLSOUTH CORP.	EQUITY	079860102	36791	998,120	SH	DEFINED
Bellsouth Tel	CORPBOND	079867AA5	10281	10,000,000	PRN	DEFINED
BELO CORP.	EQUITY	080555105	3236	139,172	SH	DEFINED
BEMIS CO., INC.	EQUITY	081437105	1322	24,320	SH	DEFINED
BENCHMARK ELECTRONICS, INC.	EQUITY	08160H101	171	6,118	SH	DEFINED
BERKSHIRE HATHAWAY INC DEL CL	EQUITY	084670207	29	12	SH	DEFINED
BERRY PETROLEUM CO. CLASS A	EQUITY	085789105	81	5,253	SH	DEFINED
BEST BUY CO INC	EQUITY	086516101	1362	17,200	SH	DEFINED
BEST BUY CO., INC.	EQUITY	086516101	8264	104,347	SH	DEFINED
BETHLEHEM STEEL CORP.	EQUITY	087509105	18	40,546	SH	DEFINED
BEVERLY ENTERPRISES, INC.	EQUITY	087851309	218	30,214	SH	DEFINED
BIG LOTS INC.	EQUITY	089302103	833	59,287	SH	DEFINED
BIOGEN, INC.	EQUITY	090597105	5649	115,144	SH	DEFINED
BIOMARIN PHARMACEUTICA COM	EQUITY	09061G101	951	90,800	SH	Sole
BIOMARIN PHARMACEUTICAL INC.	EQUITY	09061G101	88	8,401	SH	DEFINED
BIOMET, INC.	EQUITY	090613100	3679	135,952	SH	DEFINED
BIOPURE CORP.	EQUITY	09065H105	52	4,872	SH	DEFINED
BIO-RAD LABORATORIES, INC., CLASS A	EQUITY	090572207	194	5,160	SH	DEFINED
BIOSITE INC.	EQUITY	090945106	95	3,849	SH	DEFINED
BIOSPHERE MEDICAL INC	EQUITY	09066V103	8	1,139	SH	DEFINED
BIO-TECHNOLOGY GENERAL CORP.	EQUITY	090578105	89	18,132	SH	DEFINED
BIOVAIL CORP	EQUITY	09067J109	101323	2,027,278	SH	Sole
BISYS GROUP, INC.	EQUITY	055472104	5324	151,041	SH	DEFINED
BJ SERVICES CO.	EQUITY	055482103	11480	333,045	SH	DEFINED
BJ SVCS CO	EQUITY	055482103	1417	41,100	SH	DEFINED
BJS WHOLESALE CLUB INC COM	EQUITY	05548J106	12900	288,600	SH	Sole
BJ'S WHOLESALE CLUB INC.	EQUITY	05548J106	5483	122,673	SH	DEFINED
BJS WHSL CLUB INC	EQUITY	05548J106	4233	1,500	SH	DEFINED
BKF CAPITAL GROUP INC	EQUITY	05548G102	53	1,788	SH	DEFINED
BLACK & DECKER CORP.	EQUITY	091797100	1724	37,034	SH	DEFINED
BLACK BOX CORP.	EQUITY	091826107	301	6,210	SH	DEFINED
BLACK HILLS CORP.	EQUITY	092113109	1124	33,576	SH	DEFINED
BLACKROCK INC	EQUITY	09247X101	9	207	SH	DEFINED
BLOCK FINANCIAL CORP	EQUITY	093671105	3818	85,890	SH	DEFINED
BLOCKBUSTER INC -CLA	EQUITY	093679108	8	334	SH	DEFINED
BLUE MARTINI SOFTWARE INC	EQUITY	095698106	13	8,999	SH	DEFINED
BLYTH INC.	EQUITY	09643P108	1840	69,369	SH	DEFINED
BMC INDUSTRIES, INC.	EQUITY	055607105	14	8,380	SH	DEFINED
BMC SOFTWARE, INC.	EQUITY	055921100	2290	117,728	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN
BOB EVANS FARMS, INC.	EQUITY	096761101	1546	54,794	SH		DEFINED
BOCA RESORTS INC -CL A	EQUITY	09688T106	115	8,912	SH		DEFINED
BOEING CO	EQUITY	097023105	88	1,810	SH		DEFINED
BOEING CO	EQUITY	097023105	673	14,100	SH		DEFINED
BOEING CO.	EQUITY	097023105	18637	386,250	SH		DEFINED
BOISE CASCADE CORP.	EQUITY	097383103	967	26,675	SH		DEFINED

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

BOK FINANCIAL CORP.	EQUITY	05561Q201	123	3,624	SH	DEFINED
BONE CARE INTERNATIONAL, INC.	EQUITY	098072101	41	2,967	SH	DEFINED
BORDERS GROUP INC COM	EQUITY	099709107	34748	1,453,300	SH	Sole
BORDERS GROUP, INC.	EQUITY	099709107	2470	103,303	SH	DEFINED
BORG WARNER INC	EQUITY	099724106	3567	56,693	SH	DEFINED
BORLAND SOFTWARE CORP.	EQUITY	099849101	209	16,043	SH	DEFINED
BORON LEPORE & ASSOCIATES, INC	EQUITY	10001P102	30	2,455	SH	DEFINED
BOSTON BEER, INC. CLASS A	EQUITY	100557107	44	2,927	SH	DEFINED
BOSTON COMMUNICATIONS GROUP	EQUITY	100582105	41	4,711	SH	DEFINED
BOSTON EDISON	EQUITY	67019E107	3048	67,223	SH	DEFINED
BOSTON PRIVATE FINANCIAL HOLDI	EQUITY	101119105	105	3,941	SH	DEFINED
BOSTON PROPERTIES INC	EQUITY	101121101	28	703	SH	DEFINED
BOSTON PROPERTIES INC COM	EQUITY	101121101	34105	864,500	SH	Sole
BOSTON SCIENTIFIC CORP	EQUITY	101137107	1034	41,200	SH	DEFINED
BOSTON SCIENTIFIC CORP.	EQUITY	101137107	4659	185,679	SH	DEFINED
BOWATER, INC.	EQUITY	102183100	3446	69,206	SH	DEFINED
BOWNE & CO., INC.	EQUITY	103043105	145	10,311	SH	DEFINED
BOYD GAMING CORP.	EQUITY	103304101	139	9,221	SH	DEFINED
BOYDS COLLECTION, LTD.	EQUITY	103354106	107	16,375	SH	DEFINED
BOYKIN LODGING CO.	EQUITY	103430104	50	5,355	SH	DEFINED
BP AMOCO PLC SPON ADR	EQUITY	055622104	392	7,526	SH	DEFINED
BP P.L.C.	EQUITY	55622104	1062	20,000	SH	DEFINED
BRADY CORP.	EQUITY	104674106	203	5,584	SH	DEFINED
BRANDYWINE REALTY TRUST	EQUITY	105368203	186	7,797	SH	DEFINED
BRASIL DISTR PAO ACU-SP ADR	EQUITY	20440T201	808	35,600	SH	DEFINED
BRAUN CONSULTING, INC.	EQUITY	105651103	12	2,889	SH	DEFINED
BRE PROPERTIES INC CL A	EQUITY	05564E106	13690	421,100	SH	Sole
BRE PROPERTIES, INC., CLASS A	EQUITY	05564E106	462	14,201	SH	DEFINED
BRIGGS & STRATTON CORP.	EQUITY	109043109	309	6,727	SH	DEFINED
BRIGHT HORIZON FAMILY COM	EQUITY	109195107	41500	1,408,156	SH	Sole
BRIGHT HORIZONS FAM. SOLUTIONS	EQUITY	109195107	103	3,478	SH	DEFINED
BRIGHTPOINT, INC.	EQUITY	109473108	16	17,385	SH	DEFINED
BRINKER INTERNATIONAL, INC.	EQUITY	109641100	3995	123,264	SH	DEFINED
BRINKER INTL INC	EQUITY	109641100	18633	574,926	SH	Sole
BRIO TECHNOLOGY	EQUITY	109704106	17	6,054	SH	DEFINED
BRISTOL MYERS SQUIBB CO	EQUITY	110122108	546	18,000	SH	DEFINED
BRISTOL MYERS SQUIBB CO.	EQUITY	110122108	55170	1,362,560	SH	DEFINED
BRITESMILE INC COM	EQUITY	110415106	2204	410,500	SH	Sole
BRITESMILE, INC.	EQUITY	110415106	24	4,459	SH	DEFINED
BROADCOM CORP.	EQUITY	111320107	4582	127,635	SH	DEFINED
BROADVISION INC.	EQUITY	111412102	6	3,224	SH	DEFINED
BROADWING INC.	EQUITY	111620100	1937	277,156	SH	DEFINED
BROCADE COMMUNICATION	EQUITY	111621108	325	12,047	SH	DEFINED
BROCADE COMMUNICATIONS SYS INC	EQUITY	111621108	675	25,000	SH	DEFINED
BROOKLINE BANCORP, INC.	EQUITY	113739106	62	3,660	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR SH/ PRN AMT PRN	PUT/ INVSTMT CALL DSCRETN
BROOKS AUTOMATION, INC.	EQUITY	11434A100	282	6,206 SH	DEFINED
BROWN & BROWN INC	EQUITY	115236101	13710	436,622 SH	DEFINED
BROWN SHOE COMANY, INC.	EQUITY	115736100	100	5,128 SH	DEFINED
BROWN, TOM INC.	EQUITY	115660201	282	10,342 SH	DEFINED
BROWN-FORMAN CORP CLASS B	EQUITY	115637209	2271	31,210 SH	DEFINED
BRUCKER DALTRONICS INC	EQUITY	116795105	136	14,248 SH	DEFINED
BRUNSWICK CORP.	EQUITY	117043109	1106	40,475 SH	DEFINED

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

BRUSH ENGINEERED MATERIALS	EQUITY	117421107	66	5,171	SH	DEFINED
BSB BANCORP, INC.	EQUITY	055652101	81	2,710	SH	DEFINED
BSQUARE CORP.	EQUITY	11776U102	17	4,664	SH	DEFINED
BUCA INC	EQUITY	117769109	545	30,000	SH	DEFINED
BUCA, INC.	EQUITY	117769109	70	3,842	SH	DEFINED
BUCKEYE TECHNOLOGIES INC	EQUITY	118255108	69	6,742	SH	DEFINED
BUCKLE, INC.	EQUITY	118440106	48	1,963	SH	DEFINED
BUILDING MATERIAL HOLDING CORP	EQUITY	120113105	58	4,038	SH	DEFINED
BURLINGTON COAT FACTORY WHSE	EQUITY	121579106	107	5,552	SH	DEFINED
BURLINGTON NORTHERN SANTA FE	EQUITY	12189T104	6984	231,520	SH	DEFINED
BURLINGTON NORTHN SANTA FE	EQUITY	12189T104	742	96,300	SH	DEFINED
BURLINGTON RESOURCES, INC.	EQUITY	122014103	3844	95,882	SH	DEFINED
BURNHAM PACIFIC PROPERTIES	EQUITY	12232C108	12	7,304	SH	DEFINED
BUSH INDUSTRIES, INC.	EQUITY	123164105	33	2,581	SH	DEFINED
BUSINESS OBJECTS S A	EQUITY	12328X107	1681	26,100	SH	DEFINED
BUTLER MANUFACTURING CO.	EQUITY	123655102	43	1,586	SH	DEFINED
C & D TECHNOLOGIES, INC.	EQUITY	124661109	171	8,128	SH	DEFINED
C COR NET CORP COM	EQUITY	125010108	17509	972,700	SH	Sole
C. H. ROBINSON WORLDWIDE, INC.	EQUITY	12541W100	3601	107,171	SH	DEFINED
C. R. BARD, INC.	EQUITY	067383109	1490	25,229	SH	DEFINED
CABLE & WIRELESS PLC ADR	EQUITY	126830207	6	720	SH	DEFINED
CABLE + WIRELESS PUB LTD CO	EQUITY	126830207	25	2,500	SH	DEFINED
CABLE DESIGN TECHNOLOGIES CORP	EQUITY	126924109	183	13,738	SH	DEFINED
CABLEVISION SYS CORP	EQUITY	12686C844	12	491	SH	DEFINED
CABOT CORP.	EQUITY	127055101	2904	78,813	SH	DEFINED
CABOT MICROELECTRONICS CORP	EQUITY	12709P103	2081	30,759	SH	DEFINED
CABOT OIL & GAS CORP., CLASS A	EQUITY	127097103	227	9,164	SH	DEFINED
CACHEFLOW INC	EQUITY	126946102	7	6,772	SH	DEFINED
CACI INTERNATIONAL	EQUITY	127190304	206	5,861	SH	DEFINED
CADENCE DESIGN SYS INC COM	EQUITY	127387108	13763	608,700	SH	Sole
CADENCE DESIGN SYSTEMS, INC.	EQUITY	127387108	7961	352,083	SH	DEFINED
CADIZ INC.	EQUITY	127537108	95	10,598	SH	DEFINED
CAKTRONICS INC	EQUITY	234264109	34	4,299	SH	DEFINED
CAL DIVE INTERNATIONAL, INC.	EQUITY	127914109	252	10,140	SH	DEFINED
CALGON CARBON CORP.	EQUITY	129603106	87	10,341	SH	DEFINED
CALIFORNIA PIZZA KITCHEN INC	EQUITY	13054D109	117	4,659	SH	DEFINED
CALIFORNIA WATER SERVICE GROUP	EQUITY	130788102	112	4,383	SH	DEFINED
CALIPER TECHNOLOGIES CORP	EQUITY	130876105	86	6,667	SH	DEFINED
CALLAWAY GOLF CO.	EQUITY	131193104	1902	98,809	SH	DEFINED
CALLON PETROLEUM CO.	EQUITY	13123X102	21	2,710	SH	DEFINED
CALPINE CORP.	EQUITY	131347106	7742	609,580	SH	DEFINED
CAMBREX CORP.	EQUITY	132011107	293	6,966	SH	DEFINED
CAMDEN POPERTY TRUST	EQUITY	133131102	436	11,155	SH	DEFINED
CAMDEN PPTY TR SH BEN INT	EQUITY	133131102	21860	558,800	SH	Sole
CAMINUS CORP.	EQUITY	133766105	65	2,895	SH	DEFINED
CAMPBELL SOUP CO.	EQUITY	134429109	4963	185,200	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR SH/ PRN AMT PRN	PUT/ CALL	INVSTMT DSCRETN
CAPITAL AUTOMOTIVE REIT	EQUITY	139733109	132	5,755	SH	DEFINED
CAPITAL CITY BANK GROUP, INC.	EQUITY	139674105	56	2,081	SH	DEFINED
CAPITAL ONE FINANCIAL CORP.	EQUITY	14040H105	18759	293,795	SH	DEFINED
CAPITAL ONE FINL CORP COM	EQUITY	14040H105	15862	248,430	SH	Sole
CAPITOL FEDERAL FINANCIAL	EQUITY	14057C106	199	8,780	SH	DEFINED
CAPSTEAD MORTGAGE CORP.	EQUITY	14067E506	53	2,725	SH	DEFINED
CAPSTONE TURBINE COR	EQUITY	14067D102	29	8,966	SH	DEFINED

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

CARAUSTAR INDUSTRIES, INC.	EQUITY	140909102	84	8,061	SH	DEFINED	
CARBO CERAMICS INC	EQUITY	140781105	91	2,222	SH	DEFINED	
CARDINAL HEALTH INC	EQUITY	14149Y108	16255	229,300	SH	DEFINED	
CARDIODYNAMICS INTERNATIONAL	EQUITY	141597104	38	9,054	SH	DEFINED	
CARECENTRIC INC.	EQUITY	14166Y106		647	SH	DEFINED	
CAREER ED CORP	EQUITY	141665109	360	9,100	SH	DEFINED	
CAREER EDUCATION CORP	EQUITY	141665109	515	12,998	SH	DEFINED	
CAREMARK RX INC	EQUITY	141705103	10542	540,625	SH	DEFINED	
CAREMARK RX INC	EQUITY	141705103	1191	61,100	SH	DEFINED	
CARLISLE COS INC.	EQUITY	142339100	2078	47,523	SH	DEFINED	
CARNIVAL CORP	EQUITY	143658102	947	29,000	SH	DEFINED	
CARNIVAL CORP. CLASS A	EQUITY	143658102	10679	327,070	SH	DEFINED	
CARPENTER TECHNOLOGY CORP.	EQUITY	144285103	982	33,938	SH	DEFINED	
CARRAMERICA REALTY C	EQUITY	144418100	18	567	SH	DEFINED	
CARRAMERICA REALTY CORPORATION	EQUITY	144418100	27562	877,500	SH	Sole	
CARREKER CORP	EQUITY	144433109	46	5,325	SH	DEFINED	
CARRIER ACCESS CORP.	EQUITY	144460102	10	3,300	SH	DEFINED	
CASCADE NAT GAS CORP COM	EQUITY	147339105	73	3,442	SH	DEFINED	
CASELLA WASTE SYSTEMS, INC.	EQUITY	147448104	66	5,571	SH	DEFINED	
CASEYS GENERAL STORES, INC.	EQUITY	147528103	166	12,311	SH	DEFINED	
CASH AMERICA INTERNATIONAL	EQUITY	14754D100	61	6,905	SH	DEFINED	
CASTLE A. M. & CO.	EQUITY	148411101	22	2,015	SH	DEFINED	
CATALINA MARKETING CORP.	EQUITY	148867104	2549	69,831	SH	DEFINED	
CATALYTICA ENERGY SYSTEMS	EQUITY	148884109	18	5,404	SH	DEFINED	
CATAPULT COMM CORP	EQUITY	149016107	37	1,473	SH	DEFINED	
CATELLUS DEVELOPMENT	EQUITY	149111106	19	980	SH	DEFINED	
CATELLUS DEVELOPMENT CORP	EQUITY	149111106	12416	631,200	SH	Sole	
Caterpillar	EQUITY	149123101	1137	20,000	SH	DEFINED	
CATERPILLAR INC	EQUITY	149123101	1541	27,100	SH	DEFINED	
CATERPILLAR, INC.	EQUITY	149123101	8841	155,520	SH	DEFINED	
CATHAY BANCORP INC.	EQUITY	149150104	173	2,401	SH	DEFINED	
CATO CORP. CLASS A	EQUITY	149205106	96	4,308	SH	DEFINED	
CBL & ASSOC PPTYS INC COM	EQUITY	124830100	16873	477,300	SH	Sole	
CBL & ASSOCIATES PROPERTIES	EQUITY	124830100	7296	206,395	SH	DEFINED	
CBRL GROUP, INC.	EQUITY	12489V106	2484	87,237	SH	DEFINED	
CCBT FINANCIAL COMPANIES INC	EQUITY	12500Q102	72	2,680	SH	DEFINED	
CCC INFORMATION SERVICES	EQUITY	12487Q109	29	3,145	SH	DEFINED	
C-COR ELECTRONICS, INC.	EQUITY	125010108	200	11,100	SH	DEFINED	
CDI CORP.	EQUITY	125071100	83	3,623	SH	DEFINED	
CDW COMPUTER CENTERS, INC.	EQUITY	125129106	5738	113,994	SH	DEFINED	
CEC ENTERTAINMENT, INC.	EQUITY	125137109	401	8,676	SH	DEFINED	
CELERA GENOMICS GROU	EQUITY	038020202	14	667	SH	DEFINED	
CELERITEK, INC.	EQUITY	150926103	39	3,768	SH	DEFINED	
CELGENE CORP	EQUITY	151020104	28	1,121	SH	DEFINED	
CELGENE CORP	EQUITY	151020104	99	4,000	SH	DEFINED	
CELL GENESYS, INC.	EQUITY	150921104	183	10,778	SH	DEFINED	

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN	OTHR MGRS
CELL PATHWAYS, INC	EQUITY	15114R101	35	8,420	SH	DEFINED	1
CELL THERAPEUTICS, INC.	EQUITY	150934107	261	10,510	SH	DEFINED	1
CEMIG SA - SPONS ADR	EQUITY	204409601	1147	73,500	SH	DEFINED	1
CENDANT CORP	EQUITY	151313103	1289	67,200	SH	DEFINED	2
CENDANT CORP.	EQUITY	151313103	10262	534,500	SH	DEFINED	1
CENTENE CORP.	EQUITY	15135B101	827	36,100	SH	Sole	3
CENTENNIAL BANCORP	EQUITY	15133T104	54	6,756	SH	DEFINED	1

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

CENTENNIAL CELLULAR CORP.	EQUITY	15133V208	9	2,453	SH	DEFINED	1
CENTERPOINT PPTYS TRUST	EQUITY	151895109	11605	214,700	SH	Sole	3
CENTERPOINT PROPERTIES CORP.	EQUITY	151895109	383	7,081	SH	DEFINED	1
CENTEX CONSTRUCTION PRODUCTION	EQUITY	15231R109	81	2,033	SH	DEFINED	1
CENTEX CORP COM	EQUITY	152312104	43060	829,200	SH	Sole	3
CENTEX CORP.	EQUITY	152312104	1496	28,809	SH	DEFINED	1
CENTILLIUM COMMUNICATIONS	EQUITY	152319109	96	7,933	SH	DEFINED	1
CENTRA SOFTWARE INC	EQUITY	15234X103	32	6,721	SH	DEFINED	1
CENTRAL COAST BANCORP	EQUITY	153145107	45	2,274	SH	DEFINED	1
CENTRAL PARKING CORP.	EQUITY	154785109	122	5,320	SH	DEFINED	1
CENTRAL VT PUB SVC CORP COM	EQUITY	155771108	64	3,603	SH	DEFINED	1
CENTURY ALUMINUM CO.	EQUITY	156431108	63	3,894	SH	DEFINED	1
CENTURY BUSINESS SERVICES	EQUITY	156490104	85	24,467	SH	DEFINED	1
CENTURYTEL, INC.	EQUITY	156700106	2214	65,124	SH	DEFINED	1
CEPHALON INC	EQUITY	156708109	118	1,876	SH	DEFINED	1
CERIDIAN CORP	EQUITY	156779100	4365	197,965	SH	DEFINED	1
CERNER CORP	EQUITY	156782104	17	357	SH	DEFINED	1
CERTEGY INC	EQUITY	156880106	3473	87,490	SH	DEFINED	1
CERTEGY INC COM	EQUITY	156880106	64144	1,615,707	SH	Sole	3
CERUS CORP.	EQUITY	157085101	190	3,546	SH	DEFINED	1
CFS BANCORP, INC.	EQUITY	12525D102	58	4,253	SH	DEFINED	1
CH ENERGY GROUP INC.	EQUITY	12541M102	249	5,252	SH	DEFINED	1
CHAMPION ENTERPRISES INC	EQUITY	158496109	421	52,600	SH	DEFINED	2
CHAMPION ENTERPRISES, INC.	EQUITY	158496109	120	15,006	SH	DEFINED	1
Champion International	CORPBOND	158525AV7	4758	5,000,000	PRN	DEFINED	4
CHAMPIONSHIP AUTO RACING TEAMS	EQUITY	158711101	51	3,640	SH	DEFINED	1
CHARLES RIV LABORATORIES INTL	EQUITY	159864107	304	9,800	SH	DEFINED	2
CHARLES RIVER LABORATORIES	EQUITY	159864107	405	13,076	SH	DEFINED	1
CHARLES SCHWAB CORP.	EQUITY	808513105	8113	619,790	SH	DEFINED	1
CHARLOTTE RUSSE HOLDING INC	EQUITY	161048103	168	6,490	SH	DEFINED	1
CHARMING SHOPPES, INC.	EQUITY	161133103	260	32,804	SH	DEFINED	1
CHARTER COMMUNICATIONS INC CLASS A	EQUITY	16117M107	103	9,137	SH	DEFINED	1
CHARTER MUNICIPAL MORTGAGE ACC	EQUITY	160908109	169	10,710	SH	DEFINED	1
CHARTER ONE FINANCIAL INC.	EQUITY	160903100	3242	103,829	SH	DEFINED	1
CHARTER ONE FIN'L	EQUITY	160903100	32961	1,055,769	SH	Sole	3
CHATEAU COMMUNITIES, INC.	EQUITY	161726104	9161	318,865	SH	DEFINED	1
CHECK POINT SOFTWARE	EQUITY	M22465104			SH	DEFINED	2
CHECK POINT SOFTWARE TECH	EQUITY	M22465104	612	20,125	SH	DEFINED	1
CHECKFREE HOLDINGS CORP.	EQUITY	162813109	1506	98,248	SH	DEFINED	1
CHECKPOINT SYSTEMS, INC.	EQUITY	162825103	147	9,190	SH	DEFINED	1
CHEESECAKE FACTORY	EQUITY	163072101	436	11,820	SH	DEFINED	1
CHEESECAKE FACTORY INC COM	EQUITY	163072101	29507	799,652	SH	Sole	3
CHELSEA PPTY GROUP INC COM	EQUITY	163421100	6652	123,100	SH	Sole	3
CHELSEA PROPERTY GROUP INC.	EQUITY	163421100	262	4,855	SH	DEFINED	1
CHEMED CORP.	EQUITY	163596109	103	2,751	SH	DEFINED	1

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN
CHEMFIRST, INC.	EQUITY	16361A106	88	3,307	SH		DEFINED
CHEMICAL FINANCIAL CORP.	EQUITY	163731102	210	7,002	SH		DEFINED
CHESAPEAKE CORP.	EQUITY	165159104	128	4,722	SH		DEFINED
CHESAPEAKE ENERGY CORP.	EQUITY	165167107	338	43,674	SH		DEFINED
CHEVRONTEXACO CORP	EQUITY	166764100	43783	485,020	SH		DEFINED
ChevronTexaco Corp	EQUITY	166764100	1805	20,000	SH		DEFINED

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

CHEVRONTEXACO CORP	EQUITY	166764100	2321	25,787	SH	DEFINED
CHICOS'S FAS INC.	EQUITY	168615102	353	10,481	SH	DEFINED
CHILDREN'S PLACE, INC.	EQUITY	168905107	109	3,314	SH	DEFINED
CHILES OFFSHORE INC	EQUITY	16888M104	59	2,544	SH	DEFINED
CHINA MOBILE HK LTD - SPON ADR	EQUITY	16941M109	2029	131,300	SH	DEFINED
CHIPPAC INC	EQUITY	169657103	97	9,896	SH	DEFINED
CHIRON CORP.	EQUITY	170040109	4316	94,057	SH	DEFINED
CHITTENDEN CORP.	EQUITY	170228100	273	9,371	SH	DEFINED
CHOICE HOTELS INTL INC.	EQUITY	169905106	251	10,419	SH	DEFINED
CHOICE ONE COMMUNICATIONS INC.	EQUITY	17038P104	5	3,124	SH	DEFINED
CHOICEPOINT INC COM	EQUITY	170388102	27727	481,375	SH	Sole
CHOICEPOINT INC.	EQUITY	170388102	4604	79,934	SH	DEFINED
CHOLESTECH CORP COM	EQUITY	170393102	7037	393,800	SH	Sole
CHORDIANT SOFTWARE INC	EQUITY	170404107	66	9,011	SH	DEFINED
CHRISTOPHER & BANKS CORPORATIO	EQUITY	171046105	225	6,847	SH	DEFINED
CHUBB CORP.	EQUITY	171232101	7113	97,300	SH	DEFINED
CHURCH & DWIGHT CO., INC.	EQUITY	171340102	1785	60,593	SH	DEFINED
CHURCHILL DOWNS, INC.	EQUITY	171484108	31	851	SH	DEFINED
CIA ANONIMA TELEF DE VEN-ADR (CANTV)	EQUITY	204421101	242	17,500	SH	DEFINED
CIA TELECOM CHILE-SPONS ADR	EQUITY	204449300	363	20,700	SH	DEFINED
CIBER, INC.	EQUITY	17163B102	145	15,820	SH	DEFINED
CIENA CORP.	EQUITY	171779101	1432	159,060	SH	DEFINED
CIGNA CORP.	EQUITY	125509109	11835	116,728	SH	DEFINED
CIMA LABS	EQUITY	171796105	122	4,587	SH	DEFINED
CINCINNATI FINANCIAL CORP.	EQUITY	172062101	3248	74,391	SH	DEFINED
CINERGY CORP.	EQUITY	172474108	2777	77,679	SH	DEFINED
CINTAS CORP	EQUITY	172908105	10810	216,800	SH	Sole
CINTAS CORP.	EQUITY	172908105	4179	83,814	SH	DEFINED
CIPHERGEN BIOSYSTEMS INC	EQUITY	17252Y104	31	5,184	SH	DEFINED
CIRCOR INTERNATIONAL, INC.	EQUITY	17273K109	56	2,681	SH	DEFINED
CIRCUIT CITY STORES, INC.	EQUITY	172737108	1739	96,416	SH	DEFINED
CIRCUIT CITY STORES, INC. CARMAX	EQUITY	172737306	292	11,287	SH	DEFINED
CIRRUS LOGIC, INC.	EQUITY	172755100	2146	113,749	SH	DEFINED
CISCO SYS INC	EQUITY	17275R102	834	88,195	SH	DEFINED
Cisco Systems	EQUITY	17275R102	1092	64,500	SH	DEFINED
CISCO SYSTEMS, INC.	EQUITY	17275R102	81387	4,807,240	SH	DEFINED
CIT Capital Trust I	CORPBOND	125563AC0	4080	5,000,000	PRN	DEFINED
CITIGROUP INC	EQUITY	172967101	195351	3,944,896	SH	DEFINED
CITIGROUP INC.	EQUITY	172967101	10988	225,221	SH	DEFINED
CITIZENS BANKING CORP.	EQUITY	174420109	460	14,155	SH	DEFINED
CITIZENS COMMUNICATIONS INC	EQUITY	17453B101	1398	130,080	SH	DEFINED
CITIZENS INC	EQUITY	174740100	65	6,050	SH	DEFINED
CITRIX SYSTEMS, INC.	EQUITY	177376100	1677	97,045	SH	DEFINED
CITY HOLDING CO.	EQUITY	177835105	81	5,260	SH	DEFINED
CITY NATIONAL CORP.	EQUITY	178566105	3203	60,879	SH	DEFINED

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

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN
CITYBANK	EQUITY	17770A109	74	2,970	SH		DEFINED
CK WITCO CORP	EQUITY	227116100	2189	177,280	SH		DEFINED
CLAIRE'S STORES, INC.	EQUITY	179584107	1450	74,447	SH		DEFINED
CLARCOR, INC.	EQUITY	179895107	221	6,902	SH		DEFINED
CLARENT CORP	EQUITY	180461105	3	8,929	SH		DEFINED
CLARK/BARDES INC	EQUITY	180668105	94	3,264	SH		DEFINED
CLAYTON HOMES INC	EQUITY	184190106	637	38,000	SH		DEFINED
CLAYTON HOMES, INC.	EQUITY	184190106	2914	173,961	SH		DEFINED
CLAYTON WILLIAMS ENERGY, INC.	EQUITY	969490101	18	1,412	SH		DEFINED
CLEAR CHANNEL COMMUNICATIONS	EQUITY	184502102	37917	737,542	SH		DEFINED
CLEAR CHANNEL COMMUN	EQUITY	184502102	10948	213,115	SH		DEFINED
CLECO CORP	EQUITY	12561W105	1662	69,545	SH		DEFINED
CLEVELAND-CLIFFS, INC.	EQUITY	185896107	65	2,970	SH		DEFINED
CLICK COMMERCE INC	EQUITY	18681D109	7	5,579	SH		DEFINED
CLOROX CO	EQUITY	189054109	10	215	SH		DEFINED
CLOROX CO.	EQUITY	189054109	4659	106,784	SH		DEFINED
CLOSURE MEDICAL CORP.	EQUITY	189093107	33	1,661	SH		DEFINED
CMGI INC.	EQUITY	125750109	4	2,895	SH		DEFINED
CMS ENERGY CORP.	EQUITY	125896100	1389	61,375	SH		DEFINED
CNA FINANCIAL CORP	EQUITY	126117100	9	287	SH		DEFINED
CNA SURETY CORP.	EQUITY	12612L108	72	4,762	SH		DEFINED
CNET NETWORKS INC.	EQUITY	12613R104	8	1,386	SH		DEFINED
CNF INC.	EQUITY	12612W104	2041	61,882	SH		DEFINED
COACH INC	EQUITY	189754104	12841	253,215	SH		DEFINED
COACH INC	EQUITY	189754104	2936	57,900	SH		DEFINED
COACH INC COM	EQUITY	189754104	254	5,000	SH		Sole
COACHMEN INDUSTRIES, INC.	EQUITY	189873102	72	4,436	SH		DEFINED
COASTAL BANCORP INC	EQUITY	19041P105	45	1,306	SH		DEFINED
COBALT CORP	EQUITY	19074W100	25	2,835	SH		DEFINED
COBIZ INC	EQUITY	190897108	36	2,248	SH		DEFINED
COCA COLA CO	EQUITY	191216100	1254	24,000	SH		DEFINED
COCA COLA ENTERPRISES, INC.	EQUITY	191219104	8714	464,015	SH		DEFINED
COCA-COLA BOTTLING CO.	EQUITY	191098102	15	296	SH		DEFINED
COCA-COLA CO.	EQUITY	191216100	92313	1,766,420	SH		DEFINED
COCA-COLA FEMSA S.A.-SP ADR	EQUITY	191241108	2110	77,400	SH		DEFINED
COGNEX CORP.	EQUITY	192422103	290	9,970	SH		DEFINED
COGNIZANT TECH SOLUTION	EQUITY	192446102	101	2,388	SH		DEFINED
COHERENT, INC.	EQUITY	192479103	301	8,880	SH		DEFINED
COHU, INC.	EQUITY	192576106	182	6,375	SH		DEFINED
COINSTAR INC COM	EQUITY	19259P300	5633	167,200	SH		Sole
COINSTAR, INC	EQUITY	19259P300	223	6,629	SH		DEFINED
COLDWATER CREEK, INC.	EQUITY	193068103	21	1,186	SH		DEFINED
COLE NATIONAL CORP. CLASS A	EQUITY	193290103	59	3,098	SH		DEFINED
COLE, K. PRODUCTIONS, INC. CLASS A	EQUITY	193294105	46	2,291	SH		DEFINED
Colgate	EQUITY	194162103	3286	57,500	SH		DEFINED
COLGATE-PALMOLIVE CO.	EQUITY	194162103	17400	304,470	SH		DEFINED
COLLAGENEX	EQUITY	19419B100	85	7,756	SH		DEFINED
COLLINS & AIKMAN CORP.	EQUITY	194830105	246	36,690	SH		DEFINED
COLONIAL BANCGROUP, INC.	EQUITY	195493309	2695	180,659	SH		DEFINED
COLONIAL PROPERTIES TRUST	EQUITY	195872106	156	4,542	SH		DEFINED
COLUMBIA BANKING SYSTEM, INC	EQUITY	197236102	53	3,958	SH		DEFINED
COLUMBIA LABORATORIES, INC.	EQUITY	197779101	40	8,050	SH		DEFINED

TITLE VALUE SHRS OR SH/ PUT/ INVSTMT

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

NAME OF ISSUER	CLASS	CUSIP	(X\$1000)	PRN	AMT	PRN	CALL	DISCRETN
COLUMBIA SPORTSWEAR	EQUITY	198516106	5	151	SH			DEFINED
COMCAST CORP	EQUITY	200300200	563	17,700	SH			DEFINED
COMCAST CORP. CLASS A SPECIAL	EQUITY	200300200	15851	498,450	SH			DEFINED
COMDISCO, INC.	EQUITY	200336105	11	33,074	SH			DEFINED
COMERICA, INC.	EQUITY	200340107	5220	83,421	SH			DEFINED
COMMERCE BANCORP INC	EQUITY	200519106	3764	83,823	SH			DEFINED
COMMERCE BANCSHARES	EQUITY	200525103	29	646	SH			DEFINED
COMMERCE GROUP, INC.	EQUITY	200641108	298	7,689	SH			DEFINED
COMMERCE ONE, INC.	EQUITY	200693109	139	88,825	SH			DEFINED
COMMERCIAL FEDERAL CORP.	EQUITY	201647104	388	14,429	SH			DEFINED
COMMERCIAL METALS CO.	EQUITY	201723103	151	3,588	SH			DEFINED
COMMERCIAL NET LEASE REALTY	EQUITY	202218103	152	10,871	SH			DEFINED
COMMONWEALTH BANCORP, INC.	EQUITY	20268X102	64	2,583	SH			DEFINED
COMMONWEALTH EDISON	EQUITY	30161N101	7802	147,290	SH			DEFINED
COMMONWEALTH TELEPHONE ENT.	EQUITY	203349105	131	3,426	SH			DEFINED
COMMSCOPE INC.	EQUITY	203372107	1405	80,725	SH			DEFINED
COMMUNITY BANK SYSTEM, INC.	EQUITY	203607106	107	3,552	SH			DEFINED
COMMUNITY BANKS INC	EQUITY	203628102	64	2,301	SH			DEFINED
COMMUNITY FIRST BANKSHARES	EQUITY	203902101	291	11,242	SH			DEFINED
COMMUNITY HEALTH SYS	EQUITY	203668108	15	668	SH			DEFINED
COMMUNITY TRUST BANCORP	EQUITY	204149108	81	3,165	SH			DEFINED
COMPANHIA DE BEBIDAS-PR ADR	EQUITY	20441W203	2329	119,400	SH			DEFINED
COMPAQ COMPUTER CORP	EQUITY	204493100	4	4,460	SH			DEFINED
COMPAQ COMPUTER CORP.	EQUITY	204493100	8788	840,930	SH			DEFINED
COMPASS BANCSHARES, INC.	EQUITY	20449H109	4988	161,569	SH			DEFINED
COMPUCREDIT CORPORATION	EQUITY	20478N100	20	3,492	SH			DEFINED
COMPUTER ASSOCIATES INT'L.	EQUITY	204912109	7135	325,970	SH			DEFINED
COMPUTER NETWORK TECHNOLOGY	EQUITY	204925101	124	9,346	SH			DEFINED
Computer Sciences	EQUITY	205363104	1015	20,000	SH			DEFINED
COMPUTER SCIENCES CORP.	EQUITY	205363104	4310	84,924	SH			DEFINED
COMPUTERIZED THERMAL IMAGING	EQUITY	20557C108	21	20,313	SH			DEFINED
COMPUWARE CORP.	EQUITY	205638109	2314	179,255	SH			DEFINED
COMPX INTERNATIONAL INC.	EQUITY	20563P101	14	1,129	SH			DEFINED
COMSTOCK RESOURCES, INC.	EQUITY	205768203	54	7,008	SH			DEFINED
COMVERSE TECHNOLOGY, INC.	EQUITY	205862402	1186	93,598	SH			DEFINED
CONAGRA, INC.	EQUITY	205887102	7950	327,826	SH			DEFINED
CONCEPTUS INC	EQUITY	206016107	67	3,089	SH			DEFINED
CONCEPTUS INC	EQUITY	206016107	431	20,000	SH			DEFINED
CONCORD CAMERA CORP.	EQUITY	206156101	67	7,420	SH			DEFINED
CONCORD EFS INC	EQUITY	206197105	8252	248,190	SH			DEFINED
CONCORD EFS INC	EQUITY	206197105	1636	49,200	SH			DEFINED
CONCORD EFS INC COM	EQUITY	206197105	28308	851,380	SH			Sole
CONCURRENT COMPUTER	EQUITY	206710204	157	18,930	SH			DEFINED
CONCURRENT COMPUTR NEW COM	EQUITY	206710204	37234	4,480,655	SH			Sole
CONECTIV	EQUITY	206829103	2797	112,374	SH			DEFINED
CONESTOGA ENTERPRISES INC	EQUITY	207015108	76	2,513	SH			DEFINED
CONEXANT SYS INC	EQUITY	207142100	723	60,000	SH			DEFINED
CONEXANT SYSTEMS INC.	EQUITY	207142100	1520	126,158	SH			DEFINED
CONMED CORP.	EQUITY	207410101	184	7,371	SH			DEFINED
CONNECTICUT BANCSHARES INC	EQUITY	207540105	96	3,499	SH			DEFINED
CONNECTICUT WATER SVC INC	EQUITY	207797101	65	2,373	SH			DEFINED
CONNETICS CORP	EQUITY	208192104	91	9,352	SH			DEFINED
CONOCO INC	EQUITY	208251504	38239	1,310,460	SH			DEFINED

TITLE VALUE SHRS OR SH/ PUT/ INVSTMT

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

NAME OF ISSUER	CLASS	CUSIP	(X\$1000)	PRN	AMT	PRN	CALL	DISCRETN
CONSECO, INC.	EQUITY	208464107	576	159,219	SH			DEFINED
CONSOL ENERGY INC	EQUITY	20854P109	8	306	SH			DEFINED
CONSOLIDATED EDISON, INC.	EQUITY	209115104	4135	98,672	SH			DEFINED
CONSOLIDATED FREIGHTWAYS CORP.	EQUITY	209232107	28	5,251	SH			DEFINED
CONSOLIDATED GRAPHICS, INC.	EQUITY	209341106	63	3,158	SH			DEFINED
CONSTELLATION 3D INC	EQUITY	210379103	2	4,877	SH			DEFINED
CONSTELLATION BRANDS	EQUITY	21036P108	19	343	SH			DEFINED
CONSTELLATION BRANDS INC	EQUITY	21036P108	105	34,800	SH			DEFINED
CONSTELLATION ENERGY GROUP INC	EQUITY	210371100	2333	75,638	SH			DEFINED
CONTINENTAL AIRLS INC COM CL B	EQUITY	210795308	34	1,189	SH			DEFINED
CONVERA CORP.	EQUITY	211919105	19	5,522	SH			DEFINED
CONVERGYS CORP	EQUITY	212485106	2486	84,072	SH			DEFINED
COOPER CAMERON CORP.	EQUITY	216640102	4212	82,411	SH			DEFINED
COOPER COMPANIES, INC.	EQUITY	216648402	209	4,405	SH			DEFINED
COOPER INDUSTRIES, INC.	EQUITY	216669101	1862	44,379	SH			DEFINED
COOPER TIRE & RUBBER CO	EQUITY	216831107	1133	52,335	SH			DEFINED
COORS ADOLPH CLASS B	EQUITY	217016104	1198	17,757	SH			DEFINED
COORSTEK INC	EQUITY	217020106	99	2,585	SH			DEFINED
COPART INC COM	EQUITY	217204106	37750	2,104,231	SH			Sole
COPART, INC.	EQUITY	217204106	2385	132,966	SH			DEFINED
COPPER MOUNTAIN NETWORKS, INC.	EQUITY	217510106	17	17,702	SH			DEFINED
CORILLIAN CORP	EQUITY	218725109	20	6,066	SH			DEFINED
CORINTHIAN COLLEGES INC	EQUITY	218868107	124	2,450	SH			DEFINED
CORIXA CORP.	EQUITY	21887F100	79	12,797	SH			DEFINED
CORN PRODUCTS INTERNATIONAL	EQUITY	219023108	354	10,996	SH			DEFINED
CORNERSTONE REALITY INCOME	EQUITY	21922V102	165	14,762	SH			DEFINED
CORNING, INC.	EQUITY	219350105	3959	519,520	SH			DEFINED
CORP EXEC BOARD CO.	EQUITY	21988R102	406	10,835	SH			DEFINED
CORPORATE EXEC BRD CO COM	EQUITY	21988R102	51640	1,376,673	SH			Sole
CORPORATE OFFICE PROPERTIES TR	EQUITY	22002T108	36	2,766	SH			DEFINED
CORRECTIONS CORP OF AMER 12% B CONV P	EQUITY	22025Y308	34	1,742	SH			DEFINED
CORRECTIONS CORP. OF AMERICA	EQUITY	22025Y407	102	7,827	SH			DEFINED
CORUS BANKSHARES, INC.	EQUITY	220873103	134	2,823	SH			DEFINED
CORVAS INTERNATIONAL INC	EQUITY	221005101	49	8,555	SH			DEFINED
CORVEL CORP.	EQUITY	221006109	61	2,044	SH			DEFINED
CORVIS CORP	EQUITY	221009103	5	3,798	SH			DEFINED
COSINE COMMUNICATIONS INC	EQUITY	221222102	31	26,610	SH			DEFINED
COST PLUS, INC.	EQUITY	221485105	183	6,691	SH			DEFINED
COSTAR GROUP, INC.	EQUITY	22160N109	91	3,985	SH			DEFINED
COSTCO WHOLESALE CORPORATION	EQUITY	22160K105	14629	367,385	SH			DEFINED
COUNTRYWIDE CREDIT IND INC	EQUITY	222372104	2548	56,930	SH			DEFINED
COURTYARD BY MARRIOTT II	EQUITY	44107P104	1260	105,411	SH			DEFINED
COUSINS PROPERTIES, INC.	EQUITY	222795106	290	11,146	SH			DEFINED
COVANCE INC.	EQUITY	222816100	1912	94,301	SH			DEFINED
COVANSYS CORP.	EQUITY	22281W103	42	5,580	SH			DEFINED
COVANTA ENERGY CORP.	EQUITY	22281N103	11	15,507	SH			DEFINED
COVENANT TRANSPORT INC CLASS A	EQUITY	22284P105	33	2,235	SH			DEFINED
COVENTRY HEALTH CARE, INC.	EQUITY	222862104	531	20,409	SH			DEFINED
COX COMMUNICATIONS, INC. CLASS A	EQUITY	224044107	25784	685,010	SH			DEFINED
COX RADIO INC-CL A	EQUITY	224051102	16	555	SH			DEFINED
CPB, INC.	EQUITY	125903104	74	2,163	SH			DEFINED
CPI CORP.	EQUITY	125902106	35	2,107	SH			DEFINED
CRANE CO.	EQUITY	224399105	875	32,010	SH			DEFINED

TITLE VALUE SHRS OR SH/ PUT/ INVSTMT

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

NAME OF ISSUER	CLASS	CUSIP	(X\$1000)	PRN	AMT	PRN	CALL	DISCRETN
CRAWFORD & CO. CLASS B	EQUITY	224633107	146	10,802	SH			DEFINED
CREDENCE SYSTEMS CORP.	EQUITY	225302108	2059	93,782	SH			DEFINED
Credicorp Limited Com Stk USD 5	EQUITY	G2519Y108	425	42,621	SH			DEFINED
CREDIT ACCEPTANCE CORP.	EQUITY	225310101	44	4,033	SH			DEFINED
CREE INC	EQUITY	225447101	1259	92,375	SH			DEFINED
CRESCENT REAL ESTATE COM	EQUITY	225756105	2404	123,900	SH			Sole
CRESCENT REAL ESTATE EQUITIES, INC.	EQUITY	225756105	17	879	SH			DEFINED
CRESTLINE CAPITAL CORP.	EQUITY	226153104	140	4,152	SH			DEFINED
CROSSMANN COMMUNITIES	EQUITY	22764E109	93	2,062	SH			DEFINED
CROSSROADS SYSTEMS	EQUITY	22765D100	21	5,964	SH			DEFINED
CROWN AMERICAN REALTY TRUST	EQUITY	228186102	64	6,574	SH			DEFINED
CROWN CASTLE INTERNATIONAL	EQUITY	228227104	15	2,322	SH			DEFINED
CROWN CORK & SEAL CO., INC.	EQUITY	228255105	332	37,085	SH			DEFINED
CROWN MEDIA HOLDINGS-CLASS A	EQUITY	228411104	66	5,348	SH			DEFINED
CRYOLIFE INC.	EQUITY	228903100	102	4,880	SH			DEFINED
CSC HOLDINGS, INC. CLASS A	EQUITY	12686C109	239	7,016	SH			DEFINED
CSG SYSTEMS INTERNATIONAL, INC	EQUITY	126349109	1919	67,395	SH			DEFINED
CSK AUTO CORP	EQUITY	125965103	73	7,690	SH			DEFINED
CSS INDUSTRIES, INC.	EQUITY	125906107	39	1,207	SH			DEFINED
CSX CORP.	EQUITY	126408103	27364	718,016	SH			DEFINED
CT COMMUNICATION	EQUITY	126426402	72	4,809	SH			DEFINED
CTS CORP.	EQUITY	126501105	148	9,113	SH			DEFINED
CUBIC CORP.	EQUITY	229669106	104	1,584	SH			DEFINED
CUBIST PHARMA INC	EQUITY	229678107	154	8,338	SH			DEFINED
CULLEN/FROST BANKERS	EQUITY	229899109	18	507	SH			DEFINED
CUMMINS INC.	EQUITY	231021106	895	18,945	SH			DEFINED
CUMULUS MEDIA, INC.	EQUITY	231082108	164	9,144	SH			DEFINED
CUNO, INC.	EQUITY	126583103	175	4,717	SH			DEFINED
CURAGEN CORP	EQUITY	23126R101	10	605	SH			DEFINED
CURAGEN CORP	EQUITY	23126R101	754	2,000	SH			DEFINED
CURIS INC.	EQUITY	231269101	21	10,046	SH			DEFINED
CURTISS-WRIGHT CORP.	EQUITY	231561101	209	3,140	SH			DEFINED
CV THERAPEUTICS, INC.	EQUITY	126667104	250	6,895	SH			DEFINED
CVB FINANCIAL CORP	EQUITY	126600105	163	8,104	SH			DEFINED
CVS Corp	EQUITY	126650100	1545	45,000	SH			DEFINED
CVS CORP.	EQUITY	126650100	7146	208,150	SH			DEFINED
CYBERONICS	EQUITY	23251P102	96	6,032	SH			DEFINED
CYGNUS, INC.	EQUITY	232560102	40	10,231	SH			DEFINED
CYMER INC COM	EQUITY	232572107	37166	748,400	SH			Sole
CYMER, INC.	EQUITY	232572107	474	9,552	SH			DEFINED
CYPRESS SEMICONDUCTOR CORP	EQUITY	232806109	690	30,000	SH			DEFINED
CYPRESS SEMICONDUCTOR CORP.	EQUITY	232806109	3513	152,730	SH			DEFINED
CYTEC INDUSTRIES, INC.	EQUITY	232820100	1894	62,260	SH			DEFINED
CYTOGEN CORP.	EQUITY	232824102	53	24,719	SH			DEFINED
CYTYC CORP	EQUITY	232946103	538	20,000	SH			DEFINED
CYTYC CORPORATION	EQUITY	232946103	4256	158,094	SH			DEFINED
D R HORTON INC COM	EQUITY	23331A109	21874	580,206	SH			Sole
D.R. HORTON INC	EQUITY	23331A109	4731	125,483	SH			DEFINED
DAISYTEK INTERNATIONAL CORP.	EQUITY	234053106	78	4,924	SH			DEFINED
DANA CORP	EQUITY	235811106	1548	72,115	SH			DEFINED
DANAHER CORP DEL COM	EQUITY	235851102	20922	294,600	SH			Sole
DANAHER CORP.	EQUITY	235851102	4884	68,771	SH			DEFINED
DARDEN RESTAURANTS, INC.	EQUITY	237194105	2209	54,432	SH			DEFINED

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

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN
DATASCOPE CORP.	EQUITY	238113104	105	3,576	SH		DEFINED
DATASTREAM SYSTEMS	EQUITY	238124101	45	4,967	SH		DEFINED
DAVITA INC	EQUITY	23918K108	29	1,132	SH		DEFINED
DDI CORP	EQUITY	233162106	110	12,928	SH		DEFINED
DEAN FOODS CO	EQUITY	242370104	6334	83,644	SH		DEFINED
DEB SHOPS, INC	EQUITY	242728103	34	1,264	SH		DEFINED
DECODE GENETICS, INC	EQUITY	243586104	54	9,519	SH		DEFINED
DEERE & CO.	EQUITY	244199105	5015	110,105	SH		DEFINED
DEERE & CO.	EQUITY	244199105	973	21,475	SH		DEFINED
DEL MONTE	EQUITY	24522P103	76	7,767	SH		DEFINED
DELIA'S CORP	EQUITY	24688Q101	62	9,688	SH		DEFINED
DELL COMPUTER CORP	EQUITY	247025109	8635	330,700	SH		DEFINED
DELL COMPUTER CORP.	EQUITY	247025109	40856	1,564,780	SH		DEFINED
DELPHI CORP	EQUITY	247126105	4356	272,433	SH		DEFINED
DELPHI FINANCIAL GROUP, INC., CLASS A	EQUITY	247131105	160	4,068	SH		DEFINED
DELTA & PINE LAND CO.	EQUITY	247357106	194	10,209	SH		DEFINED
DELTA AIR LINES, INC.	EQUITY	247361108	1864	56,956	SH		DEFINED
Delta Airlines	CORPBOND	247361YF9	4822	5,000,000	PRN		DEFINED
DELTAGEN INC	EQUITY	24783R103	25	3,646	SH		DEFINED
DELTIC TIMBER CORP.	EQUITY	247850100	93	3,087	SH		DEFINED
DELUXE CORP.	EQUITY	248019101	1417	30,639	SH		DEFINED
DENBURY RESOURCES INC	EQUITY	247916208	50	5,927	SH		DEFINED
DENDREON CORP	EQUITY	24823Q107	30	4,794	SH		DEFINED
DENDRITE INTERNATIONAL, INC.	EQUITY	248239105	98	9,121	SH		DEFINED
DENTSPLY INTERNATIONAL INC.	EQUITY	249030107	3662	98,813	SH		DEFINED
DENTSPLY INTL INC NEW	EQUITY	249030107	2452	66,150	SH		DEFINED
DEVELOPERS DIVERS RLTY COM	EQUITY	251591103	22210	1,057,600	SH		Sole
DEVELOPERS DIVERSIFIED REALTY	EQUITY	251591103	341	16,221	SH		DEFINED
DEVON ENERGY CORP.	EQUITY	25179M103	3418	70,810	SH		DEFINED
DEVON ENERGY CORP.	EQUITY	25179M103	25	500	SH		DEFINED
DEVRY INC DEL COM	EQUITY	251893103	18484	613,470	SH		Sole
DEVRY, INC.	EQUITY	251893103	2671	88,647	SH		DEFINED
DIAGEO PLC	EQUITY	25243Q205	3066	25,000	SH		DEFINED
DIAGNOSTIC PRODUCTS CORP.	EQUITY	252450101	288	6,658	SH		DEFINED
DIAL CORP.	EQUITY	25247D101	2682	148,834	SH		DEFINED
DIAMOND OFFSHORE DRILLING	EQUITY	25271C102	22	709	SH		DEFINED
DIAMONDCLUSTER INT'L INC CL A	EQUITY	25278P106	110	8,526	SH		DEFINED
DIANON SYSTEMS INC	EQUITY	252826102	178	2,736	SH		DEFINED
DIEBOLD, INC.	EQUITY	253651103	3688	90,519	SH		DEFINED
DIGENE CORP	EQUITY	253752109	123	3,450	SH		DEFINED
DIGEX, INC.	EQUITY	253756100	8	6,811	SH		DEFINED
DIGIMARC CORP	EQUITY	253807101	62	3,143	SH		DEFINED
DIGITAL GENERATION SYSTEMS	EQUITY	253921100	13	11,021	SH		DEFINED
DIGITAL INSIGHT	EQUITY	25385P106	222	8,062	SH		DEFINED
DIGITAL LIGHTWAVE INC	EQUITY	253855100	25	3,988	SH		DEFINED
DIGITAL THINK INC	EQUITY	25388M100	16	6,939	SH		DEFINED
DIGITAS INC	EQUITY	25388K104	15	2,745	SH		DEFINED
DILLARDS, INC. CLASS A	EQUITY	254067101	1369	57,365	SH		DEFINED
DIME COMMUNITY BANCSHARES	EQUITY	253922108	132	4,291	SH		DEFINED
DIMON, INC.	EQUITY	254394109	89	12,947	SH		DEFINED
DIONEX CORP.	EQUITY	254546104	147	6,049	SH		DEFINED
DIRECT FOCUS	EQUITY	254931108	352	9,239	SH		DEFINED

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

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR SH/ PRN AMT PRN	PUT/ CALL	INVSTMT DSCRETN
DISTRIBUCION Y SERVICIO ADR	EQUITY	254753106	1902	132,050 SH		DEFINED
DITECH COMMUNICATIONS CORP	EQUITY	25500M103	33	7,462 SH		DEFINED
DIVERSA CORP	EQUITY	255064107	192	15,108 SH		DEFINED
DIVINE INC	EQUITY	255402109	37	73,834 SH		DEFINED
DMC STRATEX NETWORKS INC	EQUITY	23322L106	139	25,557 SH		DEFINED
DOBSON COMMUNICATIONS	EQUITY	256069105	23	7,255 SH		DEFINED
DOCENT INC	EQUITY	25608L106	20	11,437 SH		DEFINED
DOCUMENTUM INC	EQUITY	256159104	1876	73,700 SH		DEFINED
DOCUMENTUM, INC.	EQUITY	256159104	303	11,920 SH		DEFINED
DOLE FOOD CO., INC.	EQUITY	256605106	2583	83,307 SH		DEFINED
DOLLAR GENERAL CORP.	EQUITY	256669102	2547	156,443 SH		DEFINED
DOLLAR THRIFTY AUTOMOTIVE	EQUITY	256743105	148	7,009 SH		DEFINED
DOLLAR TREE STORES INC.	EQUITY	256747106	23843	726,691 SH		DEFINED
DOMINION RESOURCES	EQUITY	25746U109	143	2,210 SH		DEFINED
DOMINION RESOURCES, INC.	EQUITY	25746U109	7940	121,850 SH		DEFINED
DONALDSON CO INC	EQUITY	257651109	1464	36,400 SH		DEFINED
DONALDSON CO., INC.	EQUITY	257651109	2720	67,641 SH		DEFINED
DORAL FINANCIAL CORP.	EQUITY	25811P100	394	11,604 SH		DEFINED
DORAL FINL CORP COM	EQUITY	25811P100	22085	650,510 SH		Sole
DOUBLECLICK INC	EQUITY	258609304	20	1,700 SH		DEFINED
DOVER CORP.	EQUITY	260003108	5292	129,077 SH		DEFINED
DOVER DOWNS ENTERTAINMENT	EQUITY	260086103	82	5,050 SH		DEFINED
Dow Chemical	EQUITY	260543103	1309	40,000 SH		DEFINED
DOW CHEMICAL CO.	EQUITY	260543103	13710	419,000 SH		DEFINED
DOW JONES & CO., INC.	EQUITY	260561105	2562	44,006 SH		DEFINED
DOWNEY FINANCIAL CORP.	EQUITY	261018105	282	6,175 SH		DEFINED
DPL, INC.	EQUITY	233293109	4097	160,347 SH		DEFINED
DQE INC	EQUITY	23329J104	8018	376,250 SH		DEFINED
DRESS BARN, INC.	EQUITY	261570105	128	4,323 SH		DEFINED
DREYER'S GRAND ICE CREAM, INC.	EQUITY	261878102	2035	49,417 SH		DEFINED
DRILL QUIP	EQUITY	262037104	50	1,937 SH		DEFINED
DRS TECHNOLOGIES INC	EQUITY	23330X100	205	4,950 SH		DEFINED
DSP GROUP, INC. COM	EQUITY	23332B106	842	41,117 SH		DEFINED
DST SYSTEMS INC	EQUITY	233326107	7582	152,258 SH		DEFINED
DTE ENERGY CO.	EQUITY	233331107	17899	393,394 SH		DEFINED
DTE Energy Company	EQUITY	233331107	6143	135,000 SH		DEFINED
DU PONT E I DE NEMOURS + CO	EQUITY	263534109	1084	23,000 SH		DEFINED
DUANE READE, INC.	EQUITY	263578106	277	8,165 SH		DEFINED
DUKE ENERGY CORP.	EQUITY	264399106	14111	373,300 SH		DEFINED
DUKE REALTY	EQUITY	264411505	33	1,288 SH		DEFINED
DUKE REALTY CORP COM NEW	EQUITY	264411505	19375	745,194 SH		Sole
DUN & BRADSTREET CORP NEW WI	EQUITY	26483E100	3760	93,974 SH		DEFINED
DUPONT PHOTOMASKS	EQUITY	26613X101	78	1,494 SH		DEFINED
DURA AUTOMOTIVE SYSTEM	EQUITY	265903104	82	4,285 SH		DEFINED
DURASWITCH INDUSTRIES INC	EQUITY	266905207	11	1,452 SH		DEFINED
DURATEK INC	EQUITY	26658Q102	1121	225,000 SH		DEFINED
DURECT CORPORATION	EQUITY	266605104	46	5,920 SH		DEFINED
DUSA PHARMACEUTICALS INC	EQUITY	266898105	17	4,314 SH		DEFINED
DVI, INC.	EQUITY	233343102	70	3,812 SH		DEFINED
DYAX CORP	EQUITY	26746E103	22	6,003 SH		DEFINED
DYCOM INDUSTRIES, INC.	EQUITY	267475101	1098	73,460 SH		DEFINED
DYNACQ INTERNATIONAL INC	EQUITY	267919306	21	1,353 SH		DEFINED
DYNEGY INC.	EQUITY	26816Q101	4601	158,650 SH		DEFINED

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

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTMT DSCRETN
E*TRADE GROUP, INC.	EQUITY	269246104	4447	472,094	SH		DEFINED
E.I. DU PONT DE NEMOURS AND CO	EQUITY	263534109	22325	473,490	SH		DEFINED
E.PIHPANY, INC.	EQUITY	26881V100	146	19,331	SH		DEFINED
EARTHLINK INC	EQUITY	270321102	491	48,336	SH		DEFINED
EARTHSHELL CORP.	EQUITY	27032B100	22	14,922	SH		DEFINED
EAST WEST BANCORP	EQUITY	27579R104	213	7,285	SH		DEFINED
EASTGROUP PROPERTIES, INC.	EQUITY	277276101	128	4,955	SH		DEFINED
EASTMAN CHEMICAL CO.	EQUITY	277432100	27971	573,293	SH		DEFINED
Eastman Chemical Company	EQUITY	277432100	1220	25,000	SH		DEFINED
EASTMAN KODAK CO.	EQUITY	277461109	4122	132,240	SH		DEFINED
EATON CORP.	EQUITY	278058102	2608	32,202	SH		DEFINED
EATON VANCE CORP.	EQUITY	278265103	4331	108,418	SH		DEFINED
EBAY, INC.	EQUITY	278642103	305	5,390	SH		DEFINED
ECHELON	EQUITY	27874N105	131	7,251	SH		DEFINED
ECHOSTAR COMMUNICATIONS CORP N	EQUITY	278762109	2039	72,000	SH		DEFINED
ECHOSTAR COMMUNICATIONS CORP. CLASS A	EQUITY	278762109	185	6,540	SH		DEFINED
ECLIPSYS CORP.	EQUITY	278856109	226	13,795	SH		DEFINED
ECOLAB, INC.	EQUITY	278865100	2757	60,291	SH		DEFINED
EDEN BIOSCIENCE CORPORATION	EQUITY	279445100	15	6,203	SH		DEFINED
EDISON INTERNATIONAL INC	EQUITY	281020107	2520	150,432	SH		DEFINED
EDISON SCHOOLS INC	EQUITY	281033100	113	8,119	SH		DEFINED
EDO CORP	EQUITY	281347104	84	3,121	SH		DEFINED
EDUCATION MANAGEMENT CORP.	EQUITY	28139T101	2143	50,828	SH		DEFINED
EDUCATION MGMT CORP COM	EQUITY	28139T101	44717	1,060,402	SH		Sole
EDWARDS J D + CO	EQUITY	281667105	9767	541,400	SH		DEFINED
EDWARDS LIFESCIENCES CP	EQUITY	28176E108	2595	92,833	SH		DEFINED
EEX CORP.	EQUITY	26842V207	20	9,753	SH		DEFINED
EFUNDS CORP	EQUITY	28224R101	232	14,434	SH		DEFINED
EGL INC.	EQUITY	268484102	1122	70,811	SH		DEFINED
EL PASO CORP	EQUITY	28336L109	29926	679,670	SH		DEFINED
EL PASO CORP.	EQUITY	28336L109	273	28,311	SH		DEFINED
EL PASO ELECTRIC CO.	EQUITY	283677854	245	15,682	SH		DEFINED
El Paso Energy Partners	EQUITY	28368B102	937	25,000	SH		DEFINED
ELAN CORP PLC - B WARRANTS	EQUITY	284131802	206	200,000	SH		DEFINED
ELANTEC SEMICONDUCTOR INC	EQUITY	284155108	305	7,128	SH		DEFINED
ELCOR CORP.	EQUITY	284443108	133	5,994	SH		DEFINED
ELECTRO RENT CORP.	EQUITY	285218103	62	4,493	SH		DEFINED
ELECTRO SCIENTIFIC INDUSTRIES,	EQUITY	285229100	310	8,462	SH		DEFINED
ELECTROGLAS, INC.	EQUITY	285324109	111	6,563	SH		DEFINED
ELECTRONIC ARTS	EQUITY	285512109	10879	178,926	SH		DEFINED
ELECTRONIC ARTS INC COM	EQUITY	285512109	1216	20,000	SH		Sole
ELECTRONIC DATA SYS NW COM	EQUITY	285661104	3595	62,000	SH		Sole
ELECTRONIC DATA SYSTEMS CORP.	EQUITY	285661104	15144	261,140	SH		DEFINED
ELECTRONICS BOUTIQUE HLDGS. CO	EQUITY	286045109	108	3,120	SH		DEFINED
ELECTRONICS BOUTQ HLDG COM	EQUITY	286045109	21115	611,500	SH		Sole
ELECTRONICS FOR IMAGING, INC.	EQUITY	286082102	306	16,739	SH		DEFINED
ELI LILLY AND CO.	EQUITY	532457108	42356	555,850	SH		DEFINED
ELIZABETH ARDEN INC	EQUITY	28660G106	36	3,049	SH		DEFINED
EMBARCADERO TECHNOLOGIES INC	EQUITY	290787100	38	2,811	SH		DEFINED
EMC Corp / Mass	EQUITY	268648102	656	55,000	SH		DEFINED
EMC CORP.	EQUITY	268648102	13458	1,129,051	SH		DEFINED

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

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	O M
EMC CORP.	EQUITY	268648102	78	8,790	SH		DEFINED	
EMCOR GROUP, INC.	EQUITY	29084Q100	193	3,333	SH		DEFINED	
EMCORE CORPORATION	EQUITY	290846104	67	7,005	SH		DEFINED	
EMERSON ELEC CO	EQUITY	291011104	2870	50,000	SH		DEFINED	
EMERSON ELECTRIC	EQUITY	291011104	43	750	SH		DEFINED	
EMERSON ELECTRIC CO.	EQUITY	291011104	13318	232,060	SH		DEFINED	
EMEX CORP	EQUITY	291206100	14	4,201	SH		DEFINED	
EMISPHERE TECHNOLOGIES INC	EQUITY	291345106	81	4,766	SH		DEFINED	
EMMIS COMMUNICATIONS CORP. CLASS A	EQUITY	291525103	1738	64,990	SH		DEFINED	
EMMIS COMMUNICTNS CORP CL A	EQUITY	291525103	44396	1,660,300	SH		Sole	
EMPIRE DISTRICT ELECTRIC CO.	EQUITY	291641108	129	6,042	SH		DEFINED	
EMPRESA NACIONAL DE ELEC ADR	EQUITY	29244T101	641	68,200	SH		DEFINED	
EMULEX CORP	EQUITY	292475209	33444	1,015,600	SH		Sole	
EMULEX CORP	EQUITY	292475209	40	1,205	SH		DEFINED	
EMULEX CORP	EQUITY	292475209	1647	50,000	SH		DEFINED	
ENCOMPASS SERVICES CORP.	EQUITY	29255U104	35	19,818	SH		DEFINED	
ENCORE ACQUISITION CO	EQUITY	29255W100	33	2,230	SH		DEFINED	
ENCORE WIRE CORP	EQUITY	292562105	67	4,070	SH		DEFINED	
ENDO PHARMACEUTICALS	EQUITY	29264F205	65	6,444	SH		DEFINED	
ENDOCARE INC	EQUITY	29264P104	80	4,047	SH		DEFINED	
ENDOCARE INC COM	EQUITY	29264P104	23061	1,170,039	SH		Sole	
ENERGEN CORP.	EQUITY	29265N108	231	8,734	SH		DEFINED	
ENERGIZER HOLDINGS INC	EQUITY	29266R108	2750	115,804	SH		DEFINED	
ENERGY CONVERSION DEVICES, INC	EQUITY	292659109	92	4,438	SH		DEFINED	
ENERGY EAST CORP	EQUITY	29266M109	3220	148,049	SH		DEFINED	
ENERGY PARTNERS LTD	EQUITY	29270U105	55	6,848	SH		DEFINED	
ENERSIS S.A.-ADR	EQUITY	29274F1049	332	13,500	SH		DEFINED	
ENGAGE TECHNOLOGIES, INC.	EQUITY	292827102	3	13,585	SH		DEFINED	
ENGELHARD CORP	EQUITY	292845104	47	1,500	SH		DEFINED	
ENGELHARD CORP COM	EQUITY	292845104	21892	705,522	SH		Sole	
ENGELHARD CORP.	EQUITY	292845104	1938	62,444	SH		DEFINED	
ENGINEERED SUPPORT SYSTEMS	EQUITY	292866100	99	2,133	SH		DEFINED	
ENSCO INTERNATIONAL, INC.	EQUITY	26874Q100	5159	171,156	SH		DEFINED	
ENSCO INTL INC	EQUITY	26874Q100	719	100,200	SH		DEFINED	
ENSCO INTL INC COM	EQUITY	26874Q100	9374	311,000	SH		Sole	
ENTEGRIS INC	EQUITY	29362U104	197	12,185	SH		DEFINED	
ENTERASYS NETWORKS INC	EQUITY	293637104	1061	250,767	SH		DEFINED	
ENTERCOM COMM CORP CL A	EQUITY	293639100	22634	412,500	SH		Sole	
ENTERCOM COMMUNICATIONS CORP.	EQUITY	293639100	3383	61,663	SH		DEFINED	
ENERGY ARKANSAS INC	EQUITY	29364G103	4419	101,799	SH		DEFINED	
ENTERTAINMENT PROPERTIES TRUST	EQUITY	29380T105	104	4,610	SH		DEFINED	
ENTRADE INC	EQUITY	29382L993	1104	19,200	SH		DEFINED	
ENTRAVISION COMMUNIC	EQUITY	29382R107	7	464	SH		DEFINED	
ENTREMED, INC.	EQUITY	29382F103	36	4,744	SH		DEFINED	
ENTRUST TECHNOLOGIES INC.	EQUITY	293848107	75	14,786	SH		DEFINED	
ENZO BIOCHEM, INC.	EQUITY	294100102	145	7,136	SH		DEFINED	
ENZON INC	EQUITY	293904108	28	635	SH		DEFINED	
EOG RESOURCES INC	EQUITY	26875P101	2242	55,268	SH		DEFINED	
EPIQ SYSTEMS INC	EQUITY	26882D109	49	3,052	SH		DEFINED	
EQUIFAX, INC.	EQUITY	294429105	2224	74,376	SH		DEFINED	
EQUITABLE RESOURCES, INC.	EQUITY	294549100	2821	81,031	SH		DEFINED	
EQUITY INNS, INC.	EQUITY	294703103	92	11,469	SH		DEFINED	
EQUITY OFFICE PPTYS TR COM	EQUITY	294741103	63948	2,132,319	SH		Sole	

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

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS
EQUITY OFFICE PROPERTIES TRUST	EQUITY	294741103	25147	838,515	SH		DEFINED	1
EQUITY ONE COM	EQUITY	294752100	6252	464,800	SH		Sole	3
EQUITY ONE INC	EQUITY	294752100	11	853	SH		DEFINED	1
EQUITY RESIDENT PPTYS SH BEN I	EQUITY	29476L107	27812	967,700	SH		Sole	3
EQUITY RESIDENTIAL PROPS TR	EQUITY	29476L107	3595	125,071	SH		DEFINED	1
ERICSSON LMTEL CO.-ADR SERIES B	EQUITY	294821400	106	25,430	SH		DEFINED	1
ERIE INDEMNITY COMPA	EQUITY	29530P102	8	191	SH		DEFINED	1
ESCO ELECTRONICS CORP	EQUITY	296315104	130	3,344	SH		DEFINED	1
ESPEED INC	EQUITY	296643109	52	4,910	SH		DEFINED	1
ESPERION THERAPEUTICS COM	EQUITY	29664R106	2161	354,800	SH		Sole	3
ESPERION THERAPEUTICS INC (USD)	EQUITY	29664R106	43	7,097	SH		DEFINED	1
ESS TECHNOLOGY INC COM	EQUITY	269151106	15982	770,600	SH		Sole	3
ESS TECHNOLOGY, INC.	EQUITY	269151106	188	9,072	SH		DEFINED	1
ESSEX PROPERTY TRUST, INC.	EQUITY	297178105	2746	52,623	SH		DEFINED	1
ESTEE LAUDER COMPANIES-CL A	EQUITY	518439104	50	1,457	SH		DEFINED	1
ESTERLINE TECHNOLOGIES CORP.	EQUITY	297425100	132	6,464	SH		DEFINED	1
ETHAN ALLEN INTERIOR	EQUITY	297602104	11	302	SH		DEFINED	1
EVEREST RE GROUP LTD COM	EQUITY	G3223R108	61243	883,226	SH		Sole	3
EVEREST RE GROUP, LTD	EQUITY	G3223R108	4465	64,400	SH		DEFINED	1
EVERGREEN RES INC COM NO PAR	EQUITY	299900308	3157	75,700	SH		Sole	3
EVERGREEN RESOURCES, INC.	EQUITY	299900308	216	5,168	SH		DEFINED	1
EXACT SCIENCES CORP (USD)	EQUITY	30063P105	12	1,246	SH		DEFINED	1
EXAR CORP.	EQUITY	300645108	244	11,878	SH		DEFINED	1
EXCEL TECHNOLOGY	EQUITY	30067T103	58	2,630	SH		DEFINED	1
EXE TECHNOLOGIES INC (USD)	EQUITY	301504106	21	9,673	SH		DEFINED	1
EXELIXIS, INC.	EQUITY	30161Q104	150	10,872	SH		DEFINED	1
EXIDE TECHNOLOGIES	EQUITY	302051107	2	8,037	SH		DEFINED	1
EXPEDIA INC -CL A	EQUITY	302125109	9	134	SH		DEFINED	1
EXPEDITORS INTERNATIONAL OF WA	EQUITY	302130109	4001	65,596	SH		DEFINED	1
EXPRESS SCRIPTS, INC.	EQUITY	302182100	7089	123,086	SH		DEFINED	1
EXTENDED STAY AMERICA INC	EQUITY	30224P101	2057	118,203	SH		DEFINED	1
EXTENSITY, INC.	EQUITY	302255104	8	4,643	SH		DEFINED	1
EXTREME NETWORK INC	EQUITY	30226D106	16	1,506	SH		DEFINED	1
EXULT INC	EQUITY	302284104	13	1,207	SH		DEFINED	1
EXULT INC DEL COM	EQUITY	302284104	14483	1,327,500	SH		Sole	3
EXXON MOBIL CORP.	EQUITY	30231G102	154290	3,520,182	SH		DEFINED	1
EXXON MOBIL CORP.	EQUITY	30231G102	1938	39,724	SH		DEFINED	2
F&M BANCORP/FREDERICK	EQUITY	302367107	91	3,384	SH		DEFINED	1
F5 NETWORKS INC	EQUITY	315616102	136	5,840	SH		DEFINED	1
FACTORY 2-U STORES, INC.	EQUITY	303072102	52	3,994	SH		DEFINED	1
FACTSET RESEARCH SYSTEMS, INC.	EQUITY	303075105	259	6,427	SH		DEFINED	1
FAIR ISSAC & CO., INC.	EQUITY	303250104	353	5,561	SH		DEFINED	1
FAIRCHILD CORP. CLASS A	EQUITY	303698104	10	3,951	SH		DEFINED	1
FAIRCHILD SEMICONDUCTOR CORP.	EQUITY	303726103	4521	158,087	SH		DEFINED	1
FALCONSTOR SOFTWARE INC	EQUITY	306137100	88	13,929	SH		DEFINED	1
FAMILY DLR STORES INC	EQUITY	307000109	251	7,500	SH		DEFINED	2
FAMILY DOLLAR STORES, INC.	EQUITY	307000109	2685	80,135	SH		DEFINED	1
FARMER BROS. CO.	EQUITY	307675108	80	264	SH		DEFINED	1
FARMERS CAPITAL BANK CORP	EQUITY	309562106	76	2,155	SH		DEFINED	1
FASTENAL CO.	EQUITY	311900104	3625	48,131	SH		DEFINED	1
FBL FINANCIAL GROUP, INC., CLASS A	EQUITY	30239F106	68	3,627	SH		DEFINED	1
FBR ASSET INVESTMENT CORP	EQUITY	30241E303	5440	200,000	SH		DEFINED	1

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

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTM DCRET
FEDDERS CORP	EQUITY	313135105	24	7,557	SH		DEFINE
FEDERAL AGRIC MTG CORP	EQUITY	313148306	113	2,548	SH		DEFINE
FEDERAL NATIONAL MORTGAGE ASSO	EQUITY	313586109	41035	513,710	SH		DEFINE
FEDERAL REALTY INVESTMENT TR.	EQUITY	313747206	287	11,195	SH		DEFINE
FEDERAL SIGNAL CORP.	EQUITY	313855108	1675	70,617	SH		DEFINE
FEDERAL-MOGUL CORP.	EQUITY	313549107	18	21,734	SH		DEFINE
FEDERATED DEPT STORES INC DEL	EQUITY	31410H101	627	50,600	SH		DEFINE
FEDERATED DEPT STORES, INC.	EQUITY	31410H101	3630	88,850	SH		DEFINE
FEDERATED INVESTORS	EQUITY	314211103	38	1,168	SH		DEFINE
FEDEX CORP COM	EQUITY	31428X106	3486	60,000	SH		Sole
FEDEX CORPORATION	EQUITY	31428X106	7847	135,060	SH		DEFINE
FEI COMPANY	EQUITY	30241L109	1599	44,981	SH		DEFINE
FELCOR LODGING TRUST, INC.	EQUITY	31430F101	198	9,339	SH		DEFINE
FERRO CORP.	EQUITY	315405100	1495	51,916	SH		DEFINE
FHLMC	CORPBOND	3129247M9	8775	9,000,000	PRN		DEFINE
FHLMC	CORPBOND	312924WR0	3903	4,000,000	PRN		DEFINE
FHLMC	CORPBOND	312924RL9	3297	3,400,000	PRN		DEFINE
FIBERCORE INC	EQUITY	31563B109	16	10,072	SH		DEFINE
FIDELITY BANKSHARES INC	EQUITY	31604Q107	88	4,910	SH		DEFINE
FIDELITY NATIONAL FINANCIAL	EQUITY	316326107	2862	108,545	SH		DEFINE
FIFTH THIRD BANCORP	EQUITY	316773100	18089	268,069	SH		DEFINE
FILENET CORP.	EQUITY	316869106	187	10,966	SH		DEFINE
FINANCIAL FED CORP COM	EQUITY	317492106	11615	354,000	SH		Sole
FINANCIAL FEDERAL CORP.	EQUITY	317492106	109	3,312	SH		DEFINE
FINCANCIAL INSTITUTIONS INC	EQUITY	317585404	75	2,571	SH		DEFINE
FINISAR COM	EQUITY	31787A101	15580	2,023,353	SH		Sole
FINISAR CORPORATION	EQUITY	31787A101	14	1,864	SH		DEFINE
FINISH LINE, INC.	EQUITY	317923100	99	5,345	SH		DEFINE
FINOVA GROUP, INC.	EQUITY	317928109	5	16,154	SH		DEFINE
FIRST AMERICAN CAP TRUST CLASS A	EQUITY	318522307	452	21,258	SH		DEFINE
FIRST BANCORP NORTH CAROLINA	EQUITY	318910106	49	2,128	SH		DEFINE
FIRST BANCORP/PUERTO RICO	EQUITY	318672102	189	6,556	SH		DEFINE
FIRST BANKS AMERICA INC	EQUITY	31928N103	11	259	SH		DEFINE
FIRST BUSEY CORP	EQUITY	319383105	60	2,794	SH		DEFINE
FIRST CHARTER CORP.	EQUITY	319439105	182	9,722	SH		DEFINE
FIRST CITIZENS BANCSHARES, INC CLASS	EQUITY	31946M103	194	1,880	SH		DEFINE
FIRST COMMONWEALTH FINANCIAL	EQUITY	319829107	241	18,194	SH		DEFINE
FIRST COMMUNITY BANCSHARES INC	EQUITY	31983A103	83	2,743	SH		DEFINE
FIRST CONSULTING GROUP, INC.	EQUITY	31986R103	53	5,314	SH		DEFINE
FIRST DATA CORP	EQUITY	319963104	4014	46,000	SH		DEFINE
FIRST DATA CORP COM	EQUITY	319963104	2705	31,000	SH		Sole
FIRST DATA CORP.	EQUITY	319963104	19858	227,600	SH		DEFINE
FIRST ESSEX BANCORP INC	EQUITY	320103104	62	2,035	SH		DEFINE
FIRST FEDERAL CAPITAL CORP.	EQUITY	319960100	98	5,173	SH		DEFINE
FIRST FINANCIAL BANCORP	EQUITY	320209109	177	11,228	SH		DEFINE
FIRST FINANCIAL BANKSHARES	EQUITY	32020R109	112	3,364	SH		DEFINE
FIRST FINANCIAL CORP.	EQUITY	320218100	93	2,136	SH		DEFINE
FIRST FINANCIAL HOLDINGS, INC.	EQUITY	320239106	113	4,178	SH		DEFINE
FIRST HEALTH GROUP CORP.	EQUITY	320960107	3053	126,514	SH		DEFINE
FIRST HORIZON PHARMACE COM	EQUITY	32051K106	7664	342,749	SH		Sole
FIRST HORIZON PHARMACEUTICAL	EQUITY	32051K106	76	3,390	SH		DEFINE

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

FIRST INDIANA CORP.	EQUITY	32054R108	70	3,616	SH	DEFINE
FIRST INDUSTRIAL REALITY TRUST	EQUITY	32054K103	418	12,202	SH	DEFINE

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVEST DSCRE
FIRST INDUSTRIAL RLTY COM	EQUITY	32054K103	16553	483,300	SH		Sole
FIRST MERCHANTS CORP.	EQUITY	320817109	92	3,492	SH		DEFIN
FIRST MIDWEST BANCORP, INC.	EQUITY	320867104	441	15,182	SH		DEFIN
FIRST NIAGARA FINANCIAL GRP	EQUITY	33582U100	53	3,041	SH		DEFIN
FIRST PLACE FINANCIAL CORP	EQUITY	33610T109	78	4,658	SH		DEFIN
FIRST REPUBLIC BANK	EQUITY	336158100	94	3,300	SH		DEFIN
FIRST SENTINEL BANCORP INC	EQUITY	33640T103	106	8,109	SH		DEFIN
FIRST TENNESSEE NATIONAL CORP.	EQUITY	337162101	5624	160,448	SH		DEFIN
First Union	CORPBOND	337363AE5	3040	3,000,000	PRN		DEFIN
FIRST VIRGINIA BANKS, INC.	EQUITY	337477103	3248	60,571	SH		DEFIN
FIRSTENERGY CORP.	EQUITY	337932107	4749	137,343	SH		DEFIN
FIRSTFED FINANCIAL CORP.	EQUITY	337907109	141	5,384	SH		DEFIN
FIRSTMERIT CORP.	EQUITY	337915102	3094	107,469	SH		DEFIN
FIRSTSERVICE CORP SUB VTG SH	EQUITY	33761N109	6379	288,000	SH		Sole
FISERV INC COM	EQUITY	337738108	33574	730,027	SH		Sole
FISERV, INC.	EQUITY	337738108	4389	95,426	SH		DEFIN
FISHER COMMUNICATIONS INC	EQUITY	337756209	58	1,276	SH		DEFIN
FISHER SCIENTIFIC INT'L., INC.	EQUITY	338032204	473	16,818	SH		DEFIN
FLAGSTAR BANCORP, INC.	EQUITY	337930101	50	2,147	SH		DEFIN
FLEETBOSTON FINANCIAL CORP.	EQUITY	339030108	18557	530,190	SH		DEFIN
FLEETBOSTON FINL CORP	EQUITY	339030108	1383	39,500	SH		DEFIN
FLEETWOOD ENTERPRISES, INC.	EQUITY	339099103	118	10,887	SH		DEFIN
FLEMING COMPANIES, INC	EQUITY	339130106	290	12,966	SH		DEFIN
FLEXTRONICS INTERNATIONAL	EQUITY	Y2573F102	36	2,000	SH		DEFIN
FLEXTRONICS INTERNATIONAL LTD	EQUITY	Y2573F102	266	14,570	SH		DEFIN
FLIR SYSTEMS INC (USD)	EQUITY	302445101	176	3,690	SH		DEFIN
FLORIDA EAST COAST INDUSTRIES	EQUITY	340632108	200	7,073	SH		DEFIN
FLORIDA ROCK INDUSTRIES, INC.	EQUITY	341140101	233	5,853	SH		DEFIN
FLOW INTERNATIONAL CORP	EQUITY	343468104	40	4,097	SH		DEFIN
FLOWERS FOODS INC	EQUITY	343498101	201	7,889	SH		DEFIN
FLOWSERVE CORP.	EQUITY	34354P105	2225	69,497	SH		DEFIN
FLUOR CORP	EQUITY	343412102	1660	40,695	SH		DEFIN
FLUSHING FINANCIAL CORP	EQUITY	343873105	55	3,284	SH		DEFIN
FMC CORP.	EQUITY	302491303	1659	39,565	SH		DEFIN
FMC TECHNOLOGIES INC	EQUITY	30249U101	1639	82,260	SH		DEFIN
FMCNT	CORPBOND	312925ET3	6999	7,000,000	PRN		DEFIN
FNB CORP.	EQUITY	302520101	380	12,985	SH		DEFIN
FNMA	CORPBOND	3136F1LX6	4938	5,000,000	PRN		DEFIN
FNMA	CORPBOND	31359MMA8	2961	3,000,000	PRN		DEFIN
FNMA	CORPBOND	31364FPJ4	2380	2,500,000	PRN		DEFIN
FOAMEX INTERNATIONAL, INC.	EQUITY	344123104	50	5,117	SH		DEFIN
FOCAL COMMUNICATION CORP	EQUITY	344155205	2	386	SH		DEFIN
FOMENTO ECONOMICO MEX-SP ADR	EQUITY	344419106	957	20,300	SH		DEFIN
FOOT LOCKER INC	EQUITY	344849104	23	1,408	SH		DEFIN
FOOT LOCKER INC	EQUITY	344849104	301	18,600	SH		DEFIN
FOOT LOCKER INC COM	EQUITY	344849104	58377	3,607,948	SH		Sole
FOOTSTAR, INC.	EQUITY	344912100	189	6,201	SH		DEFIN
FORD MOTOR CO.	EQUITY	345370860	13737	833,050	SH		DEFIN

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

FORD MOTOR CO.	EQUITY	345370860	7726	468,751	SH	DEFIN
FOREST CITY ENTERPRISES, INC. CLASS A	EQUITY	345550107	317	8,352	SH	DEFIN
FOREST LABORATORIES, INC.	EQUITY	345838106	6638	81,245	SH	DEFIN
FOREST LABS INC	EQUITY	345838106	507	6,200	SH	DEFIN

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTSM DCRET
FOREST OIL CORP	EQUITY	346091705	1752	59,146	SH		DEFINE
FORRESTER RESEARCH, INC.	EQUITY	346563109	80	4,182	SH		DEFINE
FORTUNE BRANDS, INC.	EQUITY	349631101	3773	76,425	SH		DEFINE
FORWARD AIR CORP	EQUITY	349853101	152	4,789	SH		DEFINE
FOSSIL, INC.	EQUITY	349882100	106	4,004	SH		DEFINE
FOUNDRY NETWORKS INC	EQUITY	35063R100	9	1,274	SH		DEFINE
FOURTHSTAGE TECHNOLOGIES INC	EQUITY	35112T107	3	111,112	SH		DEFINE
FOX ENTMT GROUP INC	EQUITY	35138T107	780	28,285	SH		DEFINE
FPL GROUP, INC.	EQUITY	302571104	4957	83,234	SH		DEFINE
FRANKLIN ELECTRIC CO., INC.	EQUITY	353514102	132	2,600	SH		DEFINE
FRANKLIN RES INC	EQUITY	354613101	210	5,000	SH		DEFINE
FRANKLIN RESOURCES, INC.	EQUITY	354613101	5142	122,658	SH		DEFINE
FREDDIE MAC	EQUITY	313400301	25524	402,780	SH		DEFINE
FRED'S INC.	EQUITY	356108100	208	5,788	SH		DEFINE
FREEMARKETS INC	EQUITY	356602102	212	9,211	SH		DEFINE
FREEMPORT-MCMORAN COPPER & GOLD CLASS	EQUITY	35671D857	1292	73,346	SH		DEFINE
FREMONT GENERAL CORP.	EQUITY	357288109	109	17,787	SH		DEFINE
FRIEDMAN BILLINGS RAMSEY-A	EQUITY	358433100	49	6,946	SH		DEFINE
FRIEDMAN'S, INC., CLASS A	EQUITY	358438109	46	4,316	SH		DEFINE
FRONTIER AIRLINES, INC.	EQUITY	359065109	163	8,874	SH		DEFINE
FRONTIER FINANCIAL CORP.	EQUITY	35907K105	142	5,343	SH		DEFINE
FRONTIER OIL CORP.	EQUITY	35914P105	171	7,957	SH		DEFINE
FRONTLINE CAPITAL GROUP	EQUITY	35921N101		9,447	SH		DEFINE
FSI INTERNATIONAL, INC.	EQUITY	302633102	91	8,126	SH		DEFINE
FTD.COM INC (USD)	EQUITY	30265F103	14	2,562	SH		DEFINE
FTI CONSULTING INC	EQUITY	302941109	141	4,542	SH		DEFINE
FUELCELL ENERGY INC	EQUITY	35952H106	162	10,256	SH		DEFINE
FULTON FIN CORP	EQUITY	360271100	20	814	SH		DEFINE
FURNITURE BRANDS INTERNATIONAL	EQUITY	360921100	3074	84,346	SH		DEFINE
FURNITURE BRANDS INTL COM	EQUITY	360921100	52773	1,447,815	SH		Sole
FUTURELINK CORP	EQUITY	36114Q307	15	30,000	SH		DEFINE
G & K SERVICES, INC. CLASS A	EQUITY	361268105	240	6,430	SH		DEFINE
GABELLI ASSET MANAGEMENT, INC.	EQUITY	36239Y102	66	1,651	SH		DEFINE
GABLES RESIDENTIAL TR SH BEN I	EQUITY	362418105	2344	75,500	SH		Sole
GABLES RESIDENTIAL TRUST	EQUITY	362418105	235	7,567	SH		DEFINE
GALEN HOLDINGS - ADR	EQUITY	363240102	1347	39,385	SH		DEFINE
GALLAGHER, ARTHUR J & CO	EQUITY	363576109	18632	568,565	SH		DEFINE
GANNETT CO., INC.	EQUITY	364730101	13124	172,460	SH		DEFINE
GAP INC	EQUITY	364760108	1655	110,135	SH		DEFINE
GAP, INC.	EQUITY	364760108	5887	391,440	SH		DEFINE
GARAN INC	EQUITY	364802108	54	1,005	SH		DEFINE
GARDNER DENVER, INC.	EQUITY	365558105	112	4,551	SH		DEFINE
GARTNER INC.	EQUITY	366651206	1383	106,400	SH		DEFINE
GARTNER INC. CLASS A	EQUITY	366651107	317	24,582	SH		DEFINE
GATEWAY, INC.	EQUITY	367626108	939	148,560	SH		DEFINE
GATX CORP.	EQUITY	361448103	1959	61,607	SH		DEFINE
GAYLORD ENTERTAINMENT CO.	EQUITY	367905106	181	6,798	SH		DEFINE
GBC BANCORP	EQUITY	361475106	81	2,436	SH		DEFINE
GCI, INC.	EQUITY	369385109	105	12,102	SH		DEFINE

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

GEMSTAR-TV GUIDE INTERNATIONAL	EQUITY	36866W106	187	12,650	SH	DEFINE
GENAISSANCE PHARMACEUTICALS	EQUITY	36867W105	17	5,639	SH	DEFINE
GenAmerica Capital I 8.525%	CORPBOND	36867NAA3	2942	3,000,000	PRN	DEFINE
GENCORP, INC.	EQUITY	368682100	154	9,784	SH	DEFINE

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN	OR AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN
GENE LOGIC, INC.	EQUITY	368689105	162	8,319	SH			DEFINED
GENELABS TECHNOLOGIES, INC.	EQUITY	368706107	22	12,688	SH			DEFINED
GENENCOR INTERNATIONAL INC	EQUITY	368709101	35	3,074	SH			DEFINED
GENENTECH INC	EQUITY	368710406	1072	22,160	SH			DEFINED
GENENTECH, INC.	EQUITY	368710406	1363	27,010	SH			DEFINED
GENERAL CABLE CORP.	EQUITY	369300108	146	10,222	SH			DEFINED
GENERAL COMMUNICATION CL A	EQUITY	369385109	17076	1,962,772	SH			Sole
General Dynamics	EQUITY	369550108	3194	34,000	SH			DEFINED
GENERAL DYNAMICS CORP COM	EQUITY	369550108	3758	40,000	SH			Sole
GENERAL DYNAMICS CORP.	EQUITY	369550108	8772	93,365	SH			DEFINED
General Elec Co	EQUITY	369604103	3183	85,000	SH			DEFINED
GENERAL ELECTRIC	EQUITY	369604103	2350	63,700	SH			DEFINED
GENERAL ELECTRIC CO.	EQUITY	369604103	251819	6,724,145	SH			DEFINED
GENERAL GROWTH PPTYS	EQUITY	370021107	30427	688,400	SH			Sole
GENERAL GROWTH PROPE	EQUITY	370021107	26	599	SH			DEFINED
GENERAL MILLS, INC.	EQUITY	370334104	46008	941,830	SH			DEFINED
General Motors	CORPBOND	370442AV7	7473	7,500,000	PRN			DEFINED
GENERAL MOTORS CORP.	EQUITY	370442105	15179	251,100	SH			DEFINED
GENERAL MTRS CORP	EQUITY	370442105	1281	42,400	SH			DEFINED
GENESCO, INC.	EQUITY	371532102	187	6,787	SH			DEFINED
GENESIS HEALTH VENTURES	EQUITY	37183F115	119	56,182	SH			DEFINED
GENESIS HEALTH VENTURES INC	EQUITY	37183F107	609	33,467	SH			DEFINED
GENESIS MICROCHIP INC	EQUITY	37184C103	56	2,164	SH			DEFINED
GENESIS MICROCHIP INC DEL	EQUITY	37184C103	140	5,000	SH			DEFINED
GENOME THERAPEUTICS	EQUITY	372430108	40	7,090	SH			DEFINED
GENSTAR THERAPEUTICS CORP	EQUITY	37248D105	4	3,650	SH			DEFINED
GENTA INC	EQUITY	37245M207	10158	605,746	SH			Sole
GENTA INC	EQUITY	37245M207	129	7,721	SH			DEFINED
GENTEK, INC.	EQUITY	37245X104		1,272	SH			DEFINED
GENTEX CORP.	EQUITY	371901109	2830	95,515	SH			DEFINED
GENTIVA HEALTH SERVICES	EQUITY	37247A102	157	6,343	SH			DEFINED
GENUINE PARTS CO.	EQUITY	372460105	2967	80,679	SH			DEFINED
GENUITY INC	EQUITY	37248E103	48	54,755	SH			DEFINED
GENVEC INC	EQUITY	37246C109	900	10,200	SH			DEFINED
GENZYME CORP	EQUITY	372917708	2	303	SH			DEFINED
GENZYME TRANSGENICS CORP	EQUITY	37246E105	21	6,372	SH			DEFINED
GENZYME-MOLECULAR ONCOLOGY-	EQUITY	372917104	4649	110,521	SH			DEFINED
GENZYME-MOLECULAR ONCOLOGY-BIOSURGER	EQUITY	372917708	78	11,465	SH			DEFINED
GEORGIA GULF CORP	EQUITY	373200203	687	25,600	SH			DEFINED
GEORGIA GULF CORP.	EQUITY	373200203	202	7,519	SH			DEFINED
Georgia Pacific	CORPBOND	373298BJ6	4245	5,000,000	PRN			DEFINED
Georgia Pacific	CORPBOND	373398BN7	815	1,000,000	PRN			DEFINED
GEORGIA-PACIFIC CORP.	EQUITY	373298108	3199	106,815	SH			DEFINED
GERBER SCIENTIFIC, INC.	EQUITY	373730100	42	5,775	SH			DEFINED
GERDAU SA-SPON ADR	EQUITY	373737105	464	37,400	SH			DEFINED
GERMAN AMERICAN BANCORP	EQUITY	373865104	49	2,939	SH			DEFINED
GERON CORP	EQUITY	374163103	51	6,724	SH			DEFINED
GETTY IMAGES, INC.	EQUITY	374276103	318	10,620	SH			DEFINED

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

GETTY REALTY CORP.	EQUITY	374297109	6044	321,479	SH	DEFINED
GIBRALTAR STEEL CORP.	EQUITY	37476F103	37	1,701	SH	DEFINED
GILEAD SCIENCES, INC.	EQUITY	375558103	9033	250,974	SH	DEFINED
GILLETTE CO	EQUITY	375766102	196	19,500	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN
GILLETTE CO.	EQUITY	375766102	16377	481,540	SH		DEFINED
GLACIER BANCORP, INC.	EQUITY	37637Q105	99	4,349	SH		DEFINED
GLADSTONE CAP CORP	EQUITY	376535100	1450	11,000	SH		DEFINED
GLATFELTER, P.H. CO.	EQUITY	377316104	1029	57,355	SH		DEFINED
GLAXOSMITHKLINE PLC	EQUITY	37733W105	145	3,075	SH		DEFINED
GLENBOROUGH REALITY TRUST, INC	EQUITY	37803P105	3355	156,027	SH		DEFINED
GLIMCHER REALITY TRUST	EQUITY	379302102	5416	291,963	SH		DEFINED
Glimcher Realty Trust	EQUITY	379302102	835	45,000	SH		DEFINED
GLIMCHER RLTY TR SH BEN INT	EQUITY	379302102	4754	256,300	SH		Sole
GLOBAL IMAGING SYSTEMS, INC.	EQUITY	37934A100	39	2,127	SH		DEFINED
GLOBAL INDUSTRIES LT	EQUITY	379336100	6	624	SH		DEFINED
GLOBAL PAYMENTS INC.	EQUITY	37940X102	401	10,937	SH		DEFINED
GLOBAL POWER EQUIPME	EQUITY	37941P108	1	87	SH		DEFINED
GLOBAL SPORTS, INC.	EQUITY	37937A107	73	4,266	SH		DEFINED
GLOBALSANTAFE CORPORATION	EQUITY	G3930E101	5187	88,201	SH		DEFINED
GLOBESPAN VIRATA INC	EQUITY	37957V106	489	32,757	SH		DEFINED
GOLD BANK CORP., INC.	EQUITY	379907108	82	9,163	SH		DEFINED
GOLDEN STAE BANCORP, INC.	EQUITY	381197102	5703	192,070	SH		DEFINED
GOLDEN TELECOM INC	EQUITY	38122G107	80	5,177	SH		DEFINED
GOLDEN WEST FINANCIAL CORP.	EQUITY	381317106	4602	72,476	SH		DEFINED
GOLDMAN SACHS GROUP INC	EQUITY	38141G104	33558	371,830	SH		DEFINED
GOODRICH CORP.	EQUITY	382388106	1488	47,031	SH		DEFINED
GOODYEAR TIRE & RUBBER CO.	EQUITY	382550101	1920	75,104	SH		DEFINED
GORMAN RUPP CO COM	EQUITY	383082104	61	2,283	SH		DEFINED
GRACE, W.R. & CO.	EQUITY	38388F108	113	51,350	SH		DEFINED
GRACO INC COM	EQUITY	384109104	8407	205,800	SH		Sole
GRACO, INC.	EQUITY	384109104	395	9,678	SH		DEFINED
GRANITE CONSTRUCTION, INC.	EQUITY	387328107	1512	61,426	SH		DEFINED
GRANT PRIDE INC	EQUITY	38821G101	948	90,255	SH		DEFINED
GRANT PRIDECO INC	EQUITY	38821G101	1896	138,588	SH		DEFINED
GRAY COMMUNICATIONS SYSTEMS	EQUITY	389190109	46	2,868	SH		DEFINED
GREAT AMERICAN FINANCIAL RES	EQUITY	389915109	33	1,830	SH		DEFINED
GREAT ATLANTIC & PACIFIC TEA	EQUITY	390064103	167	6,002	SH		DEFINED
GREAT LAKES CHEM CORP.	EQUITY	390568103	740	26,252	SH		DEFINED
GREAT LAKES REIT, INC.	EQUITY	390752103	1525	90,036	SH		DEFINED
GREAT PLAINS ENERGY INC	EQUITY	391164100	8091	305,200	SH		DEFINED
GREAT SOUTHERN BANCORP, INC.	EQUITY	390905107	56	1,770	SH		DEFINED
GREATER BAY BANCORP	EQUITY	391648102	2674	78,380	SH		DEFINED
GREEN MOUNTAIN COFFEE INC	EQUITY	393122106	30	1,425	SH		DEFINED
Greenpoint Cap Trust	CORPBOND	39538PAC7	6848	7,405,000	PRN		DEFINED
GREENPOINT FINANCIAL CORP.	EQUITY	395384100	6884	157,540	SH		DEFINED
GREIF BROTHERS CORP., CLASS A	EQUITY	397624107	144	4,022	SH		DEFINED
GREY GLOBAL GROUP INC	EQUITY	39787M108	155	227	SH		DEFINED
GREY WOLF, INC.	EQUITY	397888108	176	44,430	SH		DEFINED
GRIFFON CORP.	EQUITY	398433102	139	8,291	SH		DEFINED
GROUP 1 AUTOMOTIVE, INC.	EQUITY	398905109	191	4,897	SH		DEFINED
GRUPO AEROPORTUARIO SUR ADR	EQUITY	40051E202	332	22,000	SH		DEFINED
GRUPO IUSACELL-ADR V	EQUITY	40050B100	482	133,992	SH		DEFINED
Grupo Televisa S.A. GDR (ADR)	EQUITY	40049J206	5303	109,310	SH		DEFINED

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

GT GROUP TELECOM INC	CL B	EQUITY	362359408	13	35,000	SH	DEFINED
GTECH HOLDINGS CORP.		EQUITY	400518106	2164	44,395	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTM DCRET
GUESS? INC	EQUITY	401617105	19	2,489	SH		DEFIN
GUIDANT CORP.	EQUITY	401698105	11758	271,428	SH		DEFIN
GUILFORD PHARMACEUTICALS INC	EQUITY	401829106	54	7,631	SH		DEFIN
GUITAR CENTER, INC.	EQUITY	402040109	91	5,220	SH		DEFIN
GULF ISLAND FABRICATION, INC.	EQUITY	402307102	36	2,376	SH		DEFIN
GULFMARK OFFSHORE, INC.	EQUITY	402629109	51	1,411	SH		DEFIN
GYMBOREE CORP	EQUITY	403777105	1368	98,300	SH		DEFIN
GYMBOREE CORP.	EQUITY	403777105	131	8,901	SH		DEFIN
H J HEINZ CO.	EQUITY	423074103	6997	168,600	SH		DEFIN
H POWER CORP	EQUITY	40427A108	20	7,782	SH		DEFIN
H.B. FULLER CO.	EQUITY	359694106	1330	44,405	SH		DEFIN
HAEMONETICS CORP.	EQUITY	405024100	198	6,234	SH		DEFIN
HAIN CELESTIAL GROUP INC	EQUITY	405217100	160	7,210	SH		DEFIN
HALLIBURTON CO.	EQUITY	406216101	4243	248,560	SH		DEFIN
Halliburton Company	EQUITY	406216101	1536	90,000	SH		DEFIN
HALLIBURTON COMPANY	EQUITY	406216101	68	4,373	SH		DEFIN
HANARO TELECOM INC-SPONS ADR	EQUITY	409649209	19	3,500	SH		DEFIN
HANCOCK FABRICS, INC.	EQUITY	409900107	92	5,087	SH		DEFIN
HANCOCK HOLDING CO.	EQUITY	410120109	126	2,348	SH		DEFIN
HANDLEMAN CO.	EQUITY	410252100	79	7,722	SH		DEFIN
HANDSPRING INC	EQUITY	410293104	31	6,610	SH		DEFIN
HANOVER COMPRESSOR COMPANY	EQUITY	410768105	1450	80,575	SH		DEFIN
HARBOR FLORIDA BANCSHARES	EQUITY	411901101	129	6,730	SH		DEFIN
HARLAND, JOHN H. CO.	EQUITY	412693103	263	9,040	SH		DEFIN
HARLEY-DAVIDSON FUNDING	EQUITY	412822108	9428	171,010	SH		DEFIN
HARLEYSVILLE GROUP, INC.	EQUITY	412824104	242	9,152	SH		DEFIN
HARLEYSVILLE NATIONAL CORP.	EQUITY	412850109	132	5,689	SH		DEFIN
HARMAN INT'L INDUSTRIES, INC.	EQUITY	413086109	492	9,962	SH		DEFIN
HARMONIC INC COM	EQUITY	413160102	23024	1,984,800	SH		Sole
HARMONIC INC.	EQUITY	413160102	201	17,316	SH		DEFIN
HARRAH'S ENTERTAINMENT, INC.	EQUITY	413619107	2298	51,913	SH		DEFIN
HARRIS CORP.	EQUITY	413875105	3009	83,798	SH		DEFIN
HARSCO CORP.	EQUITY	415864107	2452	62,637	SH		DEFIN
HARTE-HANKS COMMUNICATIONS	EQUITY	416196103	2519	79,612	SH		DEFIN
HARTFORD FINANCIAL SVCS GROUP	EQUITY	416515104	8551	125,530	SH		DEFIN
HARVARD BIOSCIENCE INC	EQUITY	416906105	19	2,148	SH		DEFIN
HARVARD BIOSCIENCE INC COM	EQUITY	416906105	4847	551,400	SH		Sole
HASBRO, INC.	EQUITY	418056107	1257	79,436	SH		DEFIN
HAVERTY FURNITURE COMPANIES	EQUITY	419596101	85	4,966	SH		DEFIN
HAWAIIAN ELECTRIC INDUSTRIES, HCA Inc	EQUITY	419870100	2360	53,617	SH		DEFIN
HCA INC.	CORPBOND	197677AJ6	2209	2,500,000	PRN		DEFIN
HCC INSURANCE HOLDINGS, INC.	EQUITY	404119109	14362	361,632	SH		DEFIN
HDFC BANK LTD-ADR	EQUITY	404132102	2147	76,818	SH		DEFIN
HEADWATERS INC	EQUITY	40415F101	818	53,300	SH		DEFIN
HEALTH CARE PPTY INVS COM	EQUITY	42210P102	116	7,583	SH		DEFIN
HEALTH CARE PPTYS INVEST INC	EQUITY	421915109	9992	246,400	SH		Sole
HEALTH CARE REIT, INC.	EQUITY	421915109	21	520	SH		DEFIN
HEALTH CARE REIT, INC.	EQUITY	42217K106	283	10,149	SH		DEFIN
HEALTH MANAGEMENT ASSOC.	EQUITY	421933102	2335	112,640	SH		DEFIN
HEALTH NET INC. CLASS A	EQUITY	42222G108	4289	156,300	SH		DEFIN
HEALTHCARE REALTY TRUST, INC.	EQUITY	421946104	392	12,905	SH		DEFIN

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

HEALTHCARE RLTY TR COM	EQUITY	421946104	9029	297,400	SH	Sole
HEALTHEXTRAS INC	EQUITY	422211102	60	21,906	SH	DEFINE

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVST DSCRE
HEALTHSOUTH CORP	EQUITY	421924101	2601	181,268	SH		DEFIN
HEARST-ARGYLE TELEVI	EQUITY	422317107	4	166	SH		DEFIN
HEARTLAND EXPRESS INC	EQUITY	422347104	2636	68,530	SH		DEFIN
HEARTLAND EXPRESS, INC.	EQUITY	422347104	150	7,519	SH		DEFIN
HEICO CORP.	EQUITY	422806109	55	3,516	SH		DEFIN
HEIDRICK & STRUGGLES INT'L	EQUITY	422819102	117	5,610	SH		DEFIN
HELIX TECHNOLOGY CORP.	EQUITY	423319102	178	7,041	SH		DEFIN
HELMERICH & PAYNE, INC.	EQUITY	423452101	4592	114,542	SH		DEFIN
HEMISPHERX BIOPHARMA INC.	EQUITY	42366C103	23	5,680	SH		DEFIN
HENRY JACK & ASSOC INC COM	EQUITY	426281101	32251	1,454,066	SH		Sole
HENRY JACK & ASSOCIATES	EQUITY	426281101	2512	113,259	SH		DEFIN
HENRY SCHEIN INC	EQUITY	806407102	2381	54,060	SH		DEFIN
HERBALIFE INTERNATIONAL, INC., CLASS	EQUITY	426908208	69	4,694	SH		DEFIN
HERCULES, INC.	EQUITY	427056106	681	51,149	SH		DEFIN
HERMAN MILLER, INC.	EQUITY	600544100	2291	96,325	SH		DEFIN
HERSHEY FOODS CORP.	EQUITY	427866108	4620	67,402	SH		DEFIN
Hertz Corp	CORPBOND	428040BJ7	3975	5,000,000	PRN		DEFIN
Hewlett Packard	CORPBOND	428236AE3	4880	5,000,000	PRN		DEFIN
HEWLETT PACKARD CO.	EQUITY	428236103	18199	1,014,410	SH		DEFIN
HEXCEL CORP.	EQUITY	428291108	30	7,441	SH		DEFIN
HI/FN, INC.	EQUITY	428358105	29	2,496	SH		DEFIN
HIBBETT SPORTING GOODS, INC.	EQUITY	428565105	41	1,730	SH		DEFIN
HIBERNIA CORP	EQUITY	428656102	1808	138,000	SH		DEFIN
HIBERNIA CORP. CLASS A	EQUITY	428656102	3850	201,568	SH		DEFIN
HICKORY TECH CORP	EQUITY	429060106	66	4,040	SH		DEFIN
HIGHWOODS PPTYS INC COM	EQUITY	431284108	4590	163,400	SH		Sole
HIGHWOODS PROPERTIES, INC.	EQUITY	431284108	462	16,458	SH		DEFIN
HILB, ROGAL & HAMILTON CO.	EQUITY	431294107	275	8,799	SH		DEFIN
HILFIGER TOMMY CORP ORD	EQUITY	G8915Z102	29463	2,053,200	SH		Sole
HILLENBRAND INDUSTRIES, INC.	EQUITY	431573104	4884	79,243	SH		DEFIN
HILTON HOTELS CORP	EQUITY	432848109	8366	685,092	SH		DEFIN
HILTON HOTELS CORP COM	EQUITY	432848109	12444	870,200	SH		Sole
HISPANIC BROADCASTING	EQUITY	43357b104	71389	2,451,545	SH		Sole
HISPANIC BROADCASTING CORP. CLASS A	EQUITY	43357B104	4007	137,596	SH		DEFIN
HNC SOFTWARE, INC.	EQUITY	40425P107	185	10,993	SH		DEFIN
HOLLINGER INTERNATIONAL, INC.	EQUITY	435569108	5	375	SH		DEFIN
HOLLY CORP.	EQUITY	435758305	49	2,639	SH		DEFIN
HOLLYWOOD CASINO CORP	EQUITY	436132203	51	3,110	SH		DEFIN
HOLLYWOOD ENTERTAINMENT CORP.	EQUITY	436141105	226	13,424	SH		DEFIN
HOLLYWOOD PARK, INC.	EQUITY	723456109	46	5,689	SH		DEFIN
HOME DEPOT, INC.	EQUITY	437076102	9904	55,158	SH		DEFIN
HOME DEPOT, INC.	EQUITY	437076102	57061	1,173,850	SH		DEFIN
HOME PPTYS N Y INC COM	EQUITY	437306103	14176	411,500	SH		Sole
HOME PROPERTIES OF NY, INC.	EQUITY	437306103	193	5,605	SH		DEFIN
HOMESTORE.COM	EQUITY	437852106	3	1,138	SH		DEFIN
HON INDUSTRIES INC.	EQUITY	438092108	2110	74,278	SH		DEFIN
HONEYWELL INTERNATIONAL INC.	EQUITY	438516106	14270	372,870	SH		DEFIN
HOOPER HOLMES, INC.	EQUITY	439104100	185	17,675	SH		DEFIN
HORACE MANN EDUCATORS CORP.	EQUITY	440327104	1438	63,874	SH		DEFIN
HORIZON OFFSHORE, INC.	EQUITY	44043J105	54	4,561	SH		DEFIN
HORMEL FOODS CORP.	EQUITY	440452100	4790	175,136	SH		DEFIN

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

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTM DSCRET
HOSPITALITY PPTYS TR COM SH BE	EQUITY	44106M102	4717	137,400	SH		Sole
HOSPITALITY PROPERTIES TRUST	EQUITY	44106M102	3794	110,516	SH		DEFINE
HOST MARRIOTT CORP COM	EQUITY	44107p104	18066	1,511,800	SH		Sole
HOST MARRIOTT CORP NEW	EQUITY	44107P104	285	63,900	SH		DEFINE
HOT TOPIC INC	EQUITY	441339108	177	8,467	SH		DEFINE
HOT TOPIC INC COM	EQUITY	441339108	28214	1,349,960	SH		Sole
HOTEL RESERVATIONS I	EQUITY	441451101	7	113	SH		DEFINE
HOUSEHOLD FINANCE CORP.	EQUITY	441815107	14102	248,280	SH		DEFINE
HOUSEHOLD INTL INC	EQUITY	441815107	426	160,000	SH		DEFINE
HOUSTON EXPLORATION COMPAN	EQUITY	442120101	94	3,043	SH		DEFINE
HOVNIANIAN ENTER, INC. COM PAR \$0.01	EQUITY	442487203	111	4,166	SH		DEFINE
HOVNIANIAN ENTERPRISES CL A	EQUITY	442487203	5568	209,400	SH		Sole
HRPT PROPERTIES TRUST	EQUITY	40426W101	361	40,138	SH		DEFINE
HS RESOURCES, INC.	EQUITY	492386107	3183	50,652	SH		DEFINE
HSBC America Cap Trust	CORPBOND	40427QAA1	8139	8,000,000	PRN		DEFINE
HUBBELL INC. CLASS B	EQUITY	443510201	2440	74,177	SH		DEFINE
HUDSON CITY BANCORP	EQUITY	443683107	13	407	SH		DEFINE
HUDSON RIVER BANCORP.	EQUITY	444128102	114	4,737	SH		DEFINE
HUGHES SUPPLY, INC.	EQUITY	444482103	286	7,337	SH		DEFINE
HUMAN GENOME SCIENCES, INC.	EQUITY	444903108	114	5,239	SH		DEFINE
Humana Inc.	EQUITY	444859102	541	40,000	SH		DEFINE
HUMANA, INC.	EQUITY	444859102	1053	77,863	SH		DEFINE
HUNT J B TRANS SVCS INC	EQUITY	445658107	8841	15,000	SH		DEFINE
HUNTINGTON BANCSHARES, INC.	EQUITY	446150104	2286	116,326	SH		DEFINE
HUSDON UNITED BANCORP	EQUITY	444165104	457	14,374	SH		DEFINE
HUTCHINSON TECHNOLOGY, INC.	EQUITY	448407106	170	7,861	SH		DEFINE
HYDRIL COMPANY	EQUITY	448774109	98	4,006	SH		DEFINE
HYPERION SOLUTIONS CORP	EQUITY	44914M104	275	10,196	SH		DEFINE
HYSEQ INC	EQUITY	449163302	22	4,064	SH		DEFINE
I2 TECHNOLOGIES	EQUITY	465754109	81	16,030	SH		DEFINE
I2 TECHNOLOGIES INC	EQUITY	465754109	3421	24,400	SH		DEFINE
IBASIS INC	EQUITY	450732102	9	10,310	SH		DEFINE
IBERIABANK CORP	EQUITY	450828108	57	1,650	SH		DEFINE
IBM	EQUITY	459200101	274	3,600	SH		DEFINE
ICN PHARMACEUTICALS, INC.	EQUITY	448924100	3287	103,516	SH		DEFINE
Icon Plc - Sponsored ADR	EQUITY	45103T107	1870	55,000	SH		DEFINE
ICOS CORPORATION	EQUITY	449295104	97	2,114	SH		DEFINE
ICT GROUP INC	EQUITY	44929Y101	20	810	SH		DEFINE
ICU MEDICAL, INC.	EQUITY	44930G107	100	2,741	SH		DEFINE
IDACORP, INC.	EQUITY	451107106	1922	47,469	SH		DEFINE
IDEC PHARMACEUTICALS CORP	EQUITY	449370105	89	137,500	SH		DEFINE
IDEC PHARMACEUTICALS CORP.	EQUITY	449370105	12777	198,709	SH		DEFINE
IDENTIX INC	EQUITY	451906101	92	10,320	SH		DEFINE
IDEX CORP.	EQUITY	45167R104	353	9,553	SH		DEFINE
IDEXX LABORATORIES, INC.	EQUITY	45168D104	281	10,456	SH		DEFINE
IDT CORP.	EQUITY	448947101	267	13,232	SH		DEFINE
IDX SYSTEMS CORP.	EQUITY	449491109	92	5,212	SH		DEFINE
IGEN INTERNATIONAL, INC.	EQUITY	449536101	150	3,958	SH		DEFINE
IHOP CORP.	EQUITY	449623107	192	5,686	SH		DEFINE
II-VI INC	EQUITY	902104108	49	3,234	SH		DEFINE
IKON OFFICE SOLUTIONS INC.	EQUITY	451713101	518	44,166	SH		DEFINE
ILEX ONCOLOGY INC	EQUITY	451923106	169	9,804	SH		DEFINE
ILLINOIS TOOL WKS INC COM	EQUITY	452308109	3364	46,500	SH		Sole

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

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVEST DSCRE
Illinois Tool Works Inc	EQUITY	452308109	2532	35,000	SH		DEFIN
ILLINOIS TOOL WORKS, INC.	EQUITY	452308109	9968	137,770	SH		DEFIN
ILLUMINA INC	EQUITY	452327109	55	5,772	SH		DEFIN
IMAGEX.COM INC	EQUITY	45244D102	633	791,393	SH		DEFIN
IMAGISTICS INTL INC	EQUITY	45247T104	3	217	SH		DEFIN
I-MANY INC	EQUITY	44973Q103	57	11,502	SH		DEFIN
IMATION CORP.	EQUITY	45245A107	1437	54,167	SH		DEFIN
IMC GLOBAL INC	EQUITY	449669100	475	7,500	SH		DEFIN
IMC GLOBAL, INC.	EQUITY	449669100	2629	178,225	SH		DEFIN
IMCLONE SYSTEMS	EQUITY	45245W109	71	2,893	SH		DEFIN
IMMUNE RESPONSE CORP. DEL.	EQUITY	45252T106	8	9,600	SH		DEFIN
IMMUNEX CORP NEW	EQUITY	452528102	563	15,000	SH		DEFIN
IMMUNEX CORP.	EQUITY	452528102	22877	756,030	SH		DEFIN
IMMUNOGEN INC	EQUITY	45253H101	137	12,350	SH		DEFIN
IMMUNOMEDICS, INC.	EQUITY	452907108	222	11,707	SH		DEFIN
IMPATH INC.	EQUITY	45255G101	206	5,008	SH		DEFIN
IMPAX LABORATORIES INC	EQUITY	45256B101	38	5,522	SH		DEFIN
IMPCO TECHNOLOGIES INC	EQUITY	45255W106	33	2,530	SH		DEFIN
IMPSAT FIBER NETWORKS	EQUITY	45321T103		4,836	SH		DEFIN
IMS HEALTH, INC.	EQUITY	449934108	4250	189,293	SH		DEFIN
INAMED CORP	EQUITY	453235103	150	4,566	SH		DEFIN
INCO LIMITED	EQUITY	453258402	1608	82,170	SH		DEFIN
Incyte Genomics	EQUITY	45337C102	238	20,000	SH		DEFIN
INCYTE GENOMICS, INC.	EQUITY	45337C102	1240	104,172	SH		DEFIN
INDEPENDENCE COMMUNITY BANK	EQUITY	453414104	2594	92,211	SH		DEFIN
INDEPENDENT BANK CORP.	EQUITY	453838104	206	7,548	SH		DEFIN
INDEX I-SHARES RUSSELL 2000	EQUITY	464287655	480	4,800	SH		DEFIN
INDUS INTERNATIONAL INC	EQUITY	45578L100	50	9,645	SH		DEFIN
INDYMAC BANCORP, INC.	EQUITY	456607100	2338	94,645	SH		DEFIN
INET TECHNOLOGY	EQUITY	45662V105	29	3,053	SH		DEFIN
INFOCUS CORPORATION	EQUITY	45665B106	1115	61,247	SH		DEFIN
INFOGRAMS INC.	EQUITY	45665T107	28	4,557	SH		DEFIN
INFONET SERVICES COR	EQUITY	45666T106	1	452	SH		DEFIN
INFORMATICA CORP	EQUITY	45666Q102	7	974	SH		DEFIN
INFORMATION HOLDINGS INC.	EQUITY	456727106	175	6,081	SH		DEFIN
INFORMATION RESOURCES, INC.	EQUITY	456905108	78	8,526	SH		DEFIN
INFOSPACE INC.	EQUITY	45678T102	115	75,933	SH		DEFIN
INFOUSA INC. CLASS B	EQUITY	456818301	64	8,425	SH		DEFIN
INGERSOLL-RAND CO CL A	EQUITY	G4776G101	4315	86,267	SH		DEFIN
INGLES MARKETS, INC., CLASS A	EQUITY	457030104	750	64,128	SH		DEFIN
INGRAM MICRO INC. CLASS A	EQUITY	457153104	13	766	SH		DEFIN
INHALE THERAPEUTIC S	EQUITY	457191104	7	663	SH		DEFIN
Inhale Therapeutic System	EQUITY	457191104	211	20,000	SH		DEFIN
INKINE PHARMACEUTICAL CO INC	EQUITY	457214104	20	10,747	SH		DEFIN
INKTOMI CORP.	EQUITY	457277101	135	38,995	SH		DEFIN
INNKEEPERS USA TRUST	EQUITY	4576J0104	82	7,183	SH		DEFIN
INNOVATIVE SOLUTIONS & SUPPORT	EQUITY	45769N105	25	2,524	SH		DEFIN
INPUT/OUTPUT, INC.	EQUITY	457652105	129	14,171	SH		DEFIN
INRANGE TECHNOLOGIES CL B	EQUITY	45769V206	1	109	SH		DEFIN
INSIGHT COMMUNICATIO	EQUITY	45768V108	8	378	SH		DEFIN
INSIGHT ENTERPRISES, INC.	EQUITY	45765U103	278	12,268	SH		DEFIN
INSIGNIA FINANCIAL GROUP INC.	EQUITY	45767A105	69	6,060	SH		DEFIN

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

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTM DCRET
INSITUFORM TECHNOLOGIES, INC. CLASS A	EQUITY	457667103	184	7,282	SH		DEFIN
INSMED INC	EQUITY	457669208	29	10,243	SH		DEFIN
INSPIRE PHARMACEUTICALS INC	EQUITY	457733103	10	5,046	SH		DEFIN
INSTINET GROUP INCORPORATED	EQUITY	457750107	3	397	SH		DEFIN
INSURANCE AUTO AUCTIONS INC COM	EQUITY	457875102	411	24,576	SH		DEFIN
Insurance Services Office, Inc	EQUITY	45806@109	279	11,172	SH		DEFIN
INSWEB CORP	EQUITY	45809K202	47	9,194	SH		DEFIN
INTEGRA BANK CORP.	EQUITY	45814P105	105	5,370	SH		DEFIN
INTEGRA LIFESCIENCES CORP	EQUITY	457985208	2846	20,000	SH		DEFIN
INTEGRA LIFESCIENCES HOLDINGS	EQUITY	457985208	104	3,692	SH		DEFIN
INTEGRAL SYSTEMS INC/MD	EQUITY	45810H107	57	2,817	SH		DEFIN
INTEGRATED CIRCUIT SYSTEMS	EQUITY	45811K208	176	8,643	SH		DEFIN
INTEGRATED DEVICE TECHNOLOGY,	EQUITY	458118106	4498	135,323	SH		DEFIN
INTEGRATED ELECTRICAL SERVICES	EQUITY	45811E103	47	9,349	SH		DEFIN
INTEGRATED SILICON SOLUTION	EQUITY	45812P107	107	8,293	SH		DEFIN
Intel	EQUITY	458140100	730	24,000	SH		DEFIN
INTEL CORP.	EQUITY	458140100	137487	4,521,120	SH		DEFIN
INTEL CORP.	EQUITY	458140100	2230	94,860	SH		DEFIN
INTELIDATA TECHNOLOGIES CORP.	EQUITY	45814T107	23	15,216	SH		DEFIN
INTERACTIVE DATA CORP	EQUITY	45840J107	196	11,187	SH		DEFIN
INTERACTIVE INTELLIGENCE INC	EQUITY	45839M103	9	1,714	SH		DEFIN
INTERCEPT INC	EQUITY	45845L107	156	4,314	SH		DEFIN
INTERCEPT INC COM	EQUITY	45845L107	28820	795,039	SH		Sole
INTERDIGITAL COMMUNICATION	EQUITY	45866A105	166	17,331	SH		DEFIN
INTERFACE, INC. CLASS A	EQUITY	458665106	89	13,985	SH		DEFIN
INTERGRAPH CORP.	EQUITY	458683109	272	15,473	SH		DEFIN
INTERLAND INC	EQUITY	458727104	43	16,854	SH		DEFIN
INTERMAGNETICS GENERAL CORP.	EQUITY	458771102	118	4,342	SH		DEFIN
INTERMUNE INC.	EQUITY	45884X103	266	8,831	SH		DEFIN
INTERNAP NETWORK SERVICES	EQUITY	45885A102	36	47,081	SH		DEFIN
INTERNATIONAL BANCSHARES CORP.	EQUITY	459044103	226	5,112	SH		DEFIN
INTERNATIONAL BUSINESS MACHINES	EQUITY	459200101	1719	26,000	SH		DEFIN
INTERNATIONAL GAME TECHNOLOGY	EQUITY	459902102	2608	41,844	SH		DEFIN
INTERNATIONAL GAME TECHNOLOGY	EQUITY	459902102	753	21,200	SH		DEFIN
INTERNATIONAL MULTIFOODS CORP.	EQUITY	460043102	114	4,810	SH		DEFIN
INTERNATIONAL PAPER CO	EQUITY	460146103	2474	17,500	SH		DEFIN
INTERNATIONAL PAPER CO.	EQUITY	460146103	9371	217,870	SH		DEFIN
International Rectifier	EQUITY	460254105	454	10,000	SH		DEFIN
INTERNATIONAL RECTIFIER CORP.	EQUITY	460254105	3662	80,640	SH		DEFIN
INTERNATIONAL SPEEDWAY CORP.	EQUITY	460335201	3067	67,101	SH		DEFIN
INTERNET CAPITAL GROUP, INC.	EQUITY	46059C106	38	59,707	SH		DEFIN
INTERNET SECURITY SY	EQUITY	46060X107	1386	60,672	SH		DEFIN
INTERNEURON PHARMACEUTICALS	EQUITY	460573108	99	11,293	SH		DEFIN
INTERPOOL, INC.	EQUITY	46062R108	76	4,058	SH		DEFIN
INTERPUBLIC GROUP CORP	EQUITY	460690100	6099	177,919	SH		DEFIN
INTERSIL CORP -CL A	EQUITY	46069S109	43	1,534	SH		DEFIN
INTERSILL CORP	EQUITY	46069S109	29673	1,046,678	SH		Sole
INTERSTATE BAKERIES CORP.	EQUITY	46072H108	1754	72,440	SH		DEFIN
INTERTAN INC.	EQUITY	461120107	90	7,972	SH		DEFIN
INTER-TEL, INC.	EQUITY	458372109	105	5,668	SH		DEFIN
INTERTRUST TECHNOLOGIES CORP.	EQUITY	46113Q109	30	23,669	SH		DEFIN

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

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTM DSCRET
INTERVOICE-BRITE INC.	EQUITY	461142101	60	9,359	SH		DEFINE
INTERWOVEN INC	EQUITY	46114T102	7	1,321	SH		DEFINE
INTERWOVEN INC	EQUITY	46114T102	634	23,200	SH		DEFINE
INTL BUSINESS MACHINES CORP	EQUITY	459200101	133123	1,280,025	SH		DEFINE
INTL SPECIALTY PRODUCTS, INC.	EQUITY	460337108	38	3,994	SH		DEFINE
INT'L. FLAVORS & FRAGRANCES,	EQUITY	459506101	1526	43,636	SH		DEFINE
INTRADO INC	EQUITY	46117A100	81	3,721	SH		DEFINE
Intuit	EQUITY	461202103	844	22,000	SH		DEFINE
INTUIT	EQUITY	461202103	123	64,500	SH		DEFINE
INTUIT, INC.	EQUITY	461202103	4936	128,682	SH		DEFINE
INTUITIVE SURGICAL INC	EQUITY	46120E107	90	9,598	SH		DEFINE
INVACARE CORP.	EQUITY	461203101	243	6,462	SH		DEFINE
INVESTMENT TEC GRP NEW COM	EQUITY	46145F105	43117	817,540	SH		Sole
INVESTMENT TECHNOLOGY GROUP	EQUITY	46145F105	3260	61,822	SH		DEFINE
INVESTORS FINANCIAL SERVICES	EQUITY	461915100	3101	40,774	SH		DEFINE
INVESTORS REAL ESTATE TRUST	EQUITY	461730103	69	6,850	SH		DEFINE
Invitrogen Corp	EQUITY	46185R100	515	15,000	SH		DEFINE
INVITROGEN CORP	EQUITY	46185R100	72	2,097	SH		DEFINE
IOMEGA CORP	EQUITY	462030305	144	16,228	SH		DEFINE
IONICS, INC.	EQUITY	462218108	174	5,439	SH		DEFINE
IPC Holdings	EQUITY	G4933P101	381434	11,722,000	SH		DEFINE
IRON MOUNTAIN INC.	EQUITY	462846106	23	727	SH		DEFINE
IRON MTN INC DEL COM	EQUITY	462846106	94409	2,976,309	SH		Sole
IRT PROPERTY CO.	EQUITY	450058102	110	9,496	SH		DEFINE
IRWIN FINANCIAL CORP.	EQUITY	464119106	54	2,861	SH		DEFINE
IRWIN FINL CORP COM	EQUITY	464119106	9355	500,000	SH		Sole
ISHARES RUSSELL MIDCAP GRWTH	EQUITY	464287481	409	5,800	SH		DEFINE
ISHARES RUSSELL MIDCAP VALUE	EQUITY	464287473	778	9,325	SH		DEFINE
ISHARES S&P 500/BARRA GROWTH	EQUITY	464287309	336	5,700	SH		DEFINE
ISHARES S&P 500/BARRA VALUE	EQUITY	464287408	839	15,000	SH		DEFINE
ISIS PHARMACEUTICALS, INC.	EQUITY	464330109	207	12,875	SH		DEFINE
ISLE OF CAPRI CASINOS	EQUITY	464592104	111	5,999	SH		DEFINE
ISTAR FINANCIAL INC	EQUITY	45031U101	25	855	SH		DEFINE
I-STAT CORP.	EQUITY	450312103	41	5,576	SH		DEFINE
ITC/\DELTACOM, INC.	EQUITY	45031T104	4	11,123	SH		DEFINE
ITRON, INC.	EQUITY	465741106	133	4,473	SH		DEFINE
ITT EDUCATIONAL SERVICES, INC.	EQUITY	45068B109	332	7,367	SH		DEFINE
ITT INDUSTRIAL INC	EQUITY	450911102	2567	40,718	SH		DEFINE
ITXC CORP	EQUITY	45069F109	45	7,393	SH		DEFINE
IVAX CORP.	EQUITY	465823102	4678	291,462	SH		DEFINE
IVEX PACKAGING CORP.	EQUITY	465855104	114	4,965	SH		DEFINE
IXIA	EQUITY	45071R109	113	13,262	SH		DEFINE
IXYS CORP.	EQUITY	46600W106	36	3,108	SH		DEFINE
J & J SNACK FOODS CORP	EQUITY	466032109	69	1,835	SH		DEFINE
J JILL GROUP INC	EQUITY	466189107	95	3,326	SH		DEFINE
J P MORGAN CHASE + CO	EQUITY	46625H100	934	28,500	SH		DEFINE
J.B. HUNT TRANSPORT SERVICES	EQUITY	445658107	1422	50,030	SH		DEFINE
J.C. PENNEY CO., INC.	EQUITY	708160106	2536	122,471	SH		DEFINE
J.D. EDWARDS & CO.	EQUITY	281667105	564	31,248	SH		DEFINE
J.P. MORGAN CHASE & CO.	EQUITY	46625H100	143	4,060	SH		DEFINE
J.P. MORGAN CHASE AND CO.	EQUITY	46625H100	36700	1,029,450	SH		DEFINE
JABIL CIRCUT, INC.	EQUITY	466313103	2149	91,344	SH		DEFINE
JACK IN THE BOX INC.	EQUITY	466367109	343	11,553	SH		DEFINE

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

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OT MG
JACOBS ENGINEERING GROUP, INC.	EQUITY	469814107	2426	34,032	SH		DEFINED	
JAKKS PACIFIC, INC.	EQUITY	47012E106	131	5,751	SH		DEFINED	
JDA SOFTWARE GROUP, INC.	EQUITY	46612K108	215	6,732	SH		DEFINED	
JDN REALITY CORP.	EQUITY	465917102	1319	103,225	SH		DEFINED	
JDS UNIPHASE CORP	EQUITY	46612J101	3839	651,780	SH		DEFINED	
JEFFERIES GROUP, INC.	EQUITY	472319102	349	7,240	SH		DEFINED	
Jefferson Pilot	CORPBOND	475068AA0	8211	8,000,000	PRN		DEFINED	
Jefferson Pilot	CORPBOND	475529AA1	2522	2,500,000	PRN		DEFINED	
JEFFERSON-PILOT CORP.	EQUITY	475070108	3483	69,546	SH		DEFINED	
JLG INDUSTRIES, INC.	EQUITY	466210101	194	13,121	SH		DEFINED	
JNI CORP	EQUITY	46622G105	49	6,876	SH		DEFINED	
JOHN HANCOCK FINANCIAL SERVICE	EQUITY	41014S106	8526	223,260	SH		DEFINED	
JOHN NUVEEN CO-CL A	EQUITY	478035108	6	112	SH		DEFINED	
JOHN WILEY & SONS, INC. CLASS A	EQUITY	968223206	369	14,070	SH		DEFINED	
JOHNSON & JOHNSON	EQUITY	478160104	97459	1,500,521	SH		DEFINED	
JOHNSON & JOHNSON	EQUITY	478160104	1885	54,872	SH		DEFINED	
Johnson and Johnson	EQUITY	478160104	5196	80,000	SH		DEFINED	
JOHNSON CONTROLS, INC.	EQUITY	478366107	6303	71,373	SH		DEFINED	
JONES APPAREL GROUP, INC.	EQUITY	480074103	34091	975,408	SH		DEFINED	
JONES LANG LASALLE, INC.	EQUITY	48020Q107	208	9,371	SH		DEFINED	
JOURNAL REGISTER CO.	EQUITY	481138105	174	8,215	SH		DEFINED	
JP REALITY, INC.	EQUITY	46624A106	93	3,460	SH		DEFINED	
JUNIPER NETWORKS, INC.	EQUITY	48203R104	163	12,880	SH		DEFINED	
K V PHARMACEUTICAL CO CL B	EQUITY	482740107	237	7,250	SH		DEFINED	
K.FORCE INC.	EQUITY	493732101	39	7,478	SH		DEFINED	
K2, INC.	EQUITY	482732104	36	5,586	SH		DEFINED	
KADANT INC	EQUITY	48282T104	54	3,807	SH		DEFINED	
Kafus Environmental Industries	EQUITY	482910106		75,000	SH		DEFINED	
KAISER ALUMINUM CORP.	EQUITY	483007100	3	9,348	SH		DEFINED	
KAMAN CORP., CLASS A	EQUITY	483548103	118	6,960	SH		DEFINED	
KANA SOFTWARE INC.	EQUITY	483600300	88	4,912	SH		DEFINED	
KANSAS CITY LIFE INSURANCE CO.	EQUITY	484836101	74	1,916	SH		DEFINED	
KANSAS CITY SOUTHERN IND.	EQUITY	485170302	292	18,348	SH		DEFINED	
KAYDON CORP.	EQUITY	486587108	1248	46,229	SH		DEFINED	
KB HOME	EQUITY	48666K109	1547	35,642	SH		DEFINED	
KCS ENERGY, INC.	EQUITY	482434206	28	9,103	SH		DEFINED	
KEANE, INC.	EQUITY	486665102	1902	111,560	SH		DEFINED	
KEITHLEY INSTRUMENTS, INC.	EQUITY	487584104	40	1,831	SH		DEFINED	
KELLOGG CO.	EQUITY	487836108	6263	186,556	SH		DEFINED	
KELLWOOD CO.	EQUITY	488044108	172	7,084	SH		DEFINED	
KELLY SERVICES, INC., CLASS A	EQUITY	488152208	1413	50,067	SH		DEFINED	
KEMET CORP.	EQUITY	488360108	2902	149,795	SH		DEFINED	
KENDLE INTERNATIONAL, INC.	EQUITY	48880L107	57	3,041	SH		DEFINED	
KENNAMETAL INC COM	EQUITY	489170100	33657	832,483	SH		Sole	
KENNAMETAL, INC.	EQUITY	489170100	1970	48,714	SH		DEFINED	
KERR-MCGEE	EQUITY	492386107	64	1,000	SH		DEFINED	
KERYX BIOPHARMACEUTICALS	EQUITY	492515101	21	3,898	SH		DEFINED	
KEY BANK NA	EQUITY	493267108	5211	195,545	SH		DEFINED	
KEY ENERGY SERVICES INC	EQUITY	492914106	317	29,563	SH		DEFINED	
KEY PRODUCTION COMPANY, INC.	EQUITY	493138101	82	4,353	SH		DEFINED	
KEY3MEDIA GROUP, INC.	EQUITY	49326R104	44	9,518	SH		DEFINED	
KeyCorp Institutional	CORPBOND	493265AC6	5785	6,000,000	PRN		DEFINED	

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

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTM DCRET
KEYNOTE SYSTEMS INC	EQUITY	493308100	71	7,353	SH		DEFINE
KEYSPAN CORPORATION	EQUITY	49337W100	2334	64,144	SH		DEFINE
KEYSTONE PROPERTY TRUST	EQUITY	493596100	35	2,502	SH		DEFINE
KILROY REALTY CORP.	EQUITY	49427F108	217	7,677	SH		DEFINE
KIMBALL INTERNATIONAL, INC. CLASS B	EQUITY	494274103	171	10,462	SH		DEFINE
KIMBERLY-CLARK CORP.	EQUITY	494368103	30124	465,950	SH		DEFINE
KIMCO REALTY	EQUITY	49446R109	79	2,402	SH		DEFINE
KIMCO REALTY CORP COM	EQUITY	49446R109	29497	902,050	SH		Sole
Kinder Morgan Energy Partners	EQUITY	494550106	2145	65,000	SH		DEFINE
KINDER MORGAN INC.	EQUITY	49455P101	2760	56,991	SH		DEFINE
KING PHARMACEUTICALS COM	EQUITY	495582108	65092	1,859,243	SH		Sole
KING PHARMACEUTICALS, INC.	EQUITY	495582108	4424	126,368	SH		DEFINE
KING PHARMACEUTICALS INC	EQUITY	495582108	42	1,460	SH		DEFINE
KIRBY CORP.	EQUITY	497266106	173	5,785	SH		DEFINE
KLA-TENCOR CORP.	EQUITY	482480100	6206	93,324	SH		DEFINE
KMART CORP.	EQUITY	482584109	8	4,914	SH		DEFINE
KNIGHT TRADING GROUP	EQUITY	499063105	8	1,139	SH		DEFINE
KNIGHT TRANSPORTATION, INC.	EQUITY	499064103	111	5,266	SH		DEFINE
KNIGHTBRIDGE TANKERS LTD	EQUITY	G5299G106	22317	1,228,920	SH		DEFINE
KNIGHT-RIDDER, INC.	EQUITY	499040103	2685	39,085	SH		DEFINE
KOGER EQUITY, INC.	EQUITY	500228101	1616	90,411	SH		DEFINE
KOHL'S CORP	EQUITY	500255104	510	24,500	SH		DEFINE
KOHL'S CORP.	EQUITY	500255104	30586	429,880	SH		DEFINE
KOOKMIN BANK SPONS ADR	EQUITY	50049M109	1295	30,748	SH		DEFINE
KOPIN CORP.	EQUITY	500600101	186	20,370	SH		DEFINE
Korea Electric Power Corp. Kepco Sp A	EQUITY	5006311063	974	59,500	SH		DEFINE
KOREA FUND INC	EQUITY	500634100	357	20,200	SH		DEFINE
KORN/FERRY INTERNATIONAL	EQUITY	500643200	590	59,260	SH		DEFINE
KOS PHARMACEUTICALS, INC.	EQUITY	500648100	42	1,509	SH		DEFINE
KOSAN BIOSCIENCES INC	EQUITY	50064W107	33	4,267	SH		DEFINE
KPMG CONSULTING INC	EQUITY	48265R109	29	1,459	SH		DEFINE
Kraft Foods Inc	CORPBOND	50075NAA2	3060	3,170,000	PRN		DEFINE
KRAMONT REALTY TRUST	EQUITY	50075Q107	80	5,872	SH		DEFINE
KRISPY KREME DOUGHNU	EQUITY	501014104	25	617	SH		DEFINE
KROGER CO.	EQUITY	501044101	8045	363,050	SH		DEFINE
KROLL INC.	EQUITY	501049100	24046	1,444,212	SH		DEFINE
KROLL INC.	EQUITY	501049100	78	4,680	SH		DEFINE
KRONOS, INC.	EQUITY	501052104	287	6,112	SH		DEFINE
K-SWISS, INC.	EQUITY	482686102	82	1,949	SH		DEFINE
KULICKE & SOFFA INDUSTRIES	EQUITY	501242101	318	15,264	SH		DEFINE
L 3 COMMUNICATIONS HLDG CORP	EQUITY	502424104	440	16,300	SH		DEFINE
L-3 COMMUNICATIONS HOLDINGS,	EQUITY	502424104	5559	49,634	SH		DEFINE
LA JOLLA PHARMACEUTICAL CO	EQUITY	503459109	73	9,919	SH		DEFINE
LA QUINTA PROPERTIES-PAIRED	EQUITY	50419U202	289	40,399	SH		DEFINE
LA Z BOY INC COM	EQUITY	505336107	14576	531,000	SH		Sole
Lab Corp of America Holdings	EQUITY	50540R409	1150	12,000	SH		DEFINE
LABOR READY, INC.	EQUITY	505401208	98	12,616	SH		DEFINE
LABORATORY CORP OF AMERICA	EQUITY	50540R409	18859	196,732	SH		Sole
LABORATORY CRP OF AM	EQUITY	50540R409	68	712	SH		DEFINE
LABRANCHE & CO. INC.	EQUITY	505447102	2312	74,447	SH		DEFINE
LACLEDE GAS CO.	EQUITY	505597104	137	5,879	SH		DEFINE
LADISH CO., INC.	EQUITY	505754200	32	2,849	SH		DEFINE
LAFARGE NORTH AMERIC	EQUITY	505862102	13	306	SH		DEFINE

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

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVTMT DCRETN
LAKELAND BANCORP INC	EQUITY	511637100	64	3,599	SH		DEFINED
LAM RESEARCH CORP.	EQUITY	512807108	4694	160,079	SH		DEFINED
LAM RESH CORP	EQUITY	512807108	1745	15,000	SH		DEFINED
LAMAR ADVERTISING CO	EQUITY	512815101	24	581	SH		DEFINED
LAMAR ADVERTISING CO CL A	EQUITY	512815101	1129	27,800	SH		Sole
LAMAR CORP CV	EQUITY	512815af8	9916	9,255,000	PRN		Sole
LAN CHILE SA SPON ADR	EQUITY	501723100	120	18,500	SH		DEFINED
LANCASTER COLONY CORP.	EQUITY	513847103	2038	55,011	SH		DEFINED
LANCE, INC.	EQUITY	514606102	106	7,390	SH		DEFINED
LANDAMERICA FINANCIAL GROUP	EQUITY	514936103	200	5,784	SH		DEFINED
LANDAUER, INC.	EQUITY	51476K103	94	2,489	SH		DEFINED
LANDRY'S RESTAURANTS INC.	EQUITY	51508L103	111	4,845	SH		DEFINED
LAND'S END, INC.	EQUITY	515086106	1837	40,938	SH		DEFINED
LANDSTAR SYSTEM, INC.	EQUITY	515098101	233	2,515	SH		DEFINED
LANTRONIX INC	EQUITY	516548104	16	6,114	SH		DEFINED
LARGE SCALE BIOLOGY CORP	EQUITY	517053104	13	3,993	SH		DEFINED
LASALLE HOTEL PPTYS COM SH BEN	EQUITY	517942108	5929	366,000	SH		Sole
LASALLE HOTEL PROPERTIES	EQUITY	517942108	62	3,825	SH		DEFINED
LATTICE SEMICONDUCTOR CORP.	EQUITY	518415104	2434	138,836	SH		DEFINED
LAWSON PRODUCTS, INC.	EQUITY	520776105	44	1,518	SH		DEFINED
LA-Z-BOY CHAIR CO.	EQUITY	505336107	413	15,037	SH		DEFINED
LEAP WIRELESS INTL, INC.	EQUITY	521863100	82	9,745	SH		DEFINED
LEAR CORP	EQUITY	521865105	3870	81,294	SH		DEFINED
LEARNING TREE INTERNATIONAL	EQUITY	522015106	87	3,597	SH		DEFINED
LECROY CORP	EQUITY	52324W109	45	2,575	SH		DEFINED
LEE ENTERPRISES, INC.	EQUITY	523768109	2555	69,237	SH		DEFINED
LEGATO SYSTEMS, INC.	EQUITY	524651106	1265	140,346	SH		DEFINED
LEGG MASON, INC.	EQUITY	524901105	4492	84,631	SH		DEFINED
LEGGETT & PLATT, INC.	EQUITY	524660107	2252	90,797	SH		DEFINED
LEHMAN BROTHERS HLDGS INC	EQUITY	524908100	1146	27,000	SH		DEFINED
LEHMAN BROTHERS HOLDINGS, INC.	EQUITY	524908100	8038	124,350	SH		DEFINED
LENNAR CORP COM	EQUITY	526057104	36190	685,938	SH		Sole
LENNAR CORP.	EQUITY	526057104	5374	101,864	SH		DEFINED
LENNOX INTERNATIONAL INC	EQUITY	526107107	178	13,450	SH		DEFINED
LEUCADIA NATIONAL CORP.	EQUITY	527288104	2501	69,952	SH		DEFINED
LEVEL 3 COMMUNICATIONS, INC.	EQUITY	52729N100	13	3,768	SH		DEFINED
LEXAR MEDIA INC	EQUITY	52886P104	2634	975,389	SH		DEFINED
LEXENT INC	EQUITY	52886Q102	19	5,985	SH		DEFINED
LEXICON GENETICS INC.	EQUITY	528872104	100	10,574	SH		DEFINED
LEXINGTON CORP. PROPERTRIES	EQUITY	529043101	99	6,211	SH		DEFINED
LEXMARK INTERNATIONAL GROUP	EQUITY	529771107	4203	73,504	SH		DEFINED
LIBBEY, INC.	EQUITY	529898108	184	4,768	SH		DEFINED
LIBERATE TECHNOLOGIES, INC.	EQUITY	530129105	196	32,912	SH		DEFINED
LIBERTY CORP.	EQUITY	530370105	209	5,248	SH		DEFINED
LIBERTY LIVEWIRE CORP	EQUITY	530709104	10	1,770	SH		DEFINED
LIBERTY MEDIA CORP NEW	EQUITY	530718105	369	110,745	SH		DEFINED
LIBERTY MEDIA CORP-A	EQUITY	530718105	21	1,661	SH		DEFINED
LIBERTY PROPERTY TRUST	EQUITY	531172104	23	724	SH		DEFINED
LIFEPPOINT HOSPITALS HLDG	EQUITY	53219L109	2278	61,623	SH		DEFINED
LIGAND PHARMACEUTICALS, INC., CLASS B	EQUITY	53220K207	247	12,503	SH		DEFINED
LIGHTBRIDGE INC	EQUITY	532226107	91	7,805	SH		DEFINED
LIGHTPATH TECHNOLOGIES INC	EQUITY	532257102	9	6,032	SH		DEFINED

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

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTM DSCRET
LILLY (ELI) LIMITED INC	EQUITY	532457108	143	1,875	SH		DEFINE
LIMITED, INC.	EQUITY	532716107	4430	247,476	SH		DEFINE
LINCARE HOLDINGS, INC.	EQUITY	532716107	4430	247,476	SH		DEFINE
LINCOLN ELECTRIC HOLDINGS, INC	EQUITY	532791100	3710	136,784	SH		DEFINE
LINCOLN NATIONAL CORP.	EQUITY	533900106	280	9,800	SH		DEFINE
LINCOLN NATL CORP IND	EQUITY	534187109	6172	121,673	SH		DEFINE
LINDSAY MANUFACTURING CO.	EQUITY	530718105	115	11,320	SH		DEFINE
LINEAR TECHNOLOGY CORP.	EQUITY	535555106	75	3,091	SH		DEFINE
LINENS N THINGS INC	EQUITY	535678106	6843	154,750	SH		DEFINE
LINENS 'N THINGS, INC.	EQUITY	535679104	9184	5,000	SH		DEFINE
LIQUI-BOX CORP.	EQUITY	535679104	342	11,199	SH		DEFINE
LITHIA MOTORS, INC.	EQUITY	536314107	52	785	SH		DEFINE
LITTELFUSE, INC.	EQUITY	536797103	49	1,985	SH		DEFINE
LIZ CLAIBORNE, INC.	EQUITY	537008104	141	5,706	SH		DEFINE
LNR PROPERTY CORP.	EQUITY	539320101	1380	48,657	SH		DEFINE
LOCAL FINANCIAL CORP.	EQUITY	501940100	243	6,926	SH		DEFINE
LOCKHEED MARTIN CORP	EQUITY	539553107	93	5,896	SH		DEFINE
LOCKHEED MARTIN CORP	EQUITY	539830109	703	159,500	SH		DEFINE
LOCKHEED MARTIN CORP.	EQUITY	539830109	11559	200,740	SH		DEFINE
LODGENET ENTERTAINMENT CORP.	EQUITY	540211109	49	2,878	SH		DEFINE
LOEWS CORP.	EQUITY	540424108	5271	89,973	SH		DEFINE
LO-JACK CORPORATION	EQUITY	539451104	1267	240,000	SH		DEFINE
LONE STAR STEAKHOUSE & SALOON	EQUITY	542307103	117	5,577	SH		DEFINE
LONE STAR TECHNOLOGIES, INC.	EQUITY	542312103	179	7,845	SH		DEFINE
LONGS DRUG STORES CORP.	EQUITY	543162101	1593	57,176	SH		DEFINE
LONGVIEW FIBRE CO.	EQUITY	543213102	825	80,101	SH		DEFINE
LOUDCLOUD INC	EQUITY	545735102	18	7,690	SH		DEFINE
LOUISIANA PACIFIC CORP.	EQUITY	546347105	928	86,411	SH		DEFINE
LOWE'S COMPANIES, INC.	EQUITY	548661107	28118	646,530	SH		DEFINE
LOWES COS INC COM	EQUITY	548661107	3044	70,000	SH		Sole
LSI INDUSTRIES, INC.	EQUITY	50216C108	87	4,409	SH		DEFINE
LSI LOGIC CORP	EQUITY	502161102	1826	30,000	SH		DEFINE
LSI LOGIC CORP.	EQUITY	502161102	3219	189,376	SH		DEFINE
LTX CORP.	EQUITY	502392103	2069	76,108	SH		DEFINE
LUBRIZOL CORP COM	EQUITY	549271104	57840	1,662,534	SH		Sole
LUBRIZOL CORP.	EQUITY	549271104	2255	64,804	SH		DEFINE
LUBY'S, INC.	EQUITY	549282101	47	6,984	SH		DEFINE
LUCENT TECHNOLOGIES	EQUITY	549463107	8	1,600	SH		DEFINE
LUCENT TECHNOLOGIES INC	EQUITY	549463107	12647	2,673,772	SH		DEFINE
LUFKIN INDS INC COM	EQUITY	549764108	47	1,745	SH		DEFINE
Lumbermens Mutual	CORPBOND	550060AC1	5542	6,875,000	PRN		DEFINE
LUMINEX CORP	EQUITY	55027E102	63	5,028	SH		DEFINE
LYDALL, INC.	EQUITY	550819106	66	4,652	SH		DEFINE
LYNCH INTERACTIVE CORP	EQUITY	551146103	29	663	SH		DEFINE
LYONDELL CHEMICAL CO.	EQUITY	552078107	5929	356,948	SH		DEFINE
M&T BANK CORP.	EQUITY	55261F104	9452	117,606	SH		DEFINE
M.D.C. HOLDINGS, INC.	EQUITY	552676108	245	5,675	SH		DEFINE
M/I SCHOTTENSTEIN HOMES INC	EQUITY	55305B101	101	1,789	SH		DEFINE
MACDERMID, INC.	EQUITY	554273102	143	6,615	SH		DEFINE
MACERICH CO COM	EQUITY	554382101	301	10,000	SH		Sole
MACERICH CO.	EQUITY	554382101	294	9,743	SH		DEFINE
MACK-CALI REALTY CORP	EQUITY	554489104	3011	86,823	SH		DEFINE
MACROCHEM CORP.	EQUITY	555903103	23	7,145	SH		DEFINE

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

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTM DCRET
MACROMEDIA, INC.	EQUITY	556100105	1881	92,134	SH		DEFINE
MACROVISION CORP	EQUITY	555904101	1714	64,311	SH		DEFINE
MADISON GAS & ELECTRIC CO.	EQUITY	557497104	142	5,003	SH		DEFINE
MAF BANCORP, INC.	EQUITY	55261R108	202	5,727	SH		DEFINE
MAGELLAN HEALTH SERVICES, INC.	EQUITY	559079108	42	7,434	SH		DEFINE
MAGNA ENTERTAINMENT CL A	EQUITY	559211107	58	7,111	SH		DEFINE
MAGNATEK, INC.	EQUITY	559424106	74	6,315	SH		DEFINE
MAGNUM HUNTER RESOURCES INC	EQUITY	55972F203	94	11,994	SH		DEFINE
MAHANAGAR TELE NIGAM-ADR	EQUITY	559778402	1052	176,800	SH		DEFINE
MAIL-WELL, INC.	EQUITY	560321200	59	9,320	SH		DEFINE
MAIN STREET BANKS INC	EQUITY	56034R102	56	2,986	SH		DEFINE
MALAYSIA FUND INC	EQUITY	560905101	88	18,000	SH		DEFINE
MANAGEMENT NETWORK GROUP INC	EQUITY	561693102	16	2,892	SH		DEFINE
MANDALAY RESORT GROUP	EQUITY	562567107	2750	89,567	SH		DEFINE
MANHATTAN ASSOCIATES, INC.	EQUITY	562750109	173	4,547	SH		DEFINE
MANITOWOC CO., INC.	EQUITY	563571108	299	7,559	SH		DEFINE
MANOR CARE, INC.	EQUITY	564055101	1216	52,179	SH		DEFINE
MANPOWER, INC.	EQUITY	56418H100	3746	96,350	SH		DEFINE
MANUFACTURED HOME CMNT COM	EQUITY	564682102	10903	330,400	SH		Sole
MANUFACTURED HOME COMMUNITIES	EQUITY	564682102	146	4,416	SH		DEFINE
MANUFACTURERS SERVICES LTD	EQUITY	565005105	25	4,833	SH		DEFINE
MANUGISTICS GROUP IN	EQUITY	565011103	16	761	SH		DEFINE
MAPINFO CORP COM	EQUITY	565105103	42	4,173	SH		DEFINE
MARATHON OIL CORP	EQUITY	565849106	4134	143,540	SH		DEFINE
MARCUS CORP	EQUITY	566330106	88	5,435	SH		DEFINE
MARKEL CORP	EQUITY	570535104	14	70	SH		DEFINE
Marriott International	CORPBOND	571900AU3	1091	1,100,000	PRN		DEFINE
MARRIOTT INTERNATIONAL, INC.	EQUITY	571903202	4985	110,908	SH		DEFINE
MARSH & MCLENNAN COMPANIES INC	EQUITY	571748102	38580	342,200	SH		DEFINE
MARSHALL & ILSLEY CORP.	EQUITY	571834100	3094	49,716	SH		DEFINE
MARTEK BIOSCIENCES CORP.	EQUITY	572901106	151	4,798	SH		DEFINE
MARTHA STEWART LIVING INC	EQUITY	573083102	2567	39,300	SH		DEFINE
MARTHA STEWART LIVING-CL A	EQUITY	573083102	47	2,641	SH		DEFINE
MARTIN MARIETTA MATERIALS	EQUITY	573284106	2596	61,478	SH		DEFINE
MARVELL TECH GROUP LTD ORD	EQUITY	G5876H105	9339	213,208	SH		Sole
MARVELL TECHNOLOGY GROUP LTD	EQUITY	G5876H105	524	120,700	SH		DEFINE
MASCO CORP	EQUITY	574599106	101	93,500	SH		DEFINE
MASCO CORP.	EQUITY	574599106	5883	214,334	SH		DEFINE
MASSEY ENERGY COMPANY	EQUITY	576206106	12	737	SH		DEFINE
MASTEC, INC.	EQUITY	576323109	58	7,179	SH		DEFINE
MATRIX PHARMACEUTICALS, INC.	EQUITY	576844104	1	455	SH		DEFINE
MATRIXONE INC	EQUITY	57685P304	100	11,265	SH		DEFINE
MATRIXONE INC	EQUITY	57685P304	158	40,800	SH		DEFINE
MATTEL, INC.	EQUITY	577081102	6390	306,616	SH		DEFINE
MATTHEWS INTERNATIONAL CORP.							
CLASS A	EQUITY	577128101	235	9,343	SH		DEFINE
MATTSON TECHNOLOGY, INC.	EQUITY	577223100	68	9,752	SH		DEFINE
MAUI LAND & PINEAPPLE CO	EQUITY	577345101	14	659	SH		DEFINE
MAVERICK TUBE CORP	EQUITY	577914104	1718	6,200	SH		DEFINE
MAVERICK TUBE CORP.	EQUITY	577914104	173	10,586	SH		DEFINE
MAXIM INTEGRATED PRODUCTS INC.	EQUITY	57772K101	8881	159,410	SH		DEFINE
MAXIM PHARMACEUTICALS INC.	EQUITY	57772M107	39	7,240	SH		DEFINE
MAXIMUS INC COM	EQUITY	577933104	5239	170,501	SH		Sole
MAXIMUS, INC.	EQUITY	577933104	120	3,892	SH		DEFINE

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

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN	AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OTHR MGRS
MAXTOR CORP	EQUITY	577729205	14	2,071		SH		DEFINED	1
MAXWELL TECHNOLOGIES, INC.	EQUITY	577767106	29	3,161		SH		DEFINED	1
MAXYGEN	EQUITY	577776107	113	9,060		SH		DEFINED	1
MAY DEPARTMENT STORES CO.	EQUITY	577778103	8186	234,902		SH		DEFINED	1
MAYTAG CORP COM	EQUITY	578592107	15545	351,300		SH		Sole	3
MAYTAG CORP.	EQUITY	578592107	1582	35,747		SH		DEFINED	1
MB FINANCIAL INC	EQUITY	55264U108	129	4,315		SH		DEFINED	1
MBIA, INC	EQUITY	55262C100	3750	68,564		SH		DEFINED	1
MBNA Capital	CORPBOND	55263BAA9	2636	3,000,000		PRN		DEFINED	4
MBNA CORP.	EQUITY	55262L100	17169	445,130		SH		DEFINED	1
MCAFEE.COM CORP.	EQUITY	579062100	28	1,720		SH		DEFINED	1
MCCLATCHY COMPANY-CL	EQUITY	579489105	13	226		SH		DEFINED	1
MCCORMICK & CO., INC.	EQUITY	579780206	4499	87,987		SH		DEFINED	1
MCDATA CORP CL A	EQUITY	580031201	2	316		SH		DEFINED	2
MCDATA CORP-CL A	EQUITY	580031201	1681	141,582		SH		DEFINED	1
MCDERMOTT INTERNATIONAL, INC.	EQUITY	580037109	493	31,720		SH		DEFINED	1
McDonalds Corp	EQUITY	580135101	624	22,500		SH		DEFINED	4
MCDONALDS CORP	EQUITY	580135101	118	61,900		SH		DEFINED	2
MCDONALD'S CORP.	EQUITY	580135101	16189	583,400		SH		DEFINED	1
MCG CAPITAL CORP	EQUITY	58047P107	47023	2,411,670		SH		DEFINED	1
MCGRATH RENTCORP	EQUITY	580589109	65	2,109		SH		DEFINED	1
MCGRAW-HILL, INC.	EQUITY	580645109	7398	108,394		SH		DEFINED	1
MCKESSON CORP	EQUITY	58155Q103	1214	4,100		SH		DEFINED	2
MCKESSON CORP.	EQUITY	58155Q103	5985	159,904		SH		DEFINED	1
MCMORAN EXPLORATION CO	EQUITY	582411104	13	4,046		SH		DEFINED	1
MCSI INC	EQUITY	55270M108	74	6,192		SH		DEFINED	1
MDU RESOURCES GROUP, INC.	EQUITY	552690109	2746	88,582		SH		DEFINED	1
Mead Corp	CORPBON	582834AK3	5300	6,000,000		PRN		DEFINED	4
Mead Corp	CORPBON	582834AH0	3979	4,000,000		PRN		DEFINED	4
MEADWESTVACO CORP	EQUITY	583334107	3079	92,878		SH		DEFINED	1
MEASUREMENT SPECIALTIES INC	EQUITY	583421102	21	2,965		SH		DEFINED	1
MECHANICAL TECHNOLOGY INC	EQUITY	583538103	21	5,970		SH		DEFINED	1
MEDALLION FINANCIAL CORP.	EQUITY	583928106	33	4,279		SH		DEFINED	1
MEDAREX INC	EQUITY	583916101	17	1,081		SH		DEFINED	1
MED-DESIGN CORP	EQUITY	583926100	33	2,349		SH		DEFINED	1
MEDFORD BANCORP INC	EQUITY	584131106	49	1,925		SH		DEFINED	1
MEDIA GENERAL, INC. CLASS A	EQUITY	584404107	2078	32,728		SH		DEFINED	1
MEDIACOM COMMUNICATI	EQUITY	58446K105	5	331		SH		DEFINED	1
MEDICINES CO	EQUITY	584688105	2340	8,300		SH		DEFINED	2
MEDICINES COMPANY	EQUITY	584688105	99	6,952		SH		DEFINED	1
MEDICIS PHARMACEUTIC	EQUITY	584690309	22	401		SH		DEFINED	1
MEDICIS PHARMACEUTICAL CL A NE	EQUITY	584690309	84636	1,524,970		SH		Sole	3
MEDIMMUNE INC	EQUITY	584699102	720	59,500		SH		DEFINED	2
MEDIMMUNE, INC.	EQUITY	584699102	4820	122,565		SH		DEFINED	1
MEDIS TECHNOLOGIES LTD	EQUITY	58500P107	40	3,242		SH		DEFINED	1
MEDQUIST, INC.	EQUITY	584949101	96	3,191		SH		DEFINED	1
MEDTRONIC, INC.	EQUITY	585055106	24857	549,810		SH		DEFINED	1
MEEMIC HOLDINGS INC	EQUITY	585135106	9	324		SH		DEFINED	1
MELLON FINANCIAL CORPORATION	EQUITY	58551A108	12405	321,450		SH		DEFINED	1
MELLON FINL CORP	EQUITY	58551A108	910	75,400		SH		DEFINED	2
MEMBERWORKS INCORPORATED	EQUITY	586002107	56	2,972		SH		DEFINED	1
MEMC ELECTRONIC MATERIALS, INC	EQUITY	552715104	76	12,805		SH		DEFINED	1

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

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	O M
MENS WEARHOUSE, INC.	EQUITY	587118100	238	10,203	SH		DEFINED	
MENTOR CORP.	EQUITY	587188103	236	6,538	SH		DEFINED	
MENTOR GRAPHICS CORP COM	EQUITY	587200106	35785	1,692,765	SH		Sole	
MENTOR GRAPHICS CORP.	EQUITY	587200106	1735	82,058	SH		DEFINED	
MERCANTILE BANKSHARES CORP.	EQUITY	587405101	3846	88,908	SH		DEFINED	
MERCK & CO., INC.	EQUITY	589331107	65871	1,143,990	SH		DEFINED	
MERCK AND CO INC	EQUITY	589331107	2701	46,900	SH		DEFINED	
MERCK & CO.	EQUITY	589331107	1427	20,960	SH		DEFINED	
MERCURY COMPUTER SYSTEMS INC	EQUITY	589378108	185	5,799	SH		DEFINED	
MERCURY GENERAL CORP	EQUITY	589400100	12	254	SH		DEFINED	
MERCURY INTERACTIVE CORP.	EQUITY	589405109	1551	41,184	SH		DEFINED	
MERCURY INTERACTIVE CP COM	EQUITY	589405109	73456	1,951,011	SH		Sole	
MEREDITH CORP	EQUITY	589433101	964	22,677	SH		DEFINED	
MERIDIAN RESOURCE CORP	EQUITY	58977Q109	52	10,691	SH		DEFINED	
MERISTAR HOSPITALITY CORP.	EQUITY	58984Y103	215	11,777	SH		DEFINED	
MERITAGE CORPORATION	EQUITY	59001A102	63	981	SH		DEFINED	
MERIX CORPORATION	EQUITY	590049102	76	4,093	SH		DEFINED	
MERRILL LYNCH & CO., INC.	EQUITY	590188108	21103	381,050	SH		DEFINED	
MERRILL LYNCH + CO INC	EQUITY	590188108	632	17,200	SH		DEFINED	
MESA AIR GROUP INC	EQUITY	590479101	4294	56,400	SH		DEFINED	
MESA AIRLINES, INC.	EQUITY	590479101	97	8,675	SH		DEFINED	
MESABA HOLDINGS, INC.	EQUITY	59066B102	27	3,071	SH		DEFINED	
MESTEK, INC.	EQUITY	590829107	19	828	SH		DEFINED	
METASOLV INC.	EQUITY	59139P104	63	8,395	SH		DEFINED	
METAWAVE COMMUNICATIONS CORP.	EQUITY	591409107	6	12,785	SH		DEFINED	
METHODE ELECTRONICS, INC., CLASS A	EQUITY	591520200	131	10,533	SH		DEFINED	
METLIFE, INC.	EQUITY	59156R108	10320	327,610	SH		DEFINED	
METRIS COMPANIES INC	EQUITY	591598107	1614	80,703	SH		DEFINED	
METRIS COS INC COM	EQUITY	591598107	98214	4,910,688	SH		Sole	
METRO ONE TELECOMMUNICATIONS	EQUITY	59163F105	144	5,678	SH		DEFINED	
METRO-GOLDWYN-MAYER	EQUITY	591610100	413	24,873	SH		DEFINED	
METROMEDIA FIBER NETWORK, INC.	EQUITY	591689104	1	5,166	SH		DEFINED	
METROMEDIA INTERNATIONAL GROUP	EQUITY	591695101	7	22,984	SH		DEFINED	
METTLER-TOLEDO INTERNATIONAL	EQUITY	592688105	21	467	SH		DEFINED	
MGI PHARMA INC	EQUITY	552880106	103	7,493	SH		DEFINED	
MGIC INVESTMENT CORP.	EQUITY	552848103	3567	52,124	SH		DEFINED	
MGM GRAND INC	EQUITY	552953101	24	661	SH		DEFINED	
MICHAELS STORES INC COM	EQUITY	594087108	14927	394,900	SH		Sole	
MICHAELS STORES, INC.	EQUITY	594087108	773	20,438	SH		DEFINED	
MICREL, INC.	EQUITY	594793101	2971	117,784	SH		DEFINED	
MICRO GENERAL CORP	EQUITY	594838302	46	3,323	SH		DEFINED	
MICROCHIP TECHNOLOGY COM	EQUITY	595017104	9483	226,700	SH		Sole	
MICROCHIP TECHNOLOGY, INC.	EQUITY	595017104	7198	172,081	SH		DEFINED	
MICROFINANCIAL INC	EQUITY	595072109	19	2,200	SH		DEFINED	
MICROMUSE INC	EQUITY	595094103	10	1,096	SH		DEFINED	
MICRON TECHNOLOGY INC	EQUITY	595112103	3003	25,000	SH		DEFINED	
MICRON TECHNOLOGY, INC.	EQUITY	595112103	16649	506,050	SH		DEFINED	
MICROS SYSTEMS, INC.	EQUITY	594901100	139	5,446	SH		DEFINED	
MICROSEMI CORP.	EQUITY	595137100	144	8,843	SH		DEFINED	
MICROSOFT CORP.	EQUITY	594918104	215035	3,565,500	SH		DEFINED	
MICROSOFT CORP	EQUITY	594918104	1206	20,000	SH		DEFINED	

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

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN	OR AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OT MG
MICROSOFT CORP.	EQUITY	594918104	1080	76,013		SH		DEFINED	
MICROSTRATEGY, INC.	EQUITY	594972101	31	10,145		SH		DEFINED	
MICROTUNE INC	EQUITY	59514P109	136	9,472		SH		DEFINED	
MICROTUNE INC DEL	EQUITY	59514P109	323	58,500		SH		DEFINED	
MICROTUNE INC DEL COM	EQUITY	59514P109	7128	496,000		SH		Sole	
MICROVISION INC.	EQUITY	594960106	38	3,333		SH		DEFINED	
MID ATLANTIC MED SERVICES, INC	EQUITY	59523C107	430	15,096		SH		DEFINED	
MID ATLANTIC REALTY TRUST	EQUITY	595232109	63	4,089		SH		DEFINED	
MID STATE BANCSHARES	EQUITY	595440108	133	7,510		SH		DEFINED	
MID-AMERICA APT. COMMUNITIES	EQUITY	59522J103	115	4,396		SH		DEFINED	
MIDAS, INC.	EQUITY	595626102	66	4,643		SH		DEFINED	
MIDDLESEX WATER CO	EQUITY	596680108	55	2,371		SH		DEFINED	
MIDLAND CO COM	EQUITY	597486109	52	1,221		SH		DEFINED	
MIDWAY GAMES INC.	EQUITY	598148104	130	9,624		SH		DEFINED	
MIDWEST BANC HOLDINGS INC.	EQUITY	598251106	40	1,808		SH		DEFINED	
MIDWEST EXPRESS HOLDINGS, INC.	EQUITY	597911106	72	3,924		SH		DEFINED	
MILACRON, INC.	EQUITY	598709103	72	4,908		SH		DEFINED	
MILLENNIUM CELL INC	EQUITY	60038B105	20	4,970		SH		DEFINED	
MILLENNIUM CHEMICALS INC.	EQUITY	599903101	290	19,708		SH		DEFINED	
MILLENNIUM PHARMACEUTICALS, IN	EQUITY	599902103	8123	364,116		SH		DEFINED	
MILLIPORE CORP.	EQUITY	601073109	9141	206,618		SH		DEFINED	
MILLS CORP.	EQUITY	601148109	2955	105,684		SH		DEFINED	
MINAS BUENAVENTURA-SPON ADR	EQUITY	204448104	1267	46,900		SH		DEFINED	
MINE SAFETY APPLIANCES CO.	EQUITY	602720104	101	2,691		SH		DEFINED	
MINERALS TECHNOLOGIES, INC.	EQUITY	603158106	1611	30,695		SH		DEFINED	
Minnesota Mining & Manufacturing Co	EQUITY	604059105	244	2,120		SH		DEFINED	
MINNESOTA MINING & MFG. CO.	EQUITY	604059105	20488	178,140		SH		DEFINED	
MIPS TECHNOLOGIES INC	EQUITY	604567107	89	12,153		SH		DEFINED	
MIPS TECHNOLOGIES INC CL B	EQUITY	604567206	329	49,100		SH		DEFINED	
MIRANT CORP.	EQUITY	604675108	3875	268,135		SH		DEFINED	
MIRAVANT MEDICAL TECHNOLOGIES	EQUITY	604690107	5	4,308		SH		DEFINED	
MISSION WEST PROPERTIES	EQUITY	605203108	62	4,765		SH		DEFINED	
MISSISSIPPI VALLEY BANCSHARES,	EQUITY	605720101	72	1,788		SH		DEFINED	
MKS INSTRUMENTS, INC.	EQUITY	55306N104	220	6,426		SH		DEFINED	
MOBILE MINI	EQUITY	60740F105	43329	1,346,455		SH		Sole	
MOBILE MINI INC	EQUITY	60740F105	722	9,900		SH		DEFINED	
MOBILE MINI INC.	EQUITY	60740F105	131	4,081		SH		DEFINED	
MOBILE TELESYSTEMS-SP ADR	EQUITY	607409109	1477	40,400		SH		DEFINED	
MODINE MANUFACTURING CO.	EQUITY	607828100	1365	50,561		SH		DEFINED	
MOHAWK INDS INC COM	EQUITY	608190104	72326	1,203,620		SH		Sole	
MOHAWK INDUSTRIES, INC.	EQUITY	608190104	5200	86,545		SH		DEFINED	
MOLDFLOW CORPORATION	EQUITY	608507109	18	1,329		SH		DEFINED	
MOLECULAR DEVICES CORP.	EQUITY	60851C107	81	4,468		SH		DEFINED	
MOLEX, INC.	EQUITY	608554101	3208	92,535		SH		DEFINED	
MOMENTUM BUSINESS APPLICATIONS, INC	EQUITY	60877P108	664	35,500		SH		DEFINED	
MONACO COACH CORP	EQUITY	60886R103	173	7,125		SH		DEFINED	
MONDAVI, ROBERT CORP. CLASS A	EQUITY	609200100	94	2,616		SH		DEFINED	
MONSANTO CO	EQUITY	61166W101	12	374		SH		DEFINED	
MONY GROUP, INC.	EQUITY	615337102	2430	60,269		SH		DEFINED	
MOODY'S CORP.	EQUITY	615369105	2991	72,765		SH		DEFINED	
MOOG INC.	EQUITY	615394202	142	4,422		SH		DEFINED	
MORGAN STANLEY & COMPANY	EQUITY	617446448	15240	69,100		SH		DEFINED	
MORGAN STANLEY DEAN WITTER & C	EQUITY	617446448	28772	502,040		SH		DEFINED	

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

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DCRETN	OT MG
MOTOROLA, INC.	EQUITY	620076109	16837	1,185,675	SH		DEFINED	
MOVADO GROUP, INC.	EQUITY	624580106	66	3,010	SH		DEFINED	
MOVIE GALLERY, INC.	EQUITY	624581104	59	3,420	SH		DEFINED	
MPS GROUP INC	EQUITY	553409103	1330	151,977	SH		DEFINED	
MRO SOFTWARE	EQUITY	55347W105	60	4,848	SH		DEFINED	
MRV COMMUNICATIONS, INC.	EQUITY	553477100	73	25,733	SH		DEFINED	
MSC INDUSTRIAL DIRECT CO.	EQUITY	553530106	283	12,337	SH		DEFINED	
MSC SOFTWARE CORPORATION	EQUITY	553531104	204	8,874	SH		DEFINED	
MTR GAMING GROUP INC	EQUITY	553769100	94	6,084	SH		DEFINED	
MTS SYSTEMS CORP.	EQUITY	553777103	72	6,547	SH		DEFINED	
MUELLER INDUSTRIES, INC.	EQUITY	624756102	320	9,135	SH		DEFINED	
MULTEX.COM, INC.	EQUITY	625367107	38	8,481	SH		DEFINED	
MURPHY OIL CORP.	EQUITY	626717102	5521	57,506	SH		DEFINED	
MYERS INDUSTRIES, INC.	EQUITY	628464109	74	5,121	SH		DEFINED	
MYKROLIS CORP	EQUITY	62852P103	7	455	SH		DEFINED	
MYLAN LABORATORIES INC.	EQUITY	628530107	4705	159,693	SH		DEFINED	
MYRIAD GENETICS INC	EQUITY	62855J104	12	350	SH		DEFINED	
MYRIAD GENETICS INC	EQUITY	62855J104	887	33,300	SH		DEFINED	
NABI BIOPHARMACEUTICALS	EQUITY	629519109	73	11,853	SH		DEFINED	
NABORS INDUSTRIES INC	EQUITY	629568106	1136	343,315	SH		DEFINED	
NABORS INDUSTRIES, INC.	EQUITY	629568106	2735	64,725	SH		DEFINED	
NACCO INDUSTRIES, INC. CLASS A	EQUITY	629579103	134	2,019	SH		DEFINED	
NANOGEN INC.	EQUITY	630075109	18	4,190	SH		DEFINED	
NANOMETRICS INC.	EQUITY	630077105	42	2,292	SH		DEFINED	
NANOPHASE TECHNOLOGIES CORP	EQUITY	630079101	30	3,629	SH		DEFINED	
NAPRO BIOTHERAPEUTICS INC	EQUITY	630795102	66	7,544	SH		DEFINED	
NASDAQ 100 TR	EQUITY	631100104	631	30,100	SH		DEFINED	
NASHFINCH CO.	EQUITY	631158102	92	3,375	SH		DEFINED	
NATCO GROUP INC	EQUITY	63227W203	23	2,887	SH		DEFINED	
NATIONAL BEVERAGE CORP.	EQUITY	635017106	15	1,114	SH		DEFINED	
NATIONAL CITY CORP	EQUITY	635405103	2224	20,500	SH		DEFINED	
NATIONAL CITY CORP.	EQUITY	635405103	8586	279,140	SH		DEFINED	
NATIONAL COMMERCE BANCORP.	EQUITY	63545P104	7170	257,906	SH		DEFINED	
NATIONAL DATA CORP.	EQUITY	639480102	366	10,052	SH		DEFINED	
NATIONAL EQUIPMENT SERVICES	EQUITY	635847106	206	75,000	SH		DEFINED	
NATIONAL FUEL GAS CO.	EQUITY	636180101	5235	214,984	SH		DEFINED	
NATIONAL GOLF PROPERTIES, INC.	EQUITY	63623G109	23	3,123	SH		DEFINED	
NATIONAL GRID GROUP-SPON ADR	EQUITY	636274102	25	777	SH		DEFINED	
NATIONAL HEALTH INVESTORS, INC	EQUITY	63633D104	94	6,432	SH		DEFINED	
NATIONAL HEALTHCARE CORP	EQUITY	635906100	41	2,507	SH		DEFINED	
NATIONAL INSTRUMENTS CORP.	EQUITY	636518102	2711	64,828	SH		DEFINED	
NATIONAL PENN BANCSHARES, INC.	EQUITY	637138108	137	5,583	SH		DEFINED	
NATIONAL PRESTO INDUSTRIES	EQUITY	637215104	42	1,453	SH		DEFINED	
NATIONAL PROCESSING INC	EQUITY	637229105	62	2,155	SH		DEFINED	
NATIONAL SEMICONDUCTOR CORP.	EQUITY	637640103	2778	82,468	SH		DEFINED	
NATIONAL SERVICE INDUSTRIES,	EQUITY	637657206	34	3,215	SH		DEFINED	
NATIONAL WESTERN LIFE INS. CO. CLASS	EQUITY	638522102	76	664	SH		DEFINED	
NATIONAL-OILWELL INC COM	EQUITY	637071101	24591	970,832	SH		Sole	
NATIONAL-OILWELL, INC.	EQUITY	637071101	33937	1,339,802	SH		DEFINED	
NATIONWIDE FINANCIAL	EQUITY	638612101	10	238	SH		DEFINED	
NATIONWIDE HEALTH PROPERTIES	EQUITY	638620104	296	14,706	SH		DEFINED	

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

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
NATURES SUNSHINE PRODUCTS, INC	EQUITY	639027101	40	3,610	SH	DEFINED
NAUTICA ENTERPRISES, INC.	EQUITY	639089101	118	7,753	SH	DEFINED
NAVIGANT CONSULTING CO.	EQUITY	63935N107	80	12,411	SH	DEFINED
NAVIGANT INTERNATIONAL, INC.	EQUITY	63935R108	60	4,111	SH	DEFINED
NAVISTAR INTERNATIONAL CORP.	EQUITY	63934E108	1229	27,737	SH	DEFINED
NAVISTAR INTL CORP INC	EQUITY	63934E108	2298	31,575	SH	DEFINED
NBC CAPITAL CORP	EQUITY	628729105	49	1,628	SH	DEFINED
NBT BANCORP, INC.	EQUITY	628778102	112	7,579	SH	DEFINED
NBTY, INC.	EQUITY	628782104	229	13,395	SH	DEFINED
NCI BUILDING SYSTEMS, INC.	EQUITY	628852105	112	4,977	SH	DEFINED
NCO GROUP, INC.	EQUITY	628858102	1060	38,184	SH	DEFINED
NCR CORP.	EQUITY	62886E108	2005	44,794	SH	DEFINED
NEIMAN MARCUS GROUP INC CL A	EQUITY	640204202	2079	60,350	SH	DEFINED
NEON COMMUNICATIONS INC.	EQUITY	640506101	1	2,332	SH	DEFINED
NEOPHARM INC	EQUITY	640919106	76	3,516	SH	DEFINED
NEOSE TECHNOLOGIES, INC.	EQUITY	640522108	116	3,625	SH	DEFINED
NET.B@NK INC	EQUITY	640933107	143	8,468	SH	DEFINED
NET2PHONE, INC.	EQUITY	64108N106	28	5,451	SH	DEFINED
NETEGRITY, INC.	EQUITY	64110P107	109	7,378	SH	DEFINED
NETIQ CORP.	EQUITY	64115P102	275	12,595	SH	DEFINED
NETRATINGS INC	EQUITY	64116M108	27	2,255	SH	DEFINED
NETRO CORP	EQUITY	64114R109	33	11,773	SH	DEFINED
NETSCOUT SYSTEMS INC	EQUITY	64115T104	38	5,361	SH	DEFINED
NETWORK APPLIANCE INC	EQUITY	64120L104	142	20,000	SH	DEFINED
NETWORK APPLIANCE, INC.	EQUITY	64120L104	3353	164,509	SH	DEFINED
Network Associates	EQUITY	640938106	726	30,000	SH	DEFINED
NETWORKS ASSOCIATES, INC.	EQUITY	640938106	4324	178,698	SH	DEFINED
NETWORKS ASSOCS INC	EQUITY	640938106	90	91,900	SH	DEFINED
NEUBERGER BERMAN INC	EQUITY	641234109	4179	89,199	SH	DEFINED
NEUROCRINE BIOSCIENCES, INC.	EQUITY	64125C109	344	8,487	SH	DEFINED
NEUROGEN CORP.	EQUITY	64124E106	49	3,865	SH	DEFINED
NEW CENTURY FINANCIAL CORP	EQUITY	64352D101	75	3,297	SH	DEFINED
NEW ENGLAND BUSINESS SERVICE	EQUITY	643872104	91	3,540	SH	DEFINED
NEW HORIZONS WORLDWIDE INC	EQUITY	645526104	25	2,081	SH	DEFINED
NEW JERSEY RESOURCES CORP.	EQUITY	646025106	252	8,322	SH	DEFINED
NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106	18941	944,700	SH	Sole
NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106	12315	614,220	SH	DEFINED
NEW YORK COMMUNITY BANCORP INC	EQUITY	649445103	4253	153,813	SH	DEFINED
NEW YORK TIMES CO. CLASS A	EQUITY	650111107	3349	69,979	SH	DEFINED
NEWELL RUBBERMAID, INC.	EQUITY	651229106	3982	124,580	SH	DEFINED
NEWFIELD EXPLORATION	EQUITY	651290108	20	547	SH	DEFINED
NEWFOCUS, INC.	EQUITY	644383101	49	16,309	SH	DEFINED
NEWMARK HOMES CORP	EQUITY	651578106	12	717	SH	DEFINED
Newmont Mining	CORPBOND	651639AD8	4058	4,000,000	PRN	DEFINED
NEWMONT MINING CORP COM	EQUITY	651639106	2769	100,000	SH	Sole
NEWMONT MINING CORP HLDG CO	EQUITY	651639106	4997	180,445	SH	DEFINED
NEWPARK RESOURCES, INC.	EQUITY	651718504	159	20,469	SH	DEFINED
NEWPORT CORP	EQUITY	651824104	1358	56,800	SH	DEFINED
NEWPOWER HOLDINGS INC	EQUITY	652463100	6	14,941	SH	DEFINED
NEWTEK CAPITAL INC	EQUITY	652526104	1117	333,333	SH	DEFINED
NEXT CARD, INC.	EQUITY	65332K107	1	10,039	SH	DEFINED
NEXT LEVEL COMMUNICATION	EQUITY	65333U104	9	6,503	SH	DEFINED
NXTEL COMMUNICATIONS, INC. CLASS A	EQUITY	65332V103	2231	414,636	SH	DEFINED

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

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN	AMT	SH/ PUT/ CALL	INVTMT DSCRETN	OTHR MGRS	SOLE
NEXTEL PARTNERS INC	EQUITY	65333F107	304	50,534		SH	DEFINED	1	
NICOR, INC.	EQUITY	654086107	942	20,671		SH	DEFINED	1	
Nike Inc	EQUITY	654106103	1500	25,000		SH	DEFINED	4	
NIKE INC	EQUITY	654106103	1555	5,225		SH	DEFINED	2	
NIKE, INC. CLASS B	EQUITY	654106103	7331	122,160		SH	DEFINED	1	
NISOURCE, INC.	EQUITY	65473P105	2220	96,729		SH	DEFINED	1	
NITCHES INC	EQUITY	65476M109	493	81,950		SH	DEFINED	1	
NL INDUSTRIES, INC.	EQUITY	629156407	49	2,979		SH	DEFINED	1	
NMS COMMUNICATIONS CORP.	EQUITY	629248105	49	11,467		SH	DEFINED	1	
NN INC	EQUITY	629337106	39	3,579		SH	DEFINED	1	
NOBLE AFFILIATES INC	EQUITY	654894104	26177	670,178		SH	Sole	3	65607
NOBLE AFFILIATES, INC.	EQUITY	654894104	2803	71,758		SH	DEFINED	1	
NOBLE DRILLING CORP.	EQUITY	655042109	2550	61,609		SH	DEFINED	1	
NOKIA CORP	EQUITY	654902204	1717	67,190		SH	DEFINED	2	
NORDSON CORP.	EQUITY	655663102	1477	48,995		SH	DEFINED	1	
NORDSTROM, INC.	EQUITY	655664100	1513	61,766		SH	DEFINED	1	
NORFOLK SOUTHERN CORP.	EQUITY	655844108	4282	178,881		SH	DEFINED	1	
NORTEK, INC.	EQUITY	656559101	95	2,637		SH	DEFINED	1	
NORTEL NETWORKS CORP	EQUITY	656568102	10	3,600		SH	DEFINED	2	
NORTEL NETWORKS CORP.	EQUITY	656568102	7219	1,607,720		SH	DEFINED	1	
NORTH AMERICAN SCIENTIFIC	EQUITY	65715D100	28	2,198		SH	DEFINED	1	
NORTH FORK BANCORPORATION INC.	EQUITY	659424105	7315	205,700		SH	DEFINED	1	
NORTH PITTSBURGH SYSTEMS	EQUITY	661562108	65	4,673		SH	DEFINED	1	
NORTHEAST UTILITIES	EQUITY	664397106	3529	177,600		SH	DEFINED	1	
NORTHERN TRUST CORP	EQUITY	665859104	1368	28,100		SH	DEFINED	2	
NORTHERN TRUST CORP.	EQUITY	665859104	6314	105,041		SH	DEFINED	1	
NORTHFIELD LABORATORIES, INC.	EQUITY	666135108	23	3,304		SH	DEFINED	1	
NORTHROP GRUMMAN CORP	EQUITY	666807102	725	12,100		SH	DEFINED	2	
NORTHROP GRUMMAN CORP.	EQUITY	666807102	5797	51,280		SH	DEFINED	1	
NORTHWEST AIRLINES CORP CL-A	EQUITY	667280101	11	589		SH	DEFINED	1	
NORTHWEST BANCORP INC.	EQUITY	667328108	45	3,781		SH	DEFINED	1	
NORTHWEST NATURAL GAS CO.	EQUITY	667655104	238	8,488		SH	DEFINED	1	
NORTHWESTERN CORP.	EQUITY	668074107	430	19,528		SH	DEFINED	1	
NOVADIGM INC	EQUITY	669937104	32	4,121		SH	DEFINED	1	
NOVATEL WIRELESS INC	EQUITY	66987M109	5	8,277		SH	DEFINED	1	
NOVAVAX INC	EQUITY	670002104	53	4,598		SH	DEFINED	1	
NOVELL, INC .	EQUITY	670006105	1112	285,928		SH	DEFINED	1	
NOVELLUS SYSTEMS, INC.	EQUITY	670008101	3994	73,780		SH	DEFINED	1	
NOVEN PHARMACEUTICALS, INC.	EQUITY	670009109	145	6,994		SH	DEFINED	1	
NOVOSTE CORPORATION	EQUITY	67010C100	38	4,628		SH	DEFINED	1	
NPS PHARMACEUTICALS INC.	EQUITY	62936P103	280	8,580		SH	DEFINED	1	
NRG ENERGY INC	EQUITY	629377102	9	705		SH	DEFINED	1	
NS GROUP, INC.	EQUITY	628916108	49	5,399		SH	DEFINED	1	
NTELOS INC.	EQUITY	67019U101	22	5,262		SH	DEFINED	1	
NTL INCORPORATED	EQUITY	629407107		1,677		SH	DEFINED	1	
NU HORIZONS ELEC CORP	EQUITY	669908105	45	4,569		SH	DEFINED	1	
NU SKIN ENTERPRISES, INC. CLASS A	EQUITY	67018T105	143	13,353		SH	DEFINED	1	
NUANCE COMMUNICATIONS, INC.	EQUITY	669967101	57	8,323		SH	DEFINED	1	
NUCOR CORP.	EQUITY	670346105	2309	35,947		SH	DEFINED	1	
NUEVO ENERGY CO.	EQUITY	670509108	68	4,555		SH	DEFINED	1	

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

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DSCRETN
NUI CORPORATION	EQUITY	629431107	108	4,357	SH	DEFINED
NUMERICAL TECHNOLOGIES, INC.	EQUITY	67053T101	79	5,826	SH	DEFINED
NVIDIA CORP	EQUITY	67066G104	3163	71,309	SH	DEFINED
NVIDIA CORP	EQUITY	67066G104	347	19,100	SH	DEFINED
NVR, INC.	EQUITY	62944T105	601	1,904	SH	DEFINED
NYFIX INC	EQUITY	670712108	109	7,292	SH	DEFINED
NYMAGIC, INC.	EQUITY	629484106	20	1,030	SH	DEFINED
O CHARLEYS INC COM	EQUITY	670823103	6620	307,200	SH	Sole
OAK TECHNOLOGY, INC.	EQUITY	671802106	221	14,869	SH	DEFINED
OAKLEY INC.	EQUITY	673662102	7	381	SH	DEFINED
OCCIDENTAL PETROLEUM CORP.	EQUITY	674599105	5029	172,533	SH	DEFINED
OCEAN ENERGY INC TEX	EQUITY	67481E106	1800	6,000	SH	DEFINED
OCEAN ENERGY INC TEX COM	EQUITY	67481E106	23526	1,188,800	SH	Sole
OCEAN ENERGY, INC.	EQUITY	67481E106	4318	218,202	SH	DEFINED
OCEANEERING INTERNATIONAL, INC	EQUITY	675232102	199	6,875	SH	DEFINED
OCEANFIRST FINANCIAL CORP	EQUITY	675234108	69	2,307	SH	DEFINED
O'CHARLEY'S INC.	EQUITY	670823103	112	5,199	SH	DEFINED
OCTEL CORP.	EQUITY	675727101	58	3,075	SH	DEFINED
OCULAR SCIENCES, INC.	EQUITY	675744106	147	5,239	SH	DEFINED
OCWEN FINANCIAL CORP.	EQUITY	675746101	75	11,440	SH	DEFINED
OFFICE DEPOT INC	EQUITY	676220106	289	36,500	SH	DEFINED
OFFICE DEPOT, INC.	EQUITY	676220106	2814	141,786	SH	DEFINED
OFFICEMAX, INC.	EQUITY	67622M108	186	33,269	SH	DEFINED
OFFSHORE LOGISTICS INC	EQUITY	676255102	897	13,400	SH	DEFINED
OFFSHORE LOGISTICS, INC.	EQUITY	676255102	118	5,483	SH	DEFINED
OGE ENERGY CORP.	EQUITY	670837103	11227	468,368	SH	DEFINED
OGLEBAY NORTON CO	EQUITY	677007106	9	870	SH	DEFINED
OHIO CASUALTY CORP.	EQUITY	677240103	1764	93,113	SH	DEFINED
OIL STATES INTERNATIONAL INC	EQUITY	678026105	34	3,105	SH	DEFINED
OLD NATL BANCORP	EQUITY	680033107	15	607	SH	DEFINED
OLD REPUBLIC INTL CORP.	EQUITY	680223104	4817	150,673	SH	DEFINED
OLD SECOND BANCORP INC	EQUITY	680277100	72	1,785	SH	DEFINED
OLIN CORP.	EQUITY	680665205	1230	65,422	SH	DEFINED
OM GROUP INC	EQUITY	670872100	20	273	SH	DEFINED
OMEGA FINANCIAL CORP.	EQUITY	682092101	83	2,560	SH	DEFINED
OMNICARE, INC.	EQUITY	681904108	3064	118,364	SH	DEFINED
OMNICELL INC	EQUITY	68213N109	203	40,900	SH	DEFINED
OMNICOM GROUP	EQUITY	681919106	65	9,500	SH	DEFINED
OMNICOM GROUP, INC.	EQUITY	681919106	9405	99,628	SH	DEFINED
OMNOVA SOLUTIONS	EQUITY	682129101	102	12,327	SH	DEFINED
ON ASSIGNMENT, INC.	EQUITY	682159108	117	6,514	SH	DEFINED
ON COMMAND CORP.	EQUITY	682160106	8	1,721	SH	DEFINED
ON SEMICONDUCTOR CORPORATION	EQUITY	682189105	43	10,357	SH	DEFINED
ONEIDA LTD.	EQUITY	682505102	66	4,400	SH	DEFINED
ONEOK, INC.	EQUITY	682680103	2232	107,074	SH	DEFINED
ONI SYSTEMS CORP	EQUITY	68273F103	8	1,335	SH	DEFINED
ONYX PHARMACEUTICALS INC	EQUITY	683399109	26	5,764	SH	DEFINED
ONYX SOFTWARE CORP.	EQUITY	683402101	54	10,912	SH	DEFINED
OPENWAVE SYS INC	EQUITY	683718100	1422	10,200	SH	DEFINED
OPENWAVE SYSTEMS INC.	EQUITY	683718100	206	32,377	SH	DEFINED
OPLINK COMMUNICATIONS INC	EQUITY	68375Q106	55	35,779	SH	DEFINED
OPNET TECHNOLOGIES	EQUITY	683757108	25	2,670	SH	DEFINED
OPTICAL CABLE CORP.	EQUITY	683827109	1	727	SH	DEFINED

TITLE CUSIP VALUE SHRS OR SH/ PUT/ INVSTMT

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

NAME OF ISSUER	CLASS	(X\$1000)	PRN AMT	PRN CALL	DISCRETN
OPTICAL COMMUNICATION PROD	EQUITY	68382T101	4	1,443	SH DEFINED
OPTION CARE INC	EQUITY	683948103	38	2,320	SH DEFINED
OPTION CARE INC COM	EQUITY	683948103	4728	286,400	SH Sole
Oracle	EQUITY	68389X105	1651	129,000	SH DEFINED
ORACLE CORP	EQUITY	68389X105	499	4,500	SH DEFINED
ORACLE CORP.	EQUITY	68389X105	44763	3,497,110	SH DEFINED
ORASURE TECHNOLOGIES INC	EQUITY	68554V108	49	8,098	SH DEFINED
ORBITAL SCIENCES CORP.	EQUITY	685564106	199	37,894	SH DEFINED
ORCHID BIOSCIENCES, INC.	EQUITY	68571P100	32	12,305	SH DEFINED
OREGON STEEL MILLS, INC.	EQUITY	686079104	61	8,024	SH DEFINED
O'REILLY AUTOMOTIVE, INC.	EQUITY	686091109	364	11,536	SH DEFINED
ORGANOGENESIS, INC.	EQUITY	685906109	14	9,971	SH DEFINED
ORIENTAL FINANCIAL GROUP	EQUITY	68618W100	72	3,389	SH DEFINED
ORTHODONTIC CENTERS OF AMERICA	EQUITY	68750P103	469	16,976	SH DEFINED
OSCA INC	EQUITY	687836106	58	2,083	SH DEFINED
OSHKOSH B'GOSH, INC. CLASS A	EQUITY	688222207	128	2,996	SH DEFINED
OSHKOSH TRUCK CORP CL B	EQUITY	688239201	296	5,200	SH DEFINED
OSI PHARMACEUTICALS	EQUITY	671040103	21	537	SH DEFINED
OSMONICS INC	EQUITY	688350107	48	3,289	SH DEFINED
OTG SOFTWARE INC	EQUITY	671059103	41	4,779	SH DEFINED
OTTER TAIL POWER CO.	EQUITY	689648103	237	7,668	SH DEFINED
OUTBACK STEAKHOUSE INC.	EQUITY	689899102	3467	96,933	SH DEFINED
OVERSEAS SHIPHOLDING GROUP	EQUITY	690368105	1254	51,615	SH DEFINED
OVERTURE SERVICES INC	EQUITY	69039R100	170	6,095	SH DEFINED
OWENS & MINOR, INC.	EQUITY	690732102	207	10,538	SH DEFINED
OWENS-ILLINOIS, INC.	EQUITY	690768403	775	45,602	SH DEFINED
OXFORD HEALTH PLANS, INC.	EQUITY	691471106	6156	147,315	SH DEFINED
OXFORD INDS INC.	EQUITY	691497309	49	1,862	SH DEFINED
P G & E CORP.	EQUITY	69331C108	4361	185,088	SH DEFINED
P. F. CHANGS CHINA BISTRO INC.	EQUITY	69333Y108	190	2,850	SH DEFINED
PACCAR, INC	EQUITY	693718108	2754	37,622	SH DEFINED
PACIFIC CAPITAL BANCORP	EQUITY	69404P101	253	8,199	SH DEFINED
PACIFIC CENTURY FINL CORP	EQUITY	694058108	2537	97,357	SH DEFINED
PACIFIC NORTHWEST BANCORP	EQUITY	69466M103	113	4,304	SH DEFINED
PACIFIC SUNWEAR OF CALIF	EQUITY	694873100	2632	57,800	SH DEFINED
PACIFIC SUNWEAR OF CALIFORNIA	EQUITY	694873100	222	9,033	SH DEFINED
PACIFICARE HEALTH SYSTEMS INC CLASS A	EQUITY	695112102	912	52,264	SH DEFINED
Pacificorp	CORPBOND	69512EGN9	2963	3,000,000	PRN DEFINED
PACKAGING CORP OF AMERICA	EQUITY	695156109	2637	133,262	SH DEFINED
PACKETEER, INC	EQUITY	695210104	52	6,965	SH DEFINED
PACTIV CORPORATION	EQUITY	695257105	1472	73,551	SH DEFINED
PAIN THERAPEUTICS INC	EQUITY	69562K100	48	4,973	SH DEFINED
PALL CORP	EQUITY	696429307	1168	56,991	SH DEFINED
PALM HARBOR HOMES, INC	EQUITY	696639103	106	5,083	SH DEFINED
PALM, INC	EQUITY	696642107	1505	377,278	SH DEFINED
PAN PACIFIC RETAIL COM	EQUITY	69806L104	12274	401,500	SH Sole
PAN PACIFIC RETAIL PROPERTIES	EQUITY	69806L104	229	7,500	SH DEFINED
PANAMSAT CORP	EQUITY	697933109	128	5,620	SH DEFINED
PANERA BREAD COMPANY CL A	EQUITY	69840W108	194	3,045	SH DEFINED
PAPA JOHNS INTERNATIONAL, INC	EQUITY	698813102	923	33,091	SH DEFINED
PARADIGM GENETICS INC	EQUITY	69900R106	10	6,469	SH DEFINED
PARAMETRIC TECHNOLOGY CORP.	EQUITY	699173100	764	126,465	SH DEFINED
PAREXEL INTERNATIONAL CORP.	EQUITY	699462107	124	7,720	SH DEFINED

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

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN	SH/ PUT/ CALL	INVSTMT DCRETN	OTHR MGRS	----- SOLE
PARK ELECTROCHEMICAL CORP.	EQUITY	700416209	150	5,162	SH	DEFINED	1	
PARK NATIONAL CORP.	EQUITY	700658107	356	3,608	SH	DEFINED	1	
PARKER DRILLING CO.	EQUITY	701081101	119	26,877	SH	DEFINED	1	
PARKER HANNIFIN CORP.	EQUITY	701094104	3317	66,482	SH	DEFINED	1	
PARKERVISION, INC	EQUITY	701354102	53	2,614	SH	DEFINED	1	
PARKWAY PROPERTIES, INC.	EQUITY	701590104	1313	35,981	SH	DEFINED	1	
PATHMARK STORES INC	EQUITY	70322A101	224	9,373	SH	DEFINED	1	
PATINA OIL & GAS CORP	EQUITY	703224105	185	5,873	SH	DEFINED	1	
PATTERSON DENTAL CO.	EQUITY	703412106	3753	85,828	SH	DEFINED	1	
PATTERSON UTI ENERGY INC	EQUITY	703481101	1753	88,500	SH	DEFINED	2	
PATTERSON-UTI ENERGY INC	EQUITY	703481101	2885	96,998	SH	DEFINED	1	
PAXAR CORP.	EQUITY	704227107	895	52,114	SH	DEFINED	1	
PAXSON COMMUNICATIONS CORP.	EQUITY	704231109	108	9,822	SH	DEFINED	1	
PAYCHEX INC	EQUITY	704326107	38733	975,651	SH	Sole	3	925274
PAYCHEX INC	EQUITY	704326107	268	44,150	SH	DEFINED	2	
PAYCHEX, INC.	EQUITY	704326107	8515	214,480	SH	DEFINED	1	
PAYLESS SHOESOURCE, INC.	EQUITY	704379106	1717	28,119	SH	DEFINED	1	
PAYPAL INC COM	EQUITY	704508100	12864	675,300	SH	Sole	3	658100
PC CONNECTION INC	EQUITY	69318J100	22	2,061	SH	DEFINED	1	
PC-TEL INC.	EQUITY	69325Q105	37	4,233	SH	DEFINED	1	
PEABODY ENERGY CORP	EQUITY	704549104	5	186	SH	DEFINED	1	
PEC SOLUTIONS INC	EQUITY	705107100	12	472	SH	DEFINED	1	
PECO II INC	EQUITY	705221109	21	4,287	SH	DEFINED	1	
PEDIATRIX MEDICAL GROUP	EQUITY	705324101	267	6,557	SH	DEFINED	1	
PEGASUS SATELLITE	EQUITY	705904100	40	13,387	SH	DEFINED	1	
PEGASUS SOLUTIONS INC.	EQUITY	705906105	142	7,654	SH	DEFINED	1	
PEMSTAR INC	EQUITY	706552106	64	6,697	SH	DEFINED	1	
PENN ENGINERRING & MFG CORP	EQUITY	707389300	70	3,718	SH	DEFINED	1	
PENN NATIONAL GAMING, INC.	EQUITY	707569109	95	2,716	SH	DEFINED	1	
PENN VIRGINIA CORPORATION	EQUITY	707882106	100	2,492	SH	DEFINED	1	
PENNFED FINANCIAL SVCS INC	EQUITY	708167101	49	1,801	SH	DEFINED	1	
PENNSYLVANIA REAL ESTATE INV.	EQUITY	709102107	105	4,111	SH	DEFINED	1	
PENNZOIL-QUAKER STATE CO.	EQUITY	709323109	2678	124,750	SH	DEFINED	1	
PENTAIR INC.	EQUITY	709631105	2794	62,131	SH	DEFINED	1	
PENTON MEDIA INC	EQUITY	709668107	55	7,242	SH	DEFINED	1	
PENWEST PHARMACEUTICALS CO	EQUITY	709754105	81	4,182	SH	DEFINED	1	
PEOPLES BANK	EQUITY	710198102	6	244	SH	DEFINED	1	
PEOPLES ENERGY CORP.	EQUITY	711030106	6653	168,946	SH	DEFINED	1	
PEOPLES HOLDING COMPANY	EQUITY	711148106	67	1,765	SH	DEFINED	1	
PEOPLESOFT, INC.	EQUITY	712713106	9522	260,670	SH	DEFINED	1	
PEP BOYS-MANNY, MOE & JACK	EQUITY	713278109	235	14,143	SH	DEFINED	1	
PEPSI BOTTLING	EQUITY	713409100	3788	146,428	SH	DEFINED	1	
PEPSIAMERICAS INC	EQUITY	71343P200	2838	196,825	SH	DEFINED	1	
Pepsico	EQUITY	713448108	1803	35,000	SH	DEFINED	4	
PEPSICO INC	EQUITY	713448108	2435	6,800	SH	DEFINED	2	
PEPSICO, INC.	EQUITY	713448108	50723	984,910	SH	DEFINED	1	
PEREGRINE PHARMACEUTICALS INC	EQUITY	713661106	73	33,784	SH	DEFINED	1	
PEREGRINE SYSTEMS, INC.	EQUITY	71366Q101	24	2,516	SH	DEFINED	1	
PEREZ COMPANC SA- SPON ADR	EQUITY	71367B103	122	44,400	SH	DEFINED	1	
PERFORMANCE FOOD GROUP CO.	EQUITY	713755106	445	13,625	SH	DEFINED	1	
PERFORMANCE TECHNOLOGIES INC	EQUITY	71376K102	25	3,095	SH	DEFINED	1	
PERICOM SEMICONDUCTOR CORP	EQUITY	713831105	94	6,662	SH	DEFINED	1	

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

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH PR	PUT/ CALL	INVSTMT DSCRETN	OTHR MGRS
PERINI CORP	EQUITY	713839108	27079	4,709,377	SH		DEFINED	1
PERKINELMER INC.	EQUITY	714046109	2026	109,496	SH		DEFINED	1
PEROT SYS CORP CL A	EQUITY	714265105	2366	118,600	SH		Sole	3
PEROT SYSTEM CORP.	EQUITY	714265105	387	19,386	SH		DEFINED	1
PERRIGO CO.	EQUITY	714290103	1329	111,239	SH		DEFINED	1
PER-SE TECHNOLOGIES	EQUITY	713569309	117	9,692	SH		DEFINED	1
PETROLEO BRASILEIRO S.A. - ADR	EQUITY	71654V101	1643	65,900	SH		DEFINED	1
PETROLEO BRASILEIRO S.A. ADR	EQUITY	71654V408	1620	61,200	SH		DEFINED	1
PETROQUEST ENERGY INC	EQUITY	716748108	40	6,992	SH		DEFINED	1
PETSMART, INC	EQUITY	716768106	418	30,801	SH		DEFINED	1
PF CHANGS CHINA BISTRO COM	EQUITY	69333Y108	11220	168,400	SH		Sole	3
PFF BANCORP, INC.	EQUITY	69331W104	111	3,568	SH		DEFINED	1
PFIZER, INC.	EQUITY	717081103	176405	4,438,973	SH		DEFINED	1
PFIZER, INC.	EQUITY	717081103	7598	1,152,258	SH		DEFINED	2
PHARMACEUTICAL PRODUCT DEVELOPMENT	EQUITY	717124101	20	572	SH		DEFINED	1
PHARMACEUTICAL RES INC COM	EQUITY	717125108	123	5,802	SH		DEFINED	1
PHARMACIA CORP.	EQUITY	71713U102	987	14,670	SH		DEFINED	2
PHARMACIA CORPORATION	EQUITY	71713U102	50058	1,110,430	SH		DEFINED	1
PHARMACOPEIA INC	EQUITY	71713B104	92	6,911	SH		DEFINED	1
PHARMACYCLICS INC.	EQUITY	716933106	39	5,026	SH		DEFINED	1
PHARMOS CORP	EQUITY	717139208	29	17,236	SH		DEFINED	1
Phelps Dodge	CORPBO	717265AK8	2938	3,000,000	PR		DEFINED	4
PHELPS DODGE CORP.	EQUITY	717265102	1584	37,630	SH		DEFINED	1
PHILADELPHIA CONS. HLDG. CO.	EQUITY	717528103	142	3,567	SH		DEFINED	1
PHILADELPHIA SUBURBAN CORP.	EQUITY	718009608	415	17,639	SH		DEFINED	1
PHILIP MORRIS COMPANIES, INC.	EQUITY	718154107	73710	1,399,470	SH		DEFINED	1
PHILIP MORRIS COS INC	EQUITY	718154107	509	136,500	SH		DEFINED	2
PHILLIPINES LONG DISTANCE TELE ADR	EQUITY	718252604	580	55,800	SH		DEFINED	1
PHILLIPS PETROLEUM CO.	EQUITY	718507106	10847	172,720	SH		DEFINED	1
PHILLIPS-VAN HEUSEN CORP.	EQUITY	718592108	100	7,078	SH		DEFINED	1
PHOENIX TECHNOLOGIES, LTD.	EQUITY	719153108	99	7,237	SH		DEFINED	1
PHOTON DYNAMICS	EQUITY	719364101	221	4,341	SH		DEFINED	1
PHOTON DYNAMICS INC	EQUITY	719364101	539	10,000	SH		DEFINED	2
PHOTRONICS INC.	EQUITY	719405102	274	8,130	SH		DEFINED	1
PICO HOLDINGS INC	EQUITY	693366205	49	3,322	SH		DEFINED	1
PIEDMONT NATURAL GAS CO., INC.	EQUITY	720186105	338	9,484	SH		DEFINED	1
PIER 1 IMPORTS, INC.	EQUITY	720279108	597	28,985	SH		DEFINED	1
PILGRIMS PRIDE CORP.	EQUITY	721467108	66	4,673	SH		DEFINED	1
PINNACLE HOLDINGS, INC.	EQUITY	72346N101	1	13,158	SH		DEFINED	1
PINNACLE SYSTEMS, INC.	EQUITY	723481107	140	17,604	SH		DEFINED	1
PINNACLE WEST CAPITAL CORP.	EQUITY	723484101	1750	38,583	SH		DEFINED	1
PIONEER NATURAL RESOURCES CORP	EQUITY	723787107	2938	131,824	SH		DEFINED	1
PIONEER-STANDARD ELECTRONICS	EQUITY	723877106	122	8,605	SH		DEFINED	1
PITNEY BOWES, INC.	EQUITY	724479100	4983	116,433	SH		DEFINED	1
PITTSTON BRINK'S GROUP	EQUITY	725701106	2136	85,095	SH		DEFINED	1
PIXAR INC	EQUITY	725811103	9	246	SH		DEFINED	1
PIXELWORKS INC	EQUITY	72581M107	88	6,823	SH		DEFINED	1
PLACER DOME INC.	EQUITY	725906101	1818	148,390	SH		DEFINED	1
PLAINS RESOURCES, INC.	EQUITY	726540503	186	7,461	SH		DEFINED	1
PLANAR SYSTEMS, INC.	EQUITY	726900103	87	3,301	SH		DEFINED	1
PLANTRONICS, INC.	EQUITY	727493108	1438	68,722	SH		DEFINED	1

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

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

PLATO LEARNING INC	EQUITY	72764Y100	77	4,360	SH	DEFINED
PLAYBOY ENTERPRISES, INC.	EQUITY	728117300	69	4,050	SH	DEFINED
PLAYTEX PRODUCTS, INC.	EQUITY	72813P100	90	8,306	SH	DEFINED
PLEXUS CORP.	EQUITY	729132100	1548	65,612	SH	DEFINED
PLUG POWER INC	EQUITY	72919P103	2	176	SH	DEFINED
PLUM CREEK TIMBER CO INC	EQUITY	729251108	2506	84,365	SH	DEFINED
PLX TECHNOLOGY, INC.	EQUITY	693417107	64	5,267	SH	DEFINED
PMA CAPITAL CORP.	EQUITY	693419202	117	5,115	SH	DEFINED
PMC-SIERRA, INC.	EQUITY	69344F106	1332	81,833	SH	DEFINED
PMI GROUP INC COM	EQUITY	69344M101	51602	681,120	SH	Sole
PMI GROUP, INC.	EQUITY	69344M101	5371	70,889	SH	DEFINED
PNC FINANCIAL SERVICES	EQUITY	693475105	8978	146,010	SH	DEFINED
PNC Funding Corp	CORPBOND	69347CAA8	4938	5,000,000	PRN	DEFINED
PNM RESOURCES INC	EQUITY	69349H107	1882	61,377	SH	DEFINED
POGO PRODUCING CO	EQUITY	730448107	20	622	SH	DEFINED
POGO PRODUCING CO COM	EQUITY	730448107	40432	1,275,456	SH	Sole
POHANG IRON AND STEEL COMPANY ADR	EQUITY	730450103	523	20,000	SH	DEFINED
POLARIS INDUSTRIES, INC.	EQUITY	731068102	455	7,146	SH	DEFINED
POLO RALPH LAUREN CO	EQUITY	731572103	15	516	SH	DEFINED
POLYCOM INC COM	EQUITY	73172K104	27029	1,098,732	SH	Sole
POLYCOM, INC.	EQUITY	73172K104	3119	126,796	SH	DEFINED
POLYMEDICA CORP	EQUITY	731738100	93	3,663	SH	DEFINED
POLYONE CORPORATION	EQUITY	73179P106	294	24,059	SH	DEFINED
POMEROY COMPUTER RESOURCES	EQUITY	731822102	47	3,103	SH	DEFINED
POPE & TALBOT, INC.	EQUITY	732827100	71	4,861	SH	DEFINED
POPULAR INC	EQUITY	733174106	39	1,344	SH	DEFINED
PORT FINANCIAL CORPORATION	EQUITY	734119100	52	1,638	SH	DEFINED
PORTAL SOFTWARE	EQUITY	736126103	58	30,601	SH	DEFINED
POSSIS MEDICAL INC	EQUITY	737407106	104	5,282	SH	DEFINED
POST PROPERTIES, INC.	EQUITY	737464107	7635	227,245	SH	DEFINED
POTLATCH CORP.	EQUITY	737628107	1496	44,401	SH	DEFINED
Potomac Edison	CORPBOND	737662BB1	8118	8,000,000	PRN	DEFINED
POTOMAC ELECTRIC POWER CO.	EQUITY	737679100	3178	136,088	SH	DEFINED
POWELL INDUSTRIES INC	EQUITY	739128106	44	1,972	SH	DEFINED
POWER INTEGRATIONS, INC.	EQUITY	739276103	156	8,183	SH	DEFINED
POWER-ONE, INC.	EQUITY	739308104	296	36,246	SH	DEFINED
POWERWAVE TECHNOLOGIES INC	EQUITY	739363109	1295	100,652	SH	DEFINED
POZEN INC.	EQUITY	73941U102	35	6,071	SH	DEFINED
PPG INDUSTRIES, INC.	EQUITY	693506107	5848	106,510	SH	DEFINED
PPL CORPORATION	EQUITY	69351T106	2865	72,334	SH	DEFINED
PRAECIS PHARMACEUTICALS INC	EQUITY	739421105	83	15,891	SH	DEFINED
Praxair Inc	CORPBOND	74005PAJ3	2972	3,000,000	PRN	DEFINED
PRAXAIR INC	EQUITY	74005P104	431	24,900	SH	DEFINED
PRAXAIR, INC.	EQUITY	74005P104	6900	115,377	SH	DEFINED
PRECISION CASTPARTS CORP.	EQUITY	740189105	2327	65,708	SH	DEFINED
PRENTISS PROPERTIES TRUST	EQUITY	740706106	287	9,719	SH	DEFINED
PREPAID LEGAL SERVICES, INC.	EQUITY	740065107	137	4,783	SH	DEFINED
PRESIDENTIAL LIFE CORP.	EQUITY	740884101	153	6,745	SH	DEFINED
PRESSTEK INC	EQUITY	741113104	55	9,531	SH	DEFINED
PRG-SCHULTZ INTERNATIONAL	EQUITY	69357C107	147	10,456	SH	DEFINED
PRI AUTOMATION INC.	EQUITY	69357H106	171	7,333	SH	DEFINED
PRICE COMMUNICATIONS CO.	EQUITY	741437305	1482	83,999	SH	DEFINED
PRICE LEGACY CORP PFD	EQUITY	74144P205	91	5,900	SH	DEFINED

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

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

PRICELINE.COM INC.	EQUITY	741503106	170	32,524	SH	DEFINED
PRICESMART, INC.	EQUITY	741511109	43	1,166	SH	DEFINED
PRIDE INTERNATIONAL	EQUITY	74153Q102	2682	168,684	SH	DEFINED
PRIDE INTERNATIONAL INC	EQUITY	74153Q102	1264	19,700	SH	DEFINED
PRIMA ENERGY CORP	EQUITY	741901201	75	3,021	SH	DEFINED
PRIME GROUP REALTY TRUST	EQUITY	74158J103	14	1,808	SH	DEFINED
PRIME HOSPITALITY CORP.	EQUITY	741917108	183	13,935	SH	DEFINED
PRINCETON REVIEW INC	EQUITY	742352107	654	61,900	SH	DEFINED
PRINCIPAL FINANCIAL GROUP	EQUITY	74251V102	20008	790,820	SH	DEFINED
PRIORITY HEALTHCARE	EQUITY	74264T102	8	306	SH	DEFINED
PRIVATE MEDIA GROUP INC	EQUITY	74266R104	25	4,460	SH	DEFINED
PROASSURANCE CORPORATION	EQUITY	74267C106	128	7,099	SH	DEFINED
PROBUSINESS SERVICES INC.	EQUITY	742674104	118	5,489	SH	DEFINED
PROCTER & GAMBLE CO.	EQUITY	742718109	74399	825,825	SH	DEFINED
PROFESSIONAL DETAILING, INC.	EQUITY	69329V100	41	2,404	SH	DEFINED
PROGENICS PHARMACEUTICALS	EQUITY	743187106	37	2,481	SH	DEFINED
Progress Energy	EQUITY	743263105	8757	175,000	SH	DEFINED
PROGRESS ENERGY INC.	EQUITY	743263105	5069	101,297	SH	DEFINED
PROGRESS SOFTWARE CORP.	EQUITY	743312100	165	9,084	SH	DEFINED
PROGRESSIVE CORP.	EQUITY	743315103	5621	33,737	SH	DEFINED
PROLOGIS TR SH BEN INT	EQUITY	743410102	19183	821,540	SH	Sole
PROLOGIS TRUST	EQUITY	743410102	29	1,235	SH	DEFINED
PROQUEST CO.	EQUITY	74346P102	182	4,231	SH	DEFINED
PROSPERITY BANCSHARES INC	EQUITY	743606105	55	1,703	SH	DEFINED
PROTECTIVE LIFE CORP COM	EQUITY	743674103	2707	86,820	SH	DEFINED
PROTEIN DESIGN LABS, INC.	EQUITY	74369L103	1955	114,127	SH	DEFINED
PROTON ENERGY SYSTEMS	EQUITY	74371K101	67	10,343	SH	DEFINED
PROVIDENT BANCORP INC	EQUITY	743835100	26	969	SH	DEFINED
PROVIDENT BANKSHARES CORP.	EQUITY	743859100	191	7,956	SH	DEFINED
PROVIDENT FINANCIAL GROUP	EQUITY	743866105	1791	62,193	SH	DEFINED
Providian Capital	CORPBOND	743973AA7	886	4,000,000	PRN	DEFINED
PROVIDIAN FINANCIAL CORP.	EQUITY	74406A102	970	128,462	SH	DEFINED
PROVINCE HEALTHCARE CO.	EQUITY	743977100	313	9,851	SH	DEFINED
PROXIM, INC.	EQUITY	744284100	41	9,611	SH	DEFINED
PRUDENTIAL FINANCIAL INC	EQUITY	744320102	113350	3,650,550	SH	DEFINED
PS BUSINESS PARKS, INC.	EQUITY	69360J107	116	3,326	SH	DEFINED
PS BUSINESS PKS INC CA COM	EQUITY	69360J107	11843	340,800	SH	Sole
PSEG ENERGY HOLDINGS	EQUITY	744573106	20257	442,285	SH	DEFINED
PSS WORLD MEDICAL, INC	EQUITY	69366A100	217	22,151	SH	DEFINED
PUBLIC STORAGE INC	EQUITY	74460D109	33	893	SH	DEFINED
Public Svc Enterprise Group	EQUITY	744573106	3893	85,000	SH	DEFINED
PUGET ENEGY INC.	EQUITY	745310102	10877	523,205	SH	DEFINED
PULITZER INC.	EQUITY	745769109	137	2,568	SH	DEFINED
PULTE HOMES INC.	EQUITY	745867101	2115	44,197	SH	DEFINED
PUMA TECHNOLOGY INC	EQUITY	745887109	16	11,737	SH	DEFINED
PURE RESOURCES INC	EQUITY	74622E102	94	4,185	SH	DEFINED
PYR ENERGY CORP	EQUITY	693677106	9	4,505	SH	DEFINED
QLOGIC CORP	EQUITY	747277101	2906	13,200	SH	DEFINED
QLOGIC CORP COM	EQUITY	747277101	10577	213,600	SH	Sole
QLOGIC CORP.	EQUITY	747277101	2276	45,955	SH	DEFINED
QRS CORP.	EQUITY	74726X105	49	4,190	SH	DEFINED
QUAKER CHEM CORP COM	EQUITY	747316107	56	2,419	SH	DEFINED
QUAKER CIRY BANCORP INC	EQUITY	74731K106	37	1,176	SH	DEFINED

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

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

QUAKER FABRIC CORP.	EQUITY	747399103	40	3,613	SH	DEFINED
QUALCOMM INC	EQUITY	747525103	5	77,200	SH	DEFINED
QUALCOMM, INC.	EQUITY	747525103	26085	693,000	SH	DEFINED
QUANEX CORP.	EQUITY	747620102	148	4,168	SH	DEFINED
QUANTA SERVICES, INC.	EQUITY	74762E102	1798	103,969	SH	DEFINED
QUANTUM CORP DLT & STORAGE	EQUITY	747906204	1570	197,233	SH	DEFINED
Quest Diagnostics	EQUITY	74834L100	2560	30,900	SH	DEFINED
QUEST DIAGNOSTICS, INC.	EQUITY	74834L100	10192	123,012	SH	DEFINED
QUEST SOFTWARE INC	EQUITY	74834T103	7	495	SH	DEFINED
QUESTAR CORP.	EQUITY	748356102	3734	145,252	SH	DEFINED
QUICKSILVER RESOURCES INC	EQUITY	74837R104	58	2,534	SH	DEFINED
QUICKSILVER, INC.	EQUITY	74838C106	148	6,782	SH	DEFINED
QUIKSILVER INC	EQUITY	74838C106	45	51,300	SH	DEFINED
QUINTILES TRANSNATIONAL CORP.	EQUITY	748767100	984	55,459	SH	DEFINED
QUIXOTE CORP	EQUITY	749056107	37	1,977	SH	DEFINED
QWEST COMMUNICATIONS INTL.	EQUITY	749121109	6462	786,179	SH	DEFINED
R&G FINANCIAL CO.	EQUITY	749136107	64	3,189	SH	DEFINED
R. R. DONNELLEY AND SONS CO.	EQUITY	257867101	1726	55,485	SH	DEFINED
R.H. DONNELLEY CORP.	EQUITY	74955W307	280	9,199	SH	DEFINED
R.O.C. TAIWAN FUND	EQUITY	749651105	1630	320,800	SH	DEFINED
RADIAN GROUP INC COM	EQUITY	750236101	109240	2,225,760	SH	Sole
RADIAN GROUP, INC.	EQUITY	750236101	5826	118,702	SH	DEFINED
RADIANT SYSTEMS, INC.	EQUITY	75025N102	42	4,627	SH	DEFINED
RADIO ONE INC -CL D	EQUITY	75040P405	14	683	SH	DEFINED
RADIO ONE INC CL D NON VTG	EQUITY	75040P405	60832	2,953,010	SH	Sole
RADIOSHACK CORP.	EQUITY	750438103	2512	83,627	SH	DEFINED
RADISYS CORP.	EQUITY	750459109	89	4,948	SH	DEFINED
RAILAMERICA INC	EQUITY	750753105	71	6,738	SH	DEFINED
RAILWORKS CORP	EQUITY	750789109	800	121,500	SH	DEFINED
RAINBOW TECHNOLOGIES INC	EQUITY	750862104	72	7,205	SH	DEFINED
RAIT INVESTMENT TRUST	EQUITY	749227104	3023	150,000	SH	DEFINED
RALCORP HOLDINGS, INC.	EQUITY	751028101	253	9,316	SH	DEFINED
RAMBUS INC.	EQUITY	750917106	202	25,916	SH	DEFINED
RANGE RESOURCES CORP	EQUITY	75281A109	79	15,171	SH	DEFINED
RARE HOSPITALITY INTERNATIONAL	EQUITY	753820109	170	6,679	SH	DEFINED
RATIONALE SOFTWARE CORP	EQUITY	75409P202	1506	95,164	SH	DEFINED
RAYMOND JAMES FINANCIAL, INC.	EQUITY	754730109	407	11,883	SH	DEFINED
RAYONIER, INC.	EQUITY	754907103	3921	73,589	SH	DEFINED
RAYOVAC CORP.	EQUITY	755081106	98	6,370	SH	DEFINED
RAYTHEON CO	EQUITY	755111507	919	19,500	SH	DEFINED
RAYTHEON CO COM NEW	EQUITY	755111507	3653	89,000	SH	Sole
RAYTHEON CO.	EQUITY	755111507	8840	215,353	SH	DEFINED
RCN CORP.	EQUITY	749361101	14	10,092	SH	DEFINED
READER'S DIGEST ASSOC., INC. CLASS A	EQUITY	755267101	2829	126,220	SH	DEFINED
READ-RITE CORP.	EQUITY	755246105	114	37,172	SH	DEFINED
REALNETWORKS, INC.	EQUITY	75605L104	9	1,321	SH	DEFINED
REALTY INCOME CORP COM	EQUITY	756109104	5292	159,400	SH	Sole
REALTY INCOME CORP.	EQUITY	756109104	339	10,201	SH	DEFINED
RECKSON ASSOC REALTY CORP.	EQUITY	75621K106	278	11,292	SH	DEFINED
RECKSON ASSOCS RLTY CL B	EQUITY	75621K304	4822	187,200	SH	Sole
RECKSON ASSOCS RLTY COM	EQUITY	75621K106	22677	919,600	SH	Sole
RECOTON CORP.	EQUITY	756268108	14	3,020	SH	DEFINED
RED HAT, INC.	EQUITY	756577102	48	8,410	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
REDBACK NETWORKS INC	EQUITY	757209101	7	1,942	SH	DEFINED

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

REDWOOD TRUST, INC.	EQUITY	758075402	61	2,225	SH	DEFINED
REEBOK INTERNATIONAL, LTD.	EQUITY	758110100	725	26,814	SH	DEFINED
REGAL-BELOIT CORP.	EQUITY	758750103	152	5,935	SH	DEFINED
REGENCY CENTERS CORPORATION	EQUITY	758849103	210	7,220	SH	DEFINED
REGENCY CTRS CORP COM	EQUITY	758849103	11620	400,400	SH	Sole
REGENERATION TECHNOLOGIES	EQUITY	75886N100	28	3,925	SH	DEFINED
REGENERON PHARMACEUTICALS INC.	EQUITY	75886F107	204	8,152	SH	DEFINED
REGENT COMMUNICATIONS, INC	EQUITY	758865109	49	5,961	SH	DEFINED
REGIONS FINANCIAL CORP.	EQUITY	758940100	3610	105,088	SH	DEFINED
REGIS CORP.	EQUITY	758932107	321	11,445	SH	DEFINED
REGISTER.COM	EQUITY	75914G101	54	6,059	SH	DEFINED
REHAB CARE GROUP	EQUITY	759148109	141	4,935	SH	DEFINED
REINSURANCE GROUP OF	EQUITY	759351109	5	173	SH	DEFINED
RELIANCE STEEL & ALUMINIUM CO.	EQUITY	759509102	204	7,410	SH	DEFINED
RELIANT ENERGY, INC.	EQUITY	75952J108	3671	142,350	SH	DEFINED
RELIANT RESOURCES INC	EQUITY	75952B105	1042	61,611	SH	DEFINED
REMEC, INC.	EQUITY	759543101	130	14,010	SH	DEFINED
REMINGTON OIL & GAS CORP	EQUITY	759594302	103	5,097	SH	DEFINED
RENAISSANCE LEARNING, INC.	EQUITY	75968L105	79	2,424	SH	DEFINED
Renaissancere	CORPBOND	759936AC1	4194	5,000,000	PRN	DEFINED
RENAL CARE GROUP, INC.	EQUITY	759930100	502	15,312	SH	DEFINED
RENT-A-CENTER INC	EQUITY	76009N100	113	2,206	SH	DEFINED
RENT-WAY, INC.	EQUITY	76009U104	64	7,631	SH	DEFINED
REPUBLIC BANCORP, INC.	EQUITY	760281204	235	17,360	SH	DEFINED
REPUBLIC BANCSHARES, INC.	EQUITY	759929102	25	1,471	SH	DEFINED
REPUBLIC SERVICES IN	EQUITY	760759100	4003	214,267	SH	DEFINED
REPUBLIC SVCS INC	EQUITY	760759100	782	49,200	SH	DEFINED
RESEARCH FRONTIERS	EQUITY	760911107	54	3,044	SH	DEFINED
RESMED INC	EQUITY	761152107	19	474	SH	DEFINED
RESORTQUEST INTL INC	EQUITY	761183102	37	5,025	SH	DEFINED
RESOURCE AMERICA, INC.	EQUITY	761195205	53	4,782	SH	DEFINED
RESOURCES CONNECTION INC	EQUITY	76122Q105	60	2,081	SH	DEFINED
RESPIRONICS INC.	EQUITY	761230101	308	9,491	SH	DEFINED
RETEK INC	EQUITY	76128Q109	341	1,200	SH	DEFINED
RETEK INC COM	EQUITY	76128Q109	34567	1,316,823	SH	Sole
RETEK INC.	EQUITY	76128Q109	1700	64,756	SH	DEFINED
REVLON, INC.-CL A	EQUITY	761525500	16	2,465	SH	DEFINED
REYNOLDS AND REYNOLDS CO., CLASS A	EQUITY	761695105	2659	88,619	SH	DEFINED
RF MICRO DEVICES INC	EQUITY	749941100	3891	217,376	SH	DEFINED
RF MONOLITHICS INC COM(OXFORD PTNRS L	EQUITY	74955F106	20	4,973	SH	DEFINED
RFS HOTEL INVESTORS, INC.	EQUITY	74955J108	116	7,861	SH	DEFINED
RGS ENERGY GROUP, INC.	EQUITY	74956K104	424	10,795	SH	DEFINED
RIBOZYME PHARMACEUTICALS INC	EQUITY	762567105	12	4,107	SH	DEFINED
RICHARDSON ELEC LTD	EQUITY	763165107	20	1,610	SH	DEFINED
RIGEL PHARMACEUTICALS INC	EQUITY	766559108	29	8,189	SH	DEFINED
RIGGS NATIONAL CORP.	EQUITY	766570105	61	3,965	SH	DEFINED
RIGHT MANAGEMENT CONSULTANTS	EQUITY	766573109	75	2,962	SH	DEFINED
RITE AID CORP	EQUITY	767754104	17	5,003	SH	DEFINED
Riverdeep Group PLC USD0.01 Spons ADR	EQUITY	76870Q109	1129	50,500	SH	DEFINED
RIVERSTONE NETWORKS INC	EQUITY	769320102	10	1,586	SH	DEFINED
RIVIANA FOODS	EQUITY	769536103	39	1,805	SH	DEFINED
RIVIERA HOLDINGS CORP	EQUITY	769627100	2600	500,000	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
RJ Reynolds	EQUITY	76182K105	7123	110,000	SH	DEFINED
RJ REYNOLDS TOBACCO HOLDINGS	EQUITY	76182K105	7650	118,145	SH	DEFINED

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

RLI CORP.	EQUITY	749607107	106	2,049	SH	DEFINED
ROADWAY CORP.	EQUITY	769742107	136	3,682	SH	DEFINED
ROANOKE ELECTRIC STEEL CORP	EQUITY	769841107	46	3,399	SH	DEFINED
ROBBINS & MYERS, INC.	EQUITY	770196103	67	2,462	SH	DEFINED
ROBERT HALF INTERNATIONAL INC.	EQUITY	770323103	2407	81,523	SH	DEFINED
ROCK-TENN CO., CLASS A	EQUITY	772739207	78	3,635	SH	DEFINED
ROCKWELL AUTOMATION INC	EQUITY	773903109	3046	151,835	SH	DEFINED
Rockwell Collins	EQUITY	774341101	25	990	SH	DEFINED
ROCKWELL COLLINS INC	EQUITY	774341101	378	31,000	SH	DEFINED
ROGERS CORP.	EQUITY	775133101	162	4,888	SH	DEFINED
ROHM AND HAAS CO.	EQUITY	775371107	4274	101,114	SH	DEFINED
ROHN INDUSTRIES, INC.	EQUITY	775381106	8	5,341	SH	DEFINED
ROLLINS, INC.	EQUITY	775711104	892	42,278	SH	DEFINED
ROPER INDS INC NEW COM	EQUITY	776696106	43427	873,082	SH	Sole
ROPER INDUSTRIES, INC.	EQUITY	776696106	453	9,111	SH	DEFINED
ROSLYN BANCORP, INC.	EQUITY	778162107	2305	111,367	SH	DEFINED
ROSS STORES INC	EQUITY	778296103	241	10,000	SH	DEFINED
ROSS STORES, INC.	EQUITY	778296103	3813	100,784	SH	DEFINED
Rostelecom ADR	EQUITY	778529107	502	65,000	SH	DEFINED
ROUSE CO	EQUITY	779273101	18	572	SH	DEFINED
ROUSE CO COM	EQUITY	779273101	18684	603,100	SH	Sole
ROWAN COMPANIES, INC.	EQUITY	779382100	1479	64,179	SH	DEFINED
ROXIO INC	EQUITY	780008108	119	5,249	SH	DEFINED
Royal & Sun Alliance	CORPBOND	78004VAB9	7908	7,564,000	PRN	DEFINED
ROYAL BANCSHARES OF PENN-A	EQUITY	780081105	24	1,176	SH	DEFINED
Royal Caribbean	CORPBOND	780153AL6	3378	3,500,000	PRN	DEFINED
Royal Caribbean	CORPBOND	780153AG7	1590	2,000,000	PRN	DEFINED
Royal Caribbean	CORPBOND	780153AH5	1217	1,375,000	PRN	DEFINED
ROYAL CARRIBBEAN CRUISES LTD	EQUITY	V7780T103	16	625	SH	DEFINED
ROYAL DUTCH PETROLEUM CO. NY REG SH P	EQUITY	780257804	52724	970,620	SH	DEFINED
RPC	EQUITY	749660106	50	3,367	SH	DEFINED
RPM, INC.	EQUITY	749685103	2694	173,229	SH	DEFINED
RSA SECURITY INC.	EQUITY	749719100	641	71,274	SH	DEFINED
RTI INTERNATIONAL METALS, INC.	EQUITY	74973W107	75	6,501	SH	DEFINED
RUBY TUESDAY, INC.	EQUITY	781182100	460	19,796	SH	DEFINED
RUDDICK CORP.	EQUITY	781258108	1127	67,755	SH	DEFINED
RUDOLPH TECHNOLOGIES INC.	EQUITY	781270103	129	2,980	SH	DEFINED
RURAL CELLULAR	EQUITY	781904107	2706	64,529	SH	DEFINED
RUSS BERRIE AND CO., INC.	EQUITY	782233100	92	2,859	SH	DEFINED
RUSSELL CORP.	EQUITY	782352108	108	7,239	SH	DEFINED
RYAN'S FAMILY STEAK HOUSES	EQUITY	783519101	228	9,490	SH	DEFINED
RYDER SYSTEM, INC.	EQUITY	783549108	1295	43,847	SH	DEFINED
RYERSON TULL, INC.	EQUITY	78375P107	76	6,949	SH	DEFINED
RYLAND GROUP	EQUITY	783764103	372	4,129	SH	DEFINED
RYLAND GROUP INC COM	EQUITY	783764103	12790	141,800	SH	Sole
S & P 500 FUTURE	EQUITY	84749R100	38	1,592	SH	DEFINED
S J W CORP COM	EQUITY	784305104	50	619	SH	DEFINED
S&T BANCORP, INC.	EQUITY	783859101	185	7,283	SH	DEFINED
S.Y. BANCORP INC	EQUITY	785060104	62	1,709	SH	DEFINED
S1 CORPORATION	EQUITY	78463B101	293	18,999	SH	DEFINED
SABA SOFTWARE INC	EQUITY	784932105	33	7,993	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN	OTH MGR
SABRE HOLDINGS CORP.	EQUITY	785905100	2939	62,923	SH	DEFINED	1

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

Safeco Capital I	CORPBOND	786427AC8	6750	7,500,000	PRN	DEFINED	4
SAFECO CORP.	EQUITY	786429100	1889	58,950	SH	DEFINED	1
SAFEGUARD SCIENTIFICS, INC.	EQUITY	786449108	110	36,630	SH	DEFINED	1
SAFEWAY INC	EQUITY	786514208	13004	288,860	SH	DEFINED	1
SAGA COMMUNICATIONS, INC. CLASS A	EQUITY	786598102	76	3,031	SH	DEFINED	1
SAKS INC.	EQUITY	79377W108	2363	179,691	SH	DEFINED	1
SALEM COMMUNICATION- CLASS A	EQUITY	794093104	65	2,743	SH	DEFINED	1
SALIX PHARMACEUTICALS LTD	EQUITY	795435106	382	10,000	SH	DEFINED	2
SALIX PHARMACEUTICALS ORD	EQUITY	795435106	7314	417,200	SH	Sole	3
SALTON, INC.	EQUITY	795757103	35	1,762	SH	DEFINED	1
SANCHEZ COMPUTER ASSOCIATES	EQUITY	799702105	28	4,159	SH	DEFINED	1
SANDERSON FARMS, INC.	EQUITY	800013104	40	1,476	SH	DEFINED	1
SANDISK CORP.	EQUITY	80004C101	1883	86,767	SH	DEFINED	1
SANDY SPRING BANCORP, INC.	EQUITY	800363103	146	4,502	SH	DEFINED	1
SANGAMO BIOSCIENCES INC	EQUITY	800677106	31	3,353	SH	DEFINED	1
SANGSTAT MEDICAL CORP.	EQUITY	801003104	155	5,773	SH	DEFINED	1
SANMINA - SCI CORP	EQUITY	800907107	3271	278,362	SH	DEFINED	1
SANTANDER BANCORP	EQUITY	802809103	48	2,433	SH	DEFINED	1
SAPIENT CORP.	EQUITY	803062108	398	83,834	SH	DEFINED	1
SARA LEE CORP.	EQUITY	803111103	9158	441,120	SH	DEFINED	1
SATCON TECHNOLOGY GROUP	EQUITY	803893106	10	3,119	SH	DEFINED	1
SATYAM COMPUTER SERVICES-ADR	EQUITY	804098101	1069	85,500	SH	DEFINED	1
SAUER-DANFOSS INC.	EQUITY	804137107	33	3,161	SH	DEFINED	1
SAUL CENTERS, INC.	EQUITY	804395101	73	3,307	SH	DEFINED	1
SBA COMMUNICATIONS CORPORATION	EQUITY	78388J106	40	12,303	SH	DEFINED	1
SBA COMMUNICATIONS CRP COM	EQUITY	78388J106	914	277,800	SH	Sole	3
SBC COMMUNICATIONS INC	EQUITY	78387G103	843	13,200	SH	DEFINED	2
SBC COMMUNICATIONS, INC.	EQUITY	78387G103	77532	2,070,840	SH	DEFINED	1
SBS TECHNOLOGIES INC	EQUITY	78387P103	58	4,517	SH	DEFINED	1
SCANA CORP	EQUITY	80589M102	4062	132,733	SH	DEFINED	1
SCANSOURCE INC	EQUITY	806037107	107	1,777	SH	DEFINED	1
SCHAWK, INC.	EQUITY	806373106	27	2,799	SH	DEFINED	1
SCHERING PLOUGH CORP	EQUITY	806605101	1200	12,950	SH	DEFINED	2
SCHERING-PLOUGH CORP.	EQUITY	806605101	36834	1,176,820	SH	DEFINED	1
SCHLUMBERGER LTD.	EQUITY	806857108	177	3,150	SH	DEFINED	2
SCHLUMBERGER, LTD.	EQUITY	806857108	17394	295,710	SH	DEFINED	1
SCHOLASTIC CORP COM	EQUITY	807066105	12609	232,688	SH	Sole	3
SCHOLASTIC CORP.	EQUITY	807066105	2891	53,345	SH	DEFINED	1
SCHOOL SPECIALTY, INC.	EQUITY	807863105	131	4,919	SH	DEFINED	1
SCHULMAN, A. INC.	EQUITY	808194104	838	45,795	SH	DEFINED	1
SCHWAB CHARLES CORP	EQUITY	808513105	113	93,710	SH	DEFINED	2
SCHWEITZER-MAUDUIT INC.	EQUITY	808541106	115	4,615	SH	DEFINED	1
SCICLONE PHARMACEUTICALS, INC.	EQUITY	80862K104	44	10,100	SH	DEFINED	1
SCIENTIFIC ATLANTA	EQUITY	808655104	11	500	SH	DEFINED	2
SCIENTIFIC ATLANTA INC COM	EQUITY	808655104	7836	339,200	SH	Sole	3
SCIENTIFIC-ATLANTA, INC.	EQUITY	808655104	2161	93,540	SH	DEFINED	1
SCIOS NOVA INC.	EQUITY	808905103	409	14,131	SH	DEFINED	1
SCM MICROSYSTEMS, INC.	EQUITY	784018103	56	4,772	SH	DEFINED	1
SCOTTISH ANNUITY&LIFE ORD	EQUITY	G7885T104	11972	630,100	SH	Sole	3

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DCRETN
SCOTTS CO.	EQUITY	810186106	223	4,879	SH	DEFINED
SCP POOL CORPORATION	EQUITY	784028102	186	5,939	SH	DEFINED
SCPIE HOLDINGS, INC.	EQUITY	78402P104	47	2,742	SH	DEFINED
SCRIPPS CO	EQUITY	811054204	25	300	SH	DEFINED

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

SEABOARD CORP.	EQUITY	811543107	31	104	SH	DEFINED
SEACHANGE INTERNATIONAL, INC.	EQUITY	811699107	83	5,444	SH	DEFINED
SEACHANGE INTL INC COM	EQUITY	811699107	4565	300,550	SH	Sole
SEACOAST FINANCIAL SERVICES CO	EQUITY	81170Q106	151	7,669	SH	DEFINED
SEACOR SMIT, INC.	EQUITY	811904101	260	5,302	SH	DEFINED
SEACOST BANKING CORP FLA A	EQUITY	811707108	53	1,122	SH	DEFINED
SEALED AIR CORP	EQUITY	81211K100	1841	39,094	SH	DEFINED
Sealed Air Corp	EQUITY	81211K100	942	20,000	SH	DEFINED
SEARS ROEBUCK & CO	EQUITY	812387108	9591	187,068	SH	DEFINED
SEARS ROEBUCK & CO COM	EQUITY	812387108	4102	80,000	SH	Sole
SEARS ROEBUCK + CO	EQUITY	812387108	4360	1,500	SH	DEFINED
SEATTLE GENETICS INC WA	EQUITY	812578102	11	2,185	SH	DEFINED
SECOND BANCORP, INC.	EQUITY	813114105	66	2,708	SH	DEFINED
SECURE COMPUTING CORP	EQUITY	813705100	174	8,877	SH	DEFINED
SECURE COMPUTING CORP COM	EQUITY	813705100	12890	657,300	SH	Sole
SECURITY CAP GRP INC COM CL A	EQUITY	81413P105	250	196	SH	DEFINED
SECURITY CAPITAL GRO	EQUITY	81413P204	19	729	SH	DEFINED
SEEBEYOND TECHNOLOGY CORP.	EQUITY	815704101	67	8,741	SH	DEFINED
SEI INVESTMENTS CO.	EQUITY	784117103	5858	136,831	SH	DEFINED
SEITEL, INC.	EQUITY	816074306	55	6,028	SH	DEFINED
SELECT MEDICAL CORP	EQUITY	816196109	46	2,903	SH	DEFINED
SELECT MEDICAL CORP COM	EQUITY	816196109	13625	851,000	SH	Sole
SELECTICA INC	EQUITY	816288104	20	5,092	SH	DEFINED
SELECTIVE INSURANCE GROUP, INC	EQUITY	816300107	212	7,931	SH	DEFINED
SEMCO ENERGY, INC.	EQUITY	78412D109	54	5,654	SH	DEFINED
SEMITOOL, INC.	EQUITY	816909105	62	4,799	SH	DEFINED
SEMPRA ENERGY	EQUITY	816851109	3651	114,783	SH	DEFINED
SEMTECH CORP COM	EQUITY	816850101	16729	458,324	SH	Sole
SEMTECH CORP.	EQUITY	816850101	3268	89,533	SH	DEFINED
SENIOR HOUSING PROP TRUST	EQUITY	81721M109	18537	1,287,300	SH	Sole
SENIOR HOUSING PROP TRUST	EQUITY	81721M109	4045	280,936	SH	DEFINED
SENSIENT TECHNOLOGIES CORP.	EQUITY	81725T100	1709	74,232	SH	DEFINED
SEPRACOR, INC.	EQUITY	817315104	1963	101,184	SH	DEFINED
SEQUA CORP CLASS A	EQUITY	817320104	741	14,192	SH	DEFINED
SEQUENOM, INC.	EQUITY	817337108	62	8,951	SH	DEFINED
SERENA SOFTWARE, INC.	EQUITY	817492101	95	4,876	SH	DEFINED
SEROLOGICALS CORP.	EQUITY	817523103	89	5,709	SH	DEFINED
SERONO SA	EQUITY	81752M101	1491	31,700	SH	DEFINED
SERVICE CORP INTERNATIONAL	EQUITY	817565104	15	2,876	SH	DEFINED
SERVICEMASTER COMPAN	EQUITY	81760N109	41	2,960	SH	DEFINED
SFBC INTL INC COM	EQUITY	784121105	4648	178,100	SH	Sole
SHAW GROUP INC	EQUITY	820280105	16	595	SH	DEFINED
SHERWIN-WILLIAMS CO.	EQUITY	824348106	2062	72,387	SH	DEFINED
SHOPKO STORES, INC.	EQUITY	824911101	152	8,388	SH	DEFINED
SHUFFLE MASTER, INC.	EQUITY	825549108	116	5,616	SH	DEFINED
SHURGARD STORAGE CENTERS, INC. CLASS	EQUITY	82567D104	343	10,119	SH	DEFINED
SICOR INC	EQUITY	825846108	14	839	SH	DEFINED
SIDERCA S.A.I.C ADR	EQUITY	825863103	387	20,900	SH	DEFINED
SIEBEL SYS INC	EQUITY	826170102	75	133,700	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DCRETN
SIEBEL SYSTEMS, INC.	EQUITY	826170102	7286	223,440	SH	DEFINED
SIERRA HEALTH SERVICES, INC.	EQUITY	826322109	98	7,520	SH	DEFINED
SIERRA PAC RES NEW	EQUITY	826428104	1548	5,000	SH	DEFINED

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

SIERRA PACIFIC RESOURCES	EQUITY	826428104	2417	160,183	SH	DEFINED
SIGMA ALDRICH CORP.	EQUITY	826552101	3040	64,743	SH	DEFINED
SIGNALSOFT CORP	EQUITY	82668M102	10	5,876	SH	DEFINED
SILGAN HOLDINGS, INC.	EQUITY	827048109	102	3,050	SH	DEFINED
SILICON GRAPHICS, INC.	EQUITY	827056102	257	60,438	SH	DEFINED
SILICON IMAGE INC	EQUITY	82705T102	148	17,341	SH	DEFINED
SILICON LABORATORIES COM	EQUITY	826919102	17018	481,700	SH	Sole
SILICON LABORATORIES INC	EQUITY	826919102	96	2,704	SH	DEFINED
SILICON STORAGE TECHNOLOGY	EQUITY	827057100	252	23,893	SH	DEFINED
SILICON VALLEY BANCSHARES	EQUITY	827064106	2150	71,070	SH	DEFINED
SILICONIX, INC.	EQUITY	827079203	55	1,821	SH	DEFINED
SIMMONS FIRST NATIONAL CORP.	EQUITY	828730200	72	2,205	SH	DEFINED
SIMON PPTY GROUP	EQUITY	828806109	43121	1,321,500	SH	Sole
SIMON PROPERTY GROUP INC	EQUITY	828806109	41	1,258	SH	DEFINED
SIMPLEX SOLUTIONS INC	EQUITY	828854109	13	1,287	SH	DEFINED
SIMPSON MANUFACTURING CO.	EQUITY	829073105	142	2,315	SH	DEFINED
SINCLAIR BROADCAST GROUP, INC.	EQUITY	829226109	103	7,583	SH	DEFINED
SIPEX CORP.	EQUITY	829909100	86	7,704	SH	DEFINED
SIRIUS SATELLITE RADIO INC.	EQUITY	82966U103	80	15,046	SH	DEFINED
SITEL CORP.	EQUITY	82980K107	57	17,451	SH	DEFINED
SIX FLAGS, INC	EQUITY	83001P109	2091	117,054	SH	DEFINED
SKECHERS USA INC. CL-A	EQUITY	830566105	95	5,020	SH	DEFINED
SKILLSOFT CORP COM	EQUITY	83066P101	20804	902,562	SH	Sole
SKILLSOFT CORPORATION	EQUITY	83066P101	36	1,582	SH	DEFINED
SKY FINANCIAL GROUP	EQUITY	83080P103	18	807	SH	DEFINED
SKYLINE CORP.	EQUITY	830830105	60	1,943	SH	DEFINED
SKYWEST INC	EQUITY	830879102	17	683	SH	DEFINED
SKYWEST INC	EQUITY	830879102	3401	62,100	SH	DEFINED
SL GREEN REALTY CORP.	EQUITY	78440X101	273	8,121	SH	DEFINED
SL GREEN RLTY CORP COM	EQUITY	78440X101	9563	284,600	SH	Sole
SLI, INC	EQUITY	78442T108	18	7,212	SH	DEFINED
SMART & FINAL, INC.,	EQUITY	831683107	38	3,665	SH	DEFINED
SMITH INTERNATIONAL, INC.	EQUITY	832110100	4257	62,834	SH	DEFINED
SMITH INTL INC	EQUITY	832110100	1270	50,200	SH	DEFINED
SMITH, A.O. CORP.	EQUITY	831865209	79	3,103	SH	DEFINED
SMITHFIELD FOODS INC	EQUITY	832248108	3689	141,323	SH	DEFINED
SMUCKER, J.M. CO.	EQUITY	832696306	1241	36,724	SH	DEFINED
SMURFIT-STONE CONTAINER CORP.	EQUITY	832727101	21300	1,242,698	SH	DEFINED
SNAP-ON, INC.	EQUITY	833034101	908	26,661	SH	DEFINED
SOC QUIMICA Y MINERA CHIL-SPON ADR	EQUITY	833635105	1357	57,730	SH	DEFINED
SOLA INTERNATIONAL, INC.	EQUITY	834092108	105	7,114	SH	DEFINED
SOLECTRON CORP.	EQUITY	834182107	3216	412,350	SH	DEFINED
SOLECTRON CORP.	EQUITY	834182107	13	1,667	SH	DEFINED
SOLUTIA, INC.	EQUITY	834376105	1155	132,763	SH	DEFINED
SOMERA COMMUNICATIONS INC	EQUITY	834458101	67	9,203	SH	DEFINED
SONG NETWORKS HLDG ADR	EQUITY	83544Q101	49	140,901	SH	DEFINED
SONIC AUTOMOTIVE INC	EQUITY	83545G102	216	7,211	SH	DEFINED
SONIC CORP COM	EQUITY	835451105	16858	655,703	SH	Sole
SONIC CORP.	EQUITY	835451105	252	9,788	SH	DEFINED
SONICBLUE INC	EQUITY	83546Q109	73	29,117	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DCRETN
SONICWALL INC	EQUITY	835470105	168	12,861	SH	DEFINED
SONICWALL INC	EQUITY	835470105	2570	97,400	SH	DEFINED
SONOCO PRODUCTS CO.	EQUITY	835495102	3466	121,142	SH	DEFINED
SONOSIGHT, INC.	EQUITY	83568G104	63	3,230	SH	DEFINED

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

SONUS NETWORKS INC	EQUITY	835916107	6	2,276	SH	DEFINED
SORRENTO NETWORKS	EQUITY	83586Q100	10	3,913	SH	DEFINED
SOTHEY'S HOLDINGS, INC. CLASS A	EQUITY	835898107	1338	83,353	SH	DEFINED
SOUNDVIEW TECHNOLOGY GROUP	EQUITY	83611Q109	35	15,514	SH	DEFINED
SOURCECORP	EQUITY	836167106	130	4,409	SH	DEFINED
SOUTH FINANCIAL GROUP INC.	EQUITY	837841105	262	12,861	SH	DEFINED
SOUTH JERSEY INDUSTRIES, INC.	EQUITY	838518108	116	3,673	SH	DEFINED
SOUTHERN CO	EQUITY	842587107	21119	797,240	SH	DEFINED
SOUTHERN CO.	EQUITY	842587107	185	7,005	SH	DEFINED
SOUTHERN PERU COPPER CORP.	EQUITY	843611104	287	22,185	SH	DEFINED
SOUTHERN UNION CO.	EQUITY	844030106	188	10,239	SH	DEFINED
SOUTHTRUST CORP.	EQUITY	844730101	4242	160,688	SH	DEFINED
SOUTHWEST AIRLINES CO.	EQUITY	844741108	8627	445,860	SH	DEFINED
SOUTHWEST AIRLS CO	EQUITY	844741108	2321	132,800	SH	DEFINED
SOUTHWEST BANCORPORATION OF TX	EQUITY	84476R109	269	8,069	SH	DEFINED
SOUTHWEST GAS CORP	EQUITY	844895102	228	9,131	SH	DEFINED
Southwestern Elec	CORPBOND	845437AT9	4601	5,000,000	PRN	DEFINED
SOUTHWESTERN ENERGY CO.	EQUITY	845467109	99	7,847	SH	DEFINED
SOVEREIGN BANCORP, INC.	EQUITY	845905108	4563	324,736	SH	DEFINED
SOVRAN SELF STORAGE, INC.	EQUITY	84610H108	120	3,829	SH	DEFINED
SPANISH BROADCASTING SYS, INC. CLASS	EQUITY	846425882	156	11,515	SH	DEFINED
SPARTAN STORES INC	EQUITY	846822104	46	6,149	SH	DEFINED
SPARTECH CORP.	EQUITY	847220209	103	4,187	SH	DEFINED
SPECTRALINK CORP	EQUITY	847580107	47	4,682	SH	DEFINED
SPECTRASITE HOLDINGS, INC.	EQUITY	84760T100	23	21,306	SH	DEFINED
SPECTRIAN CORP.	EQUITY	847608106	51	3,541	SH	DEFINED
SPEECHWORKS INTERNATIONAL	EQUITY	84764M101	59	7,564	SH	DEFINED
SPEECHWORKS INTL INC COM	EQUITY	84764M101	3410	435,000	SH	Sole
SPEEDWAY MOTORSPORTS	EQUITY	847788106	117	4,120	SH	DEFINED
SPHERION CORPORATION	EQUITY	848420105	180	16,300	SH	DEFINED
SPIEGEL, INC. CLASS A	EQUITY	848457107	6	4,643	SH	DEFINED
Spieker Properties	CORPBOND	848503AL2	1319	1,315,000	PRN	DEFINED
SPINNAKER EXPL CO COM	EQUITY	84855W109	3511	84,300	SH	Sole
SPINNAKER EXPLORATION CO	EQUITY	84855W109	249	5,974	SH	DEFINED
SPORTS RESORTS INTL INC	EQUITY	84918U108	51	7,567	SH	DEFINED
SPRINT CORP. FON GROUP	EQUITY	852061100	6872	449,420	SH	DEFINED
SPRINT CORP. PCS GROUP	EQUITY	852061506	4982	484,178	SH	DEFINED
SPS TECHNOLOGIES, INC.	EQUITY	784626103	128	3,017	SH	DEFINED
SPSS, INC.	EQUITY	78462K102	65	3,712	SH	DEFINED
SPX CORP	EQUITY	784635104	1435	1,700	SH	DEFINED
SPX CORP.	EQUITY	784635104	46277	326,862	SH	DEFINED
SRI/SURGICAL EXPRESS INC	EQUITY	78464W104	9	610	SH	DEFINED
ST FRANCIS CAPITAL CORP.	EQUITY	789374105	54	2,280	SH	DEFINED
ST JUDE MED INC	EQUITY	790849103	573	18,600	SH	DEFINED
ST JUDE MEDICAL, INC.	EQUITY	790849103	5504	71,342	SH	DEFINED
ST PAUL COS INC	EQUITY	792860108	175	12,500	SH	DEFINED
ST. MARY LAND & EXPLORATION	EQUITY	792228108	188	8,637	SH	DEFINED
ST. PAUL COMPANIES, INC.	EQUITY	792860108	4392	95,785	SH	DEFINED
STAGE STORES INC	EQUITY	85254C305	1386	47,800	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
STAMPS.COM INC	EQUITY	852857101	49	10,959	SH	DEFINED
STANCORP FINANCIAL GROUP, INC.	EQUITY	852891100	2580	46,910	SH	DEFINED
STANDARD & POOR'S DEPOSITARY SPDR	EQUITY	78462F103	5210	45,490	SH	DEFINED
STANDARD COML CORP. COM	EQUITY	853258101	61	3,186	SH	DEFINED
STANDARD MICROSYSTEMS CORP.	EQUITY	853626109	105	4,545	SH	DEFINED

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

STANDARD MOTOR PRODUCTS, INC.	EQUITY	853666105	33	2,251	SH	DEFINED
STANDARD PACIFIC CORP.	EQUITY	85375C101	222	7,912	SH	DEFINED
STANDARD REGISTER CO.	EQUITY	853887107	115	4,107	SH	DEFINED
STANDEX INTERNATIONAL CORP.	EQUITY	854231107	83	3,388	SH	DEFINED
STANFORD MICRODEVICES INC	EQUITY	82966T106	17	3,200	SH	DEFINED
STANLEY FURNITURE CO INC	EQUITY	854305208	53	1,641	SH	DEFINED
STANLEY WORKS	EQUITY	854616109	1811	39,154	SH	DEFINED
STAPLES, INC.	EQUITY	855030102	4463	223,469	SH	DEFINED
STAR SCIENTIFIC INC	EQUITY	85517P101	13	6,320	SH	DEFINED
STARBASE CORP	EQUITY	854910205	6	21,853	SH	DEFINED
STARBUCKS CORP.	EQUITY	855244109	4911	212,315	SH	DEFINED
STARTEK INC	EQUITY	85569C107	58	2,484	SH	DEFINED
STARWOOD HOTELS & RESORTS WW	EQUITY	85590A203	3436	91,351	SH	DEFINED
STARWOOD HOTELS + RESORTS	EQUITY	85590A203	960	27,900	SH	DEFINED
STATE AUTO FINANCIAL CORP.	EQUITY	855707105	56	3,866	SH	DEFINED
STATE STREET CORP.	EQUITY	857477103	8225	148,521	SH	DEFINED
STATEN ISLAND BANCORP, INC.	EQUITY	857550107	348	17,661	SH	DEFINED
STATION CASINOS, INC.	EQUITY	857689103	174	10,452	SH	DEFINED
STEEL DYNAMICS, INC.	EQUITY	858119100	128	7,820	SH	DEFINED
STEELCASE INC-CL A	EQUITY	858155203	12	724	SH	DEFINED
STEIN MART, INC.	EQUITY	858375108	77	7,738	SH	DEFINED
STEINWAY MUSICAL INSTRUMENTS	EQUITY	858495104	34709	1,803,041	SH	DEFINED
STELLENT INC	EQUITY	85856W105	56	5,819	SH	DEFINED
STEPAN CO.	EQUITY	858586100	52	1,946	SH	DEFINED
STERICYCLE INC	EQUITY	858912108	330	37,100	SH	DEFINED
STERICYCLE INC COM	EQUITY	858912108	44046	704,056	SH	Sole
STERICYCLE, INC.	EQUITY	858912108	313	4,999	SH	DEFINED
STERIS CORP COM	EQUITY	859152100	2247	107,723	SH	DEFINED
STERLING BANCORP	EQUITY	859158107	88	2,763	SH	DEFINED
STERLING BANCSHARES, INC.	EQUITY	858907108	147	10,986	SH	DEFINED
STERLING FINANCIAL CORP	EQUITY	859317109	83	3,490	SH	DEFINED
STEVEN MADDEN, LTD.	EQUITY	556269108	48	2,766	SH	DEFINED
STEWART & STEVENSON SERVICES	EQUITY	860342104	844	43,639	SH	DEFINED
STEWART ENTERPRISES, INC.	EQUITY	860370105	179	29,948	SH	DEFINED
STEWART INFORMATION SERVICES COM	EQUITY	860372101	77	3,844	SH	DEFINED
STILLWATER MINING CO.	EQUITY	86074Q102	227	12,062	SH	DEFINED
STILLWELL FINANCIAL INC	EQUITY	860831106	2635	107,603	SH	DEFINED
STMICROELECTRONICS NV-NY	EQUITY	861012102	2778	81,900	SH	DEFINED
STONE ENERGY CORP.	EQUITY	861642106	259	6,685	SH	DEFINED
STONERIDGE, INC.	EQUITY	86183P102	38	3,896	SH	DEFINED
STORAGE TECHNOLOGY CORP.	EQUITY	862111200	2861	133,449	SH	DEFINED
STORAGE USA, INC.	EQUITY	861907103	9496	222,954	SH	DEFINED
STORAGENETWORKS INC	EQUITY	86211E103	3	876	SH	DEFINED
STRATOS LIGHTWAVE INC.	EQUITY	863100103	88	19,949	SH	DEFINED
STRAYER EDUCATION, INC	EQUITY	863236105	47	967	SH	DEFINED
STRIDE RITE CORP.	EQUITY	863314100	108	13,031	SH	DEFINED
Stryker	EQUITY	863667101	2413	40,000	SH	DEFINED
STRYKER CORP.	EQUITY	863667101	5608	92,960	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
STUDENT LOAN CORP.	EQUITY	863902102	114	1,244	SH	DEFINED
STURM, RUGER & CO., INC.	EQUITY	864159108	79	6,111	SH	DEFINED
SUFFOLK BANCORP	EQUITY	864739107	105	3,664	SH	DEFINED
SUMMIT PPTYS INC COM	EQUITY	866239106	1690	69,000	SH	Sole
SUMMIT PROPERTIES, INC.	EQUITY	866239106	194	7,902	SH	DEFINED
SUN COMMUNITIES, INC.	EQUITY	866674104	183	4,648	SH	DEFINED

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

Sun Microsystems	EQUITY	866810104	750	85,000	SH	DEFINED
SUN MICROSYSTEMS, INC.	EQUITY	866810104	14762	1,673,740	SH	DEFINED
SUNCOR ENERGY INC COM	EQUITY	867229106	3117	86,200	SH	Sole
SUNGARD DATA SYS INC	EQUITY	867363103	155743	4,723,794	SH	Sole
SUNGARD DATA SYS INC	EQUITY	867363103	858	10,000	SH	DEFINED
SUNGARD DATA SYSTEMS, INC.	EQUITY	867363103	11719	355,452	SH	DEFINED
SUNOCO, INC.	EQUITY	86764P109	1389	34,726	SH	DEFINED
SUNRISE ASSISTED LIVING, INC.	EQUITY	86768K106	149	5,451	SH	DEFINED
SUNRISE TELECOM INC	EQUITY	86769Y105	18	5,717	SH	DEFINED
SUNTRUST BANKS, INC.	EQUITY	867914103	11668	174,861	SH	DEFINED
SUPERGEN, INC.	EQUITY	868059106	29	5,202	SH	DEFINED
SUPERIOR ENERGY SERVICES, INC.	EQUITY	868157108	138	13,697	SH	DEFINED
SUPERIOR INDS INTL INC COM	EQUITY	868168105	19888	407,700	SH	Sole
SUPERIOR INDUSTRIES INTL, INC.	EQUITY	868168105	1876	38,450	SH	DEFINED
SUPERIOR TRUST I	CorpBond	86836P202	2	689	PRN	DEFINED
SUPERTEX INC	EQUITY	868532102	52	2,460	SH	DEFINED
Supervalu Inc.	CORPBOND	868536AJ2	2018	2,000,000	PRN	DEFINED
SUPERVALU, INC.	EQUITY	868536103	1584	61,393	SH	DEFINED
SUPPORTSOFT INC	EQUITY	868587106	20	6,765	SH	DEFINED
SUREBEAM CORP CL A	EQUITY	86866R102	12	2,170	SH	DEFINED
SURMODICS INC	EQUITY	868873100	178	4,082	SH	DEFINED
SUSQUEHANNA BANCSHARES, INC.	EQUITY	869099101	300	12,240	SH	DEFINED
SWIFT ENERGY CO.	EQUITY	870738101	142	7,190	SH	DEFINED
SWIFT TRANSN CO COM	EQUITY	870756103	29403	1,341,400	SH	Sole
SWIFT TRANSPORTATION CO., INC.	EQUITY	870756103	2744	125,190	SH	DEFINED
SWS GROUP INC	EQUITY	78503N107	86	4,230	SH	DEFINED
SYBASE, INC.	EQUITY	871130100	2823	161,563	SH	DEFINED
SYBRON DENTAL SPECIALTIES INC.	EQUITY	871142105	237	11,801	SH	DEFINED
SYCAMORE NETWORKS, INC	EQUITY	871206108	7	1,676	SH	DEFINED
SYKES ENTERPRISES, INC.	EQUITY	871237103	559	57,685	SH	DEFINED
SYLVAN LEARNING SYS COM	EQUITY	871399101	27278	965,600	SH	Sole
SYLVAN LEARNING SYSTEMS, INC.	EQUITY	871399101	1644	58,179	SH	DEFINED
SYMANTEC CORP.	EQUITY	871503108	12362	299,980	SH	DEFINED
SYMBOL TECHNOLOGIES INC	EQUITY	871508107	89	76,300	SH	DEFINED
SYMBOL TECHNOLOGIES, INC.	EQUITY	871508107	1244	110,643	SH	DEFINED
SYMMETRICOM, INC.	EQUITY	871543104	43	6,983	SH	DEFINED
SYMX TECHNOLOGIES INC.	EQUITY	87155S108	165	7,990	SH	DEFINED
SYNCOR INTERNATIONAL	EQUITY	87157J106	167	6,144	SH	DEFINED
SYNOPSYS INC.	EQUITY	871607107	4328	78,470	SH	DEFINED
SYNOVUS FINANCIAL CORP.	EQUITY	87161C105	4115	135,005	SH	DEFINED
SYNPLICITY INC	EQUITY	87160Y108	26	3,284	SH	DEFINED
SYNTEL, INC.	EQUITY	87162H103	22	1,561	SH	DEFINED
SYNTROLEUM CORPORATION	EQUITY	871630109	40	6,715	SH	DEFINED
SYSCO CORP	EQUITY	871829107	4150	3,000	SH	DEFINED
SYSCO CORP.	EQUITY	871829107	11474	384,785	SH	DEFINED
SYSTEMS & COMPUTER TECHNOLOGY	EQUITY	871873105	127	9,666	SH	DEFINED
T ROWE PRICE GROUP INC.	EQUITY	74144T108	2189	56,219	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
TAIWAN FUND	EQUITY	874036106	932	69,750	SH	DEFINED
TAIWAN SEMICNDCTR MFG CO LTD	EQUITY	874039100	8366	200,000	SH	DEFINED
TAIWAN SEMICONDUCTOR-SP ADR	EQUITY	874039100	581	28,000	SH	DEFINED
TAKE-TWO INTERACTIVE SOFTWARE	EQUITY	874054109	229	11,398	SH	DEFINED
TALBOTS INC	EQUITY	874161102	13	363	SH	DEFINED
TALX CORP	EQUITY	874918105	6870	429,350	SH	Sole

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

TALX CORP	EQUITY	874918105	58	3,651	SH	DEFINED
TANGER FACTORY OUTLET CTRS	EQUITY	875465106	43	1,616	SH	DEFINED
TANOX INC	EQUITY	87588Q109	104	7,332	SH	DEFINED
TARGET CORP	EQUITY	87612E106	1056	41,300	SH	DEFINED
TARGET CORPORATION	EQUITY	87612E106	20181	468,030	SH	DEFINED
TARGETED GENETICS CORP	EQUITY	87612M108	24	11,695	SH	DEFINED
TAUBMAN CENTERS, INC.	EQUITY	876664103	7047	467,928	SH	DEFINED
TBC CORP.	EQUITY	872180104	78	5,381	SH	DEFINED
TCF FINANCIAL CORP.	EQUITY	872275102	5106	97,058	SH	DEFINED
TECH DATA CORP.	EQUITY	878237106	3206	69,856	SH	DEFINED
TECHE CORP.	EQUITY	878377100	356	12,923	SH	DEFINED
TECHNITROL, INC.	EQUITY	878555101	225	9,432	SH	DEFINED
TECO ENERGY, INC.	EQUITY	872375100	1859	64,920	SH	DEFINED
TECUMSEH PRODUCTS CO. CLASS A	EQUITY	878895200	1489	27,931	SH	DEFINED
TEJON RANCH CO.	EQUITY	879080109	69	2,218	SH	DEFINED
TEKELEC	EQUITY	879101103	8	689	SH	DEFINED
TEKTRONIX, INC.	EQUITY	879131100	992	41,919	SH	DEFINED
TELE CENTRO OESTE CELULAR S.A. ADR	EQUITY	87923P105	879	145,800	SH	DEFINED
TELE NORTE LESTE PARTICIPACOES S.A. A	EQUITY	879246106	151	12,000	SH	DEFINED
Telebras - Spons ADR Pfd Block	EQUITY	879287308	349	5,500	SH	DEFINED
TELEDYNE TECHNOLOGIES INC	EQUITY	879360105	164	9,909	SH	DEFINED
TELEFLEX INC.	EQUITY	879369106	2692	49,235	SH	DEFINED
TELEFONICA S.A. SPON ADR	EQUITY	879382208	4	102	SH	DEFINED
TELEFONOS DE MEXICO CL L-TELMEX	EQUITY	879403780	10191	238,990	SH	DEFINED
TELEKOMUNIKASI INDONESIA - SP ADR	EQUITY	715684106	262	31,400	SH	DEFINED
TELEPHONE AND DATA SYSTEMS	EQUITY	879433100	6552	74,244	SH	DEFINED
TELETECH HOLDINGS	EQUITY	879939106	151	11,224	SH	DEFINED
TELIK INC	EQUITY	87959M109	80	6,588	SH	DEFINED
TELLABS, INC.	EQUITY	879664100	2192	209,390	SH	DEFINED
TEMPLE-INLAND INC.	EQUITY	879868107	1291	22,762	SH	DEFINED
Tenet Healthcare Corp	EQUITY	88033G100	2011	30,000	SH	DEFINED
TENET HEALTHCARE CORP.	EQUITY	88033G100	12019	179,340	SH	DEFINED
TENNANT CO.	EQUITY	880345103	118	2,811	SH	DEFINED
TERADYNE, INC.	EQUITY	880770102	3394	86,082	SH	DEFINED
TERAYON COMMUNICATION	EQUITY	880775101	162	19,083	SH	DEFINED
TEREX CORP.	EQUITY	880779103	255	11,304	SH	DEFINED
TERRA INDUSTRIES, INC.	EQUITY	880915103	31	12,014	SH	DEFINED
TERREMARK WORLDWIDE INC	EQUITY	881448104	21	47,010	SH	DEFINED
TESORO PETROLEUM CORP.	EQUITY	881609101	155	11,032	SH	DEFINED
TETRA TECH, INC.	EQUITY	88162G103	217	15,198	SH	DEFINED
TETRA TECHNOLOGIES, INC.	EQUITY	88162F105	109	3,737	SH	DEFINED
TEVA PHARMACEUTICAL ADR	EQUITY	881624209	465	8,500	SH	DEFINED
TEVA PHARMACEUTICAL INDS LTD	EQUITY	881624209	1935	387,340	SH	DEFINED
TEXAS BIOTECH CORP	EQUITY	88221T104	83	13,563	SH	DEFINED
TEXAS INDUSTRIES, INC.	EQUITY	882491103	268	6,514	SH	DEFINED
TEXAS INSTRS INC	EQUITY	882508104	42	55,500	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DCRETN
TEXAS INSTRUMENTS, INC.	EQUITY	882508104	44843	1,354,760	SH	DEFINED
TEXAS REGIONAL BANCSHARES, INC CLASS	EQUITY	882673106	188	4,307	SH	DEFINED
TEXTRON FINANACIAL CORP	EQUITY	883203101	3471	67,919	SH	DEFINED
TEXTRON INC	EQUITY	883203101	12	255	SH	DEFINED
THE 3DO CO.	EQUITY	88553W105	12	11,596	SH	DEFINED
THE ADVISORY BOARD COMPANY	EQUITY	00762W107	1138	35,000	SH	Sole
THE GENLYTE GROUP, INC.	EQUITY	372302109	140	3,718	SH	DEFINED
THE ST JOE COMPANY	EQUITY	790148100	8	270	SH	DEFINED

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

THE STEAK N SHAKE COMPANY	EQUITY	857873103	95	6,729	SH	DEFINED
THE TITAN CORPORATION	EQUITY	888266103	2353	113,967	SH	DEFINED
THE YANKEE CANDLE CO.	EQUITY	984757104	107	4,641	SH	DEFINED
THERAGENICS CORP.	EQUITY	883375107	91	9,237	SH	DEFINED
THERMA-WAVE INC.	EQUITY	88343A108	73	5,038	SH	DEFINED
THERMO ELECTRON CORP.	EQUITY	883556102	1681	81,094	SH	DEFINED
THIRD WAVE TECHNOLOGIES	EQUITY	88428W108	8	2,339	SH	DEFINED
THOMAS & BETTS CORP.	EQUITY	884315102	931	43,991	SH	DEFINED
THOMAS INDUSTRIES, INC.	EQUITY	884425109	138	4,731	SH	DEFINED
THOR INDUSTRIES, INC.	EQUITY	885160101	94	1,984	SH	DEFINED
THORATEC LABORATORIES CORP.	EQUITY	885175307	123	11,205	SH	DEFINED
THORNBURG MORTGAGE INC.	EQUITY	885218107	202	10,087	SH	DEFINED
THQ INC	EQUITY	872443403	377	7,679	SH	DEFINED
THREE-FIVE SYS INC COM	EQUITY	88554L108	99	6,660	SH	DEFINED
TIBCO SOFTWARE INC	EQUITY	88632Q103	10	883	SH	DEFINED
TICKETMASTER ONLINE-CITY B	EQUITY	88633P203	9	300	SH	DEFINED
TIDEWATER INC	EQUITY	886423102	1392	1,000	SH	DEFINED
TIDEWATER, INC.	EQUITY	886423102	8715	205,793	SH	DEFINED
TIER TECHNOLOGIES INC CL B	EQUITY	88650Q100	8594	486,900	SH	Sole
TIFFANY & CO.	EQUITY	886547108	2380	66,950	SH	DEFINED
TIMBERLAND COMPANY	EQUITY	887100105	2074	49,100	SH	DEFINED
TIME WARNER TELECOM	EQUITY	887319101	5	856	SH	DEFINED
TIMKEN CO.	EQUITY	887389104	355	15,384	SH	DEFINED
TITAN PHARMACEUTICALS INC	EQUITY	888314101	54	7,685	SH	DEFINED
TITANIUM METALS CORP.	EQUITY	888339108	33	6,097	SH	DEFINED
TIVO INC	EQUITY	888706108	29	5,477	SH	DEFINED
TJX COMPANIES, INC.	EQUITY	872540109	5382	134,515	SH	DEFINED
TMP WORLDWIDE INC.	EQUITY	872941109	1866	54,125	SH	DEFINED
TOLL BROTHERS INC COM	EQUITY	889478103	17612	353,297	SH	Sole
TOLL BROTHERS, INC.	EQUITY	889478103	355	7,129	SH	DEFINED
TOLLGRADE COMMUNICATIONS INC	EQUITY	889542106	97	3,951	SH	DEFINED
TOMPKINS TRUSTCO INC	EQUITY	890110109	86	2,030	SH	DEFINED
TOO INC	EQUITY	890333107	288	9,753	SH	DEFINED
TOO INC	EQUITY	890333107	1672	47,200	SH	DEFINED
TOO INC COM	EQUITY	890333107	24886	843,868	SH	Sole
TOOTSIE ROLL INDUSTRIES, INC.	EQUITY	890516107	3023	65,729	SH	DEFINED
TOPPS CO. INC.	EQUITY	890786106	109	11,377	SH	DEFINED
TORCHMARK CORP.	EQUITY	891027104	3523	87,438	SH	DEFINED
TORO CO.	EQUITY	891092108	231	3,883	SH	DEFINED
TOTAL SYSTEM SERVICE	EQUITY	891906109	195	7,756	SH	DEFINED
TOUCH AMERICA HOLDINGS INC	EQUITY	891539108	123	32,305	SH	DEFINED
TOWER AUTOMOTIVE, INC.	EQUITY	891707101	179	12,802	SH	DEFINED
TOWN & COUNTRY TRUST	EQUITY	892081100	98	4,412	SH	DEFINED
TOYS R US INC.	EQUITY	892335100	1733	96,491	SH	DEFINED
TRADESTATION GROUP INC	EQUITY	89267P105	7	6,322	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DCRETN
TRAMMELL CROW CO.	EQUITY	89288R106	103	7,106	SH	DEFINED
TRANS WORLD ENTERTAINMENT CORP	EQUITY	89336Q100	69	8,232	SH	DEFINED
TRANSACTION SYSTEMS ARCHITECTS CLASS	EQUITY	893416107	631	55,375	SH	DEFINED
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	2568234	31,274,130	SH	DEFINED
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	15	206	SH	DEFINED
TRANSGENOMIC INC	EQUITY	89365K206	36	3,947	SH	DEFINED
TRANSKARYOTIC THERAPIES INC	EQUITY	893735100	353	38,850	SH	DEFINED
TRANSKARYOTIC THERAPIES, INC.	EQUITY	893735100	403	9,353	SH	DEFINED
TRANSMETA CORP	EQUITY	89376R109	185	47,656	SH	DEFINED

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

TRANSMONTAIGNE INC	EQUITY	893934109	520	100,000	SH	Sole
TRANSMONTAIGNE, INC.	EQUITY	893934109	25	4,860	SH	DEFINED
TRANSOCEAN SEDCO FOREX INC	EQUITY	G90078109	4787	144,058	SH	DEFINED
TRANSOCEAN SEDCO FOREX INC	EQUITY	G90078109	15	410	SH	DEFINED
TRANSWITCH CORP.	EQUITY	894065101	467	143,286	SH	DEFINED
TRAVELOCITY.COM INC	EQUITY	893953109	14	486	SH	DEFINED
TRC COS INC	EQUITY	872625108	61	2,478	SH	DEFINED
TREDEGAR CORP.	EQUITY	894650100	92	4,927	SH	DEFINED
TREMONT CORP.	EQUITY	894745207	11	393	SH	DEFINED
TRENDWEST RESORTS, INC.	EQUITY	894917103	54	2,235	SH	DEFINED
TREX COMPANY, INC.	EQUITY	89531P105	46	1,928	SH	DEFINED
TRIAD GTY INC COM	EQUITY	895925105	12906	296,900	SH	Sole
TRIAD GUARANTY, INC.	EQUITY	895925105	94	2,156	SH	DEFINED
TRIAD HOSPITALS INC COM	EQUITY	89579K109	61466	1,787,828	SH	Sole
TRIAD HOSPITALS, INC.	EQUITY	89579K109	3142	91,402	SH	DEFINED
TRIANGLE PHARMACEUTICALS, INC.	EQUITY	89589H104	74	14,463	SH	DEFINED
TRIARC COMPANIES INC. CLASS A	EQUITY	895927101	102	3,677	SH	DEFINED
TRIBUNE CO.	EQUITY	896047107	6196	136,300	SH	DEFINED
TRICO MARINE SERVICES, INC.	EQUITY	896106101	67	7,685	SH	DEFINED
Tricon Global Restaurants	EQUITY	895953107	2057	35,000	SH	DEFINED
TRICON GLOBAL RESTAURANTS INC	EQUITY	895953107	851	6,000	SH	DEFINED
TRICON GLOBAL RESTURANTS INC	EQUITY	895953107	3913	66,566	SH	DEFINED
TRIGON HEALTHCARE INC	EQUITY	89618L100	2288	57,300	SH	DEFINED
TRIGON HEALTHCARE, INC.	EQUITY	89618L100	3349	45,362	SH	DEFINED
TRIKON TECHNOLOGIES INC	EQUITY	896187408	50	3,383	SH	DEFINED
TRIMBLE NAVIGATION LTD.	EQUITY	896239100	129	7,766	SH	DEFINED
TRIMERIS INC	EQUITY	896263100	234	5,420	SH	DEFINED
TRINITY INDUSTRIES, INC.	EQUITY	896522109	1625	66,826	SH	DEFINED
TRIPATH IMAGIN INC	EQUITY	896942109	45	7,774	SH	DEFINED
TRIPATH TECHNOLOGY	EQUITY	89672P104	8	4,875	SH	DEFINED
TRIQUINT SEMICONDUCTOR INC	EQUITY	89674K103	1453	66,900	SH	DEFINED
TRIQUINT SEMICONDUCTOR, INC.	EQUITY	89674K103	2454	204,345	SH	DEFINED
TRITON PCS HOLDINGS	EQUITY	89677M106	5	522	SH	DEFINED
TRIUMPH GROUP, INC.	EQUITY	896818101	193	4,918	SH	DEFINED
TRIZETTO GROUP INC	EQUITY	896882107	84	6,924	SH	DEFINED
TROPICAL SPORTSWEAR INT'L	EQUITY	89708P102	34	1,413	SH	DEFINED
TROY FINANCIAL CORP	EQUITY	897329108	35	1,334	SH	DEFINED
TRUST CO. OF NEW JERSEY	EQUITY	898304100	137	5,785	SH	DEFINED
TRUSTCO BANK CORP. NY	EQUITY	898349105	286	22,146	SH	DEFINED
TRUSTMARK CORP.	EQUITY	898402102	530	20,985	SH	DEFINED
TRW INC.	EQUITY	872649108	3003	58,343	SH	DEFINED
TTM TECHONOLOGIES	EQUITY	87305R109	35	3,550	SH	DEFINED
TUBOS DE ACERO DE MEX-SP ADR	EQUITY	898592506	647	60,500	SH	DEFINED
TUESDAY MORNING CORPORATION	EQUITY	899035505	55	2,689	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
TULARIK INC	EQUITY	899165104	99	6,043	SH	DEFINED
TUPPERWARE CORP.	EQUITY	899896104	1045	45,941	SH	DEFINED
TURNSTONE SYSTEMS INC	EQUITY	900423104	44	9,162	SH	DEFINED
TV AZTECA S.A.-SPONS ADR	EQUITY	901145102	1224	139,100	SH	DEFINED
TWEETER HOME ENTERTAINMENT	EQUITY	901167106	117	6,007	SH	DEFINED
TXU Corporation	EQUITY	873168108	2998	55,000	SH	DEFINED
TXU Corporation Com Stk NPV	EQUITY	873168108	6564	120,410	SH	DEFINED
TYCO INTERNATIONAL, LTD.	EQUITY	902124106	79855	2,470,774	SH	DEFINED
TYSON FOODS, INC. CLASS A	EQUITY	902494103	5581	447,195	SH	DEFINED
U.S. BANCORP, INC.	EQUITY	902973304	49860	2,209,121	SH	DEFINED

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

U.S. RESTAURANT PROPERTIES INC	EQUITY	902971100	80	5,824	SH	DEFINED
U.S.B. HOLDING CO., INC.	EQUITY	902910108	64	3,758	SH	DEFINED
UAL CORP	EQUITY	902549500	240	14,687	SH	DEFINED
UAXS GLOBAL HOLDINGS INC	EQUITY	91336M105	20	13,509	SH	DEFINED
UBIQUITEL INC	EQUITY	903474302	42	17,224	SH	DEFINED
UCAR INTERNATIONAL, INC.	EQUITY	90262K109	1244	87,626	SH	DEFINED
UCBH HOLDINGS INC	EQUITY	90262T308	217	6,024	SH	DEFINED
UGI CORP.	EQUITY	902681105	6892	219,909	SH	DEFINED
UICI	EQUITY	902737105	226	11,918	SH	DEFINED
UIL HOLDINGS CORP.	EQUITY	902748102	224	3,861	SH	DEFINED
ULTICOM INC	EQUITY	903844108	22	2,894	SH	DEFINED
ULTIMATE ELECTRONIS, INC.	EQUITY	903849107	76	2,709	SH	DEFINED
ULTRATECH STEPPER, INC.	EQUITY	904034105	130	6,255	SH	DEFINED
UMB FINANCIAL CORP.	EQUITY	902788108	229	5,345	SH	DEFINED
UMPQUA HOLDINGS CORP	EQUITY	904214103	67	4,509	SH	DEFINED
UNIFI, INC.	EQUITY	904677101	784	83,435	SH	DEFINED
UNIFIRST CORP.	EQUITY	904708104	63	2,489	SH	DEFINED
UNILAB CORP NEW COM NEW	EQUITY	904763208	6858	278,890	SH	Sole
UNILEVER NV NY SHARES	EQUITY	904784709	14874	261,870	SH	DEFINED
Union Electric	CORPBOND	906548BT8	4467	5,000,000	PRN	DEFINED
UNION PACIFIC CORP.	EQUITY	907818108	9289	149,483	SH	DEFINED
UNION PLANTERS CORP	EQUITY	908068109	4503	95,026	SH	DEFINED
UNIONBANCAL CORP	EQUITY	908906100	23	518	SH	DEFINED
UNIROYAL TECHNOLOGY CORP.	EQUITY	909163107	2	4,494	SH	DEFINED
UNISOURCE ENERGY CORP.	EQUITY	909205106	199	9,746	SH	DEFINED
UNISYS CORP.	EQUITY	909214108	1886	149,322	SH	DEFINED
UNIT CORP.	EQUITY	909218109	205	11,205	SH	DEFINED
UNITED AUTO GROUP, INC.	EQUITY	909440109	37	1,660	SH	DEFINED
UNITED BANKSHARES INC. WV	EQUITY	909907107	396	13,419	SH	DEFINED
UNITED COMMUNITY FINANCIAL CO	EQUITY	909839102	73	9,812	SH	DEFINED
UNITED DOMINION REALTY TRUST	EQUITY	910197102	509	32,111	SH	DEFINED
UNITED DOMINION RLTYTR COM	EQUITY	910197102	20291	1,281,000	SH	Sole
UNITED FIRE & CASUALTY CO.	EQUITY	910331107	65	1,966	SH	DEFINED
UNITED HEALTH GROUP INC	EQUITY	91324P102	330	3,680	SH	DEFINED
United Healthcare	CORPBOND	91324PAD4	5837	6,000,000	PRN	DEFINED
UNITED HEALTHCARE CORP	EQUITY	91324P102	10769	140,921	SH	DEFINED
UNITED INDUSTRIAL CORP	EQUITY	910671106	89	4,002	SH	DEFINED
UNITED MICROELECTRONICS-ADR	EQUITY	910873207	320	30,000	SH	DEFINED
UNITED NATIONAL BANCORP	EQUITY	910909100	108	4,648	SH	DEFINED
UNITED NATURAL FOODS, INC.	EQUITY	911163103	71	2,838	SH	DEFINED
UNITED PARCEL SERVICE CLASS -B	EQUITY	911312106	9844	161,910	SH	DEFINED
UNITED PARCEL SVC INC	EQUITY	911312106	1173	15,250	SH	DEFINED
UNITED RENTALS, INC.	EQUITY	911363109	2545	92,616	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
UNITED STATES STEEL CORP	EQUITY	912909108	738	40,669	SH	DEFINED
UNITED STATIONERS INC COM	EQUITY	913004107	14323	375,942	SH	Sole
UNITED STATIONERS, INC.	EQUITY	913004107	378	9,932	SH	DEFINED
UNITED SURGICAL PRNRS COM	EQUITY	913016309	19634	846,300	SH	Sole
UNITED TECHNOLOGIES CORP	EQUITY	913017109	131	14,800	SH	DEFINED
UNITED TECHNOLOGIES CORP.	EQUITY	913017109	15875	213,950	SH	DEFINED
UNITED THERAPEUTICS CORP.	EQUITY	91307C102	63	4,677	SH	DEFINED
UNITEDGLOBALCOM INC. CLASS A	EQUITY	913247508	129	23,776	SH	DEFINED
UNITRIN, INC.	EQUITY	913275103	3431	85,358	SH	DEFINED
UNIVERSAL AMER FINANCIAL CORP	EQUITY	913377107	97	14,028	SH	DEFINED
UNIVERSAL COMPRESSION HLDGS	EQUITY	913431102	88	3,352	SH	DEFINED

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

UNIVERSAL CORP.	EQUITY	913456109	1634	41,521	SH	DEFINED
UNIVERSAL DISPLAY CORP.	EQUITY	91347P105	47	4,945	SH	DEFINED
UNIVERSAL ELECTRONICS INC.	EQUITY	913483103	63	4,278	SH	DEFINED
UNIVERSAL FOREST PRODUCTS, INC	EQUITY	913543104	88	3,664	SH	DEFINED
UNIVERSAL HEALTH REALTY INCOME	EQUITY	91359E105	87	3,622	SH	DEFINED
UNIVERSAL HEALTH SERVICES - B	EQUITY	913903100	3130	75,882	SH	DEFINED
UNIVERSITY OF PHOENI	EQUITY	037604204	6	134	SH	DEFINED
UNIVISION COMMUNICATIONS, INC.	EQUITY	914906102	4135	98,448	SH	DEFINED
UNIVISION COMMUNICATNS CL A	EQUITY	914906102	15230	362,614	SH	Sole
UNIZAN FINANCIAL CORP	EQUITY	91528W101	122	6,436	SH	DEFINED
UNOCAL CORP.	EQUITY	915289102	4390	112,705	SH	DEFINED
UNOVA, INC.	EQUITY	91529B106	111	13,974	SH	DEFINED
UNUMPROVIDENT CORP.	EQUITY	91529Y106	3116	111,559	SH	DEFINED
URBAN OUTFITTERS, INC.	EQUITY	917047102	49	2,079	SH	DEFINED
UROLOGIX INC	EQUITY	917273104	64	3,519	SH	DEFINED
URS CORP.	EQUITY	903236107	130	4,088	SH	DEFINED
US AIRWAYS GROUP, INC.	EQUITY	911905107	395	61,280	SH	DEFINED
US CELLULAR	EQUITY	911684108	7	172	SH	DEFINED
US CONCRETE INC	EQUITY	90333L102	39	5,936	SH	DEFINED
US ONCOLOGY, INC.	EQUITY	90338W103	260	29,507	SH	DEFINED
US PHYSICAL THERAPY INC	EQUITY	90337L108	25	1,408	SH	DEFINED
US Treasury	CORPBOND	912810FE3	4661	5,000,000	PRN	DEFINED
US UNSIRED INC	EQUITY	90338R104	52	9,471	SH	DEFINED
USA ED INC	EQUITY	90390U102	216	31,400	SH	DEFINED
USA EDUCATION INC	EQUITY	90390U102	20674	211,389	SH	DEFINED
USA NETWORKS INC WTS	EQUITY	902984111	1	53	SH	DEFINED
USA NETWORKS, INC.	EQUITY	902984103	371	11,663	SH	DEFINED
USEC, INC	EQUITY	90333E108	161	25,211	SH	DEFINED
USFREIGHTWAYS CORP.	EQUITY	916906100	291	8,212	SH	DEFINED
USG CORP.	EQUITY	903293405	80	11,499	SH	DEFINED
USINOR SA	EQUITY	912080108	88	23,125	SH	DEFINED
USLIFE INCOME FUND	EQUITY	917324105	61	8,400	SH	DEFINED
UST INC.	EQUITY	902911106	15649	401,977	SH	DEFINED
UTSTARCOM INC	EQUITY	918076100	10	387	SH	DEFINED
V. F. CORP.	EQUITY	918204108	2192	50,672	SH	DEFINED
VA LINUX SYSTEMS INC	EQUITY	91819B105	16	9,668	SH	DEFINED
VAIL RESORTS, INC.	EQUITY	91879Q109	53	2,486	SH	DEFINED
VALANCE TECHNOLOGY, INC	EQUITY	918914102	31	10,080	SH	DEFINED
VALASSIS COMMUNICATIONS, INC.	EQUITY	918866104	2620	67,828	SH	DEFINED
VALENTIS, INC.	EQUITY	91913E104	32	11,245	SH	DEFINED
VALERO ENERGY CORP.	EQUITY	91913Y100	6668	134,648	SH	DEFINED
VALHI INC	EQUITY	918905100	1	66	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
VALLEY NATIONAL BANC	EQUITY	919794107	27	757	SH	DEFINED
VALMONT INDUSTRIES, INC.	EQUITY	920253101	77	4,275	SH	DEFINED
VALSPAR CORP.	EQUITY	920355104	2960	62,889	SH	DEFINED
VALUE CITY DEPT. STORES, INC.	EQUITY	920387107	21	4,931	SH	DEFINED
VALUE LINE, INC.	EQUITY	920437100	23	470	SH	DEFINED
VALUEVISION INTERNATIONAL CLASS A	EQUITY	92047K107	147	7,099	SH	DEFINED
VANS, INC.	EQUITY	921930103	58	4,969	SH	DEFINED
VARCO INTERNATIONAL	EQUITY	922122106	2446	121,710	SH	DEFINED
VARIAN MEDICAL SYSTEMS INC	EQUITY	92220P105	41	1,000	SH	DEFINED
VARIAN SEMICONDUCTOR EQUIPMENT	EQUITY	922207105	459	10,198	SH	DEFINED
VARIAN, INC.	EQUITY	922206107	369	9,726	SH	DEFINED

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

VASOMEDICAL, INC.	EQUITY	922321104	51	17,815	SH	DEFINED
VASTERA INC	EQUITY	92239N109	85	5,737	SH	DEFINED
VAXGEN, INC.	EQUITY	922390208	29	2,567	SH	DEFINED
VCA ANTECH INC	EQUITY	918194101	4590	340,000	SH	Sole
VECTOR GROUP LTD.	EQUITY	92240M108	10864	379,861	SH	DEFINED
VECTREN CORP	EQUITY	92240G101	2203	85,767	SH	DEFINED
VEECO INSTRUMENTS, INC.	EQUITY	922417100	313	8,946	SH	DEFINED
VENTANA MEDICAL SYSTEMS, INC.	EQUITY	92276H106	76	3,774	SH	DEFINED
VENTAS, INC.	EQUITY	92276F100	238	18,852	SH	DEFINED
VENTIV HEALTH	EQUITY	922793104	10	4,962	SH	DEFINED
VERISIGN, INC.	EQUITY	92343E102	805	29,813	SH	DEFINED
VERITAS DGC INC	EQUITY	92343P107	1351	4,732	SH	DEFINED
VERITAS DGC, INC.	EQUITY	92343P107	170	10,054	SH	DEFINED
VERITAS SOFTWARE CORP	EQUITY	923436109	1233	3,000	SH	DEFINED
VERITAS SOFTWARE CORP.	EQUITY	923436109	8422	192,160	SH	DEFINED
VERITY INC COM	EQUITY	92343C106	158	8,914	SH	DEFINED
VERIZON COMMUNICATIONS	EQUITY	92343V104	87948	1,907,766	SH	DEFINED
VERIZON COMMUNICATIONS	EQUITY	92343V104	1600	39,632	SH	DEFINED
Verizon Wireless	CORPBOND	92344SAC4	4800	5,000,000	PRN	DEFINED
VERSICOR INC	EQUITY	925314106	78	4,324	SH	DEFINED
VERTEX PHARMACEUTICALS, INC.	EQUITY	92532F100	2655	95,300	SH	DEFINED
VERTICALNET, INC.	EQUITY	92532L107	15	21,328	SH	DEFINED
VESTA INSURANCE GROUP, INC.	EQUITY	925391104	65	10,817	SH	DEFINED
VI TECHNOLOGIES INC	EQUITY	917920100	8	1,628	SH	DEFINED
VIACOM INC	EQUITY	925524308	11537	30,032	SH	DEFINED
VIACOM, INC. CLASS B	EQUITY	925524308	41768	863,505	SH	DEFINED
VIAD CORP.	EQUITY	92552R109	3155	112,686	SH	DEFINED
VIASAT, INC.	EQUITY	92552V100	61	4,353	SH	DEFINED
VIASYS HEALTHCARE INC	EQUITY	92553Q209	8	340	SH	DEFINED
VIASYSTEMS GROUP, INC.	EQUITY	92553H100	5	16,962	SH	DEFINED
VICAL INC.	EQUITY	925602104	58	6,241	SH	DEFINED
VICOR CORP.	EQUITY	925815102	119	7,057	SH	DEFINED
VIDAMED INC	EQUITY	926530106	88	11,230	SH	DEFINED
VIEWPOINT CORP.	EQUITY	92672P108	74	12,216	SH	DEFINED
VIGNETTE CORPORATION	EQUITY	926734104	10	2,974	SH	DEFINED
VINTAGE PETROLEUM, INC.	EQUITY	927460105	223	15,183	SH	DEFINED
VION PHARMACEUTICALS INC	EQUITY	927624106	37	8,980	SH	DEFINED
VIRAGE LOGIC CORPORATION	EQUITY	92763R104	41	2,693	SH	DEFINED
VIROPHARMA INC.	EQUITY	928241108	28	5,518	SH	DEFINED
VISHAY INTERTECHNOLOGY, INC.	EQUITY	928298108	4560	224,182	SH	DEFINED
VISTEON CORP.	EQUITY	92839U107	1151	69,559	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVTMT DCRETN
VISTEON CORP.	EQUITY	92839U107	3	192	SH	DEFINED
VISUAL NETWORKING, INC.	EQUITY	928444108	26	8,829	SH	DEFINED
VISX, INC.	EQUITY	92844S105	1491	84,403	SH	DEFINED
VITAL SIGNS, INC.	EQUITY	928469105	59	1,612	SH	DEFINED
VITESSE SEMICONDUCTOR CORP.	EQUITY	928497106	973	99,284	SH	DEFINED
VITRIA TECHNOLOGY, INC.	EQUITY	92849Q104	87	22,046	SH	DEFINED
VODAFONE GROUP PLC -SP ADR	EQUITY	92857W100	9746	528,790	SH	DEFINED
VOLT INFORMATION SCIENCES INC.	EQUITY	928703107	47	2,520	SH	DEFINED
VORNADO	EQUITY	929042109	32	721	SH	DEFINED
VORNADO RLTY TR SH BEN INT	EQUITY	929042109	27940	632,700	SH	Sole
VOTORANTIM CELULOSE - SPON ADR	EQUITY	92906P106	2462	131,400	SH	DEFINED
VULCAN MATERIALS CO.	EQUITY	929160109	2197	46,221	SH	DEFINED
W HOLDING COMPANY INC.	EQUITY	929251106	150	8,479	SH	DEFINED

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

W. R. BERKLEY CORP.	EQUITY	084423102	379	6,589	SH	DEFINED
W. W. GRAINGER, INC.	EQUITY	384802104	2415	42,944	SH	DEFINED
WABASH NATIONAL CORP.	EQUITY	929566107	71	7,160	SH	DEFINED
WABTEC	EQUITY	929740108	114	7,609	SH	DEFINED
WACHOVIA CORP	EQUITY	929903102	23158	624,540	SH	DEFINED
WACKENHUT CORP. CL A	EQUITY	929794105	89	2,679	SH	DEFINED
WACKENHUT CORRECTIONS CORP.	EQUITY	929798106	39	2,570	SH	DEFINED
WADDELL & REED FINANCIAL, INC.	EQUITY	930059100	3099	101,665	SH	DEFINED
WAL MART STORES INC	EQUITY	931142103	186	186,420	SH	DEFINED
Walgreen Co	EQUITY	931422109	3527	90,000	SH	DEFINED
WALGREEN CO.	EQUITY	931422109	20191	515,220	SH	DEFINED
WALLACE COMPUTER SERVICES INC.	EQUITY	932270101	1280	63,359	SH	DEFINED
WAL-MART STORES, INC.	EQUITY	931142103	142083	2,317,835	SH	DEFINED
WALT DISNEY	EQUITY	254687106	23629	1,023,770	SH	DEFINED
WALTER INDUSTRIES, INC.	EQUITY	933170105	136	10,302	SH	DEFINED
WASHINGTON FED INC COM	EQUITY	938824109	19446	812,273	SH	Sole
WASHINGTON FEDERAL I	EQUITY	938824109	15	624	SH	DEFINED
Washington Mutual	CORPBOND	939318AA9	1501	1,500,000	PRN	DEFINED
WASHINGTON MUTUAL	EQUITY	939322103	197	5,970	SH	DEFINED
WASHINGTON MUTUAL INC	EQUITY	939322103	19569	590,676	SH	DEFINED
Washington Mutual Savings	EQUITY	939322103	663	20,000	SH	DEFINED
WASHINGTON POST CO. CLASS B	EQUITY	939640108	7241	11,928	SH	DEFINED
WASHINGTON REAL ESTATE INV.	EQUITY	939653101	346	12,049	SH	DEFINED
WASHINGTON TRUST BANCORP, INC.	EQUITY	940610108	73	3,758	SH	DEFINED
WASTE CONNECTIONS INC	EQUITY	941053100	1780	97,375	SH	DEFINED
WASTE CONNECTIONS, INC.	EQUITY	941053100	286	8,536	SH	DEFINED
WASTE MANAGEMENT, INC.	EQUITY	94106L109	7744	284,180	SH	DEFINED
WASTE MGMT INC DEL	EQUITY	94106L109	3154	54,460	SH	DEFINED
WATCHGUARD TECH. INC.	EQUITY	941105108	42	6,688	SH	DEFINED
WATERS CORP.	EQUITY	941848103	1687	60,320	SH	DEFINED
WATSCO, INC.	EQUITY	942622200	94	5,266	SH	DEFINED
WATSON PHARMACEUTICALS, INC	EQUITY	942683103	5638	208,109	SH	DEFINED
WATSON WYATT & CO HOLDINGS	EQUITY	942712100	79	2,884	SH	DEFINED
WATTS INDUSTRIES, INC., CLASS A	EQUITY	942749102	80	4,780	SH	DEFINED
WAUSAU-MOSINEE PAPER CORP.	EQUITY	943315101	1011	79,218	SH	DEFINED
WAVE SYSTEMS CORP.	EQUITY	943526103	38	15,651	SH	DEFINED
WAYPOINT FINANCIAL CORP.	EQUITY	946756103	181	10,924	SH	DEFINED
WD-40 CO.	EQUITY	929236107	148	4,899	SH	DEFINED
WEATHERFORD INTERNATIONAL INC.	EQUITY	947074100	15641	328,375	SH	DEFINED
WEATHERFORD INTL INC COM	EQUITY	947074100	4287	90,000	SH	Sole

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
WEATHERFORD INTL INC NEW	EQUITY	947074100	472	36,200	SH	DEFINED
WEBEX COMMUNICATIONS INC (USD)	EQUITY	94767L109	92	5,586	SH	DEFINED
WEBMD CORPORATION	EQUITY	94769M105	21	2,743	SH	DEFINED
WEBMETHODS INC	EQUITY	94768C108	127	7,386	SH	DEFINED
WEBSense INC	EQUITY	947684106	25594	1,017,261	SH	Sole
WEBSense INC	EQUITY	947684106	131	5,206	SH	DEFINED
WEBSTER FINANCIAL CORP.	EQUITY	947890109	2335	62,386	SH	DEFINED
WEINGARTEN REALTY INVESTORS	EQUITY	948741103	453	8,808	SH	DEFINED
WEIS MARKETS INC	EQUITY	948849104	3	110	SH	DEFINED
WELLMAN, INC.	EQUITY	949702104	137	8,350	SH	DEFINED
WELLPOINT HEALTH NETWORKS INC.	EQUITY	94973H108	4302	67,572	SH	DEFINED
WELLS FARGO + CO NEW	EQUITY	949746101	1386	13,000	SH	DEFINED
WELLS FARGO CO.	EQUITY	949746101	40730	824,500	SH	DEFINED
WENDY'S INTERNATIONAL, INC.	EQUITY	950590109	2921	83,516	SH	DEFINED

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

WERNER ENTERPRISES INC	EQUITY	950755108	1795	40,067	SH	DEFINED
WERNER ENTERPRISES, INC.	EQUITY	950755108	245	11,701	SH	DEFINED
WESBANCO, INC.	EQUITY	950810101	133	5,584	SH	DEFINED
WESCO FINANCIAL CORP	EQUITY	950817106	2	6	SH	DEFINED
WESCO INTERNATIONAL, INC.	EQUITY	95082P105	43	6,132	SH	DEFINED
WEST COAST BANCORP	EQUITY	952145100	76	5,017	SH	DEFINED
WEST CORPORATION	EQUITY	952355105	9	274	SH	DEFINED
WEST PHARMACEUTICAL SERVICES	EQUITY	955306105	95	3,120	SH	DEFINED
WESTAMERICA BANKCORPORATION	EQUITY	957090103	3021	70,662	SH	DEFINED
WESTCORP	EQUITY	957907108	73	3,355	SH	DEFINED
WESTERN DIGITIAL CORP.	EQUITY	958102105	363	58,206	SH	DEFINED
WESTERN GAS RESOURCES, INC.	EQUITY	958259103	1764	47,393	SH	DEFINED
WESTERN RESOURCES INC	EQUITY	959425109	1523	88,791	SH	DEFINED
WESTERN WIRELESS CORP. CLASS A	EQUITY	95988E204	8	898	SH	DEFINED
WESTPOINT STEVENS INC. CLASS A	EQUITY	961238102	16	7,255	SH	DEFINED
WESTPORT RESOURCES	EQUITY	961418100	184	9,362	SH	DEFINED
WESTWOOD ONE INC	EQUITY	961815107	723	43,700	SH	DEFINED
WESTWOOD ONE, INC.	EQUITY	961815107	5199	135,577	SH	DEFINED
WET SEAL INC CL A	EQUITY	961840105	19210	550,600	SH	Sole
WET SEAL, INC.	EQUITY	961840105	152	4,355	SH	DEFINED
WEYERHAEUSER CO.	EQUITY	962166104	6278	99,870	SH	DEFINED
Weyerhaeuser Co	CORPBOND	939318AA9	4966	5,000,000	PRN	DEFINED
WFS FINANCIAL, INC.	EQUITY	92923B106	82	3,305	SH	DEFINED
WGL HOLDINGS INC.	EQUITY	92924F106	2046	76,185	SH	DEFINED
W-H ENERGY SERVICES INC	EQUITY	92925E108	141	6,510	SH	DEFINED
WHIRLPOOL CORP.	EQUITY	963320106	2304	30,498	SH	DEFINED
WHITNEY HOLDING CORP.	EQUITY	966612103	410	8,220	SH	DEFINED
WHOLE FOODS MARKET I	EQUITY	966837106	34	746	SH	DEFINED
WILD OATS MARKETS, INC.	EQUITY	96808B107	43	5,040	SH	DEFINED
WILLIAMS COMMUNICATIONS GRP	EQUITY	969455104	1	4,548	SH	DEFINED
WILLIAMS COMPANIES, INC.	EQUITY	969457100	5625	238,740	SH	DEFINED
WILLIAMS SONOMA INC	EQUITY	969904101	1299	14,000	SH	DEFINED
WILLIAMS SONOMA INC COM	EQUITY	969904101	71320	1,550,779	SH	Sole
WILLIAMS-SONOMA, INC.	EQUITY	969904101	3328	72,361	SH	DEFINED
WILMINGTON TRUST CORP	EQUITY	971807102	2786	41,385	SH	DEFINED
Wilson Greatbatch Tech	EQUITY	972232102	627	24,400	SH	DEFINED
WILSON GREATBATCH TECH INC	EQUITY	972232102	3214	125,000	SH	Sole
WILSON GREATBATCH TECHNOLOGIES	EQUITY	972232102	150	5,842	SH	DEFINED
WILSONS THE LEATHER EXPERTS	EQUITY	972463103	40	3,346	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DCRETN
WIMM-BILL-DANN FOODS ADR	EQUITY	97263M109	1076	45,000	SH	DEFINED
WIND RIVER SYSTEMS INC.	EQUITY	973149107	1346	99,038	SH	DEFINED
WINN-DIXIE STORES, INC.	EQUITY	974280109	1025	63,897	SH	DEFINED
WINNEBAGO INDUSTRIES, INC.	EQUITY	974637100	166	3,943	SH	DEFINED
WINSTON HOTELS INC	EQUITY	97563A102	41	4,376	SH	DEFINED
WINTRUST FINANCIAL CORP	EQUITY	97650W108	81	3,546	SH	DEFINED
WIRELESS FACILITIES INC.	EQUITY	97653A103	44	7,304	SH	DEFINED
WISCONSIN ENERGY CORP.	EQUITY	976657106	3672	147,589	SH	DEFINED
WITNESS SYS INC COM	EQUITY	977424100	19148	1,360,900	SH	Sole
WITNESS SYSTEMS INC	EQUITY	977424100	51	3,646	SH	DEFINED
WJ COMMUNICATIONS INC	EQUITY	929284107	15	4,555	SH	DEFINED
WM. WRIGLEY JR. CO.	EQUITY	982526105	5529	103,707	SH	DEFINED
WMS INDUSTRIES INC.	EQUITY	929297109	117	6,177	SH	DEFINED
WOLVERINE TUBE, INC.	EQUITY	978093102	21	2,433	SH	DEFINED
WOLVERINE WORLD WIDE, INC.	EQUITY	978097103	232	12,931	SH	DEFINED

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

WOODHEAD INDS INC COM	EQUITY	979438108	59	3,310	SH	DEFINED
WOODWARD GOVERNOR CO.	EQUITY	980745103	189	2,749	SH	DEFINED
WORDLCOM INC-WORLDCOM GROUP	EQUITY	98157D106	49094	7,982,706	SH	DEFINED
WORLD ACCEPTANCE CORP.	EQUITY	981419104	26	3,725	SH	DEFINED
WORLD WRESTLING FED ENTMNT	EQUITY	98156Q108	52	3,581	SH	DEFINED
Worldcom Inc	CORPBOND	98157DAJ5	1678	2,000,000	PRN	DEFINED
WORTHINGTON INDUSTRIES, INC.	EQUITY	981811102	918	59,778	SH	DEFINED
WPS RESOURCES CORP.	EQUITY	92931B106	1904	48,284	SH	DEFINED
WSFS FINANCIAL CORP	EQUITY	929328102	44	2,434	SH	DEFINED
WYETH	EQUITY	983024100	54530	830,620	SH	DEFINED
WYETH	EQUITY	983024100	997	43,500	SH	DEFINED
WYNDHAM INTERNATIONAL, INC.	EQUITY	983101106	222	246,981	SH	DEFINED
XANSER CORP.	EQUITY	98389J103	25	9,156	SH	DEFINED
XCEL STATES POWER-MINES	EQUITY	98389B100	4736	186,827	SH	DEFINED
Xerox Capital I	CORPBOND	984119AC1	4176	7,295,000	PRN	DEFINED
XEROX CORP.	EQUITY	984121103	3575	332,558	SH	DEFINED
XICOR INC	EQUITY	984903104	73	6,847	SH	DEFINED
XILINX INC	EQUITY	983919101	1155	20,300	SH	DEFINED
XILINX, INC.	EQUITY	983919101	6519	163,540	SH	DEFINED
XL CAPITAL LTD	EQUITY	G98255105	5597	59,954	SH	DEFINED
XM SATELLITE RADIO HLDGS INC	EQUITY	983759101	375	25,000	SH	DEFINED
XM SATELLITE RADIO HOLDINGS	EQUITY	983759101	67	4,881	SH	DEFINED
X-RITE, INC.	EQUITY	983857103	42	5,259	SH	DEFINED
XTO ENERGY INC	EQUITY	98385X106	35	1,743	SH	DEFINED
XYBERNAUT CORP.	EQUITY	984149104	23	14,459	SH	DEFINED
YAHOO INC	EQUITY	984332106	1028	56,905	SH	DEFINED
YAHOO!, INC.	EQUITY	984332106	5133	277,889	SH	DEFINED
YANKEE CANDLE INC	EQUITY	984757104	1661	41,500	SH	DEFINED
YELLOW CORP.	EQUITY	985509108	204	7,718	SH	DEFINED
YORK INTERNATIONAL CORP.	EQUITY	986670107	2190	61,003	SH	DEFINED
YOUNG BROADCASTING, INC. CLASS A	EQUITY	987434107	117	4,666	SH	DEFINED
YPF S.A.-Sponsored ADR	EQUITY	9842451000	265	9,000	SH	DEFINED
ZALE CORP.	EQUITY	988858106	419	10,327	SH	DEFINED
ZEBRA TECHNOLOGIES CORP. CLASS A	EQUITY	989207105	446	8,250	SH	DEFINED
ZENITH NATIONAL INSURANCE CORP	EQUITY	989390109	74	2,544	SH	DEFINED
ZIMMER HOLDINGS	EQUITY	98956P102	2	50	SH	DEFINED
ZIMMER HOLDINGS INC	EQUITY	98956P102	3455	101,465	SH	DEFINED
ZIONS BANCORPORATION	EQUITY	989701107	2481	41,857	SH	DEFINED

NAME OF ISSUER	TITLE CLASS	CUSIP	VALUE (X\$1000)	SHRS OR PRN AMT	SH/ PUT/ PRN CALL	INVSTMT DSCRETN
Zions Inst	CORPBOND	989718AC5	6482	7,000,000	PRN	DEFINED
ZIXIT CORP.	EQUITY	98974P100	26	3,959	SH	DEFINED
ZOLL MEDICAL CORP.	EQUITY	989922109	106	2,760	SH	DEFINED
ZOMAX INCORPORATED	EQUITY	989929104	66	9,077	SH	DEFINED
ZORAN CORP.	EQUITY	98975F101	242	5,545	SH	DEFINED
Zurich Capital	CORPBOND	989819AA5	1936	2,000,000	PRN	DEFINED
ZYGO CORP.	EQUITY	989855101	72	4,441	SH	DEFINED