

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

AMERICAN INTERNATIONAL GROUP INC
Form 13F-HR
February 12, 2007

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31, 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)	February 12, 2007 ----- (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: 4,532

Form 13F Information Table Value Total: \$22,143,899 (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-- 4Q 2006

ISSUER NAME	TITLE OF CLASS	CUSIP NUMBER	VALUE X \$1000	SHARES/ PRINCIPAL	SH/ PRN	PUT/ CALL	DISCRETION
@ROAD INC	EQUITY	04648K105	374	51,270	SH		SOLE
1-800-FLOWERS.COM INC	EQUITY	68243Q106	131	21,256	SH		SOLE

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

1ST SOURCE CORP	EQUITY	336901103	340	10,595	SH	SOLE
21ST CENTURY INSURANCE GROUP	EQUITY	90130N103	943315	53,445,620	SH	SOLE
21ST CENTURY INSURANCE GROUP	EQUITY	90130N103	480	27,196	SH	SOLE
24/7 REAL MEDIA INC	EQUITY	901314203	1499	165,673	SH	SOLE
3COM CORP	EQUITY	885535104	5101	1,241,104	SH	SOLE
3D SYSTEMS CORP	EQUITY	88554D205	204	12,762	SH	SOLE
3M CO	EQUITY	88579Y101	222	2,846	SH	DEFINED
3M CO	EQUITY	88579Y101	21912	281,175	SH	SOLE
3M CO	EQUITY	88579Y101	27417	351,820	SH	SOLE
3M COMPANY	FIXED INCOME	88579YAB7	4	4,000	PRN	DEFINED
99 CENTS ONLY STORES	EQUITY	65440K106	1790	147,047	SH	SOLE
AAON INC	EQUITY	000360206	204	7,780	SH	SOLE
AAR CORP	EQUITY	000361105	889	30,472	SH	SOLE
AARON RENTS INC	EQUITY	002535201	1052	36,541	SH	SOLE
ABAXIS INC	EQUITY	002567105	321	16,699	SH	SOLE
ABBEY NATIONAL PLC	EQUITY	002920809	10	400	SH	DEFINED
ABBEY NATIONAL PLC	FIXED INCOME	002920809	28704	1,127,400	PRN	SOLE
ABBOTT LABORATORIES	EQUITY	002824100	26	530	SH	DEFINED
ABBOTT LABORATORIES	EQUITY	002824100	13376	274,598	SH	SOLE
ABBOTT LABORATORIES	EQUITY	002824100	34331	704,797	SH	SOLE
ABER DIAMOND CORP	EQUITY	002893105	34	920	SH	OTHER
ABERCROMBIE & FITCH CO	EQUITY	002896207	12	179	SH	DEFINED
ABERCROMBIE & FITCH CO	EQUITY	002896207	3168	45,500	SH	SOLE
ABERCROMBIE & FITCH CO	EQUITY	002896207	4561	65,500	SH	SOLE
ABERCROMBIE & FITCH CO	EQUITY	002896207	14310	205,514	SH	SOLE
ABERDEEN ASIA-PACIFIC INCOME F	EQUITY	003009107	56	8,940	SH	DEFINED
ABINGTON COMMUNITY BANCORP INC	EQUITY	00350R106	112	5,859	SH	SOLE
ABIOMED INC	EQUITY	003654100	9	620	SH	DEFINED
ABIOMED INC	EQUITY	003654100	275	19,490	SH	SOLE
ABITIBI-CONSOLIDATED INC	EQUITY	003924107	21	8,278	SH	OTHER
ABM INDUSTRIES INC	EQUITY	000957100	831	36,595	SH	SOLE
ABRAXIS BIOSCIENCE INC	EQUITY	00383E106	17	614	SH	SOLE
ABX AIR INC	EQUITY	00080S101	339	48,911	SH	SOLE
AC MOORE ARTS & CRAFTS INC	EQUITY	00086T103	283	13,065	SH	SOLE
ACA CAPITAL HOLDINGS INC	EQUITY	000833103	89	5,765	SH	SOLE
ACACIA RESEARCH-- ACACIA TECHN	EQUITY	003881307	311	23,239	SH	SOLE
ACADIA PHARMACEUTICALS INC	EQUITY	004225108	177	20,116	SH	SOLE
ACADIA REALTY TRUST	EQUITY	004239109	661	26,400	SH	SOLE
ACCESS INTEGRATED TECHNOLOGIES	EQUITY	004329108	96	11,045	SH	SOLE
ACCO BRANDS CORP	EQUITY	00081T108	995	37,598	SH	SOLE
ACCREDITED HOME LENDERS HOLDIN	EQUITY	00437P107	489	17,868	SH	SOLE
ACCURIDE CORP	EQUITY	004398103	212	18,796	SH	SOLE
ACE LTD	EQUITY	G0070K103	26	429	SH	SOLE
ACM INCOME FUND INC	EQUITY	000912105	316	38,816	SH	DEFINED
ACME PACKET INC	EQUITY	004764106	229	11,114	SH	SOLE
ACR GROUP INC	EQUITY	00087B101	2044	346,400	SH	SOLE
ACTEL CORP	EQUITY	004934105	807	44,451	SH	SOLE
ACTIVISION INC	EQUITY	004930202	9	550	SH	DEFINED
ACTIVISION INC	EQUITY	004930202	1322	76,700	SH	SOLE
ACTIVISION INC	EQUITY	004930202	6291	364,900	SH	SOLE
ACTIVISION INC	EQUITY	004930202	10265	595,416	SH	SOLE
ACTUANT CORP	EQUITY	00508X203	1084	22,752	SH	SOLE
ACTUATE CORP	EQUITY	00508B102	282	47,414	SH	SOLE
ACUITY BRANDS INC	EQUITY	00508Y102	2864	55,037	SH	SOLE
ACXIOM CORP	EQUITY	005125109	4093	159,584	SH	SOLE
ADAMS RESPIRATORY THERAPEUTICS	EQUITY	00635P107	1033	25,318	SH	SOLE
ADAMS RESPIRATORY THERAPEUTICS	EQUITY	00635P107	7513	184,100	SH	SOLE
ADAPTEC INC	EQUITY	00651F108	443	95,025	SH	SOLE

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

ADC TELECOMMUNICATIONS INC	EQUITY	000886309	2	154	SH	SOLE
ADC TELECOMMUNICATIONS INC	EQUITY	000886309	3457	237,922	SH	SOLE
ADESA INC	EQUITY	00686U104	5840	210,457	SH	SOLE
ADEZA BIOMEDICAL CORP	EQUITY	006864102	186	12,496	SH	SOLE
ADMINISTAFF INC	EQUITY	007094105	815	19,051	SH	SOLE
ADOBE SYSTEMS INC	EQUITY	00724F101	6	135	SH	DEFINED
ADOBE SYSTEMS INC	EQUITY	00724F101	2092	50,868	SH	SOLE
ADOBE SYSTEMS INC	EQUITY	00724F101	11626	282,738	SH	SOLE
ADOLOR CORP	EQUITY	00724X102	341	45,380	SH	SOLE
ADTRAN INC	EQUITY	00738A106	4527	199,444	SH	SOLE
ADVANCE AMERICA CASH ADVANCE C	EQUITY	00739W107	827	56,437	SH	SOLE
ADVANCE AUTO PARTS INC	EQUITY	00751Y106	12777	359,304	SH	SOLE
ADVANCED ANALOGIC TECHNOLOGIES	EQUITY	00752J108	165	30,672	SH	SOLE
ADVANCED ENERGY INDUSTRIES INC	EQUITY	007973100	557	29,522	SH	SOLE
ADVANCED MAGNETICS INC	EQUITY	00753P103	478	7,998	SH	SOLE
ADVANCED MEDICAL OPTICS INC	EQUITY	00763M108	4855	137,926	SH	SOLE
ADVANCED MICRO DEVICES INC	EQUITY	007903107	361	17,723	SH	SOLE
ADVANCED MICRO DEVICES INC	EQUITY	007903107	23593	1,159,353	SH	SOLE
ADVANTA CORP	EQUITY	007942204	704	16,135	SH	SOLE
ADVENT SOFTWARE INC	EQUITY	007974108	2220	62,915	SH	SOLE
ADVENTRX PHARMACEUTICALS INC	EQUITY	00764X103	137	46,396	SH	SOLE
ADVISORY BOARD CO/THE	EQUITY	00762W107	834	15,578	SH	SOLE
ADVISORY BOARD CO/THE	EQUITY	00762W107	3876	72,400	SH	SOLE
ADVO INC	EQUITY	007585102	865	26,533	SH	SOLE
AEP INDUSTRIES INC	EQUITY	001031103	287	5,385	SH	SOLE
AERCAP HOLDINGS NV	EQUITY	N00985106	11808	509,400	SH	SOLE
AEROFLEX INC	EQUITY	007768104	737	62,917	SH	SOLE
AEROPOSTALE INC	EQUITY	007865108	5148	166,780	SH	SOLE
AES CORP/THE	EQUITY	00130H105	19	875	SH	SOLE
AES CORP/THE	EQUITY	00130H105	17138	777,607	SH	SOLE
AETNA INC	EQUITY	00817Y108	30	688	SH	SOLE
AETNA INC	EQUITY	00817Y108	13426	310,938	SH	SOLE
AFC ENTERPRISES	EQUITY	00104Q107	378	21,383	SH	SOLE
AFFILIATED COMPUTER SERVICES I	EQUITY	008190100	8	156	SH	SOLE
AFFILIATED COMPUTER SERVICES I	EQUITY	008190100	2638	54,020	SH	SOLE
AFFILIATED MANAGERS GROUP INC	EQUITY	008252108	79	753	SH	SOLE
AFFIRMATIVE INSURANCE HOLDINGS	EQUITY	008272106	102	6,243	SH	SOLE
AFFORDABLE RESIDENTIAL COMMUNI	EQUITY	008273104	332	28,492	SH	SOLE
AFFYMETRIX INC	EQUITY	00826T108	4907	212,784	SH	SOLE
AFLAC INC	EQUITY	001055102	30	651	SH	SOLE
AFLAC INC	EQUITY	001055102	26879	584,321	SH	SOLE
AFTERMARKET TECHNOLOGY CORP	EQUITY	008318107	389	18,258	SH	SOLE
AG EDWARDS INC	EQUITY	281760108	12916	204,077	SH	SOLE
AGCO CORP	EQUITY	001084102	7110	229,800	SH	SOLE
AGCO CORP	EQUITY	001084102	7964	257,386	SH	SOLE
AGERE SYSTEMS INC	EQUITY	00845V308	1	60	SH	DEFINED
AGERE SYSTEMS INC	EQUITY	00845V308	3816	199,070	SH	SOLE
AGILE SOFTWARE CORP	EQUITY	00846X105	291	47,361	SH	SOLE
AGILENT TECHNOLOGIES INC	EQUITY	00846U101	3267	93,738	SH	SOLE
AGILENT TECHNOLOGIES INC	EQUITY	00846U101	6783	194,648	SH	SOLE
AGILYSYS INC	EQUITY	00847J105	1140	68,089	SH	SOLE
AGL RESOURCES INC	EQUITY	001204106	7074	181,816	SH	SOLE
AGNICO-EAGLE MINES LTD	EQUITY	008474108	91	2,207	SH	OTHER
AGREE REALTY CORP	EQUITY	008492100	223	6,489	SH	SOLE
AGRIUM INC	EQUITY	008916108	78	2,497	SH	OTHER
AIR METHODS CORP	EQUITY	009128307	244	8,735	SH	SOLE
AIR PRODUCTS & CHEMICALS INC	EQUITY	009158106	230	3,267	SH	DEFINED
AIR PRODUCTS & CHEMICALS INC	EQUITY	009158106	5052	71,890	SH	SOLE

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

AIR PRODUCTS & CHEMICALS INC	EQUITY	009158106	52014	740,098	SH	SOLE
AIRGAS INC	EQUITY	009363102	7353	181,468	SH	SOLE
AIRTRAN HOLDINGS INC	EQUITY	00949P108	3353	285,640	SH	SOLE
AK STEEL HOLDING CORP	EQUITY	001547108	1554	91,946	SH	SOLE
AKAMAI TECHNOLOGIES INC	EQUITY	00971T101	168	3,156	SH	DEFINED
AKAMAI TECHNOLOGIES INC	EQUITY	00971T101	5621	105,816	SH	SOLE
AKORN INC	EQUITY	009728106	234	37,445	SH	SOLE
ALABAMA NATIONAL BANCORPORATIO	EQUITY	010317105	942	13,712	SH	SOLE
ALASKA AIR GROUP INC	EQUITY	011659109	4950	125,329	SH	SOLE
ALASKA COMMUNICATIONS SYSTEMS	EQUITY	01167P101	534	35,160	SH	SOLE
ALBANY INTERNATIONAL CORP	EQUITY	012348108	735	22,344	SH	SOLE
ALBANY MOLECULAR RESEARCH INC	EQUITY	012423109	226	21,438	SH	SOLE
ALBEMARLE CORP	EQUITY	012653101	6618	92,179	SH	SOLE
ALBERTO-CULVER CO	EQUITY	013078100	5527	257,652	SH	SOLE
ALCAN INC	EQUITY	013716105	367	7,542	SH	OTHER
ALCATEL-LUCENT	EQUITY	013904305	34	2,387	SH	DEFINED
ALCOA INC	EQUITY	013817101	18	600	SH	DEFINED
ALCOA INC	EQUITY	013817101	5361	178,642	SH	SOLE
ALCOA INC	EQUITY	013817101	11429	380,854	SH	SOLE
ALEXANDER & BALDWIN INC	EQUITY	014482103	4437	100,058	SH	SOLE
ALEXANDRIA REAL ESTATE EQUITIE	EQUITY	015271109	6922	68,946	SH	SOLE
ALEXION PHARMACEUTICALS INC	EQUITY	015351109	1070	26,485	SH	SOLE
ALFA CORP	EQUITY	015385107	513	27,261	SH	SOLE
ALICO INC	EQUITY	016230104	160	3,164	SH	SOLE
ALIGN TECHNOLOGY INC	EQUITY	016255101	652	46,656	SH	SOLE
ALKERMES INC	EQUITY	01642T108	1087	81,308	SH	SOLE
ALLEGHANY CORP	EQUITY	017175100	60	165	SH	SOLE
ALLEGHENY ENERGY INC	EQUITY	017361106	10	218	SH	SOLE
ALLEGHENY ENERGY INC	EQUITY	017361106	3467	75,524	SH	SOLE
ALLEGHENY TECHNOLOGIES INC	EQUITY	01741R102	12	133	SH	SOLE
ALLEGHENY TECHNOLOGIES INC	EQUITY	01741R102	12	135	SH	DEFINED
ALLEGHENY TECHNOLOGIES INC	EQUITY	01741R102	4177	46,063	SH	SOLE
ALLERGAN INC	EQUITY	018490102	65	541	SH	DEFINED
ALLERGAN INC	EQUITY	018490102	263	2,197	SH	SOLE
ALLERGAN INC	EQUITY	018490102	3772	31,500	SH	SOLE
ALLERGAN INC	EQUITY	018490102	8369	69,895	SH	SOLE
ALLETE INC	EQUITY	018522300	43	920	SH	DEFINED
ALLETE INC	EQUITY	018522300	976	20,971	SH	SOLE
ALLIANCE ALL-MARKET ADVANTAGE	EQUITY	01852M108	423	29,436	SH	DEFINED
ALLIANCE DATA SYSTEMS CORP	EQUITY	018581108	2324	37,200	SH	SOLE
ALLIANCE DATA SYSTEMS CORP	EQUITY	018581108	10408	166,600	SH	SOLE
ALLIANCE DATA SYSTEMS CORP	EQUITY	018581108	11067	177,152	SH	SOLE
ALLIANCE IMAGING INC	EQUITY	018606202	83	12,553	SH	SOLE
ALLIANCE ONE INTERNATIONAL INC	EQUITY	018772103	561	79,507	SH	SOLE
ALLIANCE WORLD DOLLAR GOVERNME	EQUITY	01879R106	4	300	SH	DEFINED
ALLIANCEBERNSTEIN HOLDING LP	EQUITY	01881G106	127	1,575	SH	DEFINED
ALLIANT ENERGY CORP	EQUITY	018802108	10258	271,578	SH	SOLE
ALLIANT TECHSYSTEMS INC	EQUITY	018804104	6021	77,004	SH	SOLE
ALLIANT TECHSYSTEMS INC	EQUITY	018804104	6357	81,300	SH	SOLE
ALLIED CAPITAL CORP	EQUITY	01903Q108	3	100	SH	DEFINED
ALLIED CAPITAL CORP	EQUITY	01903Q108	158	4,848	SH	SOLE
ALLIED WASTE INDUSTRIES INC	EQUITY	019589308	4	334	SH	SOLE
ALLIED WASTE INDUSTRIES INC	EQUITY	019589308	6	500	SH	DEFINED
ALLIED WASTE INDUSTRIES INC	EQUITY	019589308	1459	118,737	SH	SOLE
ALLIS-CHALMERS ENERGY INC	EQUITY	019645506	214	9,302	SH	DEFINED
ALLIS-CHALMERS ENERGY INC	EQUITY	019645506	365	15,863	SH	SOLE
ALLOS THERAPEUTICS INC	EQUITY	019777101	49	8,294	SH	SOLE
ALLOT COMMUNICATIONS LTD	EQUITY	M0854Q105	3744	319,700	SH	SOLE

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

ALLSCRIPTS HEALTHCARE SOLUTION	EQUITY	01988P108	594	22,000	SH	SOLE
ALLSCRIPTS HEALTHCARE SOLUTION	EQUITY	01988P108	1043	38,633	SH	SOLE
ALLSTATE CORP/THE	EQUITY	020002101	5204	79,923	SH	SOLE
ALLSTATE CORP/THE	EQUITY	020002101	50297	772,496	SH	SOLE
ALLTEL CORP	EQUITY	020039103	30	492	SH	SOLE
ALLTEL CORP	EQUITY	020039103	48046	794,409	SH	SOLE
ALNYLAM PHARMACEUTICALS INC	EQUITY	02043Q107	660	30,826	SH	SOLE
ALON USA ENERGY INC	EQUITY	020520102	265	10,091	SH	SOLE
ALPHA NATURAL RESOURCES INC	EQUITY	02076X102	616	43,292	SH	SOLE
ALPHARMA INC	EQUITY	020813101	855	35,487	SH	SOLE
ALTERA CORP	EQUITY	021441100	9	477	SH	SOLE
ALTERA CORP	EQUITY	021441100	7617	387,047	SH	SOLE
ALTIRIS INC	EQUITY	02148M100	1722	67,856	SH	SOLE
ALTRIA GROUP INC	EQUITY	02209S103	491	5,723	SH	DEFINED
ALTRIA GROUP INC	EQUITY	02209S103	17957	209,239	SH	SOLE
ALTRIA GROUP INC	EQUITY	02209S103	106715	1,243,470	SH	SOLE
ALTUS PHARMACEUTICALS INC	EQUITY	02216N105	116	6,132	SH	SOLE
ALUMINUM CORP OF CHINA LTD	EQUITY	022276109	405	17,249	SH	DEFINED
ALZA CORP	FIXED INCOME	02261WAB5	3	3,000	PRN	DEFINED
AM CASTLE & CO	EQUITY	148411101	211	8,275	SH	SOLE
AMAZON.COM INC	EQUITY	023135106	16	407	SH	SOLE
AMAZON.COM INC	EQUITY	023135106	7355	186,389	SH	SOLE
AMB PROPERTY CORP	EQUITY	00163T109	12241	208,854	SH	SOLE
AMBAC FINANCIAL GROUP INC	EQUITY	023139108	12	140	SH	SOLE
AMBAC FINANCIAL GROUP INC	EQUITY	023139108	29	328	SH	DEFINED
AMBAC FINANCIAL GROUP INC	EQUITY	023139108	6449	72,399	SH	SOLE
AMBASSADORS GROUP INC	EQUITY	023177108	525	17,307	SH	SOLE
AMBASSADORS INTERNATIONAL INC	EQUITY	023178106	271	5,934	SH	SOLE
AMCOL INTERNATIONAL CORP	EQUITY	02341W103	23	829	SH	DEFINED
AMCOL INTERNATIONAL CORP	EQUITY	02341W103	510	18,391	SH	SOLE
AMCORE FINANCIAL INC	EQUITY	023912108	598	18,292	SH	SOLE
AMDOCS LIMITED	FIXED INCOME	02342TAD1	1	1,000	PRN	DEFINED
AMDOCS LIMITED	FIXED INCOME	02342TAD1	1061	1,000,000	PRN	SOLE
AMDOCS LTD	EQUITY	G02602103	8	200	SH	DEFINED
AMEDISYS INC	EQUITY	023436108	589	17,927	SH	SOLE
AMERCO INC	EQUITY	023586100	746	8,579	SH	SOLE
AMEREN CORP	EQUITY	023608102	15	272	SH	SOLE
AMEREN CORP	EQUITY	023608102	11300	210,316	SH	SOLE
AMERICA MOVIL SA DE CV	EQUITY	02364W105	28	621	SH	DEFINED
AMERICA MOVIL SA DE CV	EQUITY	02364W105	3596	79,520	SH	SOLE
AMERICAN AXLE & MANUFACTURING	EQUITY	024061103	823	43,351	SH	SOLE
AMERICAN CAPITAL STRATEGIES LT	EQUITY	024937104	2110	45,619	SH	DEFINED
AMERICAN CAPITAL STRATEGIES LT	EQUITY	024937104	2929	63,317	SH	SOLE
AMERICAN COMMERCIAL LINES INC	EQUITY	025195207	1682	25,683	SH	SOLE
AMERICAN EAGLE OUTFITTERS	EQUITY	02553E106	15950	511,064	SH	SOLE
AMERICAN ECOLOGY CORP	EQUITY	025533407	242	13,072	SH	SOLE
AMERICAN ECOLOGY CORP	EQUITY	025533407	1429	77,221	SH	SOLE
AMERICAN ELECTRIC POWER CO INC	EQUITY	025537101	17	400	SH	DEFINED
AMERICAN ELECTRIC POWER CO INC	EQUITY	025537101	22	521	SH	SOLE
AMERICAN ELECTRIC POWER CO INC	EQUITY	025537101	17684	415,317	SH	SOLE
AMERICAN EQUITY INVESTMENT LIF	EQUITY	025676206	606	46,488	SH	SOLE
AMERICAN EXPRESS CO	EQUITY	025816109	38	619	SH	DEFINED
AMERICAN EXPRESS CO	EQUITY	025816109	15256	251,466	SH	SOLE
AMERICAN EXPRESS CO	EQUITY	025816109	35656	587,709	SH	SOLE
AMERICAN FINANCIAL GROUP INC/O	EQUITY	025932104	5903	164,376	SH	SOLE
AMERICAN GREETINGS CORP	EQUITY	026375105	5202	217,936	SH	SOLE
AMERICAN HOME MORTGAGE INVESTM	EQUITY	02660R107	2328	66,289	SH	SOLE
AMERICAN INTERNATIONAL GROUP I	EQUITY	026874107	245	3,424	SH	SOLE

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

AMERICAN INTERNATIONAL GROUP I	EQUITY	026874107	1776	24,786	SH	DEFINED
AMERICAN INTERNATIONAL GROUP I	EQUITY	026874107	236120	3,295,010	SH	SOLE
AMERICAN ITALIAN PASTA CO	EQUITY	027070101	9	1,000	SH	DEFINED
AMERICAN MEDICAL SYSTEMS HOLDI	EQUITY	02744M108	1079	58,275	SH	SOLE
AMERICAN NATIONAL INSURANCE	EQUITY	028591105	55	482	SH	SOLE
AMERICAN ORIENTAL BIOENGINEERI	EQUITY	028731107	1114	95,468	SH	SOLE
AMERICAN ORIENTAL BIOENGINEERI	EQUITY	028731107	2398	205,500	SH	SOLE
AMERICAN PHYSICIANS CAPITAL IN	EQUITY	028884104	343	8,573	SH	SOLE
AMERICAN POWER CONVERSION CORP	EQUITY	029066107	7	223	SH	SOLE
AMERICAN POWER CONVERSION CORP	EQUITY	029066107	2725	89,083	SH	SOLE
AMERICAN RAILCAR INDUSTRIES IN	EQUITY	02916P103	259	7,602	SH	SOLE
AMERICAN RAILCAR INDUSTRIES IN	EQUITY	02916P103	1583	46,500	SH	SOLE
AMERICAN REPROGRAPHICS CO	EQUITY	029263100	728	21,846	SH	SOLE
AMERICAN SCIENCE & ENGINEERING	EQUITY	029429107	454	7,628	SH	SOLE
AMERICAN STANDARD COS INC	EQUITY	029712106	10	228	SH	SOLE
AMERICAN STANDARD COS INC	EQUITY	029712106	3624	79,049	SH	SOLE
AMERICAN STATES WATER CO	EQUITY	029899101	544	14,079	SH	SOLE
AMERICAN SUPERCONDUCTOR CORP	EQUITY	030111108	270	27,533	SH	SOLE
AMERICAN TOWER CORP	EQUITY	029912201	2212	59,334	SH	SOLE
AMERICAN TOWER CORP	EQUITY	029912201	2856	76,600	SH	SOLE
AMERICAN VANGUARD CORP	EQUITY	030371108	237	14,913	SH	SOLE
AMERICAN WOODMARK CORP	EQUITY	030506109	419	10,020	SH	SOLE
AMERICANWEST BANCORP	EQUITY	03058P109	227	9,378	SH	SOLE
AMERICA'S CAR-MART INC	EQUITY	03062T105	91	7,650	SH	SOLE
AMERICREDIT CORP	EQUITY	03060R101	14821	588,854	SH	SOLE
AMERIGROUP CORP	EQUITY	03073T102	2968	82,690	SH	SOLE
AMERIPRISE FINANCIAL INC	EQUITY	03076C106	4	80	SH	DEFINED
AMERIPRISE FINANCIAL INC	EQUITY	03076C106	17	319	SH	SOLE
AMERIPRISE FINANCIAL INC	EQUITY	03076C106	18094	332,006	SH	SOLE
AMERIS BANCORP	EQUITY	03076K108	305	10,806	SH	SOLE
AMERISOURCEBERGEN CORP	EQUITY	03073E105	11	253	SH	SOLE
AMERISOURCEBERGEN CORP	EQUITY	03073E105	4359	96,954	SH	SOLE
AMERISTAR CASINOS INC	EQUITY	03070Q101	663	21,571	SH	SOLE
AMERITYRE CORP	EQUITY	03073V107	4	1,000	SH	DEFINED
AMERON INTERNATIONAL CORP	EQUITY	030710107	559	7,318	SH	SOLE
AMETEK INC	EQUITY	031100100	342	10,746	SH	DEFINED
AMETEK INC	EQUITY	031100100	7850	246,556	SH	SOLE
AMETEK INC	EQUITY	031100100	19801	621,900	SH	SOLE
AMGEN INC	EQUITY	031162100	89	1,309	SH	DEFINED
AMGEN INC	EQUITY	031162100	10616	155,416	SH	SOLE
AMGEN INC	EQUITY	031162100	110870	1,623,036	SH	SOLE
AMIS HOLDINGS INC	EQUITY	031538101	383	36,234	SH	SOLE
AMKOR TECHNOLOGY INC	EQUITY	031652100	798	85,417	SH	SOLE
AMN HEALTHCARE SERVICES INC	EQUITY	001744101	748	27,178	SH	SOLE
AMPCO-PITTSBURGH CORP	EQUITY	032037103	200	5,969	SH	SOLE
AMPHENOL CORP	EQUITY	032095101	12637	203,553	SH	SOLE
AMR CORP	EQUITY	001765106	524	17,319	SH	SOLE
AMREP CORP	EQUITY	032159105	724	5,910	SH	SOLE
AMSURG CORP	EQUITY	03232P405	573	24,918	SH	SOLE
AMTRUST FINANCIAL SERVICES INC	EQUITY	032359309	183	21,357	SH	SOLE
AMYLIN PHARMACEUTICALS INC	EQUITY	032346108	340	9,415	SH	SOLE
ANADARKO PETROLEUM CORP	EQUITY	032511107	9	200	SH	DEFINED
ANADARKO PETROLEUM CORP	EQUITY	032511107	26	606	SH	SOLE
ANADARKO PETROLEUM CORP	EQUITY	032511107	8626	198,216	SH	SOLE
ANADIGICS INC	EQUITY	032515108	348	39,308	SH	SOLE
ANADYS PHARMACEUTICALS INC	EQUITY	03252Q408	116	23,514	SH	SOLE
ANALOG DEVICES INC	EQUITY	032654105	15	450	SH	SOLE
ANALOG DEVICES INC	EQUITY	032654105	31413	955,686	SH	SOLE

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

ANALOGIC CORP	EQUITY	032657207	649	11,560	SH	SOLE
ANAREN INC	EQUITY	032744104	1010	56,866	SH	SOLE
ANAREN INC	EQUITY	032744104	2165	121,916	SH	SOLE
ANAREN INC	EQUITY	032744104	2488	140,100	SH	SOLE
ANCHOR BANCORP WISCONSIN INC	EQUITY	032839102	469	16,259	SH	SOLE
ANDERSONS INC/THE	EQUITY	034164103	502	11,845	SH	SOLE
ANDERSONS INC/THE	EQUITY	034164103	7079	167,000	SH	SOLE
ANDREW CORP	EQUITY	034425108	5127	501,139	SH	SOLE
ANGIODYNAMICS INC	EQUITY	03475V101	222	10,310	SH	SOLE
ANGIOTECH PHARMACEUTICALS INC	EQUITY	034918102	16	1,957	SH	OTHER
ANGLO AMERICAN PLC	EQUITY	03485P102	304	12,472	SH	DEFINED
ANHEUSER-BUSCH COS INC	EQUITY	035229103	32	650	SH	DEFINED
ANHEUSER-BUSCH COS INC	EQUITY	035229103	4070	82,727	SH	SOLE
ANHEUSER-BUSCH COS INC	EQUITY	035229103	17331	352,252	SH	SOLE
ANIXTER INTERNATIONAL INC	EQUITY	035290105	1496	27,546	SH	SOLE
ANNALY CAPITAL MANAGEMENT INC	EQUITY	035710409	4	300	SH	DEFINED
ANNALY CAPITAL MANAGEMENT INC	EQUITY	035710409	96	6,930	SH	SOLE
ANNTAYLOR STORES CORP	EQUITY	036115103	3658	111,400	SH	SOLE
ANNTAYLOR STORES CORP	EQUITY	036115103	5556	169,177	SH	SOLE
ANSOFT CORP	EQUITY	036384105	1056	37,993	SH	SOLE
ANSWERTHINK INC	EQUITY	036916104	2	700	SH	DEFINED
ANSYS INC	EQUITY	03662Q105	1195	27,482	SH	SOLE
ANSYS INC	EQUITY	03662Q105	1705	39,200	SH	SOLE
ANTARES PHARMA INC	EQUITY	036642106	5	3,900	SH	DEFINED
ANTHRACITE CAPITAL INC	EQUITY	037023108	5292	415,741	SH	SOLE
ANWORTH MORTGAGE ASSET CORP	EQUITY	037347101	1	135	SH	DEFINED
AO SMITH CORP	EQUITY	831865209	1563	41,601	SH	SOLE
AON CORP	EQUITY	037389103	2	59	SH	DEFINED
AON CORP	EQUITY	037389103	14	408	SH	SOLE
AON CORP	EQUITY	037389103	5141	145,470	SH	SOLE
APACHE CORP	EQUITY	037411105	32	481	SH	DEFINED
APACHE CORP	EQUITY	037411105	1392	20,934	SH	SOLE
APACHE CORP	EQUITY	037411105	9595	144,264	SH	SOLE
APARTMENT INVESTMENT & MANAGEM	EQUITY	03748R101	7	127	SH	SOLE
APARTMENT INVESTMENT & MANAGEM	EQUITY	03748R101	1397	24,944	SH	DEFINED
APARTMENT INVESTMENT & MANAGEM	EQUITY	03748R101	5644	100,752	SH	SOLE
APOGEE ENTERPRISES INC	EQUITY	037598109	274	14,190	SH	DEFINED
APOGEE ENTERPRISES INC	EQUITY	037598109	452	23,433	SH	SOLE
APOLLO GROUP INC	EQUITY	037604105	7	184	SH	SOLE
APOLLO GROUP INC	EQUITY	037604105	10076	258,566	SH	SOLE
APOLLO INVESTMENT CORP	EQUITY	03761U106	1514	67,606	SH	SOLE
APPLE INC	EQUITY	037833100	105	1,236	SH	DEFINED
APPLE INC	EQUITY	037833100	10208	120,320	SH	SOLE
APPLE INC	EQUITY	037833100	73810	869,987	SH	SOLE
APPLEBEES INTERNATIONAL INC	EQUITY	037899101	5749	233,020	SH	SOLE
APPLERA CORP-- APPLIED BIOSYST	EQUITY	038020103	9	241	SH	SOLE
APPLERA CORP-- APPLIED BIOSYST	EQUITY	038020103	4464	121,669	SH	SOLE
APPLERA CORP-- CELERA GROUP	EQUITY	038020202	900	64,334	SH	SOLE
APPLIED INDUSTRIAL TECHNOLOGIE	EQUITY	03820C105	981	37,303	SH	SOLE
APPLIED MATERIALS INC	EQUITY	038222105	1	80	SH	DEFINED
APPLIED MATERIALS INC	EQUITY	038222105	34	1,829	SH	SOLE
APPLIED MATERIALS INC	EQUITY	038222105	23198	1,257,349	SH	SOLE
APPLIED MICRO CIRCUITS CORP	EQUITY	03822W109	879	246,897	SH	SOLE
APRIA HEALTHCARE GROUP INC	EQUITY	037933108	3562	133,641	SH	SOLE
APTARGROUP INC	EQUITY	038336103	1732	29,330	SH	SOLE
AQUA AMERICA INC	EQUITY	03836W103	7017	308,026	SH	SOLE
AQUA AMERICA INC	EQUITY	03836W103	7463	327,600	SH	SOLE
AQUANTIVE INC	EQUITY	03839G105	1567	63,524	SH	SOLE

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

AQUILA INC	EQUITY	03840P102	5	963	SH	DEFINED
AQUILA INC	EQUITY	03840P102	5522	1,174,847	SH	SOLE
ARAMARK CORP	EQUITY	038521100	8638	258,246	SH	SOLE
ARBITRON INC	EQUITY	03875Q108	2111	48,595	SH	SOLE
ARBOR REALTY TRUST INC	EQUITY	038923108	298	9,915	SH	SOLE
ARCH CHEMICALS INC	EQUITY	03937R102	666	20,006	SH	SOLE
ARCH COAL INC	EQUITY	039380100	12112	403,337	SH	SOLE
ARCHER-DANIELS-MIDLAND CO	EQUITY	039483102	23	727	SH	DEFINED
ARCHER-DANIELS-MIDLAND CO	EQUITY	039483102	28	866	SH	SOLE
ARCHER-DANIELS-MIDLAND CO	EQUITY	039483102	10678	334,096	SH	SOLE
ARCHSTONE-SMITH TRUST	EQUITY	039583109	17	288	SH	SOLE
ARCHSTONE-SMITH TRUST	EQUITY	039583109	9887	169,847	SH	SOLE
ARCTIC CAT INC	EQUITY	039670104	188	10,668	SH	SOLE
ARDEN GROUP INC	EQUITY	039762109	136	1,095	SH	SOLE
ARENA PHARMACEUTICALS INC	EQUITY	040047102	655	50,729	SH	SOLE
ARENA RESOURCES INC	EQUITY	040049108	418	9,792	SH	SOLE
ARES CAPITAL CORP	EQUITY	04010L103	828	43,352	SH	SOLE
ARGON ST INC	EQUITY	040149106	227	10,559	SH	SOLE
ARGONAUT GROUP INC	EQUITY	040157109	911	26,124	SH	SOLE
ARIAD PHARMACEUTICALS INC	EQUITY	04033A100	281	54,663	SH	SOLE
ARIBA INC	EQUITY	04033V203	484	62,536	SH	SOLE
ARKANSAS BEST CORP	EQUITY	040790107	760	21,114	SH	SOLE
ARMOR HOLDINGS INC	EQUITY	042260109	58	1,063	SH	SOLE
ARRAY BIOPHARMA INC	EQUITY	04269X105	421	32,574	SH	SOLE
ARRIS GROUP INC	EQUITY	04269Q100	1116	89,224	SH	SOLE
ARRIS GROUP INC	EQUITY	04269Q100	1835	146,700	SH	SOLE
ARROW ELECTRONICS INC	EQUITY	042735100	9016	285,757	SH	SOLE
ARROW FINANCIAL CORP	EQUITY	042744102	222	8,954	SH	SOLE
ARROW INTERNATIONAL INC	EQUITY	042764100	672	19,002	SH	SOLE
ART TECHNOLOGY GROUP INC	EQUITY	04289L107	216	92,586	SH	SOLE
ART TECHNOLOGY GROUP INC	EQUITY	04289L107	2500	1,073,100	SH	SOLE
ARTHROCARE CORP	EQUITY	043136100	871	21,829	SH	SOLE
ARTHUR J GALLAGHER & CO	EQUITY	363576109	1089	36,869	SH	DEFINED
ARTHUR J GALLAGHER & CO	EQUITY	363576109	35857	1,213,430	SH	SOLE
ARVINMERITOR INC	EQUITY	043353101	4040	221,620	SH	SOLE
ASBURY AUTOMOTIVE GROUP INC	EQUITY	043436104	240	10,180	SH	SOLE
ASHFORD HOSPITALITY TRUST INC	EQUITY	044103109	625	50,198	SH	SOLE
ASHLAND INC	EQUITY	044209104	5	75	SH	SOLE
ASHLAND INC	EQUITY	044209104	3072	44,401	SH	SOLE
ASPECT MEDICAL SYSTEMS INC	EQUITY	045235108	258	13,697	SH	SOLE
ASPEN TECHNOLOGY INC	EQUITY	045327103	490	44,429	SH	SOLE
ASPREVA PHARMACEUTICALS CORP	EQUITY	04538T109	591	28,769	SH	SOLE
ASSET ACCEPTANCE CAPITAL CORP	EQUITY	04543P100	233	13,863	SH	SOLE
ASSOCIATED BANC-CORP	EQUITY	045487105	11818	338,807	SH	SOLE
ASSURANT INC	EQUITY	04621X108	248	4,481	SH	SOLE
ASTA FUNDING INC	EQUITY	046220109	298	9,780	SH	SOLE
ASTEC INDUSTRIES INC	EQUITY	046224101	500	14,239	SH	SOLE
ASTORIA FINANCIAL CORP	EQUITY	046265104	6019	199,583	SH	SOLE
ASV INC	EQUITY	001963107	33	2,000	SH	DEFINED
ASV INC	EQUITY	001963107	282	17,344	SH	SOLE
ASYST TECHNOLOGIES INC	EQUITY	04648X107	295	40,376	SH	SOLE
AT&T INC	EQUITY	00206R102	2293	64,143	SH	DEFINED
AT&T INC	EQUITY	00206R102	52735	1,475,106	SH	SOLE
AT&T INC	EQUITY	00206R102	72494	2,027,807	SH	SOLE
ATHEROGENICS INC	EQUITY	047439104	5	500	SH	DEFINED
ATHEROGENICS INC	EQUITY	047439104	326	32,848	SH	SOLE
ATHEROS COMMUNICATIONS INC	EQUITY	04743P108	1283	60,200	SH	SOLE
ATHEROS COMMUNICATIONS INC	EQUITY	04743P108	1597	74,905	SH	SOLE

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

ATLANTIC TELE-NETWORK INC	EQUITY	049079205	156	5,314	SH	SOLE
ATLAS AIR WORLDWIDE HOLDINGS I	EQUITY	049164205	743	16,692	SH	SOLE
ATLAS AMERICA INC	EQUITY	049167109	739	14,490	SH	SOLE
ATMEL CORP	EQUITY	049513104	6064	1,002,283	SH	SOLE
ATMI INC	EQUITY	00207R101	888	29,091	SH	SOLE
ATMOS ENERGY CORP	EQUITY	049560105	1310	41,055	SH	SOLE
ATP OIL & GAS CORP	EQUITY	00208J108	666	16,836	SH	SOLE
ATWOOD OCEANICS INC	EQUITY	050095108	1103	22,529	SH	SOLE
AUDIBLE INC	EQUITY	05069A302	163	20,510	SH	SOLE
AUDIOVOX CORP	EQUITY	050757103	194	13,741	SH	SOLE
AURORA OIL & GAS CORP	EQUITY	052036100	181	56,365	SH	SOLE
AUTODESK INC	EQUITY	052769106	4985	123,214	SH	SOLE
AUTODESK INC	EQUITY	052769106	10941	270,405	SH	SOLE
AUTOLIV INC	EQUITY	052800109	1102	18,270	SH	SOLE
AUTOMATIC DATA PROCESSING INC	EQUITY	053015103	356	7,225	SH	SOLE
AUTOMATIC DATA PROCESSING INC	EQUITY	053015103	35724	725,352	SH	SOLE
AUTONATION INC	EQUITY	05329W102	4	197	SH	SOLE
AUTONATION INC	EQUITY	05329W102	1500	70,334	SH	SOLE
AUTOZONE INC	EQUITY	053332102	8	67	SH	SOLE
AUTOZONE INC	EQUITY	053332102	35	299	SH	DEFINED
AUTOZONE INC	EQUITY	053332102	14145	122,400	SH	SOLE
AUXILIUM PHARMACEUTICALS INC	EQUITY	05334D107	317	21,561	SH	SOLE
AVALON PHARMACEUTICALS INC	EQUITY	05346P106	1083	277,671	SH	SOLE
AVALONBAY COMMUNITIES INC	EQUITY	053484101	336	2,584	SH	SOLE
AVANEX CORP	EQUITY	05348W109	258	136,531	SH	SOLE
AVANIR PHARMACEUTICALS	EQUITY	05348P401	71	30,769	SH	SOLE
AVATAR HOLDINGS INC	EQUITY	053494100	391	4,830	SH	SOLE
AVAYA INC	EQUITY	053499109	1	75	SH	DEFINED
AVAYA INC	EQUITY	053499109	8	598	SH	SOLE
AVAYA INC	EQUITY	053499109	14115	1,009,659	SH	SOLE
AVENTINE RENEWABLE ENERGY HOLD	EQUITY	05356X403	596	25,280	SH	SOLE
AVERY DENNISON CORP	EQUITY	053611109	3869	56,961	SH	SOLE
AVERY DENNISON CORP	EQUITY	053611109	4679	68,873	SH	SOLE
AVI BIOPHARMA INC	EQUITY	002346104	2	500	SH	DEFINED
AVI BIOPHARMA INC	EQUITY	002346104	133	41,936	SH	SOLE
AVID TECHNOLOGY INC	EQUITY	05367P100	1316	35,317	SH	SOLE
AVIS BUDGET GROUP INC	EQUITY	053774105	5043	232,500	SH	SOLE
AVISTA CORP	EQUITY	05379B107	2223	87,827	SH	SOLE
AVNET INC	FIXED INCOME	053807AL7	503	500,000	PRN	SOLE
AVNET INC	EQUITY	053807103	7604	297,865	SH	SOLE
AVOCENT CORP	EQUITY	053893103	4908	145,000	SH	SOLE
AVOCENT CORP	EQUITY	053893103	5411	159,857	SH	SOLE
AVON PRODUCTS INC	EQUITY	054303102	3740	113,181	SH	SOLE
AVON PRODUCTS INC	EQUITY	054303102	7812	236,428	SH	SOLE
AVX CORP	EQUITY	002444107	200	13,507	SH	SOLE
AXA SA	EQUITY	054536107	2	58	SH	DEFINED
AXCELIS TECHNOLOGIES INC	EQUITY	054540109	492	84,472	SH	SOLE
AZTAR CORP	EQUITY	054802103	7836	143,997	SH	SOLE
BADGER METER INC	EQUITY	056525108	323	11,644	SH	SOLE
BAKER HUGHES INC	EQUITY	057224107	45	604	SH	DEFINED
BAKER HUGHES INC	EQUITY	057224107	1166	15,622	SH	SOLE
BAKER HUGHES INC	EQUITY	057224107	10433	139,742	SH	SOLE
BALCHEM CORP	EQUITY	057665200	251	9,766	SH	SOLE
BALDOR ELECTRIC CO	EQUITY	057741100	899	26,902	SH	SOLE
BALDWIN & LYONS INC	EQUITY	057755209	172	6,726	SH	SOLE
BALL CORP	EQUITY	058498106	6	137	SH	SOLE
BALL CORP	EQUITY	058498106	2069	47,453	SH	SOLE
BALLY TECHNOLOGIES INC	EQUITY	05874B107	814	43,580	SH	SOLE

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

BALLY TOTAL FITNESS HOLDING CO	EQUITY	05873K108	74	30,349	SH	SOLE
BANCFIRST CORP	EQUITY	05945F103	315	5,838	SH	SOLE
BANCO BRADESCO SA	EQUITY	059460303	28	687	SH	DEFINED
BANCO SANTANDER CHILE SA	EQUITY	05965X109	11776	244,523	SH	SOLE
BANCOLOMBIA SA	EQUITY	05968L102	9738	312,830	SH	SOLE
BANCORP INC/WILMINGTON DE	EQUITY	05969A105	260	8,785	SH	SOLE
BANCORPSOUTH INC	EQUITY	059692103	75	2,784	SH	SOLE
BANCTRUST FINANCIAL GROUP INC	EQUITY	05978R107	210	8,223	SH	SOLE
BANDAG INC	EQUITY	059815100	1808	35,860	SH	SOLE
BANK MUTUAL CORP	EQUITY	063750103	615	50,790	SH	SOLE
BANK OF AMERICA CORP	EQUITY	060505104	321	6,016	SH	DEFINED
BANK OF AMERICA CORP	EQUITY	060505104	49862	933,915	SH	SOLE
BANK OF AMERICA CORP	EQUITY	060505104	177744	3,329,168	SH	SOLE
BANK OF GRANITE CORP	EQUITY	062401104	255	13,434	SH	SOLE
BANK OF HAWAII CORP	EQUITY	062540109	6253	115,899	SH	SOLE
BANK OF IRELAND	EQUITY	46267Q103	959	10,409	SH	DEFINED
BANK OF MONTREAL	EQUITY	063671101	7208	121,738	SH	OTHER
BANK OF NEW YORK CO INC/THE	EQUITY	064057102	7	185	SH	DEFINED
BANK OF NEW YORK CO INC/THE	EQUITY	064057102	6461	164,107	SH	SOLE
BANK OF NEW YORK CO INC/THE	EQUITY	064057102	56952	1,446,578	SH	SOLE
BANK OF NOVA SCOTIA	EQUITY	064149107	10435	233,403	SH	OTHER
BANK OF THE OZARKS INC	EQUITY	063904106	326	9,852	SH	SOLE
BANKATLANTIC BANCORP INC	EQUITY	065908501	546	39,526	SH	SOLE
BANKFINANCIAL CORP	EQUITY	06643P104	363	20,388	SH	SOLE
BANKRATE INC	EQUITY	06646V108	322	8,498	SH	SOLE
BANKUNITED FINANCIAL CORP	EQUITY	06652B103	892	31,903	SH	SOLE
BANNER CORP	EQUITY	06652V109	449	10,130	SH	SOLE
BANTA CORP	EQUITY	066821109	2786	76,535	SH	SOLE
BARCLAYS BANK PLC	EQUITY	06738C778	9	182	SH	DEFINED
BARCLAYS PLC	EQUITY	06738E204	3591	61,765	SH	DEFINED
BARE ESCENTUALS INC	EQUITY	067511105	16	505	SH	SOLE
BARNES & NOBLE INC	EQUITY	067774109	4904	123,504	SH	SOLE
BARNES GROUP INC	EQUITY	067806109	717	32,982	SH	SOLE
BARR PHARMACEUTICALS INC	EQUITY	068306109	6035	120,412	SH	SOLE
BARR PHARMACEUTICALS INC	EQUITY	068306109	7886	157,340	SH	SOLE
BARRETT BUSINESS SERVICES	EQUITY	068463108	135	5,777	SH	SOLE
BARRETT BUSINESS SERVICES	EQUITY	068463108	1560	66,600	SH	SOLE
BARRICK GOLD CORP	EQUITY	067901108	362	11,785	SH	DEFINED
BARRICK GOLD CORP	EQUITY	067901108	566	18,396	SH	OTHER
BARRICK GOLD CORP	EQUITY	067901108	1154	37,600	SH	SOLE
BASIC ENERGY SERVICES INC	EQUITY	06985P100	22	910	SH	DEFINED
BASIC ENERGY SERVICES INC	EQUITY	06985P100	259	10,509	SH	SOLE
BASIN WATER INC	EQUITY	07011T306	33	4,936	SH	SOLE
BAUSCH & LOMB INC	EQUITY	071707103	4	71	SH	SOLE
BAUSCH & LOMB INC	EQUITY	071707103	1448	27,815	SH	SOLE
BAXTER INTERNATIONAL INC	EQUITY	071813109	15	325	SH	DEFINED
BAXTER INTERNATIONAL INC	EQUITY	071813109	1279	27,562	SH	SOLE
BAXTER INTERNATIONAL INC	EQUITY	071813109	19418	418,574	SH	SOLE
BB&T CORP	EQUITY	054937107	31	712	SH	SOLE
BB&T CORP	EQUITY	054937107	10310	234,692	SH	SOLE
BCE INC	EQUITY	05534B760	152	5,642	SH	OTHER
BCE INC	EQUITY	05534B760	17553	650,100	SH	SOLE
BE AEROSPACE INC	EQUITY	073302101	1661	64,686	SH	SOLE
BEA SYSTEMS INC	EQUITY	073325102	367	29,202	SH	SOLE
BEACON ROOFING SUPPLY INC	EQUITY	073685109	689	36,622	SH	SOLE
BEAR STEARNS COS INC/THE	EQUITY	073902108	8213	50,455	SH	SOLE
BEAR STEARNS COS INC/THE	EQUITY	073902108	8532	52,416	SH	SOLE
BEARINGPOINT INC	EQUITY	074002106	1222	155,327	SH	SOLE

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

BEAZER HOMES USA INC	EQUITY	07556Q105	4295	91,369	SH	SOLE
BEBE STORES INC	EQUITY	075571109	389	19,671	SH	SOLE
BECKMAN COULTER INC	EQUITY	075811109	8675	145,068	SH	SOLE
BECTON DICKINSON & CO	EQUITY	075887109	23	325	SH	SOLE
BECTON DICKINSON & CO	EQUITY	075887109	7457	106,305	SH	SOLE
BED BATH & BEYOND INC	EQUITY	075896100	12	320	SH	DEFINED
BED BATH & BEYOND INC	EQUITY	075896100	14	372	SH	SOLE
BED BATH & BEYOND INC	EQUITY	075896100	6710	176,115	SH	SOLE
BEL FUSE INC	EQUITY	077347300	292	8,389	SH	SOLE
BELDEN CDT INC	EQUITY	077454106	13	322	SH	DEFINED
BELDEN CDT INC	EQUITY	077454106	2242	57,351	SH	SOLE
BELLSOUTH CORP	EQUITY	079860102	3613	76,702	SH	SOLE
BELLSOUTH CORP	EQUITY	079860102	51206	1,086,952	SH	SOLE
BELO CORP	EQUITY	080555105	5112	278,286	SH	SOLE
BEMA GOLD CORP	EQUITY	08135F107	56	10,669	SH	OTHER
BEMIS CO	EQUITY	081437105	1668	49,094	SH	SOLE
BEMIS CO	EQUITY	081437105	3576	105,231	SH	SOLE
BENCHMARK ELECTRONICS INC	EQUITY	08160H101	1309	53,728	SH	SOLE
BENTLEY PHARMACEUTICALS INC	EQUITY	082657107	163	16,023	SH	SOLE
BERKSHIRE HATHAWAY INC	EQUITY	084670207	37	10	SH	DEFINED
BERKSHIRE HILLS BANCORP INC	EQUITY	084680107	240	7,184	SH	SOLE
BERRY PETROLEUM CO	EQUITY	085789105	914	29,476	SH	SOLE
BEST BUY	FIXED INCOME	086516AF8	3	3,000	PRN	DEFINED
BEST BUY	FIXED INCOME	086516AF8	1111	1,000,000	PRN	SOLE
BEST BUY CO INC	EQUITY	086516101	666	13,531	SH	SOLE
BEST BUY CO INC	EQUITY	086516101	17298	351,655	SH	SOLE
BFC FINANCIAL CORP	EQUITY	055384200	92	13,886	SH	SOLE
BHP BILLITON LTD	EQUITY	088606108	11	272	SH	DEFINED
BIG 5 SPORTING GOODS CORP	EQUITY	08915P101	462	18,919	SH	SOLE
BIG LOTS INC	EQUITY	089302103	3	144	SH	SOLE
BIG LOTS INC	EQUITY	089302103	4978	217,200	SH	SOLE
BILL BARRETT CORP	EQUITY	06846N104	647	23,765	SH	SOLE
BIOCRYST PHARMACEUTICALS INC	EQUITY	09058V103	220	19,065	SH	SOLE
BIOENVISION INC	EQUITY	09059N100	139	29,949	SH	SOLE
BIOGEN IDEC INC	EQUITY	09062X103	4	90	SH	DEFINED
BIOGEN IDEC INC	EQUITY	09062X103	774	15,744	SH	SOLE
BIOGEN IDEC INC	EQUITY	09062X103	9713	197,464	SH	SOLE
BIOMARIN PHARMACEUTICALS INC	EQUITY	09061G101	628	38,300	SH	SOLE
BIOMARIN PHARMACEUTICALS INC	EQUITY	09061G101	1167	71,200	SH	SOLE
BIOMARIN PHARMACEUTICALS INC	EQUITY	09061G101	1788	109,080	SH	SOLE
BIOMED REALTY TRUST INC	EQUITY	09063H107	5062	176,995	SH	SOLE
BIOMET INC	EQUITY	090613100	13	323	SH	SOLE
BIOMET INC	EQUITY	090613100	5348	129,577	SH	SOLE
BIO-RAD LABORATORIES INC	EQUITY	090572207	1282	15,530	SH	SOLE
BIO-REFERENCE LABS INC	EQUITY	09057G602	194	8,648	SH	SOLE
BIOSITE INC	EQUITY	090945106	700	14,335	SH	SOLE
BIOVAIL CORP	EQUITY	09067J109	11019	522,011	SH	OTHER
BISYS GROUP INC/THE	EQUITY	055472104	4880	377,976	SH	SOLE
BJ SERVICES CO	EQUITY	055482103	9	300	SH	DEFINED
BJ SERVICES CO	EQUITY	055482103	11	386	SH	SOLE
BJ SERVICES CO	EQUITY	055482103	3916	133,546	SH	SOLE
BJ'S RESTAURANTS INC	EQUITY	09180C106	235	11,631	SH	SOLE
BJ'S WHOLESALE CLUB INC	EQUITY	05548J106	4688	150,684	SH	SOLE
BLACK & DECKER CORP	EQUITY	091797100	7	90	SH	SOLE
BLACK & DECKER CORP	EQUITY	091797100	5700	71,278	SH	SOLE
BLACK BOX CORP	EQUITY	091826107	613	14,596	SH	SOLE
BLACK HILLS CORP	EQUITY	092113109	3862	104,560	SH	SOLE
BLACKBAUD INC	EQUITY	09227Q100	948	36,457	SH	SOLE

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

BLACKBOARD INC	EQUITY	091935502	696	23,171	SH	SOLE
BLACKROCK CORE BOND TRUST	EQUITY	09249E101	2	195	SH	DEFINED
BLACKROCK ENHANCED GOVERNMENT	EQUITY	09255K108	40	2,150	SH	DEFINED
BLACKROCK GLOBAL ENERGY AND RE	EQUITY	09250U101	5	195	SH	DEFINED
BLACKROCK HIGH INCOME SHARES	EQUITY	09250E107	31	12,000	SH	DEFINED
BLACKROCK HIGH YIELD TRUST	EQUITY	09248N102	31	4,000	SH	DEFINED
BLACKROCK INC/NEW YORK	EQUITY	09247X101	72	476	SH	SOLE
BLACKROCK INCOME OPPORTUNITY T	EQUITY	092475102	58	5,604	SH	DEFINED
BLACKROCK INCOME TRUST INC	EQUITY	09247F100	42	7,000	SH	DEFINED
BLACKROCK MUNICIPAL INCOME TRU	EQUITY	09249N101	74	4,400	SH	DEFINED
BLOCKBUSTER INC	EQUITY	093679108	842	159,121	SH	SOLE
BLOUNT INTERNATIONAL INC	EQUITY	095180105	429	31,849	SH	SOLE
BLUE CHIP VALUE FUND INC	EQUITY	095333100	211	35,268	SH	DEFINED
BLUE COAT SYSTEMS INC	EQUITY	09534T508	376	15,697	SH	SOLE
BLUE NILE INC	EQUITY	09578R103	407	11,045	SH	SOLE
BLUEGREEN CORP	EQUITY	096231105	226	17,618	SH	SOLE
BLUELINX HOLDINGS INC	EQUITY	09624H109	109	10,499	SH	SOLE
BLYTH INC	EQUITY	09643P108	1652	79,634	SH	SOLE
BMC SOFTWARE INC	EQUITY	055921100	9	270	SH	SOLE
BMC SOFTWARE INC	EQUITY	055921100	706	21,925	SH	DEFINED
BMC SOFTWARE INC	EQUITY	055921100	3290	102,170	SH	SOLE
BOB EVANS FARMS INC	EQUITY	096761101	3912	114,327	SH	SOLE
BOEING CO	EQUITY	097023105	224	2,523	SH	DEFINED
BOEING CO	EQUITY	097023105	9607	108,141	SH	SOLE
BOEING CO	EQUITY	097023105	63952	719,861	SH	SOLE
BOIS D'ARC ENERGY INC	EQUITY	09738U103	204	13,962	SH	SOLE
BOK FINANCIAL CORP	EQUITY	05561Q201	652	11,851	SH	SOLE
BON-TON STORES INC/THE	EQUITY	09776J101	192	5,528	SH	SOLE
BOOKHAM INC	EQUITY	09856E105	237	58,322	SH	SOLE
BOOKS-A-MILLION INC	EQUITY	098570104	270	11,906	SH	SOLE
BORDERS GROUP INC	EQUITY	099709107	4170	186,586	SH	SOLE
BORGWARNER INC	EQUITY	099724106	8134	137,811	SH	SOLE
BORLAND SOFTWARE CORP	EQUITY	099849101	355	65,316	SH	SOLE
BOSTON BEER CO INC	EQUITY	100557107	282	7,832	SH	SOLE
BOSTON PRIVATE FINANCIAL HOLDI	EQUITY	101119105	831	29,472	SH	SOLE
BOSTON PROPERTIES INC	EQUITY	101121101	17	154	SH	SOLE
BOSTON PROPERTIES INC	EQUITY	101121101	82	730	SH	DEFINED
BOSTON PROPERTIES INC	EQUITY	101121101	9333	83,419	SH	SOLE
BOSTON SCIENTIFIC CORP	EQUITY	101137107	20	1,172	SH	DEFINED
BOSTON SCIENTIFIC CORP	EQUITY	101137107	27	1,553	SH	SOLE
BOSTON SCIENTIFIC CORP	EQUITY	101137107	8734	508,403	SH	SOLE
BOTTOMLINE TECHNOLOGIES INC	EQUITY	101388106	196	17,127	SH	SOLE
BOULDER GROWTH & INCOME FUND I	EQUITY	101507101	81	8,400	SH	SOLE
BOWATER INC	EQUITY	102183100	3950	175,571	SH	SOLE
BOWNE & CO INC	EQUITY	103043105	462	28,959	SH	SOLE
BOYD GAMING CORP	EQUITY	103304101	1042	23,000	SH	SOLE
BOYD GAMING CORP	EQUITY	103304101	4470	98,650	SH	SOLE
BP PLC	EQUITY	055622104	88	1,313	SH	DEFINED
BRADLEY PHARMACEUTICALS INC	EQUITY	104576103	507	24,627	SH	SOLE
BRADY CORP	EQUITY	104674106	1402	37,599	SH	SOLE
BRANDYWINE REALTY TRUST	EQUITY	105368203	105	3,162	SH	SOLE
BRE PROPERTIES INC	EQUITY	05564E106	2593	39,874	SH	SOLE
BRIGGS & STRATTON CORP	EQUITY	109043109	1150	42,663	SH	SOLE
BRIGHAM EXPLORATION CO	EQUITY	109178103	279	38,132	SH	SOLE
BRIGHT HORIZONS FAMILY SOLUTIO	EQUITY	109195107	843	21,795	SH	SOLE
BRIGHTPOINT INC	EQUITY	109473405	565	42,043	SH	SOLE
BRINKER INTERNATIONAL INC	EQUITY	109641100	8630	286,157	SH	SOLE
BRINK'S CO/THE	EQUITY	109696104	7183	112,370	SH	SOLE

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

BRISTOL WEST HOLDINGS INC	EQUITY	11037M105	201	12,705	SH	SOLE
BRISTOL-MYERS SQUIBB CO	EQUITY	110122108	11	400	SH	DEFINED
BRISTOL-MYERS SQUIBB CO	EQUITY	110122108	7369	279,990	SH	SOLE
BRISTOL-MYERS SQUIBB CO	EQUITY	110122108	45173	1,716,300	SH	SOLE
BRISTOW GROUP INC	EQUITY	110394103	837	23,205	SH	SOLE
BROADCOM CORP	EQUITY	111320107	20	618	SH	SOLE
BROADCOM CORP	EQUITY	111320107	7308	226,198	SH	SOLE
BROADWING CORP	EQUITY	11161E101	995	63,678	SH	SOLE
BROCADE COMMUNICATIONS SYSTEMS	EQUITY	111621108	2902	353,483	SH	SOLE
BRONCO DRILLING CO INC	EQUITY	112211107	194	11,291	SH	SOLE
BROOKDALE SENIOR LIVING INC	EQUITY	112463104	22	454	SH	SOLE
BROOKFIELD ASSET MANAGEMENT IN	EQUITY	112585104	362	7,487	SH	OTHER
BROOKFIELD HOMES CORP	EQUITY	112723101	386	10,271	SH	SOLE
BROOKFIELD PROPERTIES CORP	EQUITY	112900105	94	2,392	SH	OTHER
BROOKLINE BANCORP INC	EQUITY	11373M107	677	51,402	SH	SOLE
BROOKS AUTOMATION INC	EQUITY	114340102	898	62,363	SH	SOLE
BROWN & BROWN INC	EQUITY	115236101	7538	267,200	SH	SOLE
BROWN SHOE CO INC	EQUITY	115736100	1984	41,551	SH	SOLE
BROWN-FORMAN CORP	EQUITY	115637209	7	104	SH	SOLE
BROWN-FORMAN CORP	EQUITY	115637209	2351	35,486	SH	SOLE
BRUKER BIOSCIENCES CORP	EQUITY	116794108	264	35,157	SH	SOLE
BRUNSWICK CORP	EQUITY	117043109	4	121	SH	SOLE
BRUNSWICK CORP	EQUITY	117043109	1371	42,964	SH	SOLE
BRUSH ENGINEERED MATERIALS INC	EQUITY	117421107	549	16,250	SH	SOLE
BRUSH ENGINEERED MATERIALS INC	EQUITY	117421107	905	26,803	SH	DEFINED
BRYN MAWR BANK CORP	EQUITY	117665109	7	300	SH	DEFINED
BT GROUP PLC	EQUITY	05577E101	852	14,225	SH	DEFINED
BUCKEYE PARTNERS LP	EQUITY	118230101	190	4,087	SH	DEFINED
BUCKEYE TECHNOLOGIES INC	EQUITY	118255108	600	50,098	SH	SOLE
BUCKLE INC/THE	EQUITY	118440106	409	8,050	SH	SOLE
BUCYRUS INTERNATIONAL INC	EQUITY	118759109	1362	26,320	SH	SOLE
BUFFALO WILD WINGS INC	EQUITY	119848109	328	6,162	SH	SOLE
BUILD-A-BEAR WORKSHOP INC	EQUITY	120076104	343	12,255	SH	SOLE
BUILDERS FIRSTSOURCE INC	EQUITY	12008R107	223	12,509	SH	SOLE
BUILDING MATERIALS HOLDING COR	EQUITY	120113105	597	24,190	SH	SOLE
BURGER KING HOLDINGS INC	EQUITY	121208201	13	601	SH	SOLE
BURLINGTON NORTHERN SANTA FE C	EQUITY	12189T104	35	473	SH	SOLE
BURLINGTON NORTHERN SANTA FE C	EQUITY	12189T104	28014	379,543	SH	SOLE
CA INC	FIXED INCOME	204912AQ2	1	1,000	PRN	DEFINED
CA INC	EQUITY	12673P105	2	67	SH	DEFINED
CA INC	EQUITY	12673P105	12	541	SH	SOLE
CA INC	FIXED INCOME	204912AQ2	631	525,000	PRN	SOLE
CA INC	EQUITY	12673P105	4374	193,097	SH	SOLE
CABELA'S INC	EQUITY	126804301	645	26,725	SH	SOLE
CABLEVISION SYSTEMS CORP	EQUITY	12686C109	181	6,369	SH	SOLE
CABLEVISION SYSTEMS CORP	EQUITY	12686C109	3110	109,200	SH	SOLE
CABOT CORP	EQUITY	127055101	6444	147,895	SH	SOLE
CABOT MICROELECTRONICS CORP	EQUITY	12709P103	686	20,220	SH	SOLE
CABOT OIL & GAS CORP	EQUITY	127097103	104	1,709	SH	SOLE
CACHE INC	EQUITY	127150308	257	10,167	SH	SOLE
CACI INTERNATIONAL INC	EQUITY	127190304	1442	25,520	SH	SOLE
CADENCE DESIGN SYSTEMS INC	EQUITY	127387108	9	478	SH	DEFINED
CADENCE DESIGN SYSTEMS INC	EQUITY	127387108	12357	689,938	SH	SOLE
CADENCE FINANCIAL CORP	EQUITY	12738A101	189	8,727	SH	SOLE
CADENCE PHARMACEUTICALS INC	EQUITY	12738T100	71	5,760	SH	SOLE
CAE INC	EQUITY	124765108	63	6,806	SH	OTHER
CAL DIVE INTERNATIONAL INC	EQUITY	12802T101	5334	425,000	SH	SOLE
CALAMOS ASSET MANAGEMENT INC	EQUITY	12811R104	520	19,377	SH	SOLE

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

CALAMOS CONVERTIBLE AND HIGH I	EQUITY	12811P108	133	7,674	SH	DEFINED
CALAMP CORP	EQUITY	128126109	163	19,288	SH	SOLE
CALGON CARBON CORP	EQUITY	129603106	205	33,019	SH	SOLE
CALIFORNIA COASTAL COMMUNITIES	EQUITY	129915203	184	8,596	SH	SOLE
CALIFORNIA PIZZA KITCHEN INC	EQUITY	13054D109	549	16,490	SH	SOLE
CALIFORNIA WATER SERVICE GROUP	EQUITY	130788102	644	15,943	SH	SOLE
CALLAWAY GOLF CO	EQUITY	131193104	2976	206,539	SH	SOLE
CALLON PETROLEUM CO	EQUITY	13123X102	257	17,071	SH	SOLE
CAMBREX CORP	EQUITY	132011107	510	22,443	SH	SOLE
CAMDEN NATIONAL CORP	EQUITY	133034108	255	5,524	SH	SOLE
CAMDEN PROPERTY TRUST	EQUITY	133131102	1622	21,966	SH	SOLE
CAMECO CORP	EQUITY	13321L108	52	1,290	SH	DEFINED
CAMECO CORP	EQUITY	13321L108	298	7,358	SH	OTHER
CAMERON INTERNATIONAL CORP	EQUITY	13342B105	4711	88,800	SH	SOLE
CAMERON INTERNATIONAL CORP	EQUITY	13342B105	13739	258,976	SH	SOLE
CAMERON INTL CORP	FIXED INCOME	216640AE2	562	350,000	PRN	SOLE
CAMPBELL SOUP CO	EQUITY	134429109	1450	37,287	SH	SOLE
CAMPBELL SOUP CO	EQUITY	134429109	4160	106,965	SH	SOLE
CANADIAN IMPERIAL BANK OF COMM	EQUITY	136069101	9649	114,390	SH	OTHER
CANADIAN NATIONAL RAILWAY CO	EQUITY	136375102	4	100	SH	DEFINED
CANADIAN NATIONAL RAILWAY CO	EQUITY	136375102	474	11,037	SH	OTHER
CANADIAN NATURAL RESOURCES LTD	EQUITY	136385101	16	300	SH	DEFINED
CANADIAN NATURAL RESOURCES LTD	EQUITY	136385101	10423	195,437	SH	OTHER
CANADIAN PACIFIC RAILWAY LTD	EQUITY	13645T100	165	3,127	SH	OTHER
CANDELA CORP	EQUITY	136907102	247	19,996	SH	SOLE
CANETIC RESOURCES TRUST	EQUITY	137513107	52	3,679	SH	OTHER
CAPELLA EDUCATION CO	EQUITY	139594105	78	3,217	SH	SOLE
CAPITAL CITY BANK GROUP INC	EQUITY	139674105	387	10,952	SH	SOLE
CAPITAL CORP OF THE WEST	EQUITY	140065202	254	7,916	SH	SOLE
CAPITAL LEASE FUNDING INC	EQUITY	140288101	34	2,972	SH	DEFINED
CAPITAL LEASE FUNDING INC	EQUITY	140288101	1515	130,573	SH	SOLE
CAPITAL ONE FINANCIAL CORP	EQUITY	14040H105	41	537	SH	SOLE
CAPITAL ONE FINANCIAL CORP	EQUITY	14040H105	25134	327,179	SH	SOLE
CAPITAL SENIOR LIVING CORP	EQUITY	140475104	193	18,178	SH	SOLE
CAPITAL SOUTHWEST CORP	EQUITY	140501107	287	2,272	SH	SOLE
CAPITAL TRUST INC/NY	EQUITY	14052H506	2989	59,851	SH	SOLE
CAPITALSOURCE INC	EQUITY	14055X102	70	2,569	SH	SOLE
CAPITALSOURCE INC	EQUITY	14055X102	2237	81,904	SH	DEFINED
CAPITOL BANCORP LTD	EQUITY	14056D105	52	1,125	SH	DEFINED
CAPITOL BANCORP LTD	EQUITY	14056D105	519	11,233	SH	SOLE
CAPITOL FEDERAL FINANCIAL	EQUITY	14057C106	29	747	SH	SOLE
CAPSTONE TURBINE CORP	EQUITY	14067D102	105	85,289	SH	SOLE
CAPTARIS INC	EQUITY	14071N104	960	123,488	SH	SOLE
CARACO PHARMACEUTICAL LABORATO	EQUITY	14075T107	115	8,186	SH	SOLE
CARAUSTAR INDUSTRIES INC	EQUITY	140909102	195	24,144	SH	SOLE
CARBO CERAMICS INC	EQUITY	140781105	626	16,757	SH	SOLE
CARDINAL FINANCIAL CORP	EQUITY	14149F109	207	20,231	SH	SOLE
CARDINAL HEALTH INC	EQUITY	14149Y108	3	48	SH	DEFINED
CARDINAL HEALTH INC	EQUITY	14149Y108	711	11,033	SH	SOLE
CARDINAL HEALTH INC	EQUITY	14149Y108	22178	344,213	SH	SOLE
CAREER EDUCATION CORP	EQUITY	141665109	109	4,391	SH	DEFINED
CAREER EDUCATION CORP	EQUITY	141665109	5769	232,827	SH	SOLE
CAREMARK RX INC	EQUITY	141705103	394	6,900	SH	DEFINED
CAREMARK RX INC	EQUITY	141705103	12396	217,062	SH	SOLE
CAREMARK RX INC	EQUITY	141705103	25358	444,014	SH	SOLE
CARLISLE COS INC	EQUITY	142339100	5643	71,883	SH	SOLE
CARMAX INC	EQUITY	143130102	13339	248,730	SH	SOLE
CARMIKE CINEMAS INC	EQUITY	143436400	208	10,225	SH	SOLE

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

CARNIVAL CORP	EQUITY	143658300	3527	71,904	SH	SOLE
CARNIVAL CORP	EQUITY	143658300	11983	244,296	SH	SOLE
CARPENTER TECHNOLOGY CORP	EQUITY	144285103	64	627	SH	SOLE
CARREKER CORP	EQUITY	144433109	18	2,300	SH	SOLE
CARRIER ACCESS CORP	EQUITY	144460102	118	18,041	SH	SOLE
CARRIZO OIL & GAS INC	EQUITY	144577103	1157	39,878	SH	SOLE
CARTER'S INC	EQUITY	146229109	2835	111,180	SH	SOLE
CASCADE BANCORP	EQUITY	147154108	900	29,000	SH	SOLE
CASCADE CORP	EQUITY	147195101	555	10,499	SH	SOLE
CASCADE NATURAL GAS CORP	EQUITY	147339105	250	9,657	SH	SOLE
CASELLA WASTE SYSTEMS INC	EQUITY	147448104	223	18,249	SH	SOLE
CASEY'S GENERAL STORES INC	EQUITY	147528103	990	42,022	SH	SOLE
CASH AMERICA INTERNATIONAL INC	EQUITY	14754D100	1159	24,705	SH	SOLE
CASS INFORMATION SYSTEMS INC	EQUITY	14808P109	175	4,847	SH	SOLE
CASUAL MALE RETAIL GROUP INC	EQUITY	148711104	334	25,569	SH	SOLE
CATALINA MARKETING CORP	EQUITY	148867104	3367	122,430	SH	SOLE
CATERPILLAR INC	EQUITY	149123101	28	455	SH	DEFINED
CATERPILLAR INC	EQUITY	149123101	4996	81,457	SH	SOLE
CATERPILLAR INC	EQUITY	149123101	30969	504,955	SH	SOLE
CATHAY GENERAL BANCORP	EQUITY	149150104	5605	162,405	SH	SOLE
CATO CORP/THE	EQUITY	149205106	585	25,527	SH	SOLE
CAVCO INDUSTRIES INC	EQUITY	149568107	185	5,284	SH	SOLE
CB RICHARD ELLIS GROUP INC	EQUITY	12497T101	8	243	SH	SOLE
CB RICHARD ELLIS GROUP INC	EQUITY	12497T101	4311	129,860	SH	SOLE
CBeyond INC	EQUITY	149847105	420	13,722	SH	SOLE
CBIZ INC	EQUITY	124805102	318	45,561	SH	SOLE
CBL & ASSOCIATES PROPERTIES IN	EQUITY	124830100	97	2,244	SH	SOLE
CBOT HOLDINGS INC	EQUITY	14984K106	192	1,269	SH	SOLE
CBRE REALTY FINANCE INC	EQUITY	12498B307	130	8,296	SH	SOLE
CBRL GROUP INC	EQUITY	12489V106	84	1,885	SH	DEFINED
CBRL GROUP INC	EQUITY	12489V106	4390	98,089	SH	SOLE
CBS CORP	EQUITY	124857202	32	1,029	SH	SOLE
CBS CORP	EQUITY	124857202	36368	1,166,395	SH	SOLE
C-COR INC	EQUITY	125010108	448	40,221	SH	SOLE
CDI CORP	EQUITY	125071100	264	10,602	SH	SOLE
CDW CORP	EQUITY	12512N105	10496	149,259	SH	SOLE
CEC ENTERTAINMENT INC	EQUITY	125137109	1343	33,377	SH	SOLE
CELADON GROUP INC	EQUITY	150838100	320	19,085	SH	SOLE
CELANESE CORP	EQUITY	150870103	663	25,634	SH	SOLE
CELESTICA INC	EQUITY	15101Q108	23	2,944	SH	OTHER
CELGENE CORP	EQUITY	151020104	1392	24,191	SH	SOLE
CELGENE CORP	EQUITY	151020104	10894	189,370	SH	SOLE
CELL GENESYS INC	EQUITY	150921104	156	46,122	SH	SOLE
CEMEX SAB DE CV	EQUITY	151290889	36	1,066	SH	DEFINED
CENTENE CORP	EQUITY	15135B101	12	476	SH	DEFINED
CENTENE CORP	EQUITY	15135B101	883	35,940	SH	SOLE
CENTENNIAL BANK HOLDINGS INC	EQUITY	151345303	465	49,151	SH	SOLE
CENTENNIAL COMMUNICATIONS CORP	EQUITY	15133V208	137	19,017	SH	SOLE
CENTER FINANCIAL CORP	EQUITY	15146E102	245	10,239	SH	SOLE
CENTER FINANCIAL CORP	EQUITY	15146E102	918	38,300	SH	SOLE
CENTERPOINT ENERGY INC	EQUITY	15189T107	7	412	SH	SOLE
CENTERPOINT ENERGY INC	FIXED INCOME	15189TAM9	2469	1,700,000	PRN	SOLE
CENTERPOINT ENERGY INC	EQUITY	15189T107	3369	203,189	SH	SOLE
CENTERSTATE BANKS OF FLORIDA I	EQUITY	15201P109	157	7,521	SH	SOLE
CENTEX CORP	EQUITY	152312104	2321	41,256	SH	SOLE
CENTEX CORP	EQUITY	152312104	3160	56,151	SH	SOLE
CENTRACORE PROPERTIES TRUST	EQUITY	15235H107	297	9,179	SH	SOLE
CENTRAL EUROPEAN DISTRIBUTION	EQUITY	153435102	787	26,509	SH	SOLE

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

CENTRAL FUND OF CANADA LTD	EQUITY	153501101	32	3,460	SH	DEFINED
CENTRAL GARDEN AND PET CO	EQUITY	153527106	871	17,984	SH	SOLE
CENTRAL PACIFIC FINANCIAL CORP	EQUITY	154760102	986	25,443	SH	SOLE
CENTRAL PARKING CORP	EQUITY	154785109	151	8,373	SH	SOLE
CENTRAL VERMONT PUBLIC SERVICE	EQUITY	155771108	299	12,699	SH	SOLE
CENTURY ALUMINUM CO	EQUITY	156431108	863	19,332	SH	SOLE
CENTURY CASINOS INC	EQUITY	156492100	188	16,882	SH	SOLE
CENTURYTEL INC	EQUITY	156700106	7	151	SH	SOLE
CENTURYTEL INC	EQUITY	156700106	2707	62,011	SH	SOLE
CENVEO INC	EQUITY	15670S105	943	44,460	SH	SOLE
CEPHALON INC	EQUITY	156708109	14	196	SH	DEFINED
CEPHALON INC	EQUITY	156708109	9995	141,960	SH	SOLE
CEPHEID INC	EQUITY	15670R107	386	45,417	SH	SOLE
CERADYNE INC	EQUITY	156710105	10	173	SH	DEFINED
CERADYNE INC	EQUITY	156710105	1264	22,380	SH	SOLE
CERADYNE INC	EQUITY	156710105	8255	146,100	SH	SOLE
CERAGON NETWORKS LTD	EQUITY	M22013102	2914	532,700	SH	SOLE
CERIDIAN CORP	EQUITY	156779100	9068	324,104	SH	SOLE
CERNER CORP	EQUITY	156782104	70	1,546	SH	SOLE
CERUS CORP	EQUITY	157085101	135	23,012	SH	SOLE
CF INDUSTRIES HOLDINGS INC	EQUITY	125269100	1949	76,032	SH	SOLE
CGI GROUP INC	EQUITY	39945C109	28	4,047	SH	OTHER
CH ENERGY GROUP INC	EQUITY	12541M102	696	13,190	SH	SOLE
CH ROBINSON WORLDWIDE INC	EQUITY	12541W209	16957	414,705	SH	SOLE
CHAMPION ENTERPRISES INC	EQUITY	158496109	597	63,797	SH	SOLE
CHAPARRAL STEEL CO	EQUITY	159423102	1918	43,335	SH	SOLE
CHARLES RIVER LABORATORIES INT	EQUITY	159864107	6762	156,349	SH	SOLE
CHARLES SCHWAB CORP/THE	EQUITY	808513105	1	75	SH	DEFINED
CHARLES SCHWAB CORP/THE	EQUITY	808513105	26	1,347	SH	SOLE
CHARLES SCHWAB CORP/THE	EQUITY	808513105	8561	442,677	SH	SOLE
CHARLOTTE RUSSE HOLDING INC	EQUITY	161048103	439	14,262	SH	SOLE
CHARMING SHOPPES INC	EQUITY	161133103	5229	386,458	SH	SOLE
CHART INDUSTRIES INC	EQUITY	16115Q308	169	10,450	SH	SOLE
CHARTER COMMUNICATIONS INC	EQUITY	16117M107	1094	357,623	SH	SOLE
CHARTER FINANCIAL CORP/GA	EQUITY	16122M100	169	3,288	SH	SOLE
CHARTERMAC	EQUITY	160908109	933	43,453	SH	SOLE
CHATTEM INC	EQUITY	162456107	729	14,560	SH	SOLE
CHECKFREE CORP	EQUITY	162813109	8	205	SH	DEFINED
CHECKFREE CORP	EQUITY	162813109	4080	101,600	SH	SOLE
CHECKFREE CORP	EQUITY	162813109	8458	210,598	SH	SOLE
CHECKPOINT SYSTEMS INC	EQUITY	162825103	661	32,742	SH	SOLE
CHEESECAKE FACTORY/THE	EQUITY	163072101	4458	181,201	SH	SOLE
CHEMED CORP	EQUITY	16359R103	809	21,870	SH	SOLE
CHEMICAL FINANCIAL CORP	EQUITY	163731102	694	20,836	SH	SOLE
CHEMTURA CORP	EQUITY	163893100	21	2,130	SH	DEFINED
CHEMTURA CORP	EQUITY	163893100	5423	563,145	SH	SOLE
CHENIERE ENERGY INC	EQUITY	16411R208	38	1,318	SH	SOLE
CHEROKEE INC	EQUITY	16444H102	278	6,476	SH	SOLE
CHESAPEAKE CORP	EQUITY	165159104	283	16,652	SH	SOLE
CHESAPEAKE ENERGY CORP	EQUITY	165167107	16	548	SH	SOLE
CHESAPEAKE ENERGY CORP	EQUITY	165167107	32	1,100	SH	DEFINED
CHESAPEAKE ENERGY CORP	EQUITY	165167107	5628	193,750	SH	SOLE
CHEVRON CORP	EQUITY	166764100	214	2,908	SH	DEFINED
CHEVRON CORP	EQUITY	166764100	20586	279,971	SH	SOLE
CHEVRON CORP	EQUITY	166764100	203416	2,766,439	SH	SOLE
CHICAGO MERCANTILE EXCHANGE HO	EQUITY	167760107	5	10	SH	DEFINED
CHICAGO MERCANTILE EXCHANGE HO	EQUITY	167760107	23	46	SH	SOLE
CHICAGO MERCANTILE EXCHANGE HO	EQUITY	167760107	33772	66,252	SH	SOLE

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

CHICO'S FAS INC	EQUITY	168615102	39	1,895	SH	DEFINED
CHICO'S FAS INC	EQUITY	168615102	8553	413,412	SH	SOLE
CHILDRENS PLACE RETAIL STORES	EQUITY	168905107	12	196	SH	DEFINED
CHILDRENS PLACE RETAIL STORES	EQUITY	168905107	1197	18,850	SH	SOLE
CHINA BAK BATTERY INC	EQUITY	16936Y100	148	22,637	SH	SOLE
CHINA MOBILE LTD	EQUITY	16941M109	28	644	SH	DEFINED
CHINA MOBILE LTD	EQUITY	16941M109	24500	566,870	SH	SOLE
CHINA PETROLEUM & CHEMICAL COR	EQUITY	16941R108	37	395	SH	DEFINED
CHIPOTLE MEXICAN GRILL INC	EQUITY	169656204	1060	20,376	SH	SOLE
CHIQUITA BRANDS INTERNATIONAL	EQUITY	170032809	563	35,273	SH	SOLE
CHITTENDEN CORP	EQUITY	170228100	2431	79,215	SH	SOLE
CHOICE HOTELS INTERNATIONAL IN	EQUITY	169905106	34	807	SH	SOLE
CHOICEPOINT INC	EQUITY	170388102	7320	185,869	SH	SOLE
CHORDIANT SOFTWARE INC	EQUITY	170404107	218	65,830	SH	SOLE
CHRISTOPHER & BANKS CORP	EQUITY	171046105	571	30,574	SH	SOLE
CHUBB CORP	EQUITY	171232101	9113	172,242	SH	SOLE
CHUBB CORP	EQUITY	171232101	39771	751,665	SH	SOLE
CHURCH & DWIGHT CO INC	EQUITY	171340102	12	284	SH	DEFINED
CHURCH & DWIGHT CO INC	EQUITY	171340102	6477	151,854	SH	SOLE
CHURCHILL DOWNS INC	EQUITY	171484108	311	7,278	SH	SOLE
CIA DE BEBIDAS DAS AMERICAS	EQUITY	20441W203	5817	119,200	SH	SOLE
CIA SIDERURGICA NACIONAL SA	EQUITY	20440W105	77	2,556	SH	DEFINED
CIA VALE DO RIO DOCE	EQUITY	204412209	41	1,388	SH	DEFINED
CIBER INC	EQUITY	17163B102	308	45,452	SH	SOLE
CIENA CORP	EQUITY	171779309	3	111	SH	SOLE
CIENA CORP	EQUITY	171779309	1089	39,294	SH	SOLE
CIGNA CORP	EQUITY	125509109	18	135	SH	SOLE
CIGNA CORP	EQUITY	125509109	7231	54,959	SH	SOLE
CIMAREX ENERGY CO	EQUITY	171798101	5869	160,787	SH	SOLE
CINCINNATI BELL INC	EQUITY	171871106	3546	775,898	SH	SOLE
CINCINNATI FINANCIAL CORP	EQUITY	172062101	10	228	SH	SOLE
CINCINNATI FINANCIAL CORP	EQUITY	172062101	4263	94,085	SH	SOLE
CINTAS CORP	EQUITY	172908105	7	180	SH	SOLE
CINTAS CORP	EQUITY	172908105	2890	72,770	SH	SOLE
CIRCOR INTERNATIONAL INC	EQUITY	17273K109	490	13,319	SH	SOLE
CIRCUIT CITY STORES INC	EQUITY	172737108	4	187	SH	SOLE
CIRCUIT CITY STORES INC	EQUITY	172737108	1252	65,962	SH	SOLE
CIRRUS LOGIC INC	EQUITY	172755100	504	73,187	SH	SOLE
CISCO SYSTEMS INC	EQUITY	17275R102	575	21,052	SH	DEFINED
CISCO SYSTEMS INC	EQUITY	17275R102	23449	857,998	SH	SOLE
CISCO SYSTEMS INC	EQUITY	17275R102	107767	3,943,181	SH	SOLE
CIT GROUP INC	EQUITY	125581108	15	261	SH	SOLE
CIT GROUP INC	EQUITY	125581108	56	1,000	SH	DEFINED
CIT GROUP INC	EQUITY	125581108	5280	94,675	SH	SOLE
CITADEL BROADCASTING CORP	EQUITY	17285T106	306	30,740	SH	SOLE
CITI TRENDS INC	EQUITY	17306X102	208	5,243	SH	SOLE
CITIGROUP INC	EQUITY	172967101	532	9,548	SH	DEFINED
CITIGROUP INC	EQUITY	172967101	73391	1,317,612	SH	SOLE
CITIGROUP INC	EQUITY	172967101	257415	4,621,446	SH	SOLE
CITIZENS BANKING CORP	EQUITY	174420109	945	35,674	SH	SOLE
CITIZENS COMMUNICATIONS CO	EQUITY	17453B101	6	424	SH	SOLE
CITIZENS COMMUNICATIONS CO	EQUITY	17453B101	20102	1,398,900	SH	SOLE
CITIZENS FIRST BANCORP INC	EQUITY	17461R106	219	7,116	SH	SOLE
CITRIX SYSTEMS INC	EQUITY	177376100	6	238	SH	SOLE
CITRIX SYSTEMS INC	EQUITY	177376100	11	400	SH	DEFINED
CITRIX SYSTEMS INC	EQUITY	177376100	2542	93,966	SH	SOLE
CITY BANK/LYNNWOOD WA	EQUITY	17770A109	385	10,767	SH	SOLE
CITY HOLDING CO	EQUITY	177835105	607	14,856	SH	SOLE

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

CITY NATIONAL CORP/BEVERLY HIL	EQUITY	178566105	6661	93,554	SH	SOLE
CKE RESTAURANTS INC	EQUITY	12561E105	1048	56,973	SH	SOLE
CKX INC	EQUITY	12562M106	501	42,693	SH	SOLE
CLAIRE'S STORES INC	EQUITY	179584107	7183	216,737	SH	SOLE
CLARCOR INC	EQUITY	179895107	1463	43,262	SH	SOLE
CLARK INC	EQUITY	181457102	242	14,576	SH	SOLE
CLAYMORE/SABRIENT INSIDER ETF	EQUITY	18383M209	104	3,838	SH	DEFINED
CLAYMORE/ZACKS SECTOR ROTATION	EQUITY	18383M407	105	3,792	SH	DEFINED
CLAYTON HOLDINGS INC	EQUITY	18418N107	134	7,161	SH	SOLE
CLAYTON WILLIAMS ENERGY INC	EQUITY	969490101	159	4,389	SH	SOLE
CLEAN HARBORS INC	EQUITY	184496107	635	13,114	SH	SOLE
CLEAR CHANNEL COMMUNICATIONS I	EQUITY	184502102	23	650	SH	SOLE
CLEAR CHANNEL COMMUNICATIONS I	EQUITY	184502102	29926	842,041	SH	SOLE
CLEAR CHANNEL OUTDOOR HOLDINGS	EQUITY	18451C109	24	850	SH	SOLE
CLECO CORP	EQUITY	12561W105	1189	47,142	SH	SOLE
CLEVELAND-CLIFFS INC	EQUITY	185896107	1686	34,799	SH	SOLE