

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

AMERICAN INTERNATIONAL GROUP INC
Form 13F-HR
August 11, 2006

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 2006

Check here if Amendment ; Amendment Number:

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

Institutional Investment Manager Filing this Report:

Name: AMERICAN INTERNATIONAL GROUP, INC.

Address: 70 Pine Street

New York, New York 10270

Form 13F File Number: 28-219

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Win J. Neuger

Title: Executive Vice President and Chief Investment Officer

Phone: (212) 770-7000

Signature, Place, and Date of Signing:

/s/ Win J. Neuger ----- (Signature)	New York, New York ----- (City, State)	August 11, 2006 ----- (Date)
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Report Type (Check only one.):

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

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reported in this report.)

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

FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 4,563

Form 13F Information Table Value Total: \$20,609,592 (thousands)

List of Other Included Managers:

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

No.	Form 13F File Number	Name
1	28-4637	AIG GLOBAL INVESTMENT CORP.
2	28-2725	AIG SUNAMERICA ASSET MANAGEMENT CORP.
3	28-3463	JOHN MCSTAY INVESTMENT COUNSEL, L.P.
4	28-11910	FSC SECURITIES CORPORATION

13F SECURITIES - 2Q 2006

ISSUER NAME	TITLE OF CLASS	CUSIP NUMBER	VALUE X \$1000	SHARES/ PRINCIPAL	SH/ PUT/ PRN CALL	DISCRETION	OTHER MGRS
@ROAD INC	EQUITY	04648K105	254	45,931	SH	SOLE	1

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1-800-FLOWERS.COM INC	EQUITY	68243Q106	108	18,703	SH	SOLE	1
1ST SOURCE CORP	EQUITY	336901103	292	8,633	SH	SOLE	1
21ST CENTURY INSURANCE GROUP	EQUITY	90130N103	769617	53,445,620	SH	SOLE	1
21ST CENTURY INSURANCE GROUP	EQUITY	90130N103	351	24,348	SH	SOLE	1
24/7 REAL MEDIA INC	EQUITY	901314203	317	36,152	SH	SOLE	1
3COM CORP	EQUITY	885535104	5790	1,130,819	SH	SOLE	1
3D SYSTEMS CORP	EQUITY	88554D205	195	9,712	SH	SOLE	1
3M CO	EQUITY	88579Y101	325	4,022	SH	DEFINED	4
3M CO	EQUITY	88579Y101	7345	90,940	SH	SOLE	2
3M CO	EQUITY	88579Y101	34478	426,870	SH	SOLE	1
3M COMPANY	CORP BOND	88579YAB7	4	4,000	PRN	DEFINED	4
99 CENTS ONLY STORES	EQUITY	65440K106	1445	138,187	SH	SOLE	1
AAMES INVESTMENT CORP	EQUITY	00253G108	176	35,231	SH	SOLE	1
AAON INC	EQUITY	000360206	179	6,986	SH	SOLE	1
AAR CORP	EQUITY	000361105	925	41,604	SH	SOLE	1
AARON RENTS INC	EQUITY	002535201	878	32,652	SH	SOLE	1
ABAXIS INC	EQUITY	002567105	335	14,982	SH	SOLE	1
ABBEY NATIONAL PLC	EQUITY	002920809	10	400	SH	DEFINED	4
ABBEY NATIONAL PLC	EQUITY	002920809	30085	1,175,200	SH	SOLE	1
ABBOTT LABORATORIES	EQUITY	002824100	25	562	SH	DEFINED	4
ABBOTT LABORATORIES	EQUITY	002824100	11193	256,668	SH	SOLE	2
ABBOTT LABORATORIES	EQUITY	002824100	51732	1,186,234	SH	SOLE	1
ABER DIAMOND CORP	EQUITY	002893105	12	400	SH	OTHER	1
ABERCROMBIE & FITCH CO	EQUITY	002896207	1	25	SH	DEFINED	4
ABERCROMBIE & FITCH CO	EQUITY	002896207	4196	75,700	SH	SOLE	3
ABERCROMBIE & FITCH CO	EQUITY	002896207	11096	200,183	SH	SOLE	1
ABERCROMBIE & FITCH CO	EQUITY	002896207	12538	226,200	SH	SOLE	2
ABERDEEN ASIA-PACIFIC INCOME F	EQUITY	003009107	12	2,000	SH	DEFINED	4
ABINGTON COMMUNITY BANCORP INC	EQUITY	00350R106	78	5,198	SH	SOLE	1
ABIOMED INC	EQUITY	003654100	226	17,441	SH	SOLE	1
ABITIBI-CONSOLIDATED INC	EQUITY	003924107	12	4,500	SH	OTHER	1
ABM INDUSTRIES INC	EQUITY	000957100	558	32,634	SH	SOLE	1
ABRAXIS BIOSCIENCE INC	EQUITY	00383E106	14	576	SH	SOLE	1
ABX AIR INC	EQUITY	00080S101	263	43,475	SH	SOLE	1
AC MOORE ARTS & CRAFTS INC	EQUITY	00086T103	189	11,614	SH	SOLE	1
ACACIA RESEARCH - ACACIA TECHN	EQUITY	003881307	292	20,778	SH	SOLE	1
ACADIA PHARMACEUTICALS INC	EQUITY	004225108	152	18,063	SH	SOLE	1
ACADIA REALTY TRUST	EQUITY	004239109	1393	58,909	SH	SOLE	1
ACCESS INTEGRATED TECHNOLOGIES	EQUITY	004329108	98	10,026	SH	SOLE	1
ACCO BRANDS CORP	EQUITY	00081T108	736	33,600	SH	SOLE	1
ACCREDITED HOME LENDERS HOLDIN	EQUITY	00437P107	643	13,452	SH	SOLE	1
ACCURIDE CORP	EQUITY	004398103	211	16,887	SH	SOLE	1
ACE CASH EXPRESS INC	EQUITY	004403101	256	8,748	SH	SOLE	1
ACE LTD	EQUITY	G0070K103	20	403	SH	SOLE	2
ACE*COMM CORP	EQUITY	004404109	1	375	SH	DEFINED	4
ACM INCOME FUND INC	EQUITY	000912105	259	34,985	SH	DEFINED	4
ACTEL CORP	EQUITY	004934105	277	19,288	SH	SOLE	1
ACTIVISION INC	EQUITY	004930202	7009	615,889	SH	SOLE	1
ACTIVISION INC	EQUITY	004930202	11091	974,600	SH	SOLE	2
ACTUANT CORP	EQUITY	00508X203	1017	20,352	SH	SOLE	1
ACTUATE CORP	EQUITY	00508B102	170	42,048	SH	SOLE	1
ACUITY BRANDS INC	EQUITY	00508Y102	1938	49,799	SH	SOLE	1
ACXIOM CORP	EQUITY	005125109	4186	167,455	SH	SOLE	1
ADAMS RESPIRATORY THERAPEUTICS	EQUITY	00635P107	1010	22,637	SH	SOLE	1
ADAPTEC INC	EQUITY	00651F108	369	85,082	SH	SOLE	1
ADC TELECOMMUNICATIONS INC	EQUITY	000886309	2	145	SH	SOLE	2
ADC TELECOMMUNICATIONS INC	EQUITY	000886309	916	54,329	SH	SOLE	1
ADE CORP	EQUITY	00089C107	253	7,786	SH	SOLE	1
ADESA INC	EQUITY	00686U104	4349	195,552	SH	SOLE	1
ADEZA BIOMEDICAL CORP	EQUITY	006864102	157	11,225	SH	SOLE	1
ADMINISTAFF INC	EQUITY	007094105	1523	42,536	SH	SOLE	1
ADOBE SYSTEMS INC	EQUITY	00724F101	4	135	SH	DEFINED	4

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ISSUER NAME	TITLE OF CLASS	CUSIP NUMBER	VALUE X \$1000	SHARES/ PRINCIPAL	SH/ PUT/ PRN CALL	DISCRETION	OTHER MGRS
ADOBE SYSTEMS INC	EQUITY	00724F101	8979	295,742	SH	SOLE	1
ADOBE SYSTEMS INC	EQUITY	00724F101	22950	755,942	SH	SOLE	2
ADOLOR CORP	EQUITY	00724X102	1038	41,513	SH	SOLE	1
ADTRAN INC	EQUITY	00738A106	4431	197,543	SH	SOLE	1
ADVANCE AMERICA CASH ADVANCE C	EQUITY	00739W107	884	50,384	SH	SOLE	1
ADVANCE AUTO PARTS INC	EQUITY	00751Y106	10128	350,453	SH	SOLE	1
ADVANCED ANALOGIC TECHNOLOGIES	EQUITY	00752J108	288	27,434	SH	SOLE	1
ADVANCED DIGITAL INFORMATION C	EQUITY	007525108	545	46,282	SH	SOLE	1
ADVANCED ENERGY INDUSTRIES INC	EQUITY	007973100	348	26,291	SH	SOLE	1
ADVANCED MAGNETICS INC	EQUITY	00753P103	180	5,957	SH	SOLE	1
ADVANCED MEDICAL OPTICS INC	EQUITY	00763M108	7542	148,748	SH	SOLE	1
ADVANCED MICRO DEVICES INC	EQUITY	007903107	122	5,000	SH	SOLE	2
ADVANCED MICRO DEVICES INC	EQUITY	007903107	6149	251,820	SH	SOLE	1
ADVANTA CORP	EQUITY	007942204	320	8,900	SH	SOLE	2
ADVANTA CORP	EQUITY	007942204	518	14,418	SH	SOLE	1
ADVANTAGE ENERGY INCOME FUND	EQUITY	00762L101	18	1,000	SH	DEFINED	4
ADVENT SOFTWARE INC	EQUITY	007974108	1804	50,014	SH	SOLE	1
ADVENTRX PHARMACEUTICALS INC	EQUITY	00764X103	129	40,575	SH	SOLE	1
ADVISORY BOARD CO/THE	EQUITY	00762W107	567	11,800	SH	SOLE	2
ADVISORY BOARD CO/THE	EQUITY	00762W107	669	13,915	SH	SOLE	1
ADVO INC	EQUITY	007585102	583	23,682	SH	SOLE	1
AEP INDUSTRIES INC	EQUITY	001031103	178	5,338	SH	SOLE	1
AEROFLEX INC	EQUITY	007768104	655	56,101	SH	SOLE	1
AEROPOSTALE INC	EQUITY	007865108	4550	157,477	SH	SOLE	1
AES CORP/THE	EQUITY	00130H105	15	816	SH	SOLE	2
AES CORP/THE	EQUITY	00130H105	9516	515,788	SH	SOLE	1
AETNA INC	EQUITY	00817Y108	20772	520,203	SH	SOLE	2
AETNA INC	EQUITY	00817Y108	44142	1,105,479	SH	SOLE	1
AFC ENTERPRISES	EQUITY	00104Q107	244	19,160	SH	SOLE	1
AFFILIATED COMPUTER SERVICES I	EQUITY	008190100	8	147	SH	SOLE	2
AFFILIATED COMPUTER SERVICES I	EQUITY	008190100	3913	75,816	SH	SOLE	1
AFFILIATED COMPUTER SERVICES I	EQUITY	008190100	5574	108,000	SH	SOLE	3
AFFILIATED MANAGERS GROUP INC	EQUITY	008252108	61	706	SH	SOLE	1
AFFIRMATIVE INSURANCE HOLDINGS	EQUITY	008272106	88	5,607	SH	SOLE	1
AFFORDABLE RESIDENTIAL COMMUNI	EQUITY	008273104	274	25,481	SH	SOLE	1
AFFYMETRIX INC	EQUITY	00826T108	4990	194,932	SH	SOLE	1
AFLAC INC	EQUITY	001055102	664	14,318	SH	SOLE	2
AFLAC INC	EQUITY	001055102	17024	367,294	SH	SOLE	1
AFTERMARKET TECHNOLOGY CORP	EQUITY	008318107	403	16,222	SH	SOLE	1
AG EDWARDS INC	EQUITY	281760108	9111	164,700	SH	SOLE	1
AGCO CORP	EQUITY	001084102	5188	197,105	SH	SOLE	1
AGERE SYSTEMS INC	EQUITY	00845V308	6	411	SH	DEFINED	4
AGERE SYSTEMS INC	EQUITY	00845V308	56	3,818	SH	SOLE	1
AGILE SOFTWARE CORP	EQUITY	00846X105	269	42,444	SH	SOLE	1
AGILENT TECHNOLOGIES INC	EQUITY	00846U101	27	841	SH	DEFINED	4
AGILENT TECHNOLOGIES INC	EQUITY	00846U101	1544	48,928	SH	SOLE	2
AGILENT TECHNOLOGIES INC	EQUITY	00846U101	5896	186,808	SH	SOLE	1
AGILYSYS INC	EQUITY	00847J105	1276	70,875	SH	SOLE	1
AGL RESOURCES INC	EQUITY	001204106	6471	169,747	SH	SOLE	1
AGNICO-EAGLE MINES LTD	EQUITY	008474108	33	1,000	SH	OTHER	1
AGNICO-EAGLE MINES LTD	EQUITY	008474108	859	25,799	SH	DEFINED	4

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AGNICO-EAGLE MINES LTD	EQUITY	008474108	4109	124,200	SH	SOLE	3
AGREE REALTY CORP	EQUITY	008492100	195	5,750	SH	SOLE	1
AGRIUM INC	EQUITY	008916108	3	112	SH	DEFINED	4
AGRIUM INC	EQUITY	008916108	28	1,200	SH	OTHER	1
AIR METHODS CORP	EQUITY	009128307	203	7,740	SH	SOLE	1
AIR PRODUCTS & CHEMICALS INC	EQUITY	009158106	18	278	SH	SOLE	2
AIR PRODUCTS & CHEMICALS INC	EQUITY	009158106	209	3,264	SH	DEFINED	4
AIR PRODUCTS & CHEMICALS INC	EQUITY	009158106	63332	990,932	SH	SOLE	1
AIRGAS INC	EQUITY	009363102	4835	129,800	SH	SOLE	3
AIRGAS INC	EQUITY	009363102	5981	160,574	SH	SOLE	1
AIRTRAN HOLDINGS INC	EQUITY	00949P108	3897	262,222	SH	SOLE	1
AK STEEL HOLDING CORP	EQUITY	001547108	1135	82,081	SH	SOLE	1
AKAMAI TECHNOLOGIES INC	EQUITY	00971T101	688	19,000	SH	SOLE	2
AKAMAI TECHNOLOGIES INC	EQUITY	00971T101	856	23,648	SH	DEFINED	4
AKAMAI TECHNOLOGIES INC	EQUITY	00971T101	1418	39,193	SH	SOLE	1
AKAMAI TECHNOLOGIES INC	EQUITY	00971T101	4571	126,300	SH	SOLE	3
AKORN INC	EQUITY	009728106	132	33,216	SH	SOLE	1

ISSUER NAME	TITLE OF CLASS	CUSIP NUMBER	VALUE X \$1000	SHARES/ PRINCIPAL	SH/ PUT/ PRN CALL DISCRETION	OTHER MGRS	
ALABAMA NATIONAL BANCORPORATIO	EQUITY	010317105	761	11,166	SH	SOLE	1
ALASKA AIR GROUP INC	EQUITY	011659109	4485	113,773	SH	SOLE	1
ALASKA COMMUNICATIONS SYSTEMS	EQUITY	01167P101	396	31,302	SH	SOLE	1
ALBANY INTERNATIONAL CORP	EQUITY	012348108	1430	33,733	SH	SOLE	1
ALBANY MOLECULAR RESEARCH INC	EQUITY	012423109	203	18,973	SH	SOLE	1
ALBEMARLE CORP	EQUITY	012653101	4043	84,434	SH	SOLE	1
ALBERTO-CULVER CO	EQUITY	013068101	5	94	SH	SOLE	2
ALBERTO-CULVER CO	EQUITY	013068101	3652	74,951	SH	SOLE	1
ALCAN INC	EQUITY	013716105	183	3,900	SH	OTHER	1
ALCOA INC	EQUITY	013817101	45	1,380	SH	DEFINED	4
ALCOA INC	EQUITY	013817101	3850	118,979	SH	SOLE	2
ALCOA INC	EQUITY	013817101	12549	387,796	SH	SOLE	1
ALDERWOODS GROUP INC	EQUITY	014383103	824	42,346	SH	SOLE	1
ALERIS INTERNATIONAL INC	EQUITY	014477103	1073	23,402	SH	SOLE	1
ALEXANDER & BALDWIN INC	EQUITY	014482103	4268	96,402	SH	SOLE	1
ALEXANDER'S INC	EQUITY	014752109	407	1,499	SH	SOLE	1
ALEXANDRIA REAL ESTATE EQUITIE	EQUITY	015271109	1507	16,997	SH	SOLE	1
ALEXION PHARMACEUTICALS INC	EQUITY	015351109	850	23,532	SH	SOLE	1
ALFA CORP	EQUITY	015385107	402	24,276	SH	SOLE	1
ALICO INC	EQUITY	016230104	157	2,841	SH	SOLE	1
ALIGN TECHNOLOGY INC	EQUITY	016255101	307	41,608	SH	SOLE	1
ALKERMES INC	EQUITY	01642T108	2281	120,566	SH	SOLE	1
ALLEGHANY CORP	EQUITY	017175100	46	165	SH	SOLE	1
ALLEGHENY ENERGY INC	EQUITY	017361106	2798	75,476	SH	SOLE	1
ALLEGHENY ENERGY INC	EQUITY	017361106	4641	125,203	SH	SOLE	2
ALLEGHENY TECHNOLOGIES INC	EQUITY	01741R102	2806	40,529	SH	SOLE	1
ALLEGHENY TECHNOLOGIES INC	EQUITY	01741R102	4264	61,583	SH	SOLE	2
ALLERGAN INC	EQUITY	018490102	20	189	SH	SOLE	2
ALLERGAN INC	EQUITY	018490102	8130	75,799	SH	SOLE	1
ALLETE INC	EQUITY	018522300	44	920	SH	DEFINED	4
ALLETE INC	EQUITY	018522300	887	18,740	SH	SOLE	1
ALLIANCE ALL-MARKET ADVANTAGE	EQUITY	01852M108	379	26,101	SH	DEFINED	4
ALLIANCE DATA SYSTEMS CORP	EQUITY	018581108	13	215	SH	DEFINED	4
ALLIANCE DATA SYSTEMS CORP	EQUITY	018581108	8147	138,500	SH	SOLE	3

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ALLIANCE DATA SYSTEMS CORP	EQUITY	018581108	8601	146,231	SH	SOLE	1
ALLIANCE DATA SYSTEMS CORP	EQUITY	018581108	11888	202,100	SH	SOLE	2
ALLIANCE IMAGING INC	EQUITY	018606202	73	11,339	SH	SOLE	1
ALLIANCE ONE INTERNATIONAL INC	EQUITY	018772103	315	70,872	SH	SOLE	1
ALLIANCE WORLD DOLLAR GOVERNME	EQUITY	01879R106	10	800	SH	DEFINED	4
ALLIANCEBERNSTEIN HOLDING LP	EQUITY	01881G106	128	2,090	SH	DEFINED	4
ALLIANT ENERGY CORP	EQUITY	018802108	8777	255,892	SH	SOLE	1
ALLIANT TECHSYSTEMS INC	EQUITY	018804104	5853	76,654	SH	SOLE	1
ALLIED CAPITAL CORP	EQUITY	01903Q108	137	4,754	SH	SOLE	1
ALLIED WASTE INDUSTRIES INC	EQUITY	019589308	3	300	SH	SOLE	2
ALLIED WASTE INDUSTRIES INC	EQUITY	019589308	11	1,000	SH	DEFINED	4
ALLIED WASTE INDUSTRIES INC	EQUITY	019589308	1303	114,666	SH	SOLE	1
ALLION HEALTHCARE INC	EQUITY	019615103	400	46,000	SH	SOLE	2
ALLIS-CHALMERS ENERGY INC	EQUITY	019645506	139	10,216	SH	SOLE	1
ALLOS THERAPEUTICS	EQUITY	019777101	29	8,294	SH	SOLE	1
ALLSCRIPTS HEALTHCARE SOLUTION	EQUITY	01988P108	606	34,528	SH	SOLE	1
ALLSCRIPTS HEALTHCARE SOLUTION	EQUITY	01988P108	2736	155,900	SH	SOLE	2
ALLSTATE CORP/THE	EQUITY	020002101	5314	97,088	SH	SOLE	2
ALLSTATE CORP/THE	EQUITY	020002101	28004	511,677	SH	SOLE	1
ALLTEL CORP	EQUITY	020039103	11	167	SH	DEFINED	4
ALLTEL CORP	EQUITY	020039103	31	482	SH	SOLE	2
ALLTEL CORP	EQUITY	020039103	18061	282,962	SH	SOLE	1
ALNYLAM PHARMACEUTICALS INC	EQUITY	02043Q107	360	23,862	SH	SOLE	1
ALON USA ENERGY INC	EQUITY	020520102	282	8,975	SH	SOLE	1
ALPHA NATURAL RESOURCES INC	EQUITY	02076X102	757	38,583	SH	SOLE	1
ALPHARMA INC	EQUITY	020813101	1841	76,577	SH	SOLE	1
ALTERA CORP	EQUITY	021441100	3417	194,700	SH	SOLE	1
ALTERA CORP	EQUITY	021441100	4446	253,345	SH	SOLE	2
ALTIRIS INC	EQUITY	02148M100	315	17,465	SH	SOLE	1
ALTRIA GROUP INC	EQUITY	02209S103	242	3,300	SH	DEFINED	4
ALTRIA GROUP INC	EQUITY	02209S103	37667	512,968	SH	SOLE	2
ALTRIA GROUP INC	EQUITY	02209S103	80242	1,092,765	SH	SOLE	1
ALTUS PHARMACEUTICALS INC	EQUITY	02216N105	102	5,512	SH	SOLE	1

ISSUER NAME	TITLE OF CLASS	CUSIP NUMBER	VALUE X \$1000	SHARES/ PRINCIPAL	SH/ PUT/ PRN CALL	DISCRETION	OTHER MGRS
ALZA CORP	CORP BOND	02261WAB5	2	3,000	PRN	DEFINED	4
ALZA CORP	CORP BOND	02261WAB5	2159	2,625,000	PRN	SOLE	1
AM CASTLE & CO	EQUITY	148411101	240	7,439	SH	SOLE	1
AMAZON.COM INC	EQUITY	023135106	15	383	SH	SOLE	2
AMAZON.COM INC	EQUITY	023135106	7270	187,960	SH	SOLE	1
AMB PROPERTY CORP	EQUITY	00163T109	16356	323,557	SH	SOLE	1
AMBAC FINANCIAL GROUP INC	EQUITY	023139108	11	131	SH	SOLE	2
AMBAC FINANCIAL GROUP INC	EQUITY	023139108	16	200	SH	DEFINED	4
AMBAC FINANCIAL GROUP INC	EQUITY	023139108	4035	49,759	SH	SOLE	1
AMBASSADORS GROUP INC	EQUITY	023177108	445	15,405	SH	SOLE	1
AMBASSADORS INTERNATIONAL INC	EQUITY	023178106	90	5,331	SH	SOLE	1
AMCOL INTERNATIONAL CORP	EQUITY	02341W103	237	9,000	SH	SOLE	2
AMCOL INTERNATIONAL CORP	EQUITY	02341W103	1146	43,474	SH	SOLE	1
AMCOL INTERNATIONAL CORP	EQUITY	02341W103	2793	106,000	SH	SOLE	3
AMCORE FINANCIAL INC	EQUITY	023912108	478	16,325	SH	SOLE	1
AMDOCS LIMITED	CORP BOND	02342TAD1	1	1,000	PRN	DEFINED	4
AMDOCS LIMITED	CORP BOND	02342TAD1	1013	1,000,000	PRN	SOLE	1
AMDOCS LTD	EQUITY	G02602103	7	200	SH	DEFINED	4

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AMEDISYS INC	EQUITY	023436108	452	11,913	SH	SOLE	1
AMERCO INC	EQUITY	023586100	383	3,800	SH	SOLE	2
AMERCO INC	EQUITY	023586100	770	7,654	SH	SOLE	1
AMEREN CORP	EQUITY	023608102	13	255	SH	SOLE	2
AMEREN CORP	EQUITY	023608102	9961	197,239	SH	SOLE	1
AMERICA MOVIL SA DE CV	EQUITY	02364W105	2645	79,520	SH	SOLE	1
AMERICAN AXLE & MANUFACTURING	EQUITY	024061103	662	38,709	SH	SOLE	1
AMERICAN CAPITAL STRATEGIES LT	EQUITY	024937104	576	17,217	SH	SOLE	1
AMERICAN CAPITAL STRATEGIES LT	EQUITY	024937104	1287	38,433	SH	DEFINED	4
AMERICAN COMMERCIAL LINES INC	EQUITY	025195207	2299	38,150	SH	SOLE	1
AMERICAN COMMERCIAL LINES INC	EQUITY	025195207	6670	110,700	SH	SOLE	3
AMERICAN EAGLE OUTFITTERS	EQUITY	02553E106	9872	290,003	SH	SOLE	1
AMERICAN ECOLOGY CORP	EQUITY	025533407	1567	59,121	SH	SOLE	1
AMERICAN ECOLOGY CORP	EQUITY	025533407	8966	338,321	SH	SOLE	3
AMERICAN ELECTRIC POWER CO INC	EQUITY	025537101	17	488	SH	SOLE	2
AMERICAN ELECTRIC POWER CO INC	EQUITY	025537101	26	756	SH	DEFINED	4
AMERICAN ELECTRIC POWER CO INC	EQUITY	025537101	32566	950,836	SH	SOLE	1
AMERICAN EQUITY INVESTMENT LIF	EQUITY	025676206	442	41,506	SH	SOLE	1
AMERICAN EXPRESS	CORP BOND	025816AS8	3	3,000	PRN	DEFINED	4
AMERICAN EXPRESS CO	EQUITY	025816109	11	200	SH	DEFINED	4
AMERICAN EXPRESS CO	EQUITY	025816109	8841	166,130	SH	SOLE	2
AMERICAN EXPRESS CO	EQUITY	025816109	59914	1,125,772	SH	SOLE	1
AMERICAN FINANCIAL GROUP INC/O	EQUITY	025932104	4416	102,931	SH	SOLE	1
AMERICAN FINANCIAL REALTY TRUS	EQUITY	02607P305	936	96,645	SH	SOLE	1
AMERICAN GREETINGS CORP	EQUITY	026375105	4169	198,417	SH	SOLE	1
AMERICAN HOME MORTGAGE INVESTM	EQUITY	02660R107	2721	73,825	SH	SOLE	1
AMERICAN INTERNATIONAL GROUP I	EQUITY	026874107	43	735	SH	DEFINED	4
AMERICAN INTERNATIONAL GROUP I	EQUITY	026874107	190	3,221	SH	SOLE	2
AMERICAN INTERNATIONAL GROUP I	EQUITY	026874107	192284	3,256,287	SH	SOLE	1
AMERICAN ITALIAN PASTA CO	EQUITY	027070101	9	1,000	SH	DEFINED	4
AMERICAN MEDICAL SYSTEMS HOLDI	EQUITY	02744M108	867	52,084	SH	SOLE	1
AMERICAN NATIONAL INSURANCE	EQUITY	028591105	63	482	SH	SOLE	1
AMERICAN ORIENTAL BIOENGINEERI	EQUITY	028731107	184	33,320	SH	SOLE	1
AMERICAN PHYSICIANS CAPITAL IN	EQUITY	028884104	269	5,117	SH	SOLE	1
AMERICAN POWER CONVERSION CORP	EQUITY	029066107	4	210	SH	SOLE	2
AMERICAN POWER CONVERSION CORP	EQUITY	029066107	1767	90,640	SH	SOLE	1
AMERICAN RAILCAR INDUSTRIES IN	EQUITY	02916P103	223	6,741	SH	SOLE	1
AMERICAN REPROGRAPHICS CO	EQUITY	029263100	359	9,900	SH	SOLE	2
AMERICAN REPROGRAPHICS CO	EQUITY	029263100	706	19,482	SH	SOLE	1
AMERICAN RETIREMENT CORP	EQUITY	028913101	168	5,120	SH	DEFINED	4
AMERICAN RETIREMENT CORP	EQUITY	028913101	6785	207,040	SH	SOLE	1
AMERICAN SCIENCE & ENGINEERING	EQUITY	029429107	353	6,102	SH	SOLE	1
AMERICAN STANDARD COS INC	EQUITY	029712106	9	219	SH	SOLE	2
AMERICAN STANDARD COS INC	EQUITY	029712106	3533	81,655	SH	SOLE	1
AMERICAN STATES WATER CO	EQUITY	029899101	448	12,554	SH	SOLE	1
AMERICAN SUPERCONDUCTOR CORP	EQUITY	030111108	216	24,483	SH	SOLE	1
AMERICAN TOWER CORP	EQUITY	029912201	294	9,460	SH	SOLE	1
AMERICAN TOWER CORP	EQUITY	029912201	14555	467,700	SH	SOLE	2

ISSUER NAME	TITLE OF CLASS	CUSIP NUMBER	VALUE X \$1000	SHARES/ PRINCIPAL	SH/ PUT/ PRN CALL DISCRETION	OTHER MGRS	
AMERICAN VANGUARD CORP	EQUITY	030371108	204	13,205	SH	SOLE	1
AMERICAN WOODMARK CORP	EQUITY	030506109	312	8,911	SH	SOLE	1
AMERICANWEST BANCORP	EQUITY	03058P109	191	8,424	SH	SOLE	1

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AMERICA'S CAR-MART INC	EQUITY	03062T105	140	6,884	SH	SOLE	1
AMERICREDIT CORP	EQUITY	03060R101	7917	283,574	SH	SOLE	1
AMERIGROUP CORP	EQUITY	03073T102	1197	38,559	SH	SOLE	1
AMERIPRISE FINANCIAL INC	EQUITY	03076C106	14	303	SH	SOLE	2
AMERIPRISE FINANCIAL INC	EQUITY	03076C106	10860	243,107	SH	SOLE	1
AMERIS BANCORP	EQUITY	03076K108	224	9,676	SH	SOLE	1
AMERISOURCEBERGEN CORP	EQUITY	03073E105	11	260	SH	SOLE	2
AMERISOURCEBERGEN CORP	EQUITY	03073E105	5174	123,414	SH	SOLE	1
AMERISTAR CASINOS INC	EQUITY	03070Q101	374	19,246	SH	SOLE	1
AMERITYRE CORP	EQUITY	03073V107	2	200	SH	DEFINED	4
AMERON INTERNATIONAL CORP	EQUITY	030710107	437	6,522	SH	SOLE	1
AMERUS GROUP CO	EQUITY	03072M108	4943	84,418	SH	SOLE	1
AMETEK INC	EQUITY	031100100	7273	153,498	SH	SOLE	1
AMETEK INC	EQUITY	031100100	21198	447,400	SH	SOLE	2
AMGEN INC	EQUITY	031162100	984	15,081	SH	DEFINED	4
AMGEN INC	EQUITY	031162100	7922	121,442	SH	SOLE	2
AMGEN INC	EQUITY	031162100	112458	1,724,039	SH	SOLE	1
AMIS HOLDINGS INC	EQUITY	031538101	325	32,491	SH	SOLE	1
AMKOR TECHNOLOGY INC	EQUITY	031652100	722	76,322	SH	SOLE	1
AMN HEALTHCARE SERVICES INC	EQUITY	001744101	492	24,238	SH	SOLE	1
AMPCO-PITTSBURGH CORP	EQUITY	032037103	77	5,361	SH	SOLE	1
AMPHENOL CORP	EQUITY	032095101	10857	194,020	SH	SOLE	1
AMR CORP	EQUITY	001765106	434	17,080	SH	SOLE	1
AMREP CORP	EQUITY	032159105	68	1,252	SH	SOLE	1
AMSOUTH BANCORP	EQUITY	032165102	11	429	SH	SOLE	2
AMSOUTH BANCORP	EQUITY	032165102	1611	60,904	SH	DEFINED	4
AMSOUTH BANCORP	EQUITY	032165102	4487	169,643	SH	SOLE	1
AMSURG CORP	EQUITY	03232P405	1077	47,323	SH	SOLE	1
AMSURG CORP	EQUITY	03232P405	5210	229,000	SH	SOLE	3
AMYLIN PHARMACEUTICALS INC	EQUITY	032346108	457	9,256	SH	SOLE	1
ANADARKO PETROLEUM CORP	EQUITY	032511107	3	60	SH	DEFINED	4
ANADARKO PETROLEUM CORP	EQUITY	032511107	27	569	SH	SOLE	2
ANADARKO PETROLEUM CORP	EQUITY	032511107	9568	200,619	SH	SOLE	1
ANADIGICS INC	EQUITY	032515108	236	35,205	SH	SOLE	1
ANADYS PHARMACEUTICALS INC	EQUITY	03252Q408	62	21,237	SH	SOLE	1
ANALOG DEVICES INC	EQUITY	032654105	6	200	SH	DEFINED	4
ANALOG DEVICES INC	EQUITY	032654105	7265	226,048	SH	SOLE	2
ANALOG DEVICES INC	EQUITY	032654105	17621	548,210	SH	SOLE	1
ANALOGIC CORP	EQUITY	032657207	547	11,726	SH	SOLE	1
ANAREN INC	EQUITY	032744104	263	12,825	SH	SOLE	1
ANAREN INC	EQUITY	032744104	2211	107,900	SH	SOLE	3
ANCHOR BANCORP WISCONSIN INC	EQUITY	032839102	440	14,570	SH	SOLE	1
ANDERSONS INC/THE	EQUITY	034164103	403	9,697	SH	SOLE	1
ANDREW CORP	EQUITY	034425108	2	198	SH	SOLE	2
ANDREW CORP	EQUITY	034425108	1677	189,307	SH	SOLE	1
ANDRX CORP	EQUITY	034553107	7093	305,884	SH	SOLE	1
ANGIODYNAMICS INC	EQUITY	03475V101	247	9,128	SH	SOLE	1
ANGIOTECH PHARMACEUTICALS INC	EQUITY	034918102	12	1,064	SH	OTHER	1
ANHEUSER-BUSCH COS INC	EQUITY	035229103	21	450	SH	DEFINED	4
ANHEUSER-BUSCH COS INC	EQUITY	035229103	3518	77,172	SH	SOLE	2
ANHEUSER-BUSCH COS INC	EQUITY	035229103	15836	347,358	SH	SOLE	1
ANIXTER INTERNATIONAL INC	EQUITY	035290105	323	6,800	SH	SOLE	2
ANIXTER INTERNATIONAL INC	EQUITY	035290105	1170	24,645	SH	SOLE	1
ANNALY MORTGAGE MANAGEMENT INC	EQUITY	035710409	71	5,533	SH	SOLE	1
ANNTAYLOR STORES CORP	EQUITY	036115103	6893	158,897	SH	SOLE	1
ANSOFT CORP	EQUITY	036384105	579	28,251	SH	SOLE	1
ANSYS INC	EQUITY	03662Q105	215	4,500	SH	SOLE	2
ANSYS INC	EQUITY	03662Q105	1592	33,286	SH	SOLE	1
ANTARES PHARMA INC	EQUITY	036642106	3	2,500	SH	DEFINED	4
ANTHRACITE CAPITAL INC	EQUITY	037023108	1262	103,786	SH	SOLE	1
AO SMITH CORP	EQUITY	831865209	1844	39,778	SH	SOLE	1
AON CORP	EQUITY	037389103	14	395	SH	SOLE	2

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AON CORP EQUITY 037389103 5255 150,907 SH SOLE 1

ISSUER NAME	TITLE OF CLASS	CUSIP NUMBER	VALUE X \$1000	SHARES/ PRINCIPAL	SH/ PUT/ PRN CALL	DISCRETION	OTHER MGRS
APACHE CORP	EQUITY	037411105	276	4,047	SH	DEFINED	4
APACHE CORP	EQUITY	037411105	11050	161,910	SH	SOLE	2
APACHE CORP	EQUITY	037411105	17805	260,880	SH	SOLE	1
APARTMENT INVESTMENT & MANAGEM	EQUITY	03748R101	5	121	SH	SOLE	2
APARTMENT INVESTMENT & MANAGEM	EQUITY	03748R101	693	15,960	SH	DEFINED	4
APARTMENT INVESTMENT & MANAGEM	EQUITY	03748R101	1416	32,578	SH	SOLE	1
APOGEE ENTERPRISES INC	EQUITY	037598109	222	15,076	SH	DEFINED	4
APOGEE ENTERPRISES INC	EQUITY	037598109	309	20,996	SH	SOLE	1
APOLLO GROUP INC	EQUITY	037604105	9	174	SH	SOLE	2
APOLLO GROUP INC	EQUITY	037604105	5715	110,597	SH	SOLE	1
APOLLO INVESTMENT CORP	EQUITY	03761U106	1119	60,577	SH	SOLE	1
APPLE COMPUTER INC	EQUITY	037833100	6846	119,855	SH	SOLE	2
APPLE COMPUTER INC	EQUITY	037833100	48917	854,163	SH	SOLE	1
APPLEBEES INTERNATIONAL INC	EQUITY	037899101	4125	214,616	SH	SOLE	1
APPLERA CORP - APPLIED BIOSYST	EQUITY	038020103	7	229	SH	SOLE	2
APPLERA CORP - APPLIED BIOSYST	EQUITY	038020103	3341	103,284	SH	SOLE	1
APPLERA CORP - CELERA GENOMICS	EQUITY	038020202	744	57,432	SH	SOLE	1
APPLIED FILMS CORP	EQUITY	038197109	1053	36,945	SH	SOLE	1
APPLIED INDUSTRIAL TECHNOLOGIE	EQUITY	03820C105	1890	77,753	SH	SOLE	1
APPLIED MATERIALS INC	EQUITY	038222105	6	393	SH	DEFINED	4
APPLIED MATERIALS INC	EQUITY	038222105	4082	250,739	SH	SOLE	2
APPLIED MATERIALS INC	EQUITY	038222105	56352	3,461,169	SH	SOLE	1
APPLIED MICRO CIRCUITS CORP	EQUITY	03822W109	1256	460,227	SH	SOLE	1
APRIA HEALTHCARE GROUP INC	EQUITY	037933108	2316	122,537	SH	SOLE	1
APTARGROUP INC	EQUITY	038336103	1301	26,216	SH	SOLE	1
AQUA AMERICA INC	EQUITY	03836W103	8075	354,343	SH	SOLE	1
AQUANTIVE INC	EQUITY	03839G105	1439	56,805	SH	SOLE	1
AQUILA INC	EQUITY	03840P102	4	963	SH	DEFINED	4
AQUILA INC	EQUITY	03840P102	4547	1,080,116	SH	SOLE	1
ARAMARK CORP	EQUITY	038521100	88	2,669	SH	SOLE	1
ARBITRON INC	EQUITY	03875Q108	2	50	SH	DEFINED	4
ARBITRON INC	EQUITY	03875Q108	215	5,600	SH	SOLE	2
ARBITRON INC	EQUITY	03875Q108	1911	49,859	SH	SOLE	1
ARBOR REALTY TRUST INC	EQUITY	038923108	222	8,869	SH	SOLE	1
ARCH CHEMICALS INC	EQUITY	03937R102	644	17,873	SH	SOLE	1
ARCH COAL INC	EQUITY	039380100	11	268	SH	DEFINED	4
ARCH COAL INC	EQUITY	039380100	13119	309,624	SH	SOLE	1
ARCHER-DANIELS-MIDLAND CO	EQUITY	039483102	1086	26,300	SH	SOLE	3
ARCHER-DANIELS-MIDLAND CO	EQUITY	039483102	1703	41,255	SH	DEFINED	4
ARCHER-DANIELS-MIDLAND CO	EQUITY	039483102	6803	164,811	SH	SOLE	2
ARCHER-DANIELS-MIDLAND CO	EQUITY	039483102	11874	287,641	SH	SOLE	1
ARCHSTONE-SMITH TRUST	EQUITY	039583109	13	265	SH	SOLE	2
ARCHSTONE-SMITH TRUST	EQUITY	039583109	5152	101,284	SH	SOLE	1
ARCTIC CAT INC	EQUITY	039670104	359	18,379	SH	SOLE	1
ARDEN GROUP INC	EQUITY	039762109	111	985	SH	SOLE	1
ARENA PHARMACEUTICALS INC	EQUITY	040047102	408	35,255	SH	SOLE	1
ARENA RESOURCES INC	EQUITY	040049108	882	25,725	SH	SOLE	1
ARENA RESOURCES INC	EQUITY	040049108	2753	80,300	SH	SOLE	3
ARES CAPITAL CORP	EQUITY	04010L103	481	28,433	SH	SOLE	1
ARGON ST INC	EQUITY	040149106	254	9,526	SH	SOLE	1

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ARGONAUT GROUP INC	EQUITY	040157109	701	23,331	SH	SOLE	1
ARIAD PHARMACEUTICALS INC	EQUITY	04033A100	209	46,331	SH	SOLE	1
ARIBA INC	EQUITY	04033V203	458	55,644	SH	SOLE	1
ARKANSAS BEST CORP	EQUITY	040790107	947	18,852	SH	SOLE	1
ARMOR HOLDINGS INC	EQUITY	042260109	56	1,018	SH	SOLE	1
ARRAY BIOPHARMA INC	EQUITY	04269X105	251	29,141	SH	SOLE	1
ARRIS GROUP INC	EQUITY	04269Q100	1047	79,773	SH	SOLE	1
ARRIS GROUP INC	EQUITY	04269Q100	2014	153,500	SH	SOLE	2
ARROW ELECTRONICS INC	EQUITY	042735100	8534	265,045	SH	SOLE	1
ARROW FINANCIAL CORP	EQUITY	042744102	211	7,707	SH	SOLE	1
ARROW INTERNATIONAL INC	EQUITY	042764100	558	16,977	SH	SOLE	1
ART TECHNOLOGY GROUP INC	EQUITY	04289L107	248	83,133	SH	SOLE	1
ARTHROCARE CORP	EQUITY	043136100	235	5,600	SH	SOLE	2
ARTHROCARE CORP	EQUITY	043136100	1088	25,901	SH	SOLE	1
ARTHUR J GALLAGHER & CO	EQUITY	363576109	35483	1,400,281	SH	SOLE	1
ARVINMERITOR INC	EQUITY	043353101	3501	203,677	SH	SOLE	1
ASBURY AUTOMOTIVE GROUP INC	EQUITY	043436104	192	9,149	SH	SOLE	1

ISSUER NAME	TITLE OF CLASS	CUSIP NUMBER	VALUE X \$1000	SHARES/ PRINCIPAL	SH/ PUT/ PRN CALL DISCRETION	OTHER MGRS	
ASHLAND INC	EQUITY	044209104	2235	33,513	SH	SOLE	1
ASHLAND INC	EQUITY	044209104	2407	36,088	SH	SOLE	2
ASPECT MEDICAL SYSTEMS INC	EQUITY	045235108	212	12,164	SH	SOLE	1
ASPEN INSURANCE HOLDINGS LTD	EQUITY	G05384105	7173	308,000	SH	SOLE	2
ASPEN TECHNOLOGY INC	EQUITY	045327103	443	33,739	SH	SOLE	1
ASPREVA PHARMACEUTICALS CORP	EQUITY	04538T109	95	3,500	SH	SOLE	2
ASPREVA PHARMACEUTICALS CORP	EQUITY	04538T109	781	28,769	SH	SOLE	1
ASSET ACCEPTANCE CAPITAL CORP	EQUITY	04543P100	247	12,464	SH	SOLE	1
ASSOCIATED BANC-CORP	EQUITY	045487105	9080	287,991	SH	SOLE	1
ASSURANT INC	EQUITY	04621X108	212	4,381	SH	SOLE	1
ASTA FUNDING INC	EQUITY	046220109	328	8,770	SH	SOLE	1
ASTEC INDUSTRIES INC	EQUITY	046224101	433	12,685	SH	SOLE	1
ASTEC INDUSTRIES INC	EQUITY	046224101	3409	99,900	SH	SOLE	2
ASTORIA FINANCIAL CORP	EQUITY	046265104	5629	184,851	SH	SOLE	1
ASV INC	EQUITY	001963107	46	2,000	SH	DEFINED	4
ASV INC	EQUITY	001963107	359	15,584	SH	SOLE	1
ASYST TECHNOLOGIES INC	EQUITY	04648X107	272	36,144	SH	SOLE	1
AT&T INC	EQUITY	00206R102	1154	41,383	SH	DEFINED	4
AT&T INC	EQUITY	00206R102	40509	1,452,466	SH	SOLE	2
AT&T INC	EQUITY	00206R102	68499	2,456,054	SH	SOLE	1
ATHEROGENICS INC	EQUITY	047439104	7	500	SH	DEFINED	4
ATHEROGENICS INC	EQUITY	047439104	384	29,423	SH	SOLE	1
ATHEROS COMMUNICATIONS INC	EQUITY	04743P108	734	38,510	SH	SOLE	1
ATI TECHNOLOGIES INC	EQUITY	001941103	39	2,700	SH	OTHER	1
ATI TECHNOLOGIES INC	EQUITY	001941103	237	14,330	SH	SOLE	1
ATLANTIC TELE-NETWORK INC	EQUITY	049079205	83	3,990	SH	SOLE	1
ATLAS AIR WORLDWIDE HOLDINGS I	EQUITY	049164205	730	14,896	SH	SOLE	1
ATLAS AMERICA INC	EQUITY	049167109	580	12,952	SH	SOLE	1
ATMEL CORP	EQUITY	049513104	5176	932,566	SH	SOLE	1
ATMI INC	EQUITY	00207R101	688	27,931	SH	SOLE	1
ATMOS ENERGY CORP	EQUITY	049560105	77	2,756	SH	SOLE	1
ATP OIL & GAS CORP	EQUITY	00208J108	631	15,049	SH	SOLE	1
ATWOOD OCEANICS INC	EQUITY	050095108	999	20,144	SH	SOLE	1
ATWOOD OCEANICS INC	EQUITY	050095108	9484	191,200	SH	SOLE	2

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AU OPTRONICS CORP	EQUITY	002255107	3371	236,731	SH	SOLE	1
AUDIBLE INC	EQUITY	05069A302	166	18,300	SH	SOLE	1
AUDIOVOX CORP	EQUITY	050757103	169	12,347	SH	SOLE	1
AURORA OIL & GAS CORP	EQUITY	052036100	199	49,651	SH	SOLE	1
AUTODESK INC	EQUITY	052769106	5155	149,585	SH	SOLE	1
AUTODESK INC	EQUITY	052769106	22361	648,887	SH	SOLE	2
AUTOLIV INC	EQUITY	052800109	159	2,817	SH	SOLE	1
AUTOMATIC DATA PROCESSING INC	EQUITY	053015103	699	15,415	SH	SOLE	2
AUTOMATIC DATA PROCESSING INC	EQUITY	053015103	21491	473,894	SH	SOLE	1
AUTONATION INC	EQUITY	05329W102	4	184	SH	SOLE	2
AUTONATION INC	EQUITY	05329W102	1513	70,588	SH	SOLE	1
AUTOZONE INC	EQUITY	053332102	6	66	SH	SOLE	2
AUTOZONE INC	EQUITY	053332102	7057	80,008	SH	SOLE	1
AUXILIUM PHARMACEUTICALS INC	EQUITY	05334D107	126	16,174	SH	SOLE	1
AVALON PHARMACEUTICALS INC	EQUITY	05346P106	238	70,313	SH	SOLE	1
AVALONBAY COMMUNITIES INC	EQUITY	053484101	3395	30,691	SH	SOLE	1
AVANEX CORP	EQUITY	05348W109	216	122,658	SH	SOLE	1
AVANIR PHARMACEUTICALS	EQUITY	05348P401	162	23,633	SH	SOLE	1
AVATAR HOLDINGS INC	EQUITY	053494100	246	4,325	SH	SOLE	1
AVAYA INC	EQUITY	053499109	6	510	SH	SOLE	2
AVAYA INC	EQUITY	053499109	7835	686,119	SH	SOLE	1
AVERY DENNISON CORP	EQUITY	053611109	2	29	SH	DEFINED	4
AVERY DENNISON CORP	EQUITY	053611109	3018	51,973	SH	SOLE	2
AVERY DENNISON CORP	EQUITY	053611109	12543	216,038	SH	SOLE	1
AVI BIOPHARMA INC	EQUITY	002346104	2	500	SH	DEFINED	4
AVI BIOPHARMA INC	EQUITY	002346104	293	37,477	SH	SOLE	1
AVIALL INC	EQUITY	05366B102	2529	53,223	SH	SOLE	1
AVID TECHNOLOGY INC	EQUITY	05367P100	1050	31,515	SH	SOLE	1
AVISTA CORP	EQUITY	05379B107	929	40,690	SH	SOLE	1
AVNET INC	CORP BOND	053807AL7	466	500,000	PRN	SOLE	1
AVNET INC	EQUITY	053807103	6360	317,677	SH	SOLE	1
AVOCENT CORP	EQUITY	053893103	3716	141,544	SH	SOLE	1

ISSUER NAME	TITLE OF CLASS	CUSIP NUMBER	VALUE X \$1000	SHARES/ PRINCIPAL	SH/ PUT/ PRN CALL DISCRETION	OTHER MGRS	
AVON PRODUCTS INC	EQUITY	054303102	3201	103,253	SH	SOLE	2
AVON PRODUCTS INC	EQUITY	054303102	27328	881,921	SH	SOLE	1
AVX CORP	EQUITY	002444107	23	1,460	SH	SOLE	1
AXA SA	EQUITY	054536107	2	58	SH	DEFINED	4
AXCELIS TECHNOLOGIES INC	EQUITY	054540109	445	75,345	SH	SOLE	1
AXIS CAPITAL HOLDINGS LTD	EQUITY	G0692U109	3433	120,000	SH	SOLE	2
AZTAR CORP	EQUITY	054802103	1402	26,978	SH	SOLE	1
BADGER METER INC	EQUITY	056525108	280	10,362	SH	SOLE	1
BADGER METER INC	EQUITY	056525108	1301	48,200	SH	SOLE	3
BAKER HUGHES INC	EQUITY	057224107	504	6,159	SH	DEFINED	4
BAKER HUGHES INC	EQUITY	057224107	886	10,823	SH	SOLE	2
BAKER HUGHES INC	EQUITY	057224107	12220	149,303	SH	SOLE	1
BALCHEM CORP	EQUITY	057665200	195	8,663	SH	SOLE	1
BALDOR ELECTRIC CO	EQUITY	057741100	752	24,021	SH	SOLE	1
BALDWIN & LYONS INC	EQUITY	057755209	154	6,036	SH	SOLE	1
BALL CORP	EQUITY	058498106	5	130	SH	SOLE	2
BALL CORP	EQUITY	058498106	1786	48,210	SH	SOLE	1
BALLY TECHNOLOGIES INC	EQUITY	05874B107	641	38,900	SH	SOLE	1
BALLY TOTAL FITNESS HOLDING CO	EQUITY	05873K108	209	27,478	SH	SOLE	1

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BANCFIRST CORP	EQUITY	05945F103	234	5,219	SH	SOLE	1
BANCO MACRO BANSUD SA	EQUITY	05961W105	1018	50,000	SH	SOLE	1
BANCOLOMBIA SA	EQUITY	05968L102	6451	267,680	SH	SOLE	1
BANCORP INC/WILMINGTON DE	EQUITY	05969A105	198	7,902	SH	SOLE	1
BANCORPSOUTH INC	EQUITY	059692103	73	2,693	SH	SOLE	1
BANCTRUST FINANCIAL GROUP INC	EQUITY	05978R107	171	7,271	SH	SOLE	1
BANDAG INC	EQUITY	059815100	1225	33,478	SH	SOLE	1
BANK MUTUAL CORP	EQUITY	063750103	555	45,379	SH	SOLE	1
BANK OF AMERICA CORP	EQUITY	060505104	363	7,557	SH	DEFINED	4
BANK OF AMERICA CORP	EQUITY	060505104	64769	1,346,546	SH	SOLE	2
BANK OF AMERICA CORP	EQUITY	060505104	135658	2,820,328	SH	SOLE	1
BANK OF GRANITE CORP	EQUITY	062401104	200	9,596	SH	SOLE	1
BANK OF HAWAII CORP	EQUITY	062540109	5478	110,450	SH	SOLE	1
BANK OF MONTREAL	EQUITY	063671101	7822	145,200	SH	OTHER	1
BANK OF NEW YORK CO INC/THE	EQUITY	064057102	1	45	SH	DEFINED	4
BANK OF NEW YORK CO INC/THE	EQUITY	064057102	1522	47,257	SH	SOLE	2
BANK OF NEW YORK CO INC/THE	EQUITY	064057102	51622	1,603,156	SH	SOLE	1
BANK OF NOVA SCOTIA	EQUITY	064149107	7222	182,100	SH	OTHER	1
BANK OF THE OZARKS INC	EQUITY	063904106	294	8,829	SH	SOLE	1
BANKATLANTIC BANCORP INC	EQUITY	065908501	523	35,219	SH	SOLE	1
BANKFINANCIAL CORP	EQUITY	06643P104	316	18,254	SH	SOLE	1
BANKRATE INC	EQUITY	06646V108	288	7,626	SH	SOLE	1
BANKUNITED FINANCIAL CORP	EQUITY	06652B103	713	23,362	SH	SOLE	1
BANNER CORP	EQUITY	06652V109	350	9,069	SH	SOLE	1
BANTA CORP	EQUITY	066821109	3216	69,410	SH	SOLE	1
BARCLAYS PLC	EQUITY	06738E204	1627	35,545	SH	DEFINED	4
BARNES & NOBLE INC	EQUITY	067774109	4308	118,020	SH	SOLE	1
BARNES GROUP INC	EQUITY	067806109	215	10,800	SH	SOLE	2
BARNES GROUP INC	EQUITY	067806109	644	32,260	SH	SOLE	1
BARR PHARMACEUTICALS INC	EQUITY	068306109	626	13,132	SH	SOLE	2
BARR PHARMACEUTICALS INC	EQUITY	068306109	3564	74,736	SH	SOLE	1
BARRETT BUSINESS SERVICES	EQUITY	068463108	95	5,197	SH	SOLE	1
BARRICK GOLD CORP	EQUITY	067901108	761	25,700	SH	SOLE	2
BARRICK GOLD CORP	EQUITY	067901108	3135	106,000	SH	OTHER	1
BASIC ENERGY SERVICES INC	EQUITY	06985P100	46	1,510	SH	DEFINED	4
BASIC ENERGY SERVICES INC	EQUITY	06985P100	285	9,327	SH	SOLE	1
BASIN WATER INC	EQUITY	07011T306	45	4,472	SH	SOLE	1
BAUSCH & LOMB INC	EQUITY	071707103	3	67	SH	SOLE	2
BAUSCH & LOMB INC	EQUITY	071707103	1378	28,098	SH	SOLE	1
BAXTER INTERNATIONAL INC	EQUITY	071813109	15	399	SH	DEFINED	4
BAXTER INTERNATIONAL INC	EQUITY	071813109	522	14,212	SH	SOLE	2
BAXTER INTERNATIONAL INC	EQUITY	071813109	13647	371,242	SH	SOLE	1
BAYTEX ENERGY TRUST	EQUITY	073176109	114	5,255	SH	DEFINED	4
BB&T CORP	EQUITY	054937107	28	682	SH	SOLE	2
BB&T CORP	EQUITY	054937107	10076	242,262	SH	SOLE	1
BCE INC	EQUITY	05534B109	79	3,352	SH	OTHER	1
BE AEROSPACE INC	EQUITY	073302101	235	10,300	SH	SOLE	2
BE AEROSPACE INC	EQUITY	073302101	1321	57,781	SH	SOLE	1

ISSUER NAME	TITLE OF CLASS	CUSIP NUMBER	VALUE X \$1000	SHARES/ PRINCIPAL	SH/ PUT/ PRN CALL DISCRETION	OTHER MGRS
BEA SYSTEMS INC	EQUITY	073325102	387	29,542	SH	SOLE 1
BEACON ROOFING SUPPLY INC	EQUITY	073685109	719	32,659	SH	SOLE 1
BEAR STEARNS COS INC/THE	EQUITY	073902108	7681	54,830	SH	SOLE 1

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BEAR STEARNS COS INC/THE	EQUITY	073902108	8426	60,150	SH	SOLE	2
BEARINGPOINT INC	EQUITY	074002106	1163	138,939	SH	SOLE	1
BEARINGPOINT INC	EQUITY	074002106	12368	1,477,600	SH	SOLE	2
BEAZER HOMES USA INC	EQUITY	07556Q105	4025	87,739	SH	SOLE	1
BEBE STORES INC	EQUITY	075571109	272	17,631	SH	SOLE	1
BECKMAN COULTER INC	EQUITY	075811109	7604	136,882	SH	SOLE	1
BECTON DICKINSON & CO	EQUITY	075887109	19	307	SH	SOLE	2
BECTON DICKINSON & CO	EQUITY	075887109	6612	108,167	SH	SOLE	1
BED BATH & BEYOND INC	EQUITY	075896100	4927	148,550	SH	SOLE	2
BED BATH & BEYOND INC	EQUITY	075896100	5855	176,513	SH	SOLE	1
BEL FUSE INC	EQUITY	077347300	246	7,508	SH	SOLE	1
BELDEN CDT INC	EQUITY	077454106	1049	31,733	SH	SOLE	1
BELLSOUTH CORP	EQUITY	079860102	2	56	SH	DEFINED	4
BELLSOUTH CORP	EQUITY	079860102	1598	44,143	SH	SOLE	2
BELLSOUTH CORP	EQUITY	079860102	44764	1,236,576	SH	SOLE	1
BELO CORP	EQUITY	080555105	4074	261,164	SH	SOLE	1
BEMA GOLD CORP	EQUITY	08135F107	4090	818,600	SH	OTHER	1
BEMIS CO	EQUITY	081437105	12	380	SH	DEFINED	4
BEMIS CO	EQUITY	081437105	1523	49,740	SH	SOLE	1
BEMIS CO	EQUITY	081437105	3072	100,323	SH	SOLE	2
BENCHMARK ELECTRONICS INC	EQUITY	08160H101	1157	47,953	SH	SOLE	1
BENTLEY PHARMACEUTICALS INC	EQUITY	082657107	158	14,389	SH	SOLE	1
BERKSHIRE HATHAWAY INC	EQUITY	084670207	21	7	SH	DEFINED	4
BERKSHIRE HILLS BANCORP INC	EQUITY	084680107	228	6,424	SH	SOLE	1
BERRY PETROLEUM CO	EQUITY	085789105	873	26,335	SH	SOLE	1
BEST BUY	CORP BOND	086516AF8	4	3,000	PRN	DEFINED	4
BEST BUY CO INC	EQUITY	086516101	22	403	SH	DEFINED	4
BEST BUY CO INC	EQUITY	086516101	27	499	SH	SOLE	2
BEST BUY CO INC	EQUITY	086516101	16790	306,159	SH	SOLE	1
BFC FINANCIAL CORP	EQUITY	055384200	84	12,132	SH	SOLE	1
BHP BILLITON LTD	EQUITY	088606108	24	563	SH	DEFINED	4
BIG 5 SPORTING GOODS CORP	EQUITY	08915P101	330	16,941	SH	SOLE	1
BIG LOTS INC	EQUITY	089302103	2	141	SH	SOLE	2
BIG LOTS INC	EQUITY	089302103	2295	134,374	SH	SOLE	1
BILL BARRETT CORP	EQUITY	06846N104	629	21,239	SH	SOLE	1
BILL BARRETT CORP	EQUITY	06846N104	2869	96,900	SH	SOLE	2
BIOCRYST PHARMACEUTICALS INC	EQUITY	09058V103	246	17,136	SH	SOLE	1
BIOENVISION INC	EQUITY	09059N100	143	26,875	SH	SOLE	1
BIOGEN IDEC INC	EQUITY	09062X103	5	110	SH	DEFINED	4
BIOGEN IDEC INC	EQUITY	09062X103	668	14,426	SH	SOLE	2
BIOGEN IDEC INC	EQUITY	09062X103	7980	172,286	SH	SOLE	1
BIOMARIN PHARMACEUTICALS INC	EQUITY	09061G101	503	35,000	SH	SOLE	2
BIOMARIN PHARMACEUTICALS INC	EQUITY	09061G101	915	63,686	SH	SOLE	1
BIOMED REALTY TRUST INC	EQUITY	09063H107	5220	174,360	SH	SOLE	1
BIOMET INC	EQUITY	090613100	3251	103,905	SH	SOLE	2
BIOMET INC	EQUITY	090613100	4141	132,333	SH	SOLE	1
BIOMIMETIC THERAPEUTICS INC	EQUITY	09064X101	857	129,300	SH	SOLE	2
BIO-RAD LABORATORIES INC	EQUITY	090572207	902	13,891	SH	SOLE	1
BIO-REFERENCE LABS INC	EQUITY	09057G602	169	7,767	SH	SOLE	1
BIOSITE INC	EQUITY	090945106	586	12,841	SH	SOLE	1
BIOVAIL CORP	EQUITY	09067J109	42	1,800	SH	OTHER	1
BISYS GROUP INC/THE	EQUITY	055472104	4768	348,062	SH	SOLE	1
BJ SERVICES CO	EQUITY	055482103	15	399	SH	SOLE	2
BJ SERVICES CO	EQUITY	055482103	8555	229,597	SH	SOLE	1
BJ'S RESTAURANTS INC	EQUITY	09180C106	231	10,323	SH	SOLE	1
BJ'S WHOLESale CLUB INC	EQUITY	05548J106	4116	145,194	SH	SOLE	1
BLACK & DECKER CORP	EQUITY	091797100	8	94	SH	SOLE	2
BLACK & DECKER CORP	EQUITY	091797100	857	10,145	SH	DEFINED	4
BLACK & DECKER CORP	EQUITY	091797100	6978	82,618	SH	SOLE	1
BLACK BOX CORP	EQUITY	091826107	500	13,038	SH	SOLE	1
BLACK HILLS CORP	EQUITY	092113109	3296	96,006	SH	SOLE	1
BLACKBAUD INC	EQUITY	09227Q100	740	32,578	SH	SOLE	1

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BLACKBOARD INC	EQUITY	091935502	599	20,687	SH	SOLE	1
BLACKROCK HIGH YIELD TRUST	EQUITY	09248N102	32	4,000	SH	DEFINED	4

ISSUER NAME	TITLE OF CLASS	CUSIP NUMBER	VALUE X \$1000	SHARES/ PRINCIPAL	SH/ PRN	PUT/ CALL DISCRETION	OTHER MGRS
BLACKROCK INC/NEW YORK	EQUITY	09247X101	62	447	SH	SOLE	1
BLACKROCK INCOME OPPORTUNITY T	EQUITY	092475102	89	9,111	SH	DEFINED	4
BLACKROCK INCOME TRUST INC	EQUITY	09247F100	43	7,000	SH	DEFINED	4
BLACKROCK MUNICIPAL INCOME TRU	EQUITY	09249N101	38	2,300	SH	DEFINED	4
BLOCKBUSTER INC	EQUITY	093679108	708	142,253	SH	SOLE	1
BLOUNT INTERNATIONAL INC	EQUITY	095180105	340	28,313	SH	SOLE	1
BLUE CHIP VALUE FUND INC	EQUITY	095333100	214	37,740	SH	DEFINED	4
BLUE COAT SYSTEMS INC	EQUITY	09534T508	242	14,351	SH	SOLE	1
BLUE NILE INC	EQUITY	09578R103	346	10,755	SH	SOLE	1
BLUEGREEN CORP	EQUITY	096231105	179	15,594	SH	SOLE	1
BLUELINK HOLDINGS INC	EQUITY	09624H109	122	9,352	SH	SOLE	1
BLYTH INC	EQUITY	09643P108	1397	75,660	SH	SOLE	1
BMC SOFTWARE INC	EQUITY	055921100	6	264	SH	SOLE	2
BMC SOFTWARE INC	EQUITY	055921100	3220	134,722	SH	SOLE	1
BOB EVANS FARMS INC	EQUITY	096761101	3111	103,651	SH	SOLE	1
BOEING CO	EQUITY	097023105	216	2,635	SH	DEFINED	4
BOEING CO	EQUITY	097023105	14891	181,791	SH	SOLE	2
BOEING CO	EQUITY	097023105	32011	390,811	SH	SOLE	1
BOIS D'ARC ENERGY INC	EQUITY	09738U103	207	12,544	SH	SOLE	1
BOK FINANCIAL CORP	EQUITY	05561Q201	37	741	SH	SOLE	1
BON-TON STORES INC/THE	EQUITY	09776J101	1010	46,163	SH	SOLE	1
BON-TON STORES INC/THE	EQUITY	09776J101	2733	124,900	SH	SOLE	3
BOOKHAM INC	EQUITY	09856E105	145	43,258	SH	SOLE	1
BOOKS-A-MILLION INC	EQUITY	098570104	176	10,570	SH	SOLE	1
BORDERS GROUP INC	EQUITY	099709107	3432	185,901	SH	SOLE	1
BORGWARNER INC	EQUITY	099724106	8282	127,215	SH	SOLE	1
BORLAND SOFTWARE CORP	EQUITY	099849101	306	58,040	SH	SOLE	1
BOSTON BEER CO INC	EQUITY	100557107	205	7,005	SH	SOLE	1
BOSTON PRIVATE FINANCIAL HOLDI	EQUITY	101119105	734	26,305	SH	SOLE	1
BOSTON PROPERTIES INC	EQUITY	101121101	10	113	SH	SOLE	2
BOSTON PROPERTIES INC	EQUITY	101121101	3982	44,050	SH	SOLE	1
BOSTON SCIENTIFIC CORP	EQUITY	101137107	16	922	SH	DEFINED	4
BOSTON SCIENTIFIC CORP	EQUITY	101137107	2733	162,307	SH	SOLE	2
BOSTON SCIENTIFIC CORP	EQUITY	101137107	8955	531,767	SH	SOLE	1
BOTTOMLINE TECHNOLOGIES INC	EQUITY	101388106	125	15,310	SH	SOLE	1
BOULDER GROWTH & INCOME FUND I	EQUITY	101507101	65	8,400	SH	SOLE	1
BOWATER INC	EQUITY	102183100	3677	161,625	SH	SOLE	1
BOWNE & CO INC	EQUITY	103043105	451	31,519	SH	SOLE	1
BOYD GAMING CORP	EQUITY	103304101	3834	94,985	SH	SOLE	1
BOYD GAMING CORP	EQUITY	103304101	14594	361,600	SH	SOLE	2
BP PLC	EQUITY	055622104	97	1,399	SH	DEFINED	4
BP PRUDHOE BAY ROYALTY TRUST	EQUITY	055630107	200	2,507	SH	DEFINED	4
BRADLEY PHARMACEUTICALS INC	EQUITY	104576103	111	10,852	SH	SOLE	1
BRADY CORP	EQUITY	104674106	1146	31,113	SH	SOLE	1
BRE PROPERTIES INC	EQUITY	05564E106	96	1,743	SH	SOLE	1
BRIGGS & STRATTON CORP	EQUITY	109043109	1187	38,156	SH	SOLE	1
BRIGHAM EXPLORATION CO	EQUITY	109178103	8	1,000	SH	DEFINED	4
BRIGHAM EXPLORATION CO	EQUITY	109178103	268	33,931	SH	SOLE	1
BRIGHT HORIZONS FAMILY SOLUTIO	EQUITY	109195107	782	20,736	SH	SOLE	1

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BRIGHTPOINT INC	EQUITY	109473405	1220	90,339	SH	SOLE	1
BRINKER INTERNATIONAL INC	EQUITY	109641100	10	280	SH	DEFINED	4
BRINKER INTERNATIONAL INC	EQUITY	109641100	6669	183,712	SH	SOLE	1
BRINK'S CO/THE	EQUITY	109696104	5913	104,814	SH	SOLE	1
BRISTOL WEST HOLDINGS INC	EQUITY	11037M105	183	11,407	SH	SOLE	1
BRISTOL-MYERS SQUIBB CO	EQUITY	110122108	64	2,460	SH	DEFINED	4
BRISTOL-MYERS SQUIBB CO	EQUITY	110122108	650	25,138	SH	SOLE	2
BRISTOL-MYERS SQUIBB CO	EQUITY	110122108	23998	927,978	SH	SOLE	1
BRISTOW GROUP INC	EQUITY	110394103	627	17,427	SH	SOLE	1
BROADBAND HOLDRS TRUST	EQUITY	11130P104	3	200	SH	DEFINED	4
BROADCOM CORP	EQUITY	111320107	6243	207,768	SH	SOLE	2
BROADCOM CORP	EQUITY	111320107	7468	246,213	SH	SOLE	1
BROADWING CORP	EQUITY	11161E101	589	56,885	SH	SOLE	1
BROCADE COMMUNICATIONS	CORP BOND	111621AB4	4	4,000	PRN	DEFINED	4
BROCADE COMMUNICATIONS SYSTEMS	EQUITY	111621108	1251	203,803	SH	SOLE	1
BRONCO DRILLING CO INC	EQUITY	112211107	212	10,140	SH	SOLE	1
BROOKDALE SENIOR LIVING INC	EQUITY	112463104	12	274	SH	SOLE	1

ISSUER NAME	TITLE OF CLASS	CUSIP NUMBER	VALUE X \$1000	SHARES/ PRINCIPAL	SH/ PUT/ PRN CALL DISCRETION	OTHER MGRS	
BROOKFIELD ASSET MANAGEMENT IN	EQUITY	112585104	149	3,700	SH	OTHER	1
BROOKFIELD HOMES CORP	EQUITY	112723101	303	9,195	SH	SOLE	1
BROOKFIELD PROPERTIES CORP	EQUITY	112900105	41	1,300	SH	OTHER	1
BROOKLINE BANCORP INC	EQUITY	11373M107	633	45,948	SH	SOLE	1
BROOKS AUTOMATION INC	EQUITY	114340102	657	55,683	SH	SOLE	1
BROWN & BROWN INC	EQUITY	115236101	7063	241,732	SH	SOLE	1
BROWN SHOE CO INC	EQUITY	115736100	1361	39,948	SH	SOLE	1
BROWN-FORMAN CORP	EQUITY	115637209	7	103	SH	SOLE	2
BROWN-FORMAN CORP	EQUITY	115637209	2985	41,774	SH	SOLE	1
BRUKER BIOSCIENCES CORP	EQUITY	116794108	150	27,957	SH	SOLE	1
BRUNSWICK CORP	EQUITY	117043109	4	117	SH	SOLE	2
BRUNSWICK CORP	EQUITY	117043109	1485	44,657	SH	SOLE	1
BRUSH ENGINEERED MATERIALS INC	EQUITY	117421107	302	14,479	SH	SOLE	1
BRYN MAWR BANK CORP	EQUITY	117665109	7	300	SH	DEFINED	4
BUCKEYE PARTNERS LP	EQUITY	118230101	18	432	SH	DEFINED	4
BUCKEYE TECHNOLOGIES INC	EQUITY	118255108	215	28,098	SH	SOLE	1
BUCKLE INC/THE	EQUITY	118440106	302	7,211	SH	SOLE	1
BUCYRUS INTERNATIONAL INC	EQUITY	118759109	268	5,300	SH	SOLE	2
BUCYRUS INTERNATIONAL INC	EQUITY	118759109	2146	42,490	SH	SOLE	1
BUFFALO WILD WINGS INC	EQUITY	119848109	210	5,485	SH	SOLE	1
BUILD-A-BEAR WORKSHOP INC	EQUITY	120076104	236	10,983	SH	SOLE	1
BUILDERS FIRSTSOURCE INC	EQUITY	12008R107	229	11,236	SH	SOLE	1
BUILDING MATERIAL HOLDING CORP	EQUITY	120113105	1226	43,998	SH	SOLE	1
BURGER KING HOLDINGS INC	EQUITY	121208201	9	564	SH	SOLE	1
BURLINGTON NORTHERN SANTA FE C	EQUITY	12189T104	390	4,915	SH	DEFINED	4
BURLINGTON NORTHERN SANTA FE C	EQUITY	12189T104	17868	225,462	SH	SOLE	1
BURLINGTON NORTHERN SANTA FE C	EQUITY	12189T104	43804	552,731	SH	SOLE	2
CA INC	CORP BOND	204912AQ2	1	1,000	PRN	DEFINED	4
CA INC	EQUITY	12673P105	12	566	SH	SOLE	2
CA INC	CORP BOND	204912AQ2	586	525,000	PRN	SOLE	1
CA INC	EQUITY	12673P105	4417	214,924	SH	SOLE	1
CABELA'S INC	EQUITY	126804301	460	23,883	SH	SOLE	1
CABLEVISION SYSTEMS CORP	EQUITY	12686C109	131	6,112	SH	SOLE	1
CABOT CORP	EQUITY	127055101	4755	137,756	SH	SOLE	1

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CABOT MICROELECTRONICS CORP	EQUITY	12709P103	2120	69,959	SH	SOLE	1
CABOT OIL & GAS CORP	EQUITY	127097103	777	15,859	SH	SOLE	1
CACHE INC	EQUITY	127150308	158	9,128	SH	SOLE	1
CACI INTERNATIONAL INC	EQUITY	127190304	2	28	SH	DEFINED	4
CACI INTERNATIONAL INC	EQUITY	127190304	1330	22,795	SH	SOLE	1
CADENCE DESIGN SYSTEMS INC	EQUITY	127387108	10775	629,405	SH	SOLE	1
CAE INC	EQUITY	124765108	27	3,500	SH	OTHER	1
CALAMOS ASSET MANAGEMENT INC	EQUITY	12811R104	501	17,281	SH	SOLE	1
CALAMOS CONVERTIBLE AND HIGH I	EQUITY	12811P108	113	7,074	SH	DEFINED	4
CALAMP CORP	EQUITY	128126109	154	17,345	SH	SOLE	1
CALGON CARBON CORP	EQUITY	129603106	180	29,629	SH	SOLE	1
CALIFORNIA COASTAL COMMUNITIES	EQUITY	129915203	243	7,581	SH	SOLE	1
CALIFORNIA PIZZA KITCHEN INC	EQUITY	13054D109	406	14,777	SH	SOLE	1
CALIFORNIA WATER SERVICE GROUP	EQUITY	130788102	460	12,868	SH	SOLE	1
CALLAWAY GOLF CO	EQUITY	131193104	2546	195,965	SH	SOLE	1
CALLON PETROLEUM CO	EQUITY	13123X102	293	15,155	SH	SOLE	1
CAMBREX CORP	EQUITY	132011107	416	19,969	SH	SOLE	1
CAMDEN NATIONAL CORP	EQUITY	133034108	224	5,610	SH	SOLE	1
CAMDEN PROPERTY TRUST	EQUITY	133131102	141	1,914	SH	SOLE	1
CAMECO CORP	EQUITY	13321L108	52	1,290	SH	DEFINED	4
CAMECO CORP	EQUITY	13321L108	148	3,700	SH	OTHER	1
CAMERON INTERNATIONAL CORP	EQUITY	13342B105	1586	33,200	SH	SOLE	2
CAMERON INTERNATIONAL CORP	EQUITY	13342B105	64458	1,349,422	SH	SOLE	1
CAMERON INTL CORP	CORP BOND	216640AE2	517	350,000	PRN	SOLE	1
CAMPBELL SOUP CO	EQUITY	134429109	3846	103,630	SH	SOLE	2
CAMPBELL SOUP CO	EQUITY	134429109	25436	685,428	SH	SOLE	1
CANADIAN IMPERIAL BANK OF COMM	EQUITY	136069101	3022	45,100	SH	OTHER	1
CANADIAN NATIONAL RAILWAY CO	EQUITY	136375102	258	5,900	SH	OTHER	1
CANADIAN NATURAL RESOURCES LTD	EQUITY	136385101	6521	117,800	SH	OTHER	1
CANADIAN PACIFIC RAILWAY LTD	EQUITY	13645T100	87	1,700	SH	OTHER	1
CANDELA CORP	EQUITY	136907102	281	17,735	SH	SOLE	1
CANETIC RESOURCES TRUST	EQUITY	137513107	41	2,000	SH	OTHER	1
CANON INC	EQUITY	138006309	7	100	SH	DEFINED	4

ISSUER NAME	TITLE OF CLASS	CUSIP NUMBER	VALUE X \$1000	SHARES/ PRINCIPAL	SH/ PUT/ PRN CALL DISCRETION	OTHER MGRS	
CAPITAL CITY BANK GROUP INC	EQUITY	139674105	294	9,735	SH	SOLE	1
CAPITAL CORP OF THE WEST	EQUITY	140065202	226	7,073	SH	SOLE	1
CAPITAL LEASE FUNDING INC	EQUITY	140288101	282	24,756	SH	SOLE	1
CAPITAL ONE FINANCIAL CORP	EQUITY	14040H105	2	18	SH	DEFINED	4
CAPITAL ONE FINANCIAL CORP	EQUITY	14040H105	14201	166,194	SH	SOLE	2
CAPITAL ONE FINANCIAL CORP	EQUITY	14040H105	23105	270,396	SH	SOLE	1
CAPITAL SENIOR LIVING CORP	EQUITY	140475104	167	16,222	SH	SOLE	1
CAPITAL SOUTHWEST CORP	EQUITY	140501107	213	2,044	SH	SOLE	1
CAPITAL TITLE GROUP INC	EQUITY	140919101	141	19,199	SH	SOLE	1
CAPITAL TRUST INC/NY	EQUITY	14052H506	261	7,329	SH	SOLE	1
CAPITALSOURCE INC	EQUITY	14055X102	58	2,479	SH	SOLE	1
CAPITOL BANCORP LTD	EQUITY	14056D105	390	10,008	SH	SOLE	1
CAPITOL FEDERAL FINANCIAL	EQUITY	14057C106	26	747	SH	SOLE	1
CAPSTONE TURBINE CORP	EQUITY	14067D102	175	76,651	SH	SOLE	1
CARACO PHARMACEUTICAL LABORATO	EQUITY	14075T107	66	7,260	SH	SOLE	1
CARAUSTAR INDUSTRIES INC	EQUITY	140909102	195	21,694	SH	SOLE	1
CARBO CERAMICS INC	EQUITY	140781105	735	14,957	SH	SOLE	1
CARDINAL FINANCIAL CORP	EQUITY	14149F109	211	18,180	SH	SOLE	1

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CARDINAL HEALTH INC	EQUITY	14149Y108	574	8,918	SH	SOLE	2
CARDINAL HEALTH INC	EQUITY	14149Y108	18089	281,198	SH	SOLE	1
CAREER EDUCATION CORP	EQUITY	141665109	114	3,815	SH	DEFINED	4
CAREER EDUCATION CORP	EQUITY	141665109	33780	1,130,112	SH	SOLE	1
CAREMARK RX INC	EQUITY	141705103	848	17,010	SH	DEFINED	4
CAREMARK RX INC	EQUITY	141705103	31770	637,049	SH	SOLE	2
CAREMARK RX INC	EQUITY	141705103	41066	823,460	SH	SOLE	1
CARLISLE COS INC	EQUITY	142339100	2181	27,500	SH	SOLE	2
CARLISLE COS INC	EQUITY	142339100	5277	66,544	SH	SOLE	1
CARMAX INC	EQUITY	143130102	8066	227,474	SH	SOLE	1
CARMIKE CINEMAS INC	EQUITY	143436400	194	9,184	SH	SOLE	1
CARNIVAL CORP	EQUITY	143658300	2816	67,457	SH	SOLE	2
CARNIVAL CORP	EQUITY	143658300	24993	598,789	SH	SOLE	1
CARPENTER TECHNOLOGY CORP	EQUITY	144285103	68	592	SH	SOLE	1
CARRAMERICA REALTY CORP	EQUITY	144418100	9	200	SH	DEFINED	4
CARRAMERICA REALTY CORP	EQUITY	144418100	7449	167,205	SH	SOLE	1
CARRIER ACCESS CORP	EQUITY	144460102	128	15,508	SH	SOLE	1
CARRIZO OIL & GAS INC	EQUITY	144577103	488	15,585	SH	SOLE	1
CARTER'S INC	EQUITY	146229109	2529	95,700	SH	SOLE	2
CARTER'S INC	EQUITY	146229109	2825	106,895	SH	SOLE	1
CASCADE BANCORP	EQUITY	147154108	479	16,793	SH	SOLE	1
CASCADE CORP	EQUITY	147195101	370	9,357	SH	SOLE	1
CASCADE NATURAL GAS CORP	EQUITY	147339105	181	8,566	SH	SOLE	1
CASELLA WASTE SYSTEMS INC	EQUITY	147448104	215	16,387	SH	SOLE	1
CASEY'S GENERAL STORES INC	EQUITY	147528103	940	37,574	SH	SOLE	1
CASH AMERICA INTERNATIONAL INC	EQUITY	14754D100	1004	31,386	SH	SOLE	1
CASS INFORMATION SYSTEMS INC	EQUITY	14808P109	141	2,889	SH	SOLE	1
CASUAL MALE RETAIL GROUP INC	EQUITY	148711104	230	22,930	SH	SOLE	1
CATALINA MARKETING CORP	EQUITY	148867104	3291	115,642	SH	SOLE	1
CATERPILLAR INC	EQUITY	149123101	366	4,920	SH	DEFINED	4
CATERPILLAR INC	EQUITY	149123101	486	6,530	SH	SOLE	2
CATERPILLAR INC	EQUITY	149123101	27961	375,420	SH	SOLE	1
CATHAY GENERAL BANCORP	EQUITY	149150104	5411	148,722	SH	SOLE	1
CATO CORP/THE	EQUITY	149205106	589	22,794	SH	SOLE	1
CAVCO INDUSTRIES INC	EQUITY	149568107	211	4,742	SH	SOLE	1
CB RICHARD ELLIS GROUP INC	EQUITY	12497T101	104	4,172	SH	SOLE	1
CBeyond INC	EQUITY	149847105	268	12,282	SH	SOLE	1
CBIZ INC	EQUITY	124805102	337	45,477	SH	SOLE	1
CBL & ASSOCIATES PROPERTIES IN	EQUITY	124830100	5840	150,008	SH	SOLE	1
CBOT HOLDINGS INC	EQUITY	14984K106	142	1,191	SH	SOLE	1
CBOT HOLDINGS INC	EQUITY	14984K106	2870	24,000	SH	SOLE	2
CBRL GROUP INC	EQUITY	12489V106	49	1,453	SH	DEFINED	4
CBRL GROUP INC	EQUITY	12489V106	3028	89,268	SH	SOLE	1
CBS CORP	EQUITY	124857202	26	958	SH	SOLE	2
CBS CORP	EQUITY	124857202	15828	585,148	SH	SOLE	1
C-COR INC	EQUITY	125010108	276	35,808	SH	SOLE	1
CDI CORP	EQUITY	125071100	277	9,547	SH	SOLE	1
CDW CORP	EQUITY	12512N105	7869	143,985	SH	SOLE	1
CEC ENTERTAINMENT INC	EQUITY	125137109	798	24,837	SH	SOLE	1

ISSUER NAME	TITLE OF CLASS	CUSIP NUMBER	VALUE X \$1000	SHARES/ PRINCIPAL	SH/ PUT/ PRN CALL	PUT/ DISCRETION	OTHER MGRS
CEDAR FAIR -LP	EQUITY	150185106	5	180	SH	DEFINED	4
CEDAR SHOPPING CENTERS INC	EQUITY	150602209	335	22,750	SH	SOLE	1

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CELADON GROUP INC	EQUITY	150838100	377	17,119	SH	SOLE	1
CELANESE CORP	EQUITY	150870103	43	2,113	SH	SOLE	1
CELESTICA INC	EQUITY	15101Q108	15	1,600	SH	OTHER	1
CELGENE CORP	EQUITY	151020104	1310	27,622	SH	SOLE	1
CELL GENESYS INC	EQUITY	150921104	171	34,080	SH	SOLE	1
CEMEX SA DE CV	EQUITY	151290889	710	12,455	SH	DEFINED	4
CENDANT CORP	EQUITY	151313103	20	1,240	SH	SOLE	2
CENDANT CORP	EQUITY	151313103	9201	564,810	SH	SOLE	1
CENTENE CORP	EQUITY	15135B101	756	32,146	SH	SOLE	1
CENTENE CORP	EQUITY	15135B101	17295	735,000	SH	SOLE	2
CENTENNIAL BANK HOLDINGS INC	EQUITY	151345303	455	44,049	SH	SOLE	1
CENTENNIAL COMMUNICATIONS CORP	EQUITY	15133V208	89	17,023	SH	SOLE	1
CENTER FINANCIAL CORP	EQUITY	15146E102	215	9,085	SH	SOLE	1
CENTERPOINT ENERGY INC	EQUITY	15189T107	5	386	SH	SOLE	2
CENTERPOINT ENERGY INC	EQUITY	15189T107	3716	297,277	SH	SOLE	1
CENTERPOINT ENERGY INC	CORP BOND	15189TAM9	4213	3,700,000	PRN	SOLE	1
CENTERSTATE BANKS OF FLORIDA I	EQUITY	15201P109	138	6,725	SH	SOLE	1
CENTEX CORP	EQUITY	152312104	8	150	SH	SOLE	2
CENTEX CORP	EQUITY	152312104	2848	56,612	SH	SOLE	1
CENTRACORE PROPERTIES TRUST	EQUITY	15235H107	203	8,209	SH	SOLE	1
CENTRAL EUROPEAN DISTRIBUTION	EQUITY	153435102	596	23,700	SH	SOLE	1
CENTRAL GARDEN AND PET CO	EQUITY	153527106	692	16,071	SH	SOLE	1
CENTRAL PACIFIC FINANCIAL CORP	EQUITY	154760102	1441	37,237	SH	SOLE	1
CENTRAL PARKING CORP	EQUITY	154785109	281	17,568	SH	SOLE	1
CENTURY ALUMINUM CO	EQUITY	156431108	616	17,249	SH	SOLE	1
CENTURY CASINOS INC	EQUITY	156492100	162	15,156	SH	SOLE	1
CENTURYTEL INC	EQUITY	156700106	5	144	SH	SOLE	2
CENTURYTEL INC	EQUITY	156700106	2044	55,029	SH	SOLE	1
CENVEO INC	EQUITY	15670S105	713	39,713	SH	SOLE	1
CEPHALON INC	EQUITY	156708109	7901	131,469	SH	SOLE	1
CEPHEID INC	EQUITY	15670R107	395	40,707	SH	SOLE	1
CERADYNE INC	EQUITY	156710105	71	1,434	SH	DEFINED	4
CERADYNE INC	EQUITY	156710105	465	9,400	SH	SOLE	2
CERADYNE INC	EQUITY	156710105	990	20,013	SH	SOLE	1
CERIDIAN CORP	EQUITY	156779100	7779	318,278	SH	SOLE	1
CERNER CORP	EQUITY	156782104	944	25,450	SH	SOLE	1
CERNER CORP	EQUITY	156782104	6324	170,400	SH	SOLE	2
CERUS CORP	EQUITY	157085101	292	20,710	SH	SOLE	1
CF INDUSTRIES HOLDINGS INC	EQUITY	125269100	660	46,256	SH	SOLE	1
CGI GROUP INC	EQUITY	39945C109	14	2,200	SH	OTHER	1
CH ENERGY GROUP INC	EQUITY	12541M102	564	11,760	SH	SOLE	1
CH ROBINSON WORLDWIDE INC	EQUITY	12541W209	20561	385,766	SH	SOLE	1
CHAMPION ENTERPRISES INC	EQUITY	158496109	628	56,889	SH	SOLE	1
CHAPARRAL STEEL CO	EQUITY	159423102	1633	22,678	SH	SOLE	1
CHARLES RIVER LABORATORIES INT	EQUITY	159864107	5770	156,803	SH	SOLE	1
CHARLES SCHWAB CORP/THE	EQUITY	808513105	1	75	SH	DEFINED	4
CHARLES SCHWAB CORP/THE	EQUITY	808513105	20	1,279	SH	SOLE	2
CHARLES SCHWAB CORP/THE	EQUITY	808513105	7231	452,489	SH	SOLE	1
CHARLOTTE RUSSE HOLDING INC	EQUITY	161048103	275	11,470	SH	SOLE	1
CHARMING SHOPPES INC	EQUITY	161133103	1026	91,296	SH	SOLE	1
CHARTER COMMUNICATIONS INC	EQUITY	16117M107	1462	1,294,112	SH	SOLE	1
CHARTER FINANCIAL CORP/GA	EQUITY	16122M100	117	2,959	SH	SOLE	1
CHARTERMAC	EQUITY	160908109	727	38,869	SH	SOLE	1
CHATTEM INC	EQUITY	162456107	395	13,012	SH	SOLE	1
CHECKFREE CORP	EQUITY	162813109	10050	202,775	SH	SOLE	1
CHECKPOINT SYSTEMS INC	EQUITY	162825103	649	29,227	SH	SOLE	1
CHEESECAKE FACTORY/THE	EQUITY	163072101	2121	78,700	SH	SOLE	2
CHEESECAKE FACTORY/THE	EQUITY	163072101	4616	171,283	SH	SOLE	1
CHEMED CORP	EQUITY	16359R103	1064	19,518	SH	SOLE	1
CHEMICAL FINANCIAL CORP	EQUITY	163731102	572	18,704	SH	SOLE	1
CHEMTURA CORP	EQUITY	163893100	4885	523,061	SH	SOLE	1
CHENIERE ENERGY INC	EQUITY	16411R208	48	1,236	SH	SOLE	1

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CHEROKEE INC	EQUITY	16444H102	239	5,788	SH	SOLE	1
CHESAPEAKE CORP	EQUITY	165159104	243	14,788	SH	SOLE	1
CHESAPEAKE ENERGY CORP	EQUITY	165167107	9	300	SH	DEFINED	4

ISSUER NAME	TITLE OF CLASS	CUSIP NUMBER	VALUE X \$1000	SHARES/ PRINCIPAL	SH/ PUT/ PRN CALL DISCRETION	OTHER MGRS	
CHESAPEAKE ENERGY CORP	EQUITY	165167107	15	511	SH	SOLE	2
CHESAPEAKE ENERGY CORP	EQUITY	165167107	5802	191,798	SH	SOLE	1
CHEVRON CORP	EQUITY	166764100	98	1,576	SH	DEFINED	4
CHEVRON CORP	EQUITY	166764100	42547	685,576	SH	SOLE	2
CHEVRON CORP	EQUITY	166764100	109377	1,762,379	SH	SOLE	1
CHICAGO MERCANTILE EXCHANGE HO	EQUITY	167760107	38402	78,187	SH	SOLE	2
CHICO'S FAS INC	EQUITY	168615102	2	85	SH	DEFINED	4
CHICO'S FAS INC	EQUITY	168615102	3931	145,700	SH	SOLE	2
CHICO'S FAS INC	EQUITY	168615102	10762	398,878	SH	SOLE	1
CHILDRENS PLACE RETAIL STORES	EQUITY	168905107	348	5,800	SH	SOLE	2
CHILDRENS PLACE RETAIL STORES	EQUITY	168905107	1012	16,860	SH	SOLE	1
CHINA BAK BATTERY INC	EQUITY	16936Y100	172	20,203	SH	SOLE	1
CHINA MOBILE LTD	EQUITY	16941M109	8631	301,680	SH	SOLE	1
CHINA PETROLEUM & CHEMICAL COR	EQUITY	16941R108	4940	86,300	SH	SOLE	1
CHIPMOS TECHNOLOGIES BERMUDA L	EQUITY	G2110R106	1231	209,400	SH	SOLE	2
CHIPOTLE MEXICAN GRILL INC	EQUITY	169656105	358	5,875	SH	SOLE	1
CHIQUITA BRANDS INTERNATIONAL	EQUITY	170032809	433	31,407	SH	SOLE	1
CHITTENDEN CORP	EQUITY	170228100	1939	75,010	SH	SOLE	1
CHOICE HOTELS INTERNATIONAL IN	EQUITY	169905106	1252	20,657	SH	SOLE	1
CHOICEPOINT INC	EQUITY	170388102	17	400	SH	DEFINED	4
CHOICEPOINT INC	EQUITY	170388102	5848	140,000	SH	SOLE	2
CHOICEPOINT INC	EQUITY	170388102	7788	186,441	SH	SOLE	1
CHORDIANT SOFTWARE INC	EQUITY	170404107	179	59,146	SH	SOLE	1
CHRISTOPHER & BANKS CORP	EQUITY	171046105	331	11,400	SH	SOLE	2
CHRISTOPHER & BANKS CORP	EQUITY	171046105	790	27,244	SH	SOLE	1
CHUBB CORP	EQUITY	171232101	5759	115,414	SH	SOLE	2
CHUBB CORP	EQUITY	171232101	24129	483,544	SH	SOLE	1
CHURCH & DWIGHT CO INC	EQUITY	171340102	15	400	SH	DEFINED	4
CHURCH & DWIGHT CO INC	EQUITY	171340102	5097	139,957	SH	SOLE	1
CHURCHILL DOWNS INC	EQUITY	171484108	244	6,518	SH	SOLE	1
CIA DE BEBIDAS DAS AMERICAS	EQUITY	20441W203	4917	119,200	SH	SOLE	1
CIA DE MINAS BUENAVENTURA SA	EQUITY	204448104	2482	91,000	SH	SOLE	1
CIA VALE DO RIO DOCE	EQUITY	204412209	10	400	SH	DEFINED	4
CIA VALE DO RIO DOCE	EQUITY	204412209	12592	523,780	SH	SOLE	1
CIBER INC	EQUITY	17163B102	268	40,710	SH	SOLE	1
CIENA CORP	EQUITY	171779101	4	729	SH	SOLE	2
CIENA CORP	EQUITY	171779101	1329	276,202	SH	SOLE	1
CIGNA CORP	EQUITY	125509109	1	14	SH	DEFINED	4
CIGNA CORP	EQUITY	125509109	15	148	SH	SOLE	2
CIGNA CORP	EQUITY	125509109	12472	126,605	SH	SOLE	1
CIMAREX ENERGY CO	EQUITY	171798101	121	2,805	SH	SOLE	1
CINCINNATI BELL INC	EQUITY	171871106	2925	713,429	SH	SOLE	1
CINCINNATI FINANCIAL CORP	EQUITY	172062101	10	215	SH	SOLE	2
CINCINNATI FINANCIAL CORP	EQUITY	172062101	11047	234,992	SH	SOLE	1
CINTAS CORP	EQUITY	172908105	7	171	SH	SOLE	2
CINTAS CORP	EQUITY	172908105	2988	75,143	SH	SOLE	1
CIRCOR INTERNATIONAL INC	EQUITY	17273K109	364	11,925	SH	SOLE	1
CIRCUIT CITY STORES INC	EQUITY	172737108	5	187	SH	SOLE	2

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CIRCUIT CITY STORES INC	EQUITY	172737108	2883	105,921	SH	SOLE	1
CIRRUS LOGIC INC	EQUITY	172755100	856	105,150	SH	SOLE	1
CISCO SYSTEMS INC	EQUITY	17275R102	129	6,599	SH	DEFINED	4
CISCO SYSTEMS INC	EQUITY	17275R102	12456	637,769	SH	SOLE	2
CISCO SYSTEMS INC	EQUITY	17275R102	83430	4,271,909	SH	SOLE	1
CIT GROUP INC	EQUITY	125581108	13	247	SH	SOLE	2
CIT GROUP INC	EQUITY	125581108	52	1,000	SH	DEFINED	4