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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).)

2

FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 1,244

Form 13F Information Table Value Total: \$12,733,683 (thousands)

List of Other Included Managers:

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

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

3

File Number 28-219 (Consolidated)
As of 6/30/01

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVTM DCRET |
|--------------------------------|-------------|-----------|-----------------|-----------------|---------|-----------|-------------|
| 21ST CENTURY INSURANCE COMPANY | EQUITY | 90130N103 | 994,089 | 53,445,620 | SH | | DEFIN |

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|-----------------------------|--------|-----------|---------|-----------|----|-------|
| 99 CENTS ONLY STORES COM | EQUITY | 65440K106 | 47,430 | 1,583,655 | SH | DEFIN |
| A.J. GALLAGHER | EQUITY | 363576109 | 23,483 | 903,200 | SH | DEFIN |
| ABBOTT LABORATORIES | EQUITY | 002824100 | 19,519 | 406,650 | SH | DEFIN |
| ABBOTT LABORATORIES | EQUITY | 002824100 | 24,705 | 514,580 | SH | DEFIN |
| ABBOTT LABORATORIES | EQUITY | 002824100 | 4,320 | 90,000 | SH | DEFIN |
| ABERCROMBIE AND FITCH CO | EQUITY | 002896207 | 20,105 | 451,600 | SH | DEFIN |
| ABERCROMBIE AND FITCH CO | EQUITY | 002896207 | 14,058 | 315,900 | SH | DEFIN |
| ABGENIX INC | EQUITY | 00339B107 | 1,350 | 30,000 | SH | DEFIN |
| ACCREDO HEALTH INC | EQUITY | 00437V104 | 3,719 | 100,000 | SH | DEFIN |
| ACCREDO HEALTH INC | EQUITY | 00437V104 | 61,719 | 1,659,550 | SH | DEFIN |
| ADC TELECOMMUNICATIONS | EQUITY | 000886101 | 143 | 21,600 | SH | DEFIN |
| ADOBE SYSTEMS INC | EQUITY | 00724F101 | 2,115 | 45,000 | SH | DEFIN |
| ADOBE SYSTEMS INC | EQUITY | 00724F101 | 353 | 7,510 | SH | DEFIN |
| ADVANCED MICRO DEVICES | EQUITY | 007903107 | 257 | 8,900 | SH | DEFIN |
| ADVANCEPCS | EQUITY | 00790K109 | 4,458 | 69,600 | SH | DEFIN |
| ADVANTA CORP CL B | EQUITY | 007942204 | 2,165 | 155,000 | SH | DEFIN |
| AES CORP | EQUITY | 00130H105 | 637 | 14,800 | SH | DEFIN |
| AETNA CORP (NEW) | EQUITY | 00817Y108 | 140 | 5,400 | SH | DEFIN |
| AFFILIATED COMPUTER CL A | EQUITY | 008190100 | 108,218 | 1,504,910 | SH | DEFIN |
| AFLAC INC. | EQUITY | 001055102 | 11,166 | 354,600 | SH | DEFIN |
| AGILENT TECHNOLOGIES INC | EQUITY | 00846U101 | 411 | 12,641 | SH | DEFIN |
| AIR PRODUCTS | EQUITY | 009158106 | 288 | 6,300 | SH | DEFIN |
| AIRTRAN HOLDINGS INC | EQUITY | 00949P108 | 2,415 | 230,000 | SH | DEFIN |
| ALBERTO-CULVER CO | EQUITY | 013068101 | 63 | 1,500 | SH | DEFIN |
| ALBERTSONS INC | EQUITY | 013104104 | 5,878 | 195,998 | SH | DEFIN |
| ALBERTSON'S INC | EQUITY | 013104104 | 333 | 11,092 | SH | DEFIN |
| ALCAN INC | EQUITY | 013716105 | 370 | 8,800 | SH | DEFIN |
| ALCOA INC | EQUITY | 013817101 | 15,185 | 385,400 | SH | DEFIN |
| ALCOA INC. | EQUITY | 013817101 | 940 | 23,864 | SH | DEFIN |
| ALLEGHENY ENERGY INC | EQUITY | 017361106 | 502 | 10,400 | SH | DEFIN |
| ALLEGHENY TECHNOLOGIES INC | EQUITY | 01741R102 | 10,355 | 572,435 | SH | DEFIN |
| ALLERGAN INC | EQUITY | 018490102 | 11,271 | 134,130 | SH | DEFIN |
| ALLERGAN INC | EQUITY | 018490102 | 6,173 | 72,200 | SH | DEFIN |
| ALLIANCE DATA SYS CORP COM | EQUITY | 018581108 | 12,384 | 825,600 | SH | DEFIN |
| ALLIANT TECHSYSTEMS COM | EQUITY | 018804104 | 8,415 | 93,600 | SH | DEFIN |
| ALLIED CAPITAL CORP | EQUITY | 01903Q108 | 2,141 | 92,500 | SH | DEFIN |
| ALLIED WASTE INDUSTRIES INC | EQUITY | 019589308 | 101 | 5,400 | SH | DEFIN |
| ALLOS THERAPEUTICS INC | EQUITY | 019777101 | 592 | 130,000 | SH | DEFIN |
| ALLOY ONLINE INC COM | EQUITY | 019855105 | 6,153 | 430,000 | SH | DEFIN |
| ALLSTATE CORP | EQUITY | 020002101 | 12,981 | 295,100 | SH | DEFIN |
| ALLTEL CORP | EQUITY | 020039103 | 527 | 8,600 | SH | DEFIN |
| ALLTEL CORP | EQUITY | 020039103 | 5,043 | 82,323 | SH | DEFIN |
| ALTERA CORP | EQUITY | 021441100 | 247 | 8,500 | SH | DEFIN |
| AMB PPTY CORP | EQUITY | 00163T109 | 21,085 | 818,500 | SH | DEFIN |
| AMB PPTY CORP | EQUITY | 00163T109 | 1,185 | 46,000 | SH | DEFIN |
| AMBAC INC. | EQUITY | 023139108 | 163 | 2,800 | SH | DEFIN |

4

File Number 28-219 (Consolidated)
As of 6/30/01

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVSTM DCRET |
|----------------|-------------|-----------|-----------------|-----------------|---------|-----------|--------------|
| AMDOCS LIMITED | EQUITY | G02602103 | 431 | 8,000 | SH | | DEFIN |
| AMDOCS LIMITED | EQUITY | G02602103 | 9,172 | 170,330 | SH | | DEFIN |

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|-------------------------------|--------|-----------|---------|-----------|----|--------|
| AMERADA HESS CORP | EQUITY | 023551104 | 202 | 2,500 | SH | DEFINE |
| AMEREN CORPORATION | EQUITY | 023608102 | 4,145 | 97,080 | SH | DEFINE |
| AMEREN CORPORATION | EQUITY | 023608102 | 8,113 | 190,000 | SH | DEFINE |
| AMERICA MOVIL-SERIES L ADR | EQUITY | 02364W105 | 5,250 | 251,690 | SH | DEFINE |
| AMERICAN AIRLINES | EQUITY | 001765106 | 159 | 4,400 | SH | DEFINE |
| AMERICAN EAGLE OUTFITTERS INC | EQUITY | 02553E106 | 4,158 | 118,000 | SH | DEFINE |
| AMERICAN ELECTRIC POWER | EQUITY | 025537101 | 404 | 8,740 | SH | DEFINE |
| AMERICAN EXPRESS CO | EQUITY | 025816109 | 1,746 | 45,000 | SH | DEFINE |
| AMERICAN EXPRESS CO | EQUITY | 025816109 | 1,570 | 40,470 | SH | DEFINE |
| AMERICAN EXPRESS CO | EQUITY | 025816109 | 11,118 | 286,550 | SH | DEFINE |
| AMERICAN GREETINGS -CL A | EQUITY | 026375105 | 18 | 1,600 | SH | DEFINE |
| AMERICAN HOME PRODUCTS | EQUITY | 026609107 | 15,810 | 269,100 | SH | DEFINE |
| AMERICAN INTERNATIONAL GROUP | EQUITY | 026874107 | 1,222 | 14,374 | SH | DEFINE |
| AMERICAN INTERNATIONAL GROUP | EQUITY | 026874107 | 1,048 | 12,187 | SH | DEFINE |
| AMERICAN MED SYS HLDGS | EQUITY | 02744M108 | 1,151 | 75,000 | SH | DEFINE |
| AMERICAN POWER CONVERSION | EQUITY | 029066107 | 87 | 5,540 | SH | DEFINE |
| AMERICAN SKIING CORP | EQUITY | 029654308 | 381 | 528,581 | SH | DEFINE |
| AMERICAN SUPERCONDUCTOR CORP | EQUITY | 030111108 | 2,838 | 110,000 | SH | DEFINE |
| AMERICAN TOWER | EQUITY | 029912201 | 35,101 | 1,698,144 | SH | DEFINE |
| AMERICAN WTR WKS INC | EQUITY | 030411102 | 3,343 | 101,400 | SH | DEFINE |
| AMERICREDIT CORP COM | EQUITY | 03060R101 | 167,292 | 3,220,246 | SH | DEFINE |
| AMERISOURCE HEALTH CORP CL A | EQUITY | 03071P102 | 11,930 | 215,540 | SH | DEFINE |
| AMGEN INC | EQUITY | 031162100 | 22,014 | 362,795 | SH | DEFINE |
| AMGEN INC. | EQUITY | 031162100 | 9,641 | 158,890 | SH | DEFINE |
| AMSOUTH BANCORPORATION | EQUITY | 032165102 | 1,941 | 105,000 | SH | DEFINE |
| AMSOUTH BANCORPORATION | EQUITY | 032165102 | 187 | 10,088 | SH | DEFINE |
| AMSURG CORP CL A | EQUITY | 03232P108 | 22,517 | 762,000 | SH | DEFINE |
| ANADARKO PETROLEUM CORP | EQUITY | 032511107 | 375 | 6,957 | SH | DEFINE |
| ANALOG DEVICES INC | EQUITY | 032654105 | 428 | 9,900 | SH | DEFINE |
| ANDREW CORPRATION | EQUITY | 034425108 | 42 | 2,250 | SH | DEFINE |
| ANDRX CORP DEL | EQUITY | 034553107 | 2,310 | 30,000 | SH | DEFINE |
| ANGLO AMERICAN PLC - UNSP ADR | EQUITY | 03485P102 | 531 | 35,500 | SH | DEFINE |
| ANHEUSER BUSCH COS INC | EQUITY | 035229103 | 2,884 | 70,000 | SH | DEFINE |
| ANHEUSER BUSCH COS INC | EQUITY | 035229103 | 3,362 | 81,600 | SH | DEFINE |
| ANHEUSER BUSCH COS INC | EQUITY | 035229103 | 30,012 | 728,440 | SH | DEFINE |
| ANN TAYLOR STORES CORP | EQUITY | 036115103 | 8,191 | 228,800 | SH | DEFINE |
| ANSWERTHINK INC | EQUITY | 036916104 | 709 | 71,000 | SH | DEFINE |
| ANTHRACITE CAPITAL INC | EQUITY | 037023108 | 3,151 | 285,177 | SH | DEFINE |
| AO Tafneft ADR | EQUITY | 03737P306 | 847 | 80,000 | SH | DEFINE |
| AOL TIME WARNER INC | EQUITY | 00184A105 | 43,395 | 818,770 | SH | DEFINE |
| AOL TIME WARNER INC | EQUITY | 00184A105 | 36,145 | 681,983 | SH | DEFINE |
| AON CORP | EQUITY | 037389103 | 26,192 | 748,350 | SH | DEFINE |
| APACHE CORP | EQUITY | 037411105 | 1,015 | 20,000 | SH | DEFINE |
| APACHE CORP | EQUITY | 037411105 | 180 | 3,550 | SH | DEFINE |
| APACHE CORP | EQUITY | 037411105 | 4,961 | 97,760 | SH | DEFINE |
| APACHE CORP | EQUITY | 037411105 | 5,009 | 98,700 | SH | DEFINE |
| APARTMENT INVT & MGMT CL A | EQUITY | 03748R101 | 37,090 | 769,500 | SH | DEFINE |
| APERIAN INC (MSI HOLDINGS) | EQUITY | 037531100 | 84 | 111,111 | SH | DEFINE |
| APOLLO GROUP INC | EQUITY | 037604105 | 3,893 | 91,700 | SH | DEFINE |
| APOLLO GROUP INC | EQUITY | 037604105 | 3,396 | 80,000 | SH | DEFINE |
| APPLE COMPUTER | EQUITY | 037833100 | 221 | 9,500 | SH | DEFINE |
| APPLERA CORP APPLIED BIOSYS | EQUITY | 038020103 | 5,551 | 207,500 | SH | DEFINE |
| APPLERA CORP-APPLIED BIOSYS | EQUITY | 038020103 | 226 | 8,460 | SH | DEFINE |
| APPLERA CORP-APPLIED BIOSYS | EQUITY | 038020103 | 535 | 20,000 | SH | DEFINE |
| APPLIED MATERIALS INC | EQUITY | 038222105 | 1,182 | 24,070 | SH | DEFINE |
| APPLIED MICRO CIRCUITS CORP | EQUITY | 03822W109 | 144 | 8,400 | SH | DEFINE |
| APPLIED MICRO CIRCUITS CORP | EQUITY | 03822W109 | 4,472 | 260,000 | SH | DEFINE |

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| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVTM DSCRET |
|--------------------------------|-------------|-----------|-----------------|-----------------|---------|-----------|--------------|
| APPLIED MOLECULAR EVOLUTION | EQUITY | 03823E108 | 685 | 54,870 | SH | | DEFIN |
| APPLIED MOLECULAR EVOLUTION | EQUITY | 03823E108 | 749 | 60,000 | SH | | DEFIN |
| AQUILA INC DEL | EQUITY | 03840J106 | 3,205 | 130,000 | SH | | DEFIN |
| AQUILA INC DEL | EQUITY | 03840J106 | 6,113 | 248,000 | SH | | DEFIN |
| ARCH COAL INC | EQUITY | 039380100 | 10,604 | 409,900 | SH | | DEFIN |
| ARCHER DANIELS MIDLAND | EQUITY | 039483102 | 4,392 | 336,582 | SH | | DEFIN |
| ARCHSTONE COMM | EQUITY | 039581103 | 23,327 | 904,836 | SH | | DEFIN |
| ARDEN RLTY GROUP INC COM | EQUITY | 039793104 | 14,736 | 551,900 | SH | | DEFIN |
| ARENA PHARMACEUTICALS COM | EQUITY | 040047102 | 6,845 | 224,500 | SH | | DEFIN |
| ART TECHNOLOGY GROUP INC | EQUITY | 04289L107 | 229 | 39,400 | SH | | DEFIN |
| ASTROPOWER INC COM | EQUITY | 04644A101 | 27,905 | 535,200 | SH | | DEFIN |
| AT & T | EQUITY | 001957109 | 2,284 | 103,825 | SH | | DEFIN |
| AT & T | EQUITY | 001957109 | 4,049 | 184,034 | SH | | DEFIN |
| AT & T | EQUITY | 001957208 | 7,717 | 441,200 | SH | | DEFIN |
| AT&T LATIN AMERICA CORP CL A | EQUITY | 04649A106 | 319 | 64,000 | SH | | DEFIN |
| ATLANTIC COAST AIRLINES HLDGS | EQUITY | 048396105 | 7,198 | 240,000 | SH | | DEFIN |
| ATMEL CORP | EQUITY | 049513104 | 5,199 | 385,400 | SH | | DEFIN |
| ATS MED INC COM | EQUITY | 002083103 | 12,883 | 1022,500 | SH | | DEFIN |
| AUTODESK INC. | EQUITY | 052769106 | 60 | 1,600 | SH | | DEFIN |
| AUTOMATIC DATA PROCESSING INC | EQUITY | 053015103 | 973 | 19,570 | SH | | DEFIN |
| AUTOZONE INC | EQUITY | 053332102 | 124 | 3,300 | SH | | DEFIN |
| AVALONBAY COMM | EQUITY | 053484101 | 25,313 | 541,468 | SH | | DEFIN |
| AVAYA INC | EQUITY | 053499109 | 109 | 7,945 | SH | | DEFIN |
| AVAYA INC | EQUITY | 053499109 | 11 | 791 | SH | | DEFIN |
| AVERY DENNISON CORP | EQUITY | 053611109 | 4,694 | 91,955 | SH | | DEFIN |
| AVERY DENNISON CORP. | EQUITY | 053611109 | 158 | 3,100 | SH | | DEFIN |
| AVNET INC. | EQUITY | 053807103 | 177 | 7,890 | SH | | DEFIN |
| AVON PRODUCTS | EQUITY | 054303102 | 305 | 6,600 | SH | | DEFIN |
| B I S Y S GROUP INC | EQUITY | 055472104 | 126,000 | 2,135,600 | SH | | DEFIN |
| BAKER HUGHES INC. | EQUITY | 057224107 | 445 | 13,270 | SH | | DEFIN |
| BALL CORP | EQUITY | 058498106 | 38 | 800 | SH | | DEFIN |
| BANC ONE CORP | EQUITY | 06423A103 | 1,157 | 32,322 | SH | | DEFIN |
| BANC ONE CORP | EQUITY | 06423A103 | 3,587 | 100,200 | SH | | DEFIN |
| BANCO DE A. EDWARDS-SP ADR | EQUITY | 059504100 | 850 | 49,978 | SH | | DEFIN |
| BANK OF NEW YORK | EQUITY | 064057102 | 8,851 | 184,400 | SH | | DEFIN |
| BANK OF NEW YORK | EQUITY | 064057102 | 6,678 | 139,120 | SH | | DEFIN |
| BANK UNITED CORP-CONTINGENT | EQUITY | 065416117 | 167 | 506,802 | SH | | DEFIN |
| BANKAMERICA CORPORATION | EQUITY | 060505104 | 11,275 | 187,830 | SH | | DEFIN |
| BARNES & NOBLES INC COM | EQUITY | 067774109 | 57,860 | 1,470,400 | SH | | DEFIN |
| BARRICK GOLD CORP. | EQUITY | 067901108 | 165 | 10,900 | SH | | DEFIN |
| BAUSCH & LOMB | EQUITY | 071707103 | 58 | 1,600 | SH | | DEFIN |
| BAXTER INTERNATIONAL INC. | EQUITY | 071813109 | 7,155 | 141,680 | SH | | DEFIN |
| BAXTER INTERNATIONAL INC. | EQUITY | 071813109 | 20,262 | 413,500 | SH | | DEFIN |
| BB&T CORPORATION | EQUITY | 054937107 | 411 | 11,200 | SH | | DEFIN |
| BEA SYS INC | EQUITY | 073325102 | 3,955 | 128,800 | SH | | DEFIN |
| BEAR STEARNS | EQUITY | 073902108 | 177 | 3,005 | SH | | DEFIN |
| BEAZER HOMES USA INC COM | EQUITY | 07556Q105 | 5,352 | 84,300 | SH | | DEFIN |
| Beckman Coulter Inc. | EQUITY | 075811109 | 1,224 | 30,000 | SH | | DEFIN |
| BECTON DICKINSON & CO | EQUITY | 075887109 | 258 | 7,200 | SH | | DEFIN |
| BED BATH AND BEYOND | EQUITY | 075896100 | 8,992 | 288,200 | SH | | DEFIN |
| BED BATH AND BEYOND | EQUITY | 075896100 | 3,675 | 122,500 | SH | | DEFIN |
| BED BATH AND BEYOND | EQUITY | 075896100 | 246 | 7,900 | SH | | DEFIN |
| BEDFORD PPTY INVS INC COM PAR | EQUITY | 076446301 | 3,457 | 165,000 | SH | | DEFIN |
| BELL CANADA INTERNATIONAL INC. | EQUITY | 077914109 | 434 | 40,000 | SH | | DEFIN |

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|-------------------------------|--------|-----------|-------|---------|----|-------|
| BELLSOUTH CORP | EQUITY | 079860102 | 2,091 | 51,930 | SH | DEFIN |
| BEMIS CO. | EQUITY | 081437105 | 64 | 1,600 | SH | DEFIN |
| BEMIS CO. | EQUITY | 081437105 | 5,949 | 148,104 | SH | DEFIN |
| BERKSHIRE HATHAWAY INC DEL CL | EQUITY | 084670207 | 39 | 17 | SH | DEFIN |
| BEST BUY INC | EQUITY | 086516101 | 368 | 5,800 | SH | DEFIN |

6

File Number 28-219 (Consolidated)

As of 6/30/01

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVSTM DCRET |
|------------------------------|-------------|-----------|-----------------|-----------------|---------|-----------|--------------|
| BIG LOTS INC | EQUITY | 089302103 | 41 | 3,000 | SH | | DEFINE |
| BIOGEN | EQUITY | 090597105 | 223 | 4,100 | SH | | DEFINE |
| BIOMET INC | EQUITY | 090613100 | 243 | 5,050 | SH | | DEFINE |
| BIOMET INC | EQUITY | 090613100 | 9,064 | 188,600 | SH | | DEFINE |
| BIOSITE DIAGNOSTICS COM | EQUITY | 090945106 | 4,449 | 99,300 | SH | | DEFINE |
| BIOVAIL CORP | EQUITY | 09067J109 | 84,334 | 1,938,724 | SH | | DEFINE |
| BIOVAIL CORP | EQUITY | 09067J109 | 3,041 | 69,900 | SH | | DEFINE |
| BJ SVCS CO | EQUITY | 055482103 | 12,303 | 433,500 | SH | | DEFINE |
| BJS WHOLESALE CLUB INC COM | EQUITY | 05548J106 | 26,271 | 493,257 | SH | | DEFINE |
| BLACK & DECKER CORP | EQUITY | 091797100 | 87 | 2,200 | SH | | DEFINE |
| BLACK HILLS CORP | EQUITY | 092113109 | 3,218 | 80,000 | SH | | DEFINE |
| BMC SOFTWARE | EQUITY | 055921100 | 153 | 6,800 | SH | | DEFINE |
| BOEING CO. | EQUITY | 097023105 | 219 | 3,945 | SH | | DEFINE |
| BOEING CO. | EQUITY | 097023105 | 1,302 | 23,426 | SH | | DEFINE |
| BOISE CASCADE CORP | EQUITY | 097383103 | 53 | 1,500 | SH | | DEFINE |
| BOSTON PROPERTIES INC COM | EQUITY | 101121101 | 23,342 | 570,700 | SH | | DEFINE |
| BOSTON SCIENTIFIC | EQUITY | 101137107 | 187 | 11,000 | SH | | DEFINE |
| BP AMOCO PLC SPON ADR | EQUITY | 055622104 | 265 | 5,316 | SH | | DEFINE |
| BRAODBASE SOFTWARE INC | EQUITY | 11130R100 | 8 | 4,067 | SH | | DEFINE |
| BRASIL DISTR PAO ACU-SP ADR | EQUITY | 20440T201 | 763 | 32,877 | SH | | DEFINE |
| BRE PROPERTIES INC CL A | EQUITY | 05564E106 | 19,722 | 650,900 | SH | | DEFINE |
| BRIGHT HORIZON FAMILY COM | EQUITY | 109195107 | 46,742 | 1,488,600 | SH | | DEFINE |
| BRILLIANCE CHINA AUTO-SP ADR | EQUITY | 10949Q105 | 60 | 2,400 | SH | | DEFINE |
| BRISTOL MYERS SQUIBB | EQUITY | 110122108 | 16,594 | 317,280 | SH | | DEFINE |
| BRISTOL MYERS SQUIBB | EQUITY | 110122108 | 8,844 | 169,100 | SH | | DEFINE |
| BRITISH AIRWAYS - SPONS ADR | EQUITY | 110419306 | 10,518 | 215,000 | SH | | DEFINE |
| BROADCOM CORP Cl A | EQUITY | 111320107 | 295 | 6,900 | SH | | DEFINE |
| BROADVISION INC | EQUITY | 111412102 | 38 | 7,500 | SH | | DEFINE |
| BROADWING COMMUNICATIONS INC | EQUITY | 11161P205 | 10,890 | 11,000 | SH | | DEFINE |
| BROCADE COMMUNICATIONS SYS | EQUITY | 111621108 | 135 | 3,080 | SH | | DEFINE |
| BROCADE COMMUNICATIONS SYS | EQUITY | 111621108 | 11,437 | 260,000 | SH | | DEFINE |
| BROWN AND BROWN | EQUITY | 115236101 | 9,154 | 218,000 | SH | | DEFINE |
| BROWN FORMAN CORP | EQUITY | 115637209 | 4,744 | 74,189 | SH | | DEFINE |
| BROWN FORMAN CORP | EQUITY | 115637209 | 128 | 2,000 | SH | | DEFINE |
| BRUNSWICK CORP | EQUITY | 117043109 | 53 | 2,200 | SH | | DEFINE |
| BURLINGTON NORTHERN SANTA FE | EQUITY | 12189T104 | 327 | 10,910 | SH | | DEFINE |
| BURLINGTON RESOURCES | EQUITY | 122014103 | 231 | 5,814 | SH | | DEFINE |
| C MAC INDS INC | EQUITY | 125920108 | 1,320 | 50,100 | SH | | DEFINE |
| C.R. BARD | EQUITY | 067383109 | 85 | 1,500 | SH | | DEFINE |
| CABLETRON SYSTEMS INC | EQUITY | 126920107 | 12,341 | 540,100 | SH | | DEFINE |
| CABLETRON SYSTEMS INC | EQUITY | 126920107 | 117 | 5,100 | SH | | DEFINE |
| CABOT INDUSTRIAL TRUST COM | EQUITY | 127072106 | 4,095 | 195,000 | SH | | DEFINE |
| CALPINE CORP | EQUITY | 131347106 | 17,437 | 461,300 | SH | | DEFINE |
| CALPINE CORP | EQUITY | 131347106 | 318 | 8,400 | SH | | DEFINE |

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|--------------------------------|--------|-----------|--------|---------|----|--------|
| CAMDEN PPTY TR SH BEN INT | EQUITY | 133131102 | 21,385 | 582,700 | SH | DEFINE |
| CAMINUS CORP COM | EQUITY | 133766105 | 8,612 | 319,300 | SH | DEFINE |
| CAMPBELL SOUP COMPANY | EQUITY | 134429109 | 291 | 11,300 | SH | DEFINE |
| CAPITAL ONE FINANCIAL CORP | EQUITY | 14040H105 | 19,384 | 322,265 | SH | DEFINE |
| CAPITAL ONE FINANCIAL CORP | EQUITY | 14040H105 | 20,508 | 341,800 | SH | DEFINE |
| CAPITOL TRANSAMERICA CORP | EQUITY | 140640103 | 1,640 | 107,700 | SH | DEFINE |
| CARDINAL HEALTH INC | EQUITY | 14149Y108 | 910 | 13,185 | SH | DEFINE |
| CARDINAL HEALTH INC | EQUITY | 14149Y108 | 14,663 | 212,500 | SH | DEFINE |
| CAREER ED CORP | EQUITY | 141665109 | 4,552 | 76,000 | SH | DEFINE |
| CARNIVAL CORP | EQUITY | 143658102 | 9,210 | 300,000 | SH | DEFINE |
| CARNIVAL CORP | EQUITY | 143658102 | 497 | 16,200 | SH | DEFINE |
| CARRAMERICA REALTY CORPORATION | EQUITY | 144418100 | 18,145 | 594,900 | SH | DEFINE |
| CARREKER ANTINORI INC COM | EQUITY | 144433109 | 14,491 | 674,000 | SH | DEFINE |
| CATELLUS DEVELOPMENT CORP | EQUITY | 149111106 | 8,889 | 509,400 | SH | DEFINE |
| CATERPILLAR INC | EQUITY | 149123101 | 5,342 | 106,732 | SH | DEFINE |

7

File Number 28-219 (Consolidated)

As of 6/30/01

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVSTM DCRET |
|--------------------------------------|-------------|-----------|-----------------|-----------------|---------|-----------|--------------|
| CATERPILLAR INC. | EQUITY | 149123101 | 475 | 9,500 | SH | | DEFINE |
| CCC INFORMATION SERVICE GROUP INC | EQUITY | 12487Q109 | 713 | 120,000 | SH | | DEFINE |
| CELL THERAPEUTICS INC | EQUITY | 150934107 | 2,764 | 100,000 | SH | | DEFINE |
| CENDANT CORP | EQUITY | 151313103 | 2,067 | 106,000 | SH | | DEFINE |
| CENDANT CORP | EQUITY | 151313103 | 457 | 23,418 | SH | | DEFINE |
| CENTERPOINT PPTYS TRUST | EQUITY | 151895109 | 4,980 | 99,200 | SH | | DEFINE |
| CENTEX CORP | EQUITY | 152312104 | 69 | 1,700 | SH | | DEFINE |
| CENTEX CORP | EQUITY | 152312104 | 27,506 | 675,000 | SH | | DEFINE |
| CENTILLIUM COMMUNICATIONS INC | EQUITY | 152319109 | 28,916 | 1,168,800 | SH | | DEFINE |
| CENTURYTEL INC | EQUITY | 156700106 | 118 | 3,900 | SH | | DEFINE |
| CEPHALON INC | EQUITY | 156708109 | 9,165 | 130,000 | SH | | DEFINE |
| CERNER CORP | EQUITY | 156782104 | 4,444 | 105,800 | SH | | DEFINE |
| CHAMPION ENTERPRISES INC | EQUITY | 158496109 | 599 | 52,600 | SH | | DEFINE |
| CHARLES RIV LABORATORIES INTL | EQUITY | 159864107 | 6,248 | 179,800 | SH | | DEFINE |
| CHARTER ONE FINANCIAL, INC. | EQUITY | 160903100 | 182 | 5,710 | SH | | DEFINE |
| CHARTER ONE FINANCIAL, INC. | EQUITY | 160903100 | 83,451 | 2,616,019 | SH | | DEFINE |
| CHATEAU COMMUNITIES INC COM | EQUITY | 161726104 | 15,512 | 494,000 | SH | | DEFINE |
| CHECK POINT SOFTWARE | EQUITY | M22465104 | 6,003 | 118,700 | SH | | DEFINE |
| CHECK POINT SOFTWARE | EQUITY | M22465104 | 980 | 19,370 | SH | | DEFINE |
| CHEESECAKE FACTORY INC COM | EQUITY | 163072101 | 22,502 | 795,136 | SH | | DEFINE |
| CHEVRON CORPORATION | EQUITY | 166751107 | 1,611 | 17,800 | SH | | DEFINE |
| CHINA MOBILE HK LTD - SPON ADR | EQUITY | 16941M109 | 3,560 | 132,900 | SH | | DEFINE |
| CHIRON CORP. | EQUITY | 170040109 | 265 | 5,200 | SH | | DEFINE |
| CHRISTOPHER & BANKS CP COM | EQUITY | 171046105 | 6,678 | 204,837 | SH | | DEFINE |
| CHUBB CORP | EQUITY | 171232101 | 3,160 | 40,815 | SH | | DEFINE |
| CIA ANONIMA TELEF DE VEN-ADR (CANTV) | EQUITY | 204421101 | 387 | 16,500 | SH | | DEFINE |
| Cia de Minas Buenaventura - Spon ADR | EQUITY | 204448104 | 461 | 25,000 | SH | | DEFINE |
| CIA PARANAENSE ENER-SP ADR | EQUITY | 20441B407 | 457 | 60,900 | SH | | DEFINE |
| CIA TELECOM CHILE-SPONS ADR | EQUITY | 204449300 | 694 | 44,700 | SH | | DEFINE |
| CIA VALE DO RIO DOCE - SP ADR | EQUITY | 204412100 | 670 | 28,900 | SH | | DEFINE |
| CIENA CORP | EQUITY | 171779101 | 49 | 1,300 | SH | | DEFINE |
| CIENA CORP | EQUITY | 171779101 | 2,649 | 69,700 | SH | | DEFINE |
| CIGNA CORP | EQUITY | 125509109 | 402 | 4,200 | SH | | DEFINE |
| CINCINNATI FINANCIAL CORPORATION | EQUITY | 172062101 | 176 | 4,450 | SH | | DEFINE |

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|---------------------------------------|--------|-----------|---------|-----------|----|--------|
| CINERGY CORP | EQUITY | 172474108 | 154 | 4,400 | SH | DEFINE |
| CINTAS CORP | EQUITY | 172908105 | 213 | 4,600 | SH | DEFINE |
| CIRCUIT CITY STORES-CIRCUIT CITY GROU | EQUITY | 172737108 | 101 | 5,600 | SH | DEFINE |
| CISCO SYSTEMS INC. | EQUITY | 17275R102 | 992 | 54,500 | SH | DEFINE |
| CISCO SYSTEMS INC. | EQUITY | 17275R102 | 19,267 | 1,058,600 | SH | DEFINE |
| CISCO SYSTEMS INC. | EQUITY | 17275R102 | 21,190 | 1,164,275 | SH | DEFINE |
| CITIGROUP INC | EQUITY | 172967101 | 102,953 | 2,035,080 | SH | DEFINE |
| CITIGROUP INC | EQUITY | 172967101 | 44,433 | 840,895 | SH | DEFINE |
| CITIZENS COMMUNICATIONS CO | EQUITY | 17453B101 | 92 | 7,600 | SH | DEFINE |
| CITRIX SYSTEMS INC | EQUITY | 177376100 | 181 | 5,200 | SH | DEFINE |
| CLAYTON HOMES INC | EQUITY | 184190106 | 597 | 38,000 | SH | DEFINE |
| CLEAR CHANNEL COMMUNICATIONS | EQUITY | 184502102 | 2,132 | 34,000 | SH | DEFINE |
| CLEAR CHANNEL COMMUNICATIONS | EQUITY | 184502102 | 1,016 | 16,200 | SH | DEFINE |
| CLEAR CHANNEL COMMUNICATIONS | EQUITY | 184502102 | 19,902 | 317,410 | SH | DEFINE |
| CLOROX CO | EQUITY | 189054109 | 5,002 | 147,784 | SH | DEFINE |
| CLOROX CO. | EQUITY | 189054109 | 220 | 6,500 | SH | DEFINE |
| CMS ENERGY CORP | EQUITY | 125896100 | 103 | 3,700 | SH | DEFINE |
| COACH INC COM | EQUITY | 189754104 | 27,263 | 716,500 | SH | DEFINE |
| COCA COLA CO | EQUITY | 191216100 | 24,599 | 546,650 | SH | DEFINE |
| COCA COLA CO | EQUITY | 191216100 | 1,850 | 41,100 | SH | DEFINE |
| COCA-COLA ENTERPRISES | EQUITY | 191219104 | 188 | 11,500 | SH | DEFINE |
| COCA-COLA FEMSA S.A.-SP ADR | EQUITY | 191241108 | 2,931 | 118,650 | SH | DEFINE |
| COLGATE-PALMOLIVE | EQUITY | 194162103 | 3,392 | 57,500 | SH | DEFINE |
| COLGATE-PALMOLIVE | EQUITY | 194162103 | 13,315 | 225,720 | SH | DEFINE |
| COMCAST CORP | EQUITY | 200300200 | 19,400 | 447,000 | SH | DEFINE |

8

File Number 28-219 (Consolidated)
As of 6/30/01

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVSTM DSCRET |
|-----------------------------|-------------|-----------|-----------------|-----------------|---------|-----------|---------------|
| COMCAST CORP | EQUITY | 200300200 | 1,124 | 25,900 | SH | | DEFINE |
| COMERICA INC | EQUITY | 200340107 | 282 | 4,900 | SH | | DEFINE |
| COMMUNITY HLTH SYS NEW COM | EQUITY | 203668108 | 77,544 | 2,628,600 | SH | | DEFINE |
| COMPANHIA DE BEBIDAS-PR ADR | EQUITY | 20441W203 | 2,132 | 92,100 | SH | | DEFINE |
| COMPAQ COMPUTER CORP | EQUITY | 204493100 | 715 | 46,644 | SH | | DEFINE |
| COMPAQ COMPUTER CORP | EQUITY | 204493100 | 95 | 6,135 | SH | | DEFINE |
| COMPUTER ASSOCIATES INT'L | EQUITY | 204912109 | 571 | 15,850 | SH | | DEFINE |
| COMPUTER SCIENCES CORP | EQUITY | 205363104 | 361 | 10,440 | SH | | DEFINE |
| COMPUWARE CORP | EQUITY | 205638109 | 141 | 10,100 | SH | | DEFINE |
| Comverse Technology Inc. | EQUITY | 205862402 | 264 | 4,620 | SH | | DEFINE |
| CONAGRA FOODS INC | EQUITY | 205887102 | 289 | 14,600 | SH | | DEFINE |
| CONAGRA FOODS INC | EQUITY | 205887102 | 3,831 | 193,408 | SH | | DEFINE |
| CONCEPTUS INC | EQUITY | 206016107 | 975 | 65,000 | SH | | DEFINE |
| CONCORD EFS INC | EQUITY | 206197105 | 7,004 | 134,670 | SH | | DEFINE |
| CONCORD EFS INC | EQUITY | 206197105 | 9,853 | 189,450 | SH | | DEFINE |
| CONEXANT SYSTEMS INC | EQUITY | 207142100 | 59 | 6,600 | SH | | DEFINE |
| CONOCO INC - CLASS A | EQUITY | 208251306 | 9,680 | 343,270 | SH | | DEFINE |
| CONOCO INC - CLASS B | EQUITY | 208251405 | 2,023 | 70,000 | SH | | DEFINE |
| CONOCO INC - CLASS B | EQUITY | 208251405 | 497 | 17,200 | SH | | DEFINE |
| CONSECO INC. | EQUITY | 208464107 | 129 | 9,282 | SH | | DEFINE |
| CONSOLIDATED EDISON INC | EQUITY | 209115104 | 258 | 6,470 | SH | | DEFINE |
| CONSTELLATION BRANDS INC | EQUITY | 21036P108 | 6,150 | 150,000 | SH | | DEFINE |
| CONSTELLATION ENERGY GROUP | EQUITY | 210371100 | 187 | 4,400 | SH | | DEFINE |
| CONSTELLATION ENERGY GROUP | EQUITY | 210371100 | 5,138 | 120,600 | SH | | DEFINE |

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|------------------------------|--------|-----------|--------|-----------|----|--------|
| CONVERGYS CORPORATION | EQUITY | 212485106 | 142 | 4,700 | SH | DEFINE |
| COOPER INDUSTRIES | EQUITY | 216669101 | 103 | 2,600 | SH | DEFINE |
| COOPER TIRE & RUBBER | EQUITY | 216831107 | 27 | 1,900 | SH | DEFINE |
| COORS (ADOLPH) - CL B | EQUITY | 217016104 | 1,255 | 25,000 | SH | DEFINE |
| COORS (ADOLPH) - CL B | EQUITY | 217016104 | 45 | 900 | SH | DEFINE |
| COPART INC | EQUITY | 217204106 | 3,803 | 130,000 | SH | DEFINE |
| COPART INC | EQUITY | 217204106 | 36,141 | 1,235,600 | SH | DEFINE |
| CORNING INC. | EQUITY | 219350105 | 546 | 32,650 | SH | DEFINE |
| CORPORATE EXEC BRD CO COM | EQUITY | 21988R102 | 40,753 | 970,300 | SH | DEFINE |
| COSTCO WHOLESALE CORPORATION | EQUITY | 22160K105 | 27,474 | 668,790 | SH | DEFINE |
| COSTCO WHOLESALE CORPORATION | EQUITY | 22160K105 | 4,145 | 100,900 | SH | DEFINE |
| COUNTRYWIDE CREDIT IND INC | EQUITY | 222372104 | 147 | 3,200 | SH | DEFINE |
| COUSINS PPTYS INC COM | EQUITY | 222795106 | 9,714 | 361,800 | SH | DEFINE |
| COVANTA ENERGY CORP | EQUITY | 22281N103 | 554 | 30,000 | SH | DEFINE |
| CRANE CO | EQUITY | 224399105 | 52 | 1,675 | SH | DEFINE |
| CREDITCORP LTD | EQUITY | G2519Y108 | 940 | 112,621 | SH | DEFINE |
| CROWN CASTLE INTERNATIONAL | EQUITY | 228227104 | 12,034 | 733,762 | SH | DEFINE |
| CSC HLDGS INC | EQUITY | 126304401 | 15,466 | 144,880 | SH | DEFINE |
| CSG SYS INTL INC COM | EQUITY | 126349109 | 76,255 | 1,314,747 | SH | DEFINE |
| CSX CORP | EQUITY | 126408103 | 217 | 6,000 | SH | DEFINE |
| CUMMINS INC | EQUITY | 231021106 | 50 | 1,300 | SH | DEFINE |
| CUMMINS INC | EQUITY | 231021106 | 2,516 | 65,000 | SH | DEFINE |
| CURAGEN CORP | EQUITY | 23126R101 | 7,458 | 204,900 | SH | DEFINE |
| CVS CORPORATION | EQUITY | 126650100 | 1,351 | 35,000 | SH | DEFINE |
| CVS CORPORATION | EQUITY | 126650100 | 17,707 | 458,735 | SH | DEFINE |
| D + K HEALTHCARE RES INC | EQUITY | 232861104 | 247 | 7,200 | SH | DEFINE |
| D R HORTON INC COM | EQUITY | 23331A109 | 10,984 | 483,878 | SH | DEFINE |
| DANA CORP | EQUITY | 235811106 | 92 | 3,921 | SH | DEFINE |
| DANA CORP | EQUITY | 235811106 | 7,915 | 339,100 | SH | DEFINE |
| DANAHER CORP | EQUITY | 235851102 | 224 | 4,000 | SH | DEFINE |
| DARDEN RESTAURANTS INC | EQUITY | 237194105 | 86 | 3,100 | SH | DEFINE |
| DARDEN RESTAURANTS INC | EQUITY | 237194105 | 5,789 | 207,500 | SH | DEFINE |
| DEERE & CO | EQUITY | 244199105 | 246 | 6,500 | SH | DEFINE |
| DEERE & CO | EQUITY | 244199105 | 98 | 2,590 | SH | DEFINE |
| DELIAS CORP | EQUITY | 24688Q101 | 2,400 | 300,000 | SH | DEFINE |

9

File Number 28-219 (Consolidated)
As of 6/30/01

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVSTM DCRET |
|------------------------------|-------------|-----------|-----------------|-----------------|---------|-----------|--------------|
| DELL COMPUTER CORP COM | EQUITY | 247025109 | 1,527 | 58,400 | SH | DEFINE | |
| DELL COMPUTER CORP. | EQUITY | 247025109 | 13,261 | 507,100 | SH | DEFINE | |
| DELTA AIRLINES INC. | EQUITY | 247361108 | 154 | 3,500 | SH | DEFINE | |
| DELUXE CHECK PRINTERS | EQUITY | 248019101 | 58 | 2,000 | SH | DEFINE | |
| DENTSPLY INTL INC NEW | EQUITY | 249030107 | 7,131 | 160,800 | SH | DEFINE | |
| DEPPHI AUTOMOTIVE SYSTEMS | EQUITY | 247126105 | 243 | 15,258 | SH | DEFINE | |
| DETROIT EDISON CO | EQUITY | 233331107 | 7,361 | 158,500 | SH | DEFINE | |
| DETROIT EDISON CO | EQUITY | 233331107 | 8,127 | 130,000 | SH | DEFINE | |
| Deutsche Telekom AG ADR | EQUITY | 251566105 | 319 | 14,200 | SH | DEFINE | |
| DEVELOPERS DIVERS REALTY CRP | EQUITY | 251591103 | 3,193 | 173,700 | SH | DEFINE | |
| DEVELOPERS DIVERS REALTY CRP | EQUITY | 251591103 | 7,767 | 422,600 | SH | DEFINE | |
| DEVON ENERGY CORP | EQUITY | 25179M103 | 1,336 | 25,452 | SH | DEFINE | |
| DEVON ENERGY CORP | EQUITY | 25179m103 | 37,643 | 717,018 | SH | DEFINE | |
| DEVON ENERGY CORP | EQUITY | 25179M103 | 19,131 | 364,400 | SH | DEFINE | |

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|--------------------------------|--------|-----------|--------|-----------|----|--------|
| DEVRY INC DEL COM | EQUITY | 251893103 | 42,081 | 1,165,036 | SH | DEFINE |
| DIAMOND OFFSHORE DRILLING INC | EQUITY | 25271C102 | 8,735 | 264,300 | SH | DEFINE |
| DIGITAL LIGHTWAVE INC COM | EQUITY | 253855100 | 27,369 | 740,500 | SH | DEFINE |
| DILLARDS INC - CL A | EQUITY | 254067101 | 37 | 2,400 | SH | DEFINE |
| DISTRIBUCION Y SERVICIO ADR | EQUITY | 254753106 | 503 | 34,000 | SH | DEFINE |
| DIVERSA CORP | EQUITY | 255064107 | 4,103 | 54,713 | SH | DEFINE |
| DOCENT INC | EQUITY | 25608L106 | 210 | 21,000 | SH | DEFINE |
| DOLLAR GENERAL | EQUITY | 256669102 | 178 | 9,115 | SH | DEFINE |
| DOLLAR TREE STORES INC | EQUITY | 256747106 | 43,614 | 1,566,600 | SH | DEFINE |
| DOMINION RESOURCES INC | EQUITY | 25746U109 | 7,817 | 130,000 | SH | DEFINE |
| DOMINION RESOURCES INC | EQUITY | 25746U109 | 10,222 | 170,000 | SH | DEFINE |
| DOMINION RESOURCES INC | EQUITY | 25746U109 | 413 | 6,873 | SH | DEFINE |
| DOVER CORP. | EQUITY | 260003108 | 211 | 5,600 | SH | DEFINE |
| DOW CHEMICAL CORP | EQUITY | 260543103 | 1,164 | 35,000 | SH | DEFINE |
| DOW CHEMICAL CORP | EQUITY | 260543103 | 964 | 29,000 | SH | DEFINE |
| DOW CHEMICAL CORP | EQUITY | 260543103 | 828 | 24,903 | SH | DEFINE |
| DOW JONES & CO. | EQUITY | 260561105 | 432 | 7,230 | SH | DEFINE |
| DSP GROUP, INC. | EQUITY | 23332B106 | 849 | 39,600 | SH | DEFINE |
| DU PONT E.I. DE NEMOURS | EQUITY | 263534109 | 4,958 | 102,775 | SH | DEFINE |
| DU PONT E.I. DE NEMOURS | EQUITY | 263534109 | 1,539 | 31,900 | SH | DEFINE |
| DUANE READE INC COM | EQUITY | 263578106 | 19,126 | 588,500 | SH | DEFINE |
| DUKE ENERGY CORP | EQUITY | 264399106 | 832 | 21,332 | SH | DEFINE |
| DUKE REALTY CORP | EQUITY | 264411505 | 17,649 | 710,230 | SH | DEFINE |
| DURATEK INC | EQUITY | 26658Q102 | 1,127 | 230,000 | SH | DEFINE |
| DYNEGY INC | EQUITY | 26816Q101 | 410 | 9,000 | SH | DEFINE |
| DYNEGY INC | EQUITY | 26816Q101 | 5,515 | 118,600 | SH | DEFINE |
| E M C CORP MASS | EQUITY | 268648102 | 6,560 | 225,810 | SH | DEFINE |
| EARTHWATCH INC | EQUITY | 270324601 | 2 | 249,160 | SH | DEFINE |
| EASTMAN CHEM CO | EQUITY | 277432100 | 2,439 | 51,200 | SH | DEFINE |
| EASTMAN CHEM CO | EQUITY | 277432100 | 100 | 2,100 | SH | DEFINE |
| EASTMAN KODAK | EQUITY | 277461109 | 383 | 8,200 | SH | DEFINE |
| EASTMAN KODAK | EQUITY | 277461109 | 5,903 | 126,457 | SH | DEFINE |
| EATON CORP | EQUITY | 278058102 | 140 | 2,000 | SH | DEFINE |
| EATON VANCE CORP | EQUITY | 278265103 | 6,595 | 189,500 | SH | DEFINE |
| EBAY INC | EQUITY | 278642103 | 5,082 | 74,200 | SH | DEFINE |
| ECHOSTAR COMMUNICATIONS CORP N | EQUITY | 278762109 | 28,611 | 882,500 | SH | DEFINE |
| ECOLAB INC | EQUITY | 278865100 | 143 | 3,500 | SH | DEFINE |
| EDISON INTERNATIONAL | EQUITY | 281020107 | 99 | 8,900 | SH | DEFINE |
| EDISON SCHOOLS INC CL A | EQUITY | 281033100 | 22,623 | 990,500 | SH | DEFINE |
| EDUCATION MGMT CORP COM | EQUITY | 28139T101 | 33,982 | 848,500 | SH | DEFINE |
| EL PASO CORP | EQUITY | 28336L109 | 7,445 | 141,700 | SH | DEFINE |
| EL PASO CORP | EQUITY | 28336L109 | 741 | 14,103 | SH | DEFINE |
| ELAN CORP PLC - B WARRANTS | EQUITY | 284131802 | 12,800 | 200,000 | SH | DEFINE |
| ELAN CORP PLC -WTS CL-A ADR | EQUITY | 284131703 | 17,420 | 200,000 | SH | DEFINE |
| ELAN PLC | EQUITY | 284131208 | 10,675 | 175,000 | SH | DEFINE |

10

File Number 28-219 (Consolidated)
As of 6/30/01

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVSTM DCRET |
|----------------------------|-------------|-----------|-----------------|-----------------|---------|-----------|--------------|
| ELAN PLC | EQUITY | 284131208 | 1,220 | 20,000 | SH | | DEFINE |
| ELECTRONIC ARTS | EQUITY | 285512109 | 36,269 | 626,400 | SH | | DEFINE |
| ELECTRONIC DATA SYSTEMS | EQUITY | 285661104 | 961 | 15,370 | SH | | DEFINE |
| ELECTRONICS BOUTQ HLDG COM | EQUITY | 286045109 | 6,350 | 200,000 | SH | | DEFINE |

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|--------------------------------|--------|-----------|--------|-----------|----|--------|
| ELI LILLY AND COMPANY | EQUITY | 532457108 | 2,412 | 32,600 | SH | DEFINE |
| ELIZABETH ARDEN INC | EQUITY | 28660G106 | 3,186 | 130,500 | SH | DEFINE |
| Embotelladora Andina -ADR 'B' | EQUITY | 29081P303 | 416 | 38,300 | SH | DEFINE |
| EMBRAER AIRCRAFT CORP ADR | EQUITY | 29081M102 | 1,262 | 32,310 | SH | DEFINE |
| EMBRAER AIRCRAFT CORP ADR | EQUITY | 29081M102 | 7,888 | 202,000 | SH | DEFINE |
| EMBRATEL PARTICIPACOES - ADR | EQUITY | 29081N100 | 471 | 63,000 | SH | DEFINE |
| EMC CORPORATION | EQUITY | 268648102 | 1,609 | 55,000 | SH | DEFINE |
| EMC CORPORATION | EQUITY | 268648102 | 13,175 | 450,430 | SH | DEFINE |
| EMERSON ELEC CO | EQUITY | 291011104 | 3,844 | 63,534 | SH | DEFINE |
| EMERSON ELEC CO | EQUITY | 291011104 | 3,025 | 50,000 | SH | DEFINE |
| EMERSON ELECTRIC | EQUITY | 291011104 | 5,646 | 93,320 | SH | DEFINE |
| EMPRESA NACIONAL DE ELEC ADR | EQUITY | 29244T101 | 921 | 81,892 | SH | DEFINE |
| Endesa - Sponsored ADR USD6.16 | EQUITY | 29258N107 | 92 | 5,800 | SH | DEFINE |
| ENERGY EAST CORP | EQUITY | 29266M109 | 1,069 | 51,100 | SH | DEFINE |
| ENERGY PARTNERS LTD | EQUITY | 29270U105 | 4,777 | 356,200 | SH | DEFINE |
| ENERGY PARTNERS LTD | EQUITY | 29270U105 | 2,241 | 167,100 | SH | DEFINE |
| ENERSIS SA ADR | EQUITY | 29274F104 | 940 | 54,082 | SH | DEFINE |
| ENGELHARD CORP | EQUITY | 292845104 | 95 | 3,700 | SH | DEFINE |
| ENGELHARD CORP | EQUITY | 292845104 | 7,742 | 300,200 | SH | DEFINE |
| ENRON CORP | EQUITY | 293561106 | 1,011 | 20,600 | SH | DEFINE |
| ENTERGY CORP | EQUITY | 29364G103 | 234 | 6,100 | SH | DEFINE |
| ENTRADE INC | EQUITY | 29382L993 | 84 | 156,250 | SH | DEFINE |
| ENZON INC | EQUITY | 293904108 | 4,688 | 75,000 | SH | DEFINE |
| EOG RESOURCES INC | EQUITY | 26875P101 | 117 | 3,300 | SH | DEFINE |
| EQUIFAX INC. | EQUITY | 294429105 | 147 | 4,000 | SH | DEFINE |
| EQUITY OFFICE PPTYS TR | EQUITY | 294741103 | 3,068 | 97,000 | SH | DEFINE |
| EQUITY OFFICE PPTYS TR | EQUITY | 294741103 | 57,907 | 1,830,752 | SH | DEFINE |
| EQUITY OFFICE PROPERTIES TRUST | EQUITY | 294741103 | 11,071 | 350,000 | SH | DEFINE |
| EQUITY RESIDENTIAL PPTYS TR | EQUITY | 29476L107 | 54,073 | 956,200 | SH | DEFINE |
| EQUITY RESIDENTIAL PPTYS TR | EQUITY | 29476L107 | 3,676 | 65,000 | SH | DEFINE |
| ESPERION THERAPEUTICS COM | EQUITY | 29664R106 | 2,268 | 211,000 | SH | DEFINE |
| ESSEX PPTY TR INC COM | EQUITY | 297178105 | 9,915 | 200,100 | SH | DEFINE |
| EVEREST RE GROUP LTD | EQUITY | G3223R108 | 18,721 | 250,280 | SH | DEFINE |
| EVEREST RE GROUP LTD | EQUITY | G3223R108 | 90,889 | 1,215,100 | SH | DEFINE |
| EVOLVE SOFTWARE INC. | EQUITY | 30049P104 | 694 | 1,239,564 | SH | DEFINE |
| EXAR CORP COM | EQUITY | 300645108 | 16,187 | 819,200 | SH | DEFINE |
| EXELIXIS INC | EQUITY | 30161Q104 | 1,328 | 70,000 | SH | DEFINE |
| EXELON CORP | EQUITY | 30161N101 | 5,514 | 86,000 | SH | DEFINE |
| EXELON CORP | EQUITY | 30161N101 | 574 | 8,949 | SH | DEFINE |
| EXXON MOBIL CORP | EQUITY | 30231G102 | 15,785 | 180,711 | SH | DEFINE |
| EXXON MOBIL CORP | EQUITY | 30231G102 | 37,609 | 430,552 | SH | DEFINE |
| EXXON MOBIL CORP | EQUITY | 30231G102 | 2,659 | 30,446 | SH | DEFINE |
| FEDERAL HOME LOAN MTG CORP. | EQUITY | 313400301 | 27,665 | 406,540 | SH | DEFINE |
| FEDERAL NATL MTG ASSN | EQUITY | 313586109 | 2,560 | 30,080 | SH | DEFINE |
| FEDERAL NATL MTG ASSN | EQUITY | 313586109 | 5 | 400 | SH | DEFINE |
| FEDERATED DEPARTMENT STORES | EQUITY | 31410H101 | 234 | 5,500 | SH | DEFINE |
| FEDERATED INVS INC PA | EQUITY | 314211103 | 4,186 | 130,000 | SH | DEFINE |
| FEDEX CORPORATION | EQUITY | 31428X106 | 328 | 8,160 | SH | DEFINE |
| FIFTH THIRD BANK | EQUITY | 316773100 | 959 | 15,968 | SH | DEFINE |
| FINANCIAL FED CORP COM | EQUITY | 317492106 | 7,353 | 254,000 | SH | DEFINE |
| FIRST AMERICAN CORP | EQUITY | 318522307 | 1,894 | 100,000 | SH | DEFINE |
| FIRST DATA CORP | EQUITY | 319963104 | 792 | 12,310 | SH | DEFINE |
| FIRST HORIZON PHARMACE COM | EQUITY | 32051K106 | 5,617 | 175,000 | SH | DEFINE |
| FIRST INDUSTRIAL RLTY COM | EQUITY | 32054K103 | 8,263 | 257,100 | SH | DEFINE |
| FIRST UNION CORP | EQUITY | 337358105 | 953 | 27,266 | SH | DEFINE |

11

File Number 28-219 (Consolidated)
As of 6/30/01

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| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVSTM DSCRET |
|---------------------------------|-------------|-----------|-----------------|-----------------|---------|-----------|---------------|
| FIRSTENERGY CORPORATION | EQUITY | 337932107 | 196 | 6,100 | SH | | DEFINE |
| FIRSTMERIT CORP COM | EQUITY | 337915102 | 31,910 | 1,208,700 | SH | | DEFINE |
| FIRSTSERVICE CORP SUB VTG SH | EQUITY | 33761N109 | 5,453 | 241,300 | SH | | DEFINE |
| FISERV INC | EQUITY | 337738108 | 224 | 3,500 | SH | | DEFINE |
| FISERV INC | EQUITY | 337738108 | 30,007 | 469,000 | SH | | DEFINE |
| FLEETBOSTON FINANCIAL CORP | EQUITY | 339030108 | 1,381 | 35,000 | SH | | DEFINE |
| FLEETBOSTON FINANCIAL CORP | EQUITY | 339030108 | 1,185 | 30,035 | SH | | DEFINE |
| FLEETBOSTON FINANCIAL CORP | EQUITY | 339030108 | 18,975 | 481,000 | SH | | DEFINE |
| FLEXTRONICS INTERNATIONAL | EQUITY | Y2573F102 | 3,969 | 152,000 | SH | | DEFINE |
| FLOWSERVE CORP | EQUITY | 34354P105 | 3,075 | 100,000 | SH | | DEFINE |
| FLUOR CORP (NEW) | EQUITY | 343412102 | 95 | 2,100 | SH | | DEFINE |
| FMC CORP | EQUITY | 302491303 | 62 | 900 | SH | | DEFINE |
| FOMENTO ECONOMICO MEX-SP ADR | EQUITY | 344419106 | 479 | 11,200 | SH | | DEFINE |
| FORD MOTOR COMPANY | EQUITY | 345370860 | 1,243 | 50,627 | SH | | DEFINE |
| FORD MOTOR COMPANY | EQUITY | 345370860 | 2,639 | 107,478 | SH | | DEFINE |
| FOREST LABS INC | EQUITY | 345838106 | 341 | 4,800 | SH | | DEFINE |
| FOREST LABS INC | EQUITY | 345838106 | 8,243 | 116,100 | SH | | DEFINE |
| FORTUNE BRANDS INC | EQUITY | 349631101 | 157 | 4,100 | SH | | DEFINE |
| FOX ENTMT GROUP INC | EQUITY | 35138T107 | 15,981 | 572,800 | SH | | DEFINE |
| FPL GROUP INC | EQUITY | 302571104 | 301 | 5,000 | SH | | DEFINE |
| FRANKLIN RES INC | EQUITY | 354613101 | 330 | 7,200 | SH | | DEFINE |
| FREEMPORT-MCMORAN COPPER & GOLD | EQUITY | 35671D857 | 40 | 3,600 | SH | | DEFINE |
| FRONTLINE LTD | EQUITY | 556105906 | 958 | 55,889 | SH | | DEFINE |
| FURNITURE BRANDS INTL COM | EQUITY | 360921100 | 13,387 | 478,100 | SH | | DEFINE |
| FUTURELINK CORP | EQUITY | 36114Q307 | 14 | 14,556 | SH | | DEFINE |
| GABLES RESIDENTIAL TR SH BEN I | EQUITY | 362418105 | 674 | 22,500 | SH | | DEFINE |
| GALEN HOLDINGS - ADR | EQUITY | 363240102 | 9,353 | 198,575 | SH | | DEFINE |
| Gallagher (AJ) | EQUITY | 363576109 | 1,300 | 50,000 | SH | | DEFINE |
| GANNETT PUBLISHING | EQUITY | 364730101 | 481 | 7,300 | SH | | DEFINE |
| GAP INC | EQUITY | 364760108 | 686 | 23,650 | SH | | DEFINE |
| GAP INC | EQUITY | 364760108 | 151 | 5,210 | SH | | DEFINE |
| GATEWAY INC | EQUITY | 367626108 | 146 | 8,900 | SH | | DEFINE |
| GATX | EQUITY | 361448103 | 4,018 | 100,200 | SH | | DEFINE |
| GEMSTAR-TV GUIDE INTL INC | EQUITY | 36866W106 | 10,254 | 240,710 | SH | | DEFINE |
| GENE LOGIC | EQUITY | 368689105 | 24 | 1,100 | SH | | DEFINE |
| GENENTECH INC | EQUITY | 368710406 | 50 | 900 | SH | | DEFINE |
| GENENTECH INC | EQUITY | 368710406 | 9,319 | 169,125 | SH | | DEFINE |
| GENERAL DYNAMICS CORP | EQUITY | 369550108 | 2,646 | 34,000 | SH | | DEFINE |
| GENERAL DYNAMICS CORP | EQUITY | 369550108 | 477 | 6,130 | SH | | DEFINE |
| GENERAL DYNAMICS CORP COM | EQUITY | 369550108 | 3,112 | 40,000 | SH | | DEFINE |
| GENERAL ELEC CO | EQUITY | 369604103 | 5,519 | 113,207 | SH | | DEFINE |
| GENERAL ELEC CO | EQUITY | 369604103 | 70,467 | 1,445,485 | SH | | DEFINE |
| GENERAL ELEC CO | EQUITY | 369604103 | 4,144 | 85,000 | SH | | DEFINE |
| GENERAL ELECTRIC | EQUITY | 369604103 | 56,378 | 1,156,470 | SH | | DEFINE |
| GENERAL GROWTH PPTYS | EQUITY | 370021107 | 26,788 | 680,600 | SH | | DEFINE |
| GENERAL MILLS INC | EQUITY | 370334104 | 346 | 7,900 | SH | | DEFINE |
| GENERAL MTRS CORP | EQUITY | 370442105 | 978 | 15,200 | SH | | DEFINE |
| GENERAL MTRS CORP | EQUITY | 370442105 | 28,840 | 448,180 | SH | | DEFINE |
| GENERAL MTRS CORP | EQUITY | 370442832 | 11,472 | 566,500 | SH | | DEFINE |
| GENERAL PUBLIC UTILITY | EQUITY | 36225X100 | 650 | 20,000 | SH | | DEFINE |
| GENERAL PUBLIC UTILITY | EQUITY | 36225X100 | 3,410 | 97,000 | SH | | DEFINE |
| GENESCO INC COM | EQUITY | 371532102 | 22,898 | 681,500 | SH | | DEFINE |
| GENOMIC SOLUTIONS | EQUITY | 37243R208 | 315 | 65,000 | SH | | DEFINE |
| GENUINE PARTS CO | EQUITY | 372460105 | 6,134 | 194,734 | SH | | DEFINE |
| GENUINE PARTS CO. | EQUITY | 372460105 | 150 | 4,750 | SH | | DEFINE |
| GENVEC INC | EQUITY | 37246C109 | 585 | 201,100 | SH | | DEFINE |

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|------------------|--------|-----------|--------|---------|----|--------|
| GENZYME CORP | EQUITY | 372917104 | 6,759 | 110,800 | SH | DEFINE |
| GENZYME CORP | EQUITY | 372917708 | 13 | 1,608 | SH | DEFINE |
| GEORGIA PAC CORP | EQUITY | 373298108 | 27,541 | 813,625 | SH | DEFINE |

12

File Number 28-219 (Consolidated)
As of 6/30/01

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVSTM DSCRET |
|---------------------------------------|-------------|-----------|-----------------|-----------------|---------|-----------|---------------|
| GEORGIA PAC CORP | EQUITY | 373298108 | 213 | 6,291 | SH | | DEFINE |
| GILEAD SCIENCES INC | EQUITY | 375558103 | 4,073 | 70,000 | SH | | DEFINE |
| GILLETTE CO | EQUITY | 375766102 | 896 | 30,900 | SH | | DEFINE |
| GLAXO PLC | EQUITY | 37733W105 | 118 | 2,100 | SH | | DEFINE |
| GLIMCHER RLTY TR SH BEN INT | EQUITY | 379302102 | 1,088 | 60,800 | SH | | DEFINE |
| GLIMCHER RLTY TR SH BEN INT | EQUITY | 379302102 | 6,607 | 369,100 | SH | | DEFINE |
| GLOBAL CROSSING LTD | EQUITY | G3921A100 | 213 | 24,615 | SH | | DEFINE |
| GLOBAL CROSSING LTD | EQUITY | G3921A134 | 1,121 | 9,750 | SH | | DEFINE |
| GLOBAL CROSSING LTD | EQUITY | 37932J301 | 766 | 8,000 | SH | | DEFINE |
| GLOBAL INDUSTRIES INC | EQUITY | 379336100 | 478 | 38,300 | SH | | DEFINE |
| GLOBAL MARINE INC | EQUITY | 379352404 | 7,482 | 401,600 | SH | | DEFINE |
| GLOBAL PWR EQUIP GROUP INC | EQUITY | 37941P108 | 59 | 2,000 | SH | | DEFINE |
| Golden Telecom Inc USD0.01 | EQUITY | 38122G107 | 35 | 2,500 | SH | | DEFINE |
| GOLDEN WEST FINANCIAL CORP. | EQUITY | 381317106 | 289 | 4,500 | SH | | DEFINE |
| GOLDMAN SACHS GROUP INC | EQUITY | 38141G104 | 27,999 | 326,330 | SH | | DEFINE |
| GOODRICH CORPORATION | EQUITY | 382388106 | 110 | 2,900 | SH | | DEFINE |
| GOODYEAR TIRE & RUBBER CO. | EQUITY | 382550101 | 120 | 4,300 | SH | | DEFINE |
| GRAINGER W W INC | EQUITY | 384802104 | 107 | 2,600 | SH | | DEFINE |
| GRAINGER W W INC | EQUITY | 384802104 | 5,811 | 141,174 | SH | | DEFINE |
| GRANT PRIDE INC | EQUITY | 38821G101 | 4,655 | 266,135 | SH | | DEFINE |
| GREAT LAKES CHEMICAL CORP | EQUITY | 390568103 | 46 | 1,500 | SH | | DEFINE |
| GREY WOLF INC COM | EQUITY | 397888108 | 4,093 | 1,023,300 | SH | | DEFINE |
| GRUPO AEROPORTUARIO SUR ADR | EQUITY | 40051E202 | 2,272 | 121,500 | SH | | DEFINE |
| GRUPO IUSACELL-ADR V | EQUITY | 40050B100 | 1,030 | 149,000 | SH | | DEFINE |
| Grupo Televisa S.A. GDR (ADR) | EQUITY | 40049J206 | 1,720 | 43,000 | SH | | DEFINE |
| GT GROUP TELECOM INC. | EQUITY | 362359408 | 210 | 35,000 | SH | | DEFINE |
| GUIDANT CORP | EQUITY | 401698105 | 302 | 8,400 | SH | | DEFINE |
| H & R BLOCK | EQUITY | 093671105 | 192 | 2,970 | SH | | DEFINE |
| H&CB ADR | EQUITY | 404008203 | 1,081 | 97,532 | SH | | DEFINE |
| HALLIBURTON COMPANY | EQUITY | 406216101 | 427 | 12,000 | SH | | DEFINE |
| HALLIBURTON COMPANY | EQUITY | 406216101 | 302 | 8,480 | SH | | DEFINE |
| HANOVER COMPRESSOR CO | EQUITY | 410768105 | 12,882 | 389,300 | SH | | DEFINE |
| HARLEY DAVIDSON INC | EQUITY | 412822108 | 395 | 8,400 | SH | | DEFINE |
| HARLEYSVILLE GROUP INC COM | EQUITY | 412824104 | 15,178 | 510,200 | SH | | DEFINE |
| HARRAH'S ENTERTAINMENT | EQUITY | 413619107 | 109 | 3,100 | SH | | DEFINE |
| HARTFORD FINANCIAL SERVICES GROUP, IN | EQUITY | 416515104 | 1,129 | 16,500 | SH | | DEFINE |
| HARVARD BIOSCIENCE INC COM | EQUITY | 416906105 | 6,303 | 571,400 | SH | | DEFINE |
| HASBRO INC. | EQUITY | 418056107 | 69 | 4,750 | SH | | DEFINE |
| HCA INC | EQUITY | 404119109 | 673 | 14,900 | SH | | DEFINE |
| HCA INC | EQUITY | 404119109 | 2,034 | 45,000 | SH | | DEFINE |
| HEALTH CARE PPTY INVS INC | EQUITY | 421915109 | 13,808 | 401,400 | SH | | DEFINE |
| HEALTH CARE PPTY INVS INC | EQUITY | 421915109 | 1,582 | 46,000 | SH | | DEFINE |
| HEALTH CARE REIT INC | EQUITY | 42217K106 | 4,824 | 203,100 | SH | | DEFINE |
| HEALTH CARE REIT INC | EQUITY | 42217K106 | 11,756 | 495,000 | SH | | DEFINE |
| HEALTHCARE RLTY TR COM | EQUITY | 421946104 | 7,238 | 275,200 | SH | | DEFINE |
| HEALTHSOUTH CORPORATION | EQUITY | 421924101 | 169 | 10,600 | SH | | DEFINE |

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|-------------------------------------|--------|-----------|--------|-----------|----|--------|
| HEALTHSOUTH REHABILITN COM | EQUITY | 421924101 | 17,669 | 1,106,400 | SH | DEFINE |
| HEINZ H.J. | EQUITY | 423074103 | 393 | 9,600 | SH | DEFINE |
| Hellenic Telecommunications Org ADR | EQUITY | 423325307 | 77 | 12,000 | SH | DEFINE |
| HENRY JACK & ASSOC INC COM | EQUITY | 426281101 | 21,489 | 693,200 | SH | DEFINE |
| HERCULES INC | EQUITY | 427056106 | 33 | 2,900 | SH | DEFINE |
| HERSHEY FOODS CORP | EQUITY | 427866108 | 926 | 15,000 | SH | DEFINE |
| HERSHEY FOODS CORP | EQUITY | 427866108 | 241 | 3,900 | SH | DEFINE |
| HEWLETT-PACKARD COMPANY | EQUITY | 428236103 | 1,880 | 65,750 | SH | DEFINE |
| HIBERNIA CORP | EQUITY | 428656102 | 7,903 | 444,000 | SH | DEFINE |
| HIGHWOODS PPTYS INC COM | EQUITY | 431284108 | 13,911 | 522,000 | SH | DEFINE |
| HILTON HOTELS | EQUITY | 432848109 | 116 | 10,000 | SH | DEFINE |
| HISPANIC BROADCASTING | EQUITY | 43357b104 | 26,857 | 936,102 | SH | DEFINE |
| HOME DEPOT INC | EQUITY | 437076102 | 3,007 | 64,600 | SH | DEFINE |

13

File Number 28-219 (Consolidated)
As of 6/30/01

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVSTM DCRET |
|------------------------------|-------------|-----------|-----------------|-----------------|---------|-----------|--------------|
| HOME DEPOT INC | EQUITY | 437076102 | 10,231 | 219,794 | SH | | DEFINE |
| HOME PPTYS N Y INC COM | EQUITY | 437306103 | 14,550 | 483,400 | SH | | DEFINE |
| HOMESTAKE MINING | EQUITY | 437614100 | 58 | 7,300 | SH | | DEFINE |
| HONEYWELL INTERNATIONAL INC | EQUITY | 438516106 | 27,930 | 798,239 | SH | | DEFINE |
| HORACE MANN EDUCATORS CORP | EQUITY | 440327104 | 1,485 | 68,900 | SH | | DEFINE |
| HORIZON PCS INC | EQUITY | 44043U118 | 40 | 2,000 | SH | | DEFINE |
| HOSPITALITY PROPERTIES TRUST | EQUITY | 44106M102 | 5,267 | 184,800 | SH | | DEFINE |
| HOSPITALITY PROPERTIES TRUST | EQUITY | 44106M102 | 188 | 6,600 | SH | | DEFINE |
| HOST MARRIOTT CORP COM | EQUITY | 44107p104 | 20,173 | 1,611,300 | SH | | DEFINE |
| HOUSEHOLD INTL | EQUITY | 441815107 | 863 | 12,933 | SH | | DEFINE |
| HOUSEHOLD INTL | EQUITY | 441815107 | 3,335 | 50,000 | SH | | DEFINE |
| HOUSEHOLD INTL | EQUITY | 441815107 | 4,802 | 72,000 | SH | | DEFINE |
| HUMAN GENOME SCIENCES INC | EQUITY | 444903108 | 19,611 | 325,500 | SH | | DEFINE |
| HUMANA CORP | EQUITY | 444859102 | 46 | 4,700 | SH | | DEFINE |
| HUNTINGTON BANCSHARES | EQUITY | 446150104 | 111 | 7,084 | SH | | DEFINE |
| ICICI LTD | EQUITY | 44926P202 | 3,431 | 372,900 | SH | | DEFINE |
| IDEC PHARMACEUTICALS CORP | EQUITY | 449370105 | 10,621 | 156,900 | SH | | DEFINE |
| IDEC PHARMACEUTICALS CORP | EQUITY | 449370105 | 18,547 | 274,000 | SH | | DEFINE |
| IDEC PHARMACEUTICALS CORP | EQUITY | 449370105 | 68 | 1,000 | SH | | DEFINE |
| ILLINOIS TOOL WORKS | EQUITY | 452308109 | 2,310 | 36,500 | SH | | DEFINE |
| ILLINOIS TOOL WORKS | EQUITY | 452308109 | 538 | 8,500 | SH | | DEFINE |
| ILLINOIS TOOL WORKS | EQUITY | 452308109 | 1,583 | 25,000 | SH | | DEFINE |
| ILLUMINET HLDGS INC COM | EQUITY | 452334105 | 2,359 | 75,000 | SH | | DEFINE |
| IMAGEX.COM INC | EQUITY | 45244D102 | 989 | 791,393 | SH | | DEFINE |
| Imclone Systems | EQUITY | 45245W109 | 528 | 10,000 | SH | | DEFINE |
| IMS HEALTH INC | EQUITY | 449934108 | 7,439 | 261,000 | SH | | DEFINE |
| IMS HEALTH INC. | EQUITY | 449934108 | 231 | 8,100 | SH | | DEFINE |
| INCO LTD | EQUITY | 453258402 | 86 | 5,000 | SH | | DEFINE |
| INGERSOLL-RAND | EQUITY | 456866102 | 185 | 4,500 | SH | | DEFINE |
| INNKEEPERS USA TR COM | EQUITY | 4576J0104 | 522 | 43,600 | SH | | DEFINE |
| INNOVATIVE SOLTNS&SUPP COM | EQUITY | 45769N105 | 2,520 | 175,000 | SH | | DEFINE |
| INSTINET GROUP INC | EQUITY | 457750107 | 1,797 | 96,400 | SH | | DEFINE |
| INSTINET GROUP INC | EQUITY | 457750107 | 1,398 | 75,000 | SH | | DEFINE |
| INSURANCE AUTO AUCTIONS | EQUITY | 457875102 | 1,700 | 100,000 | SH | | DEFINE |
| INSWEB CORPORATION | EQUITY | 45809K103 | 43 | 55,165 | SH | | DEFINE |
| INTEGRATED DEVICE TECHNOLOGY | EQUITY | 458118106 | 4,754 | 150,000 | SH | | DEFINE |

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|------------------------------------|--------|-----------|---------|-----------|----|--------|
| INTEL CORP | EQUITY | 458140100 | 614 | 21,000 | SH | DEFINE |
| INTEL CORP | EQUITY | 458140100 | 32,395 | 1,107,510 | SH | DEFINE |
| INTEL CORP | EQUITY | 458140100 | 22,296 | 762,250 | SH | DEFINE |
| INTEL CORP | EQUITY | 458140100 | 2,486 | 85,000 | SH | DEFINE |
| INTERNATIONAL BUSINESS MACHINES | EQUITY | 459200101 | 34,176 | 302,445 | SH | DEFINE |
| INTERNATIONAL BUSINESS MACHINES | EQUITY | 459200101 | 35,070 | 310,355 | SH | DEFINE |
| INTERNATIONAL FLAVORS & FRAGRANCES | EQUITY | 459506101 | 68 | 2,700 | SH | DEFINE |
| INTERNATIONAL PAPER CO | EQUITY | 460146103 | 480 | 13,441 | SH | DEFINE |
| INTERNATIONAL PAPER CO | EQUITY | 460146103 | 4,327 | 121,194 | SH | DEFINE |
| INTERNATIONAL SPEEDWAY CORP | EQUITY | 460335201 | 6,061 | 144,300 | SH | DEFINE |
| INTERNATIONAL WIRELESS COMN | EQUITY | 46058G504 | 42 | 423,014 | SH | DEFINE |
| INTERNATL RECTIFIER CP COM | EQUITY | 460254105 | 9,074 | 266,100 | SH | DEFINE |
| INTERPUBLIC GROUP COS | EQUITY | 460690100 | 294 | 10,000 | SH | DEFINE |
| INTROGEN THERAPEUTICS INC | EQUITY | 46119F107 | 359 | 75,000 | SH | DEFINE |
| INTUIT INCORPORATION | EQUITY | 461202103 | 880 | 22,000 | SH | DEFINE |
| INTUIT INCORPORATION | EQUITY | 461202103 | 228 | 5,700 | SH | DEFINE |
| INVITROGEN CORP COM | EQUITY | 46185r100 | 91,443 | 1,273,584 | SH | DEFINE |
| IONA TECHNOLOGIES PLC SPONSORE | EQUITY | 46206P109 | 15,003 | 389,700 | SH | DEFINE |
| IPC Holdings Ltd | EQUITY | G4933P101 | 144,326 | 6,100,000 | SH | DEFINE |
| IRON MTN INC DEL COM | EQUITY | 462846106 | 89,887 | 2,004,617 | SH | DEFINE |
| ISTAR FINANCIAL INC | EQUITY | 45031U101 | 4,656 | 165,100 | SH | DEFINE |
| ITT INDUSTRIES | EQUITY | 450911102 | 111 | 2,500 | SH | DEFINE |
| J JILL GROUP INC | EQUITY | 466189107 | 7,081 | 349,700 | SH | DEFINE |

14

File Number 28-219 (Consolidated)

As of 6/30/01

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVSTM DCRET |
|------------------------------|-------------|-----------|-----------------|-----------------|---------|-----------|--------------|
| J P MORGAN CHASE + CO | EQUITY | 46625H100 | 25,143 | 563,752 | SH | | DEFINE |
| J.C. PENNEY & CO. | EQUITY | 708160106 | 211 | 8,000 | SH | | DEFINE |
| JABIL CIRCUIT INC | EQUITY | 466313103 | 167 | 5,400 | SH | | DEFINE |
| JACOBS ENGR GROUP INC | EQUITY | 469814107 | 4,044 | 62,000 | SH | | DEFINE |
| JDS UNIPHASE CORP | EQUITY | 46612J101 | 3,012 | 240,970 | SH | | DEFINE |
| JEFFERSON PILOT | EQUITY | 475070108 | 205 | 4,250 | SH | | DEFINE |
| JOHN HANCOCK FINANCIAL SRVCS | EQUITY | 41014S106 | 342 | 8,500 | SH | | DEFINE |
| JOHN HANCOCK FINANCIAL SRVCS | EQUITY | 41014S106 | 4,348 | 108,000 | SH | | DEFINE |
| JOHNSON & JOHNSON | EQUITY | 478160104 | 18,520 | 370,404 | SH | | DEFINE |
| JOHNSON & JOHNSON | EQUITY | 478160104 | 43,295 | 865,902 | SH | | DEFINE |
| JOHNSON & JOHNSON | EQUITY | 478160104 | 490 | 98,000 | SH | | DEFINE |
| JOHNSON CONTROLS INC | EQUITY | 478366107 | 181 | 2,500 | SH | | DEFINE |
| JOHNSON CTLS INC | EQUITY | 478366107 | 6,890 | 95,073 | SH | | DEFINE |
| JP MORGAN CHASE & CO | EQUITY | 46625H100 | 17,758 | 398,168 | SH | | DEFINE |
| JUNIPER NETWORKS INC | EQUITY | 48203R104 | 29 | 920 | SH | | DEFINE |
| JUNIPER NETWORKS INC | EQUITY | 48203R104 | 5,925 | 190,500 | SH | | DEFINE |
| K MART | EQUITY | 482584109 | 154 | 13,400 | SH | | DEFINE |
| KB HOME | EQUITY | 48666K109 | 36 | 1,200 | SH | | DEFINE |
| KEITH COMPANIES INC COM | EQUITY | 487539108 | 3,219 | 185,000 | SH | | DEFINE |
| KELLOGG | EQUITY | 487836108 | 328 | 11,300 | SH | | DEFINE |
| KENNAMETAL INC COM | EQUITY | 489170100 | 19,498 | 528,400 | SH | | DEFINE |
| KERR MCGEE CORP | EQUITY | 492386107 | 174 | 2,632 | SH | | DEFINE |
| KEY ENERGY SVCS INC | EQUITY | 492914122 | 396 | 5,000 | SH | | DEFINE |
| KEYCORP | EQUITY | 493267108 | 305 | 11,700 | SH | | DEFINE |
| KEYSPAN CORPORTATION | EQUITY | 49337W100 | 3,371 | 92,400 | SH | | DEFINE |
| KILROY RLTY CORP COM | EQUITY | 49427F108 | 12,577 | 432,200 | SH | | DEFINE |

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|---------------------------------------|----------|-----------|---------|-----------|-----|--------|
| KIMBERLY-CLARK CORP | EQUITY | 494368103 | 847 | 15,150 | SH | DEFINE |
| KIMCO REALTY CORP COM | EQUITY | 49446R109 | 35,423 | 748,100 | SH | DEFINE |
| KINDER MORGAN ENERGY PRTRNS | EQUITY | 494550106 | 4,428 | 64,400 | SH | DEFINE |
| KINDER MORGAN INC | EQUITY | 49455P101 | 156 | 3,100 | SH | DEFINE |
| KING PHARMACEUTICALS COM | EQUITY | 495582108 | 127,152 | 2,365,624 | SH | DEFINE |
| KING PHARMACEUTICALS COM | EQUITY | 495582108 | 253 | 4,700 | SH | DEFINE |
| KLA TENCOR CORP | EQUITY | 482480100 | 15,962 | 273,000 | SH | DEFINE |
| KLA-TENCOR CORP | EQUITY | 482480100 | 301 | 5,150 | SH | DEFINE |
| KNIGHT RIDDER INC. | EQUITY | 499040103 | 119 | 2,000 | SH | DEFINE |
| KNIGHTBRIDGE TANKERS LTD | EQUITY | G5299G106 | 5,180 | 259,000 | SH | DEFINE |
| KOHL'S CORPORATION | EQUITY | 500255104 | 583 | 9,300 | SH | DEFINE |
| Korea Electric Power Corp. Kepco Sp A | EQUITY | 500631106 | 974 | 59,500 | SH | DEFINE |
| KOREA FUND INC | EQUITY | 500634100 | 783 | 74,000 | SH | DEFINE |
| KRAFT FOODS INC | EQUITY | 50075N104 | 27,284 | 880,120 | SH | DEFINE |
| KRAFT FOODS INC | EQUITY | 50075N104 | 155 | 5,000 | SH | DEFINE |
| Kroll-O'Gara Company | EQUITY | 501050108 | 13,662 | 1,444,212 | SH | DEFINE |
| KROGER CO. | EQUITY | 501044101 | 560 | 22,400 | SH | DEFINE |
| KULICKE + SOFFA INDS INC | EQUITY | 501242101 | 2,933 | 170,900 | SH | DEFINE |
| L 3 COMMUNICATIONS HLDG CORP | EQUITY | 502424104 | 7,731 | 101,320 | SH | DEFINE |
| L 3 COMMUNICATIONS HLDG CORP | EQUITY | 502424AA2 | 14,843 | 127,000 | SH | DEFINE |
| L 3 COMMUNICATIONS HLDG CORP | EQUITY | 502424104 | 27,666 | 362,600 | SH | DEFINE |
| LABORATORY CORP OF AMERICA | EQUITY | 50540R409 | 2,461 | 32,000 | SH | DEFINE |
| LABORATORY CORP OF AMERICA | EQUITY | 50540R409 | 9,966 | 129,600 | SH | DEFINE |
| LABRANCHE & CO INC COM | EQUITY | 505447102 | 8,572 | 295,600 | SH | DEFINE |
| LACLEDE GAS CO | EQUITY | 505588103 | 1,092 | 43,000 | SH | DEFINE |
| LAM RESH CORP | EQUITY | 512807108 | 2,683 | 90,500 | SH | DEFINE |
| LAMAR ADVERTISING CO CL A | EQUITY | 512815101 | 1,135 | 25,800 | SH | DEFINE |
| LAMAR CORP CV | CorpBond | 512815af8 | 5,328 | 4,860,000 | PRN | DEFINE |
| LEAP WIRELESS INTL INC | EQUITY | 521863118 | 250 | 6,250 | SH | DEFINE |
| LEAP WIRELESS INTL INC | EQUITY | 521863134 | 132 | 6,000 | SH | DEFINE |
| LEGGETT & PLATT INC. | EQUITY | 524660107 | 117 | 5,300 | SH | DEFINE |
| LEGGETT + PLATT INC | EQUITY | 524660107 | 5,985 | 271,660 | SH | DEFINE |
| LEHMAN BROTHERS HLDGS INC | EQUITY | 524908100 | 37,623 | 483,900 | SH | DEFINE |

15

File Number 28-219 (Consolidated)
As of 6/30/01

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVSTM DSCRET |
|--|-------------|-----------|-----------------|-----------------|---------|-----------|---------------|
| LEHMAN BROTHERS HLDGS INC | EQUITY | 524908100 | 525 | 6,800 | SH | | DEFINE |
| LENNAR CORP COM | EQUITY | 526057104 | 41,879 | 1,004,300 | SH | | DEFINE |
| LEXAR MEDIA INC | EQUITY | 52886P104 | 1,535 | 965,215 | SH | | DEFINE |
| LEXMARK INTERNATIONAL INC | EQUITY | 529771107 | 5,624 | 83,630 | SH | | DEFINE |
| LIBERTY PPTY TR SH BEN INT LIMITED INC | EQUITY | 531172104 | 15,688 | 530,000 | SH | | DEFINE |
| LIMITED INC | EQUITY | 532716107 | 197 | 11,900 | SH | | DEFINE |
| LINCOLN NATIONAL CORP. | EQUITY | 534187109 | 269 | 5,200 | SH | | DEFINE |
| LINCOLN NATIONAL CORP. | EQUITY | 534187109 | 43 | 830 | SH | | DEFINE |
| LINEAR TECHNOLOGY CORP | EQUITY | 535678106 | 385 | 8,700 | SH | | DEFINE |
| LINENS N THINGS INC COM | EQUITY | 535679104 | 15,504 | 567,483 | SH | | DEFINE |
| LIZ CLAIBORNE INC | EQUITY | 539320101 | 76 | 1,500 | SH | | DEFINE |
| LOCKHEED MARTIN CORP | EQUITY | 539830109 | 441 | 11,900 | SH | | DEFINE |
| LOEWS CORP. | EQUITY | 540424108 | 354 | 5,500 | SH | | DEFINE |
| LO-JACK CORPORATION | EQUITY | 539451104 | 1,373 | 240,000 | SH | | DEFINE |
| LONGS DRUG STORES INC | EQUITY | 543162101 | 24 | 1,100 | SH | | DEFINE |
| LOUISIANA PACIFIC | EQUITY | 546347105 | 33 | 2,800 | SH | | DEFINE |

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| | | | | | | |
|--------------------------------|--------|-----------|--------|-----------|----|--------|
| LOWE'S COMPANIES | EQUITY | 548661107 | 20,545 | 283,180 | SH | DEFINE |
| LSI LOGIC CORP | EQUITY | 502161102 | 184 | 9,800 | SH | DEFINE |
| LUCENT TECHNOLOGIES | EQUITY | 549463107 | 585 | 94,127 | SH | DEFINE |
| MACERICH CO COM | EQUITY | 554382101 | 12,375 | 499,000 | SH | DEFINE |
| MACK-CALI REALTY CORP | EQUITY | 554489104 | 20,520 | 720,500 | SH | DEFINE |
| MACK-CALI REALTY CORP | EQUITY | 554489104 | 6,966 | 244,600 | SH | DEFINE |
| MANOR CARE INC | EQUITY | 564055101 | 86 | 2,700 | SH | DEFINE |
| MANOR CARE INC | EQUITY | 564055101 | 10,106 | 318,300 | SH | DEFINE |
| MANUFACTURED HOME CMNT COM | EQUITY | 564682102 | 6,131 | 218,200 | SH | DEFINE |
| MARRIOTT INTERNATIONAL-CL A | EQUITY | 571903202 | 312 | 6,600 | SH | DEFINE |
| MARSH & MC LENNAN | EQUITY | 571748102 | 782 | 7,740 | SH | DEFINE |
| MARTHA STEWART LIVING INC | EQUITY | 573083102 | 8,205 | 355,200 | SH | DEFINE |
| MASCO CORP | EQUITY | 574599106 | 15,581 | 624,230 | SH | DEFINE |
| MASCO CORP | EQUITY | 574599106 | 7,708 | 308,800 | SH | DEFINE |
| Masisa SA-ADR | EQUITY | 574799102 | 260 | 17,600 | SH | DEFINE |
| MATAV RT-SPONSORED ADR | EQUITY | 559776109 | 60 | 4,000 | SH | DEFINE |
| MATTEL INC. | EQUITY | 577081102 | 223 | 11,800 | SH | DEFINE |
| MAVERICK TUBE CORP | EQUITY | 577914104 | 3,819 | 225,300 | SH | DEFINE |
| MAXIM INTEGRATED PRODS | EQUITY | 57772K101 | 403 | 9,120 | SH | DEFINE |
| MAXIMUS INC COM | EQUITY | 577933104 | 47,344 | 1,180,940 | SH | DEFINE |
| MAY DEPARTMENT STORES | EQUITY | 577778103 | 287 | 8,370 | SH | DEFINE |
| MAY DEPARTMENT STORES | EQUITY | 577778103 | 8,745 | 255,262 | SH | DEFINE |
| MAYTAG CO. | EQUITY | 578592107 | 61 | 2,100 | SH | DEFINE |
| MBIA INC. | EQUITY | 55262C100 | 226 | 4,050 | SH | DEFINE |
| MBNA CORP | EQUITY | 55262L100 | 773 | 23,412 | SH | DEFINE |
| MBNA CORP COM | EQUITY | 55262L100 | 4,273 | 129,500 | SH | DEFINE |
| MC DONALDS CORP. | EQUITY | 580135101 | 1,074 | 39,680 | SH | DEFINE |
| MCDATA CORPORATION | EQUITY | 580031201 | 37 | 2,118 | SH | DEFINE |
| MCDERMOTT INTERNATIONAL | EQUITY | 580037109 | 21 | 1,800 | SH | DEFINE |
| McDonalds Corp | EQUITY | 580135101 | 1,285 | 47,500 | SH | DEFINE |
| MCGRAW HILL CORP | EQUITY | 580645109 | 397 | 6,000 | SH | DEFINE |
| MCKESSON HBOC INC | EQUITY | 58155Q103 | 234 | 6,294 | SH | DEFINE |
| MEAD CORP | EQUITY | 582834107 | 73 | 2,700 | SH | DEFINE |
| MEDICIS PHARMACEUTICAL CL A NE | EQUITY | 584690309 | 56,011 | 1,056,817 | SH | DEFINE |
| MEDIMMUNE INC | EQUITY | 584699102 | 283 | 6,000 | SH | DEFINE |
| MEDIMMUNE INC | EQUITY | 584699102 | 14,292 | 302,800 | SH | DEFINE |
| MEDTRONIC INC. | EQUITY | 585055106 | 1,518 | 33,000 | SH | DEFINE |
| MEDTRONIC INC. | EQUITY | 585055106 | 11,194 | 243,290 | SH | DEFINE |
| MELLON FINANCIAL CORP | EQUITY | 58551A108 | 596 | 13,300 | SH | DEFINE |
| MELLON FINANCIAL CORP | EQUITY | 58551A108 | 7,328 | 159,300 | SH | DEFINE |
| MERCANTILE BANKSHARES CORP | EQUITY | 587405101 | 16 | 420 | SH | DEFINE |
| MERCK & CO. | EQUITY | 589331107 | 4,097 | 64,110 | SH | DEFINE |
| MERCK & CO. | EQUITY | 589331107 | 29,445 | 460,730 | SH | DEFINE |

16

File Number 28-219 (Consolidated)
As of 6/30/01

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVSTM DCRET |
|---------------------------------|-------------|-----------|-----------------|-----------------|---------|-----------|--------------|
| MERCK & CO. | EQUITY | 589331107 | 3,477 | 54,400 | SH | | DEFINE |
| MERCURY INTERACTIVE CORPORATION | EQUITY | 589405109 | 144 | 2,400 | SH | | DEFINE |
| MERCURY INTERACTIVE CORPORATION | EQUITY | 589405109 | 38,685 | 645,826 | SH | | DEFINE |
| MEREDITH CORP | EQUITY | 589433101 | 50 | 1,400 | SH | | DEFINE |
| MERISTAR HOSPITALITY CORP | EQUITY | 58984Y103 | 4,634 | 195,100 | SH | | DEFINE |
| MERRILL LYNCH & CO. | EQUITY | 590188108 | 1,339 | 22,600 | SH | | DEFINE |

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|---------------------------------|--------|-----------|---------|-----------|----|---------|
| MERRILL LYNCH & CO. | EQUITY | 590188108 | 4,841 | 81,700 | SH | DEFINE |
| MESA AIR GROUP INC | EQUITY | 590479101 | 750 | 56,400 | SH | DEFINE |
| METLIFE INC | EQUITY | 59156R108 | 4,359 | 140,700 | SH | DEFINE |
| METLIFE INC | EQUITY | 59156R108 | 3,773 | 121,800 | SH | DEFINE |
| METRIS COS INC COM | EQUITY | 591598107 | 169,320 | 5,022,831 | SH | DEFINED |
| MGIC INVESTMENT CORP | EQUITY | 552848103 | 218 | 3,000 | SH | DEFINE |
| MGIC INVESTMENT CORP | EQUITY | 552848103 | 16,562 | 228,000 | SH | DEFINE |
| MICHAELS STORES INC COM | EQUITY | 594087108 | 15,072 | 367,600 | SH | DEFINE |
| MICRON TECHNOLOGY INC | EQUITY | 595112103 | 674 | 16,400 | SH | DEFINE |
| MICRON TECHNOLOGY INC | EQUITY | 595112103 | 18,429 | 448,400 | SH | DEFINE |
| MICROSOFT CORP | EQUITY | 594918104 | 61,951 | 848,640 | SH | DEFINE |
| MICROSOFT CORP | EQUITY | 594918104 | 67,470 | 924,243 | SH | DEFINE |
| MICROSOFT CORP | EQUITY | 594918104 | 2,117 | 29,000 | SH | DEFINE |
| MICROSOFT CORP | EQUITY | 594918104 | 1,935 | 26,500 | SH | DEFINE |
| MILLENNIUM PHARMACEUTICALS | EQUITY | 599902103 | 8,916 | 250,600 | SH | DEFINE |
| MILLIPORE CORP | EQUITY | 601073109 | 87 | 1,400 | SH | DEFINE |
| MILLIPORE CORP | EQUITY | 601073109 | 1,649 | 26,600 | SH | DEFINE |
| MINNESOTA MINING & MFG. | EQUITY | 604059105 | 1,940 | 17,000 | SH | DEFINE |
| MINNESOTA MINING & MFG. | EQUITY | 604059105 | 1,267 | 11,100 | SH | DEFINE |
| MINNESOTA MINING & MFG. | EQUITY | 604059105 | 1,004 | 8,800 | SH | DEFINE |
| MINNESOTA MINING & MFG. | EQUITY | 604059105 | 4,765 | 41,763 | SH | DEFINE |
| MIRANT CORP | EQUITY | 604675108 | 22,964 | 667,560 | SH | DEFINE |
| MIRANT CORP | EQUITY | 604675108 | 6,557 | 190,600 | SH | DEFINE |
| MITCHELL ENERGY & DEV CL A | EQUITY | 606592202 | 16,860 | 361,800 | SH | DEFINE |
| MOBILE MINI | EQUITY | 60740F105 | 33,072 | 1,002,800 | SH | DEFINE |
| MOBILE MINI | EQUITY | 60740F105 | 7,404 | 224,500 | SH | DEFINE |
| MOHAWK INDS INC COM | EQUITY | 608190104 | 21,908 | 622,400 | SH | DEFINE |
| MOLEX INC | EQUITY | 608554101 | 197 | 5,400 | SH | DEFINE |
| MOODY'S INVESTORS SERVICE | EQUITY | 615369105 | 147 | 4,400 | SH | DEFINE |
| MORGAN STANLEY DEAN WITTER & CO | EQUITY | 617446448 | 1,977 | 30,780 | SH | DEFINE |
| MORGAN STANLEY DEAN WITTER & CO | EQUITY | 617446448 | 12,654 | 197,005 | SH | DEFINE |
| MORGAN STANLEY INDIA INVT FUND | EQUITY | 61745C105 | 648 | 77,623 | SH | DEFINE |
| MOTIENT CORP | EQUITY | 619908114 | 3 | 4,500 | SH | DEFINE |
| MOTOROLA INC | EQUITY | 620076109 | 1,112 | 67,122 | SH | DEFINE |
| MPOWER COMMUNICATIONS CORP | EQUITY | 62473J205 | 99 | 30,400 | SH | DEFINE |
| MYRIAD GENETICS INC | EQUITY | 62855J104 | 8,409 | 132,800 | SH | DEFINE |
| MYRIAD GENETICS INC | EQUITY | 62855J104 | 15,197 | 240,000 | SH | DEFINE |
| NABORS INDS INC | EQUITY | 629568106 | 123 | 3,300 | SH | DEFINE |
| NABORS INDS INC | EQUITY | 629568106 | 9,497 | 255,300 | SH | DEFINE |
| NABORS INDS INC | EQUITY | 629568106 | 4,922 | 132,300 | SH | DEFINE |
| NASDAQ 100 TR | EQUITY | 631100104 | 21,950 | 480,300 | SH | DEFINE |
| NATIONAL CITY CORP | EQUITY | 635405103 | 508 | 16,500 | SH | DEFINE |
| NATIONAL CITY CORP | EQUITY | 635405103 | 3,078 | 100,000 | SH | DEFINE |
| NATIONAL EQUIPMENT SERV | EQUITY | 635847106 | 225 | 75,000 | SH | DEFINE |
| NATIONAL OILWELL INC | EQUITY | 637071101 | 33,229 | 1,239,890 | SH | DEFINE |
| NATIONAL OILWELL INC | EQUITY | 637071101 | 32,117 | 1,198,400 | SH | DEFINE |
| NATIONAL SEMICONDUCTOR | EQUITY | 637640103 | 15,382 | 528,220 | SH | DEFINE |
| NATIONAL SERVICE INDS INC | EQUITY | 637657107 | 25 | 1,100 | SH | DEFINE |
| NATIONWIDE FINL SVCS CL A | EQUITY | 638612101 | 10,795 | 247,300 | SH | DEFINE |
| NAVISTAR INTERNATIONAL | EQUITY | 63934E108 | 45 | 1,600 | SH | DEFINE |
| NCR CORPORATION | EQUITY | 62886E108 | 125 | 2,650 | SH | DEFINE |
| NETWORK APPLIANCE INC | EQUITY | 64120L104 | 119 | 8,700 | SH | DEFINE |
| Network Associates | EQUITY | 640938106 | 498 | 40,000 | SH | DEFINE |

17

File Number 28-219 (Consolidated)
As of 6/30/01

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| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVSTM DSCRET |
|----------------------------------|-------------|-----------|-----------------|-----------------|---------|-----------|---------------|
| NEW PLAN EXCEL REALTY TRUST | EQUITY | 648053106 | 2,942 | 192,300 | SH | | DEFIN |
| NEW YORK TIMES | EQUITY | 650111107 | 189 | 4,500 | SH | | DEFIN |
| NEWELL RUBBERMAID INC | EQUITY | 651229106 | 185 | 7,388 | SH | | DEFIN |
| NEWELL RUBBERMAID INC | EQUITY | 651229106 | 5,520 | 219,903 | SH | | DEFIN |
| NEWMONT MINING CORP | EQUITY | 651639106 | 98 | 5,273 | SH | | DEFIN |
| NEWMONT MNG CORP | EQUITY | 651639106 | 2,419 | 130,000 | SH | | DEFIN |
| NEWPARK RES INC | EQUITY | 651718504 | 4,329 | 390,000 | SH | | DEFIN |
| NEWPOWER HLDGS INC | EQUITY | 652463100 | 1,007 | 111,900 | SH | | DEFIN |
| NEXTEL COMMUNICATIONS | EQUITY | 65332V103 | 371 | 21,200 | SH | | DEFIN |
| NEXTEL COMMUNICATIONS | EQUITY | 65332V707 | 5,216 | 8,693 | SH | | DEFIN |
| NEXTEL PARTNERS INC | EQUITY | 65333F107 | 753 | 50,000 | SH | | DEFIN |
| NIAGARA MOHAWK HOLDINGS INC | EQUITY | 653520106 | 74 | 4,200 | SH | | DEFIN |
| NICOR INC | EQUITY | 654086107 | 51 | 1,300 | SH | | DEFIN |
| NIKE INC CLASS B | EQUITY | 654106103 | 198 | 4,725 | SH | | DEFIN |
| NIKE INC CLASS B | EQUITY | 654106103 | 315 | 7,500 | SH | | DEFIN |
| NISOURCE INC | EQUITY | 65473P105 | 156 | 5,701 | SH | | DEFIN |
| NITCHES INC | EQUITY | 65476M109 | 428 | 74,500 | SH | | DEFIN |
| NOBLE DRILLING CORP | EQUITY | 655042109 | 124 | 3,800 | SH | | DEFIN |
| NOKIA CORP | EQUITY | 654902204 | 19,759 | 899,630 | SH | | DEFIN |
| NOKIA CORP | EQUITY | 654902204 | 3,128 | 140,955 | SH | | DEFIN |
| NORDIC AMER TANKER SHIPPING | EQUITY | G65773106 | 1,830 | 106,500 | SH | | DEFIN |
| NORDSTROM INC. | EQUITY | 655664100 | 69 | 3,700 | SH | | DEFIN |
| NORFOLK AND SOUTHERN | EQUITY | 655844108 | 220 | 10,600 | SH | | DEFIN |
| NORTEL NETWORKS CORP | EQUITY | 656568102 | 834 | 92,310 | SH | | DEFIN |
| NORTEL NETWORKS CORP | EQUITY | 656568102 | 41 | 4,475 | SH | | DEFIN |
| NORTHERN BORDER PARTNERS - LP | EQUITY | 664785102 | 413 | 10,900 | SH | | DEFIN |
| NORTHERN TRUST CORP | EQUITY | 665859104 | 386 | 6,180 | SH | | DEFIN |
| NORTHROP GRUMMAN CORP | EQUITY | 666807102 | 15,969 | 199,360 | SH | | DEFIN |
| NORTHWEST NATURAL GAS CO. | EQUITY | 667655104 | 16 | 650 | SH | | DEFIN |
| NOVELL INC. | EQUITY | 670006105 | 52 | 9,200 | SH | | DEFIN |
| NOVELLUS SYS INC | EQUITY | 670008101 | 4,004 | 70,500 | SH | | DEFIN |
| NOVELLUS SYSTEMS INC | EQUITY | 670008101 | 227 | 4,000 | SH | | DEFIN |
| NRG ENERGY INC | EQUITY | 629377102 | 3,347 | 151,600 | SH | | DEFIN |
| NSTAR | EQUITY | 67019E107 | 1,170 | 27,500 | SH | | DEFIN |
| NUCOR CORP | EQUITY | 670346105 | 103 | 2,100 | SH | | DEFIN |
| O CHARLEYS INC COM | EQUITY | 670823103 | 3,719 | 191,900 | SH | | DEFIN |
| OCCIDENTAL PETROLEUM | EQUITY | 674599105 | 274 | 10,300 | SH | | DEFIN |
| OCEAN ENERGY INC TEX COM | EQUITY | 67481E106 | 21,493 | 1,231,700 | SH | | DEFIN |
| ODYSSEY RE HLDGS CORP | EQUITY | 67612W108 | 452 | 25,000 | SH | | DEFIN |
| ODYSSEY RE HLDGS CORP | EQUITY | 67612W108 | 12,618 | 698,300 | SH | | DEFIN |
| OFFICE DEPOT INCORPORATED | EQUITY | 676220106 | 86 | 8,300 | SH | | DEFIN |
| OFFSHORE LOGISTICS INC | EQUITY | 676255102 | 3,857 | 203,000 | SH | | DEFIN |
| OGE ENERGY CORP. | EQUITY | 670837103 | 7,188 | 317,900 | SH | | DEFIN |
| OLD REPUBLIC INTERNATIONAL GROUP | EQUITY | 680223104 | 94,198 | 3,248,200 | SH | | DEFIN |
| OLD REPUBLIC INTERNATIONAL GROUP | EQUITY | 680223104 | 870 | 30,000 | SH | | DEFIN |
| OMNICOM GROUP INC | EQUITY | 681919106 | 439 | 5,100 | SH | | DEFIN |
| ONEOK | EQUITY | 682680103 | 32 | 1,600 | SH | | DEFIN |
| ONI SYS CORP | EQUITY | 68273F103 | 7,820 | 280,300 | SH | | DEFIN |
| OPENWAVE SYS INC | EQUITY | 683718100 | 4,338 | 125,000 | SH | | DEFIN |
| OPENWAVE SYS INC | EQUITY | 683718100 | 10,375 | 299,000 | SH | | DEFIN |
| OPNET TECHNOLOGIES INC | EQUITY | 683757108 | 11 | 600 | SH | | DEFIN |
| ORACLE SYSTEMS | EQUITY | 68389X105 | 2,451 | 129,000 | SH | | DEFIN |
| ORACLE SYSTEMS | EQUITY | 68389X105 | 13,266 | 698,210 | SH | | DEFIN |
| OSCA INC CL A | EQUITY | 687836106 | 7,273 | 351,000 | SH | | DEFIN |
| P G & E CORPORATION | EQUITY | 69331C108 | 119 | 10,600 | SH | | DEFIN |
| PACCAR INC | EQUITY | 693718108 | 108 | 2,100 | SH | | DEFIN |
| PACTIV CORPORATION | EQUITY | 695257105 | 56 | 4,200 | SH | | DEFIN |
| PALL CORP | EQUITY | 696429307 | 80 | 3,400 | SH | | DEFIN |

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PALM INC EQUITY 696642107 119 19,674 SH DEFINE

18

File Number 28-219 (Consolidated)

As of 6/30/01

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVTM DSCRET |
|--------------------------------|-------------|-----------|-----------------|-----------------|---------|-----------|--------------|
| PAN PACIFIC RETAIL COM | EQUITY | 69806L104 | 9,604 | 369,400 | SH | | DEFINE |
| PARAMETRIC TECHNOLOGY CORP | EQUITY | 699173100 | 104 | 7,400 | SH | | DEFINE |
| PARKER HANNIFAN | EQUITY | 701094104 | 138 | 3,250 | SH | | DEFINE |
| PARTNERRE LTD | EQUITY | G6852T105 | 2,216 | 40,000 | SH | | DEFINE |
| PATTERSON UTI ENERGY COM | EQUITY | 703481101 | 13,215 | 739,500 | SH | | DEFINE |
| PATTERSON UTI ENERGY COM | EQUITY | 703481101 | 1,851 | 103,600 | SH | | DEFINE |
| PAYCHEX INC | EQUITY | 704326107 | 413 | 10,325 | SH | | DEFINE |
| PAYCHEX INC | EQUITY | 704326107 | 36,964 | 924,089 | SH | | DEFINE |
| PAYCHEX INC | EQUITY | 704326107 | 8,536 | 213,400 | SH | | DEFINE |
| PAYLESS SHOESOURCE INC | EQUITY | 704379106 | 4,788 | 74,000 | SH | | DEFINE |
| PEABODY ENERGY CORP | EQUITY | 704549104 | 49 | 1,500 | SH | | DEFINE |
| PEC SOLUTIONS, INC. | EQUITY | 705107100 | 4,972 | 225,000 | SH | | DEFINE |
| PEGASUS COMMUNICATIONS CORP | EQUITY | 705904100 | 8,946 | 397,600 | SH | | DEFINE |
| PENNZOIL QUAKER ST CO | EQUITY | 709323109 | 1,089 | 97,200 | SH | | DEFINE |
| PEOPLE'S ENERGY CORP. | EQUITY | 711030106 | 10,074 | 250,600 | SH | | DEFINE |
| PEOPLESOFT INC | EQUITY | 712713106 | 6,731 | 136,720 | SH | | DEFINE |
| PEOPLESOFT INC | EQUITY | 712713106 | 8,098 | 164,500 | SH | | DEFINE |
| PEPSI BOTTLING GROUP INC | EQUITY | 713409100 | 160 | 4,000 | SH | | DEFINE |
| PEPSICO INC | EQUITY | 713448108 | 3,390 | 76,700 | SH | | DEFINE |
| PEPSICO INC. | EQUITY | 713448108 | 1,840 | 41,620 | SH | | DEFINE |
| PEPSI-GEMEX S.A.- SPONS GDR | EQUITY | 713435105 | 750 | 124,100 | SH | | DEFINE |
| PEREGRINE SYS INC | EQUITY | 71366Q101 | 3,347 | 115,400 | SH | | DEFINE |
| PEREZ COMPANC SA- SPON ADR | EQUITY | 71367B103 | 898 | 66,523 | SH | | DEFINE |
| PERINI CORPORATION | EQUITY | 713839108 | 47,059 | 4,705,882 | SH | | DEFINE |
| PERKINELMER INC. | EQUITY | 714046109 | 74 | 2,700 | SH | | DEFINE |
| PETROLEO BRASILEIRO S.A. - ADR | EQUITY | 71654V101 | 1,939 | 82,900 | SH | | DEFINE |
| PETROLEO BRASILEIRO S.A. ADR | EQUITY | 71654V408 | 364 | 14,000 | SH | | DEFINE |
| PF CHANGS CHINA BISTRO COM | EQUITY | 69333Y108 | 6,674 | 176,100 | SH | | DEFINE |
| PFIZER INC | EQUITY | 717081103 | 53,804 | 1,343,428 | SH | | DEFINE |
| PFIZER INC | EQUITY | 717081103 | 12,812 | 319,891 | SH | | DEFINE |
| PHARMACIA CORP | EQUITY | 71713U102 | 1,413 | 30,746 | SH | | DEFINE |
| PHARMACIA CORP | EQUITY | 71713U102 | 7,733 | 168,300 | SH | | DEFINE |
| Pharmacoepia Incorporated | EQUITY | 71713B104 | 480 | 20,000 | SH | | DEFINE |
| PHELPS DODGE CORP. | EQUITY | 717265102 | 95 | 2,280 | SH | | DEFINE |
| PHILIP MORRIS | EQUITY | 718154107 | 11,340 | 223,440 | SH | | DEFINE |
| PHILIP MORRIS | EQUITY | 718154107 | 16,697 | 329,009 | SH | | DEFINE |
| PHILIP MORRIS | EQUITY | 718154107 | 1,269 | 25,000 | SH | | DEFINE |
| PHILLIPS PETROLEUM | EQUITY | 718507106 | 403 | 7,070 | SH | | DEFINE |
| PINNACLE WEST CAP CORP | EQUITY | 723484101 | 114 | 2,400 | SH | | DEFINE |
| PITNEY BOWES INC | EQUITY | 724479100 | 291 | 6,900 | SH | | DEFINE |
| PITNEY BOWES INC | EQUITY | 724479100 | 6,465 | 153,493 | SH | | DEFINE |
| PIVOTAL CORP | EQUITY | 72581R106 | 166 | 9,754 | SH | | DEFINE |
| PLACER DOME INC | EQUITY | 725906101 | 87 | 8,900 | SH | | DEFINE |
| PMI GROUP INC COM | EQUITY | 69344M101 | 105,741 | 1,475,800 | SH | | DEFINE |
| PNC FINANCIAL SERVICES CORP | EQUITY | 693475105 | 526 | 8,000 | SH | | DEFINE |
| POGO PRODUCING CO COM | EQUITY | 730448107 | 33,302 | 1,387,577 | SH | | DEFINE |
| POST PROPERTIES INC | EQUITY | 737464107 | 7,033 | 185,800 | SH | | DEFINE |
| POTLATCH CORP | EQUITY | 737628107 | 24 | 700 | SH | | DEFINE |

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|------------------------------|--------|-----------|-------|---------|----|--------|
| POWER-ONE INC | EQUITY | 739308104 | 37 | 2,200 | SH | DEFINE |
| PPG INDUSTRIES INC | EQUITY | 693506107 | 242 | 4,600 | SH | DEFINE |
| PPL CORP | EQUITY | 69351T106 | 226 | 4,100 | SH | DEFINE |
| PRAXAIR INC | EQUITY | 74005P104 | 212 | 4,500 | SH | DEFINE |
| PRECISION CASTPARTS CORP | EQUITY | 740189105 | 4,865 | 130,000 | SH | DEFINE |
| PRENTISS PPTYS TR SH BEN INT | EQUITY | 740706106 | 3,419 | 130,000 | SH | DEFINE |
| PRINCETON REVIEW INC | EQUITY | 742352107 | 3,836 | 446,000 | SH | DEFINE |
| PROCTER AND GAMBLE | EQUITY | 742718109 | 2,486 | 38,960 | SH | DEFINE |
| PRODIGY COMMUNICATIONS COM | EQUITY | 74283P206 | 1,565 | 275,000 | SH | DEFINE |
| PROGRESS ENERGY INC | EQUITY | 743263105 | 2,583 | 57,510 | SH | DEFINE |
| PROGRESSIVE CORP. | EQUITY | 743315103 | 287 | 2,120 | SH | DEFINE |

19

File Number 28-219 (Consolidated)
As of 6/30/01

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVTM DSCRET |
|---------------------------------------|-------------|-----------|-----------------|-----------------|---------|-----------|--------------|
| PROLOGIS TR SH BEN INT | EQUITY | 743410102 | 41,490 | 1,826,140 | SH | | DEFIN |
| PROTECTION ONE ALARM | CVT BOND | 743659AL8 | 6,422 | 9,045,000 | PRN | | DEFIN |
| PROTEIN DESIGN LABS INC | EQUITY | 74369L103 | 1,735 | 20,000 | SH | | DEFIN |
| PROVIDIAN FINANCIAL CORP | EQUITY | 74406A102 | 1,658 | 28,000 | SH | | DEFIN |
| PROVIDIAN FINANCIAL CORP | EQUITY | 74406A102 | 35,177 | 594,200 | SH | | DEFIN |
| PROVIDIAN FINANCIAL CORP | EQUITY | 74406A102 | 23,408 | 395,400 | SH | | DEFIN |
| PS BUSINESS PKS INC CA COM | EQUITY | 69360J107 | 8,341 | 297,900 | SH | | DEFIN |
| PUBLIC SERVICE ENTERPRISE GP | EQUITY | 744573106 | 289 | 5,900 | SH | | DEFIN |
| PUBLIC STORAGE INC COM | EQUITY | 74460D109 | 13,975 | 471,320 | SH | | DEFIN |
| Public Svc Enterprise Group | EQUITY | 744573106 | 8,802 | 180,000 | SH | | DEFIN |
| PULTE HOMES INC | EQUITY | 745867101 | 20,117 | 471,900 | SH | | DEFIN |
| PULTE HOMES INC | EQUITY | 745867101 | 47 | 1,100 | SH | | DEFIN |
| QLOGIC CORPORATION | EQUITY | 747277101 | 168 | 2,600 | SH | | DEFIN |
| QUAKER OATS | EQUITY | 747402105 | 338 | 3,700 | SH | | DEFIN |
| QUALCOMM INC | EQUITY | 747525103 | 8,423 | 144,040 | SH | | DEFIN |
| QUALCOMM INC | EQUITY | 747525103 | 35,977 | 615,200 | SH | | DEFIN |
| QUESTAR CORP | EQUITY | 748356102 | 26 | 1,050 | SH | | DEFIN |
| QUINENCO S.A.-ADR | EQUITY | 748718103 | 211 | 28,000 | SH | | DEFIN |
| QUINTILES TRANSNATIONAL CORP | EQUITY | 748767100 | 83 | 3,300 | SH | | DEFIN |
| QUINTILES TRANSNATIONAL CORP | EQUITY | 748767100 | 6,313 | 250,000 | SH | | DEFIN |
| QWEST COMMUNICATIONS INTERNATIONAL IN | EQUITY | 749121109 | 14,102 | 442,499 | SH | | DEFIN |
| QWEST COMMUNICATIONS INTERNATIONAL IN | EQUITY | 749121109 | 69 | 2,170 | SH | | DEFIN |
| R R DONNELLEY & SONS | EQUITY | 257867101 | 95 | 3,200 | SH | | DEFIN |
| RADIAN GROUP INC COM | EQUITY | 750236101 | 124,683 | 3,082,406 | SH | | DEFIN |
| RADIANT SYSTEMS INC COM | EQUITY | 75025N102 | 4,341 | 269,300 | SH | | DEFIN |
| RADIO ONE INC CL D NON VTG | EQUITY | 75040P405 | 59,647 | 2,705,098 | SH | | DEFIN |
| RADIOSHACK CORP | EQUITY | 750438103 | 156 | 5,100 | SH | | DEFIN |
| RAILWORKS CORP | EQUITY | 750789109 | 777 | 471,100 | SH | | DEFIN |
| RALSTON PURINA GROUP | EQUITY | 751277302 | 259 | 8,620 | SH | | DEFIN |
| RAYTHEON COMPANY | EQUITY | 755111507 | 12,431 | 468,210 | SH | | DEFIN |
| RECKSON ASSOCS RLTY COM | EQUITY | 75621K106 | 22,795 | 991,100 | SH | | DEFIN |
| REEBOK INTL LTD | EQUITY | 758110100 | 58 | 1,800 | SH | | DEFIN |
| REGENCY CTRS CORP COM | EQUITY | 758849103 | 15,992 | 629,600 | SH | | DEFIN |
| REGIONS FINL CORP | EQUITY | 758940100 | 202 | 6,300 | SH | | DEFIN |
| RELIANT ENERGY INC. | EQUITY | 75952J108 | 268 | 8,323 | SH | | DEFIN |
| RELIANT RESOURCES INC | EQUITY | 75952B105 | 1,237 | 50,100 | SH | | DEFIN |
| RELIANT RESOURCES INC | EQUITY | 75952B105 | 1,235 | 50,000 | SH | | DEFIN |
| REPUBLIC SVCS INC | EQUITY | 760759100 | 6,749 | 340,000 | SH | | DEFIN |

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|-------------------------------|--------|-----------|--------|-----------|----|-------|
| RFS HOTEL INVS INC COM | EQUITY | 74955J108 | 711 | 45,000 | SH | DEFIN |
| RITA MED SYS INC DEL COM | EQUITY | 76774E103 | 5,782 | 1,202,000 | SH | DEFIN |
| RIVIERA HLDGS CORP | EQUITY | 769627100 | 3,125 | 500,000 | SH | DEFIN |
| RJ REYNOLDS TOBACCO HOLDINGS | EQUITY | 76182K105 | 8,600 | 157,500 | SH | DEFIN |
| RJ REYNOLDS TOBACCO HOLDINGS | EQUITY | 76182K105 | 5,460 | 100,001 | SH | DEFIN |
| ROBERT HALF INTERNATIONAL INC | EQUITY | 770323103 | 119 | 4,800 | SH | DEFIN |
| ROCKWELL INTL CORP | EQUITY | 773903109 | 194 | 5,100 | SH | DEFIN |
| ROHM & HAAS CO | EQUITY | 775371107 | 201 | 6,100 | SH | DEFIN |
| ROHM + HAAS CO | EQUITY | 775371107 | 4,587 | 139,431 | SH | DEFIN |
| ROPER INDS INC NEW COM | EQUITY | 776696106 | 21,384 | 512,200 | SH | DEFIN |
| ROSLYN BANCORP INC | EQUITY | 778162107 | 4,371 | 166,200 | SH | DEFIN |
| ROWAN COS. INC. | EQUITY | 779382100 | 57 | 2,600 | SH | DEFIN |
| ROYAL CARIBBEAN CRUISES LTD | EQUITY | V7780T103 | 3,317 | 150,000 | SH | DEFIN |
| ROYAL DUTCH PETRO-NY SHRS | EQUITY | 780257804 | 3,461 | 59,400 | SH | DEFIN |
| RYDER SYSTEMS INC | EQUITY | 783549108 | 33 | 1,700 | SH | DEFIN |
| RYLAND GROUP INC COM | EQUITY | 783764103 | 8,091 | 159,900 | SH | DEFIN |
| SABRE HOLDINGS CORP | EQUITY | 785905100 | 188 | 3,762 | SH | DEFIN |
| SAFECO CORP | EQUITY | 786429100 | 106 | 3,600 | SH | DEFIN |
| SAFeway INC NEW | EQUITY | 786514208 | 39,100 | 814,588 | SH | DEFIN |
| SALIX PHARMACEUTICALS ORD | EQUITY | G77770108 | 3,574 | 145,000 | SH | DEFIN |
| SANMINA CORPORATION | EQUITY | 800907107 | 204 | 8,700 | SH | DEFIN |

20

File Number 28-219 (Consolidated)
As of 6/30/01

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVSTM DSCRET |
|----------------------------|-------------|-----------|-----------------|-----------------|---------|-----------|---------------|
| SANTA FE INTL CORP ORD | EQUITY | G7805C108 | 6,512 | 218,100 | SH | | DEFINE |
| SAPIENT CORP | EQUITY | 803062108 | 32 | 3,300 | SH | | DEFINE |
| SARA LEE CORP | EQUITY | 803111103 | 413 | 21,800 | SH | | DEFINE |
| SBA COMMUNICATIONS CRP COM | EQUITY | 78388J106 | 41,790 | 1,688,500 | SH | | DEFINE |
| SBC COMMUNICATIONS INC | EQUITY | 78387G103 | 17,372 | 433,654 | SH | | DEFINE |
| SBC COMMUNICATIONS INC | EQUITY | 78387G103 | 6,015 | 150,149 | SH | | DEFINE |
| SCHERING PLOUGH CORP | EQUITY | 806605101 | 1,503 | 41,470 | SH | | DEFINE |
| SCHERING PLOUGH CORP | EQUITY | 806605101 | 13,640 | 376,370 | SH | | DEFINE |
| SCHLUMBERGER | EQUITY | 806857108 | 9,339 | 177,370 | SH | | DEFINE |
| SCHLUMBERGER | EQUITY | 806857108 | 155 | 2,950 | SH | | DEFINE |
| SCHWAB (CHARLES) CORP | EQUITY | 808513105 | 5,350 | 339,670 | SH | | DEFINE |
| SCIENTIFIC ATLANTA INC | EQUITY | 808655104 | 179 | 4,400 | SH | | DEFINE |
| SCIENTIFIC ATLANTA INC | EQUITY | 808655104 | 4,060 | 100,000 | SH | | DEFINE |
| SCIENTIFIC LEARNING CORP | EQUITY | 808760102 | 108 | 50,000 | SH | | DEFINE |
| SCOTTISH ANNUITY&LIFE ORD | EQUITY | G7885T104 | 5,227 | 307,500 | SH | | DEFINE |
| SEALED AIR CORP. (new) | EQUITY | 81211K100 | 88 | 2,357 | SH | | DEFINE |
| SEARS ROEBUCK & CO COM | EQUITY | 812387108 | 3,385 | 80,000 | SH | | DEFINE |
| SEARS ROEBUCK & CO COM | EQUITY | 812387108 | 389 | 9,200 | SH | | DEFINE |
| SEEBEYOND TECHNOLOGIES COM | EQUITY | 815704101 | 12,260 | 771,100 | SH | | DEFINE |
| SELECT MEDICAL CORP COM | EQUITY | 816196109 | 8,300 | 415,000 | SH | | DEFINE |
| SEMPRA ENERGY | EQUITY | 816851109 | 125 | 4,560 | SH | | DEFINE |
| SERONO SA | EQUITY | 81752M101 | 9,164 | 367,300 | SH | | DEFINE |
| SHAW GROUP INC | EQUITY | 820280105 | 9,323 | 232,500 | SH | | DEFINE |
| SHERWIN WILLIAMS CO | EQUITY | 824348106 | 4,306 | 193,949 | SH | | DEFINE |
| SHERWIN WILLIAMS CO | EQUITY | 824348106 | 93 | 4,200 | SH | | DEFINE |
| SHUFFLE MASTER INC | EQUITY | 825549108 | 840 | 40,000 | SH | | DEFINE |
| SIDERCA S.A.I.C ADR | EQUITY | 825863103 | 586 | 30,300 | SH | | DEFINE |
| SIEBEL SYSTEMS INC | EQUITY | 826170102 | 6,627 | 141,300 | SH | | DEFINE |

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|------------------------------------|--------|-----------|--------|-----------|----|--------|
| SIEBEL SYSTEMS INC | EQUITY | 826170102 | 668 | 14,250 | SH | DEFINE |
| SIGMA-ALDRICH | EQUITY | 826552101 | 85 | 2,200 | SH | DEFINE |
| SIMON PPTY GROUP | EQUITY | 828806109 | 43,062 | 1,436,850 | SH | DEFINE |
| SIMON PPTY GROUP | EQUITY | 828806109 | 1,379 | 46,000 | SH | DEFINE |
| SKILLSOFT CORP COM | EQUITY | 83066P101 | 1,387 | 40,500 | SH | DEFINE |
| SKYWEST INC | EQUITY | 830879102 | 5,135 | 183,400 | SH | DEFINE |
| SL GREEN RLTY CORP COM | EQUITY | 78440X101 | 7,817 | 257,900 | SH | DEFINE |
| SMITH INTL INC | EQUITY | 832110100 | 2,437 | 40,685 | SH | DEFINE |
| SMURFIT-STONE CONTAINER CORP | EQUITY | 832727101 | 20,797 | 1,283,740 | SH | DEFINE |
| SNAP-ON INC. | EQUITY | 833034101 | 37 | 1,550 | SH | DEFINE |
| SOC QUIMICA Y MINERA CHIL-SPON ADR | EQUITY | 833635105 | 1,137 | 57,730 | SH | DEFINE |
| SOLECTRON CORP | EQUITY | 834182107 | 9,253 | 505,630 | SH | DEFINE |
| SONUS NETWORKS INC | EQUITY | 835916107 | 6,111 | 261,600 | SH | DEFINE |
| SOUTHERN CO | EQUITY | 842587107 | 14,591 | 627,560 | SH | DEFINE |
| SOUTHTRUST CORP | EQUITY | 844730101 | 247 | 9,500 | SH | DEFINE |
| SOUTHWEST AIRLINES | EQUITY | 844741108 | 390 | 21,087 | SH | DEFINE |
| SPEECHWORKS INTL INC COM | EQUITY | 84764M101 | 8,792 | 560,000 | SH | DEFINE |
| SPIEKER PPTYS INC COM | EQUITY | 848497103 | 32,133 | 536,000 | SH | DEFINE |
| SPINNAKER EXPL CO COM | EQUITY | 84855W109 | 11,799 | 296,000 | SH | DEFINE |
| SPRINT CORP | EQUITY | 852061100 | 523 | 24,500 | SH | DEFINE |
| SPRINT PCS GROUP | EQUITY | 852061506 | 4,762 | 197,170 | SH | DEFINE |
| SPX CORP | EQUITY | 784635104 | 8,124 | 64,900 | SH | DEFINE |
| ST JUDE MEDICAL INC | EQUITY | 790849103 | 3,174 | 52,900 | SH | DEFINE |
| ST JUDE MEDICAL INC | EQUITY | 790849103 | 144 | 2,400 | SH | DEFINE |
| ST JUDE MEDICAL INC | EQUITY | 790849103 | 600 | 10,000 | SH | DEFINE |
| ST. PAUL COS INC. | EQUITY | 792860108 | 309 | 6,100 | SH | DEFINE |
| STANLEY WORKS | EQUITY | 854616109 | 113 | 2,700 | SH | DEFINE |
| STAPLES INC | EQUITY | 855030102 | 204 | 12,750 | SH | DEFINE |
| STARBUCKS CORP | EQUITY | 855244109 | 242 | 10,500 | SH | DEFINE |
| STARWOOD HOTELS & RESORTS | EQUITY | 85590A203 | 164 | 4,400 | SH | DEFINE |
| STARWOOD HOTELS & RESORTS | EQUITY | 85590A203 | 5,652 | 151,600 | SH | DEFINE |

21

File Number 28-219 (Consolidated)

As of 6/30/01

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVSTM DCRET |
|---------------------------|-------------|-----------|-----------------|-----------------|---------|-----------|--------------|
| STATE STREET CORP | EQUITY | 857477103 | 445 | 9,000 | SH | | DEFINE |
| STEINWAY MUSICAL | EQUITY | 858495104 | 31,790 | 1,801,131 | SH | | DEFINE |
| STEWART & STEVENSON SVCS | EQUITY | 860342104 | 14,094 | 427,100 | SH | | DEFINE |
| STEWART & STEVENSON SVCS | EQUITY | 860342104 | 3,300 | 100,000 | SH | | DEFINE |
| STILWELL FINANCIAL INC | EQUITY | 860831106 | 208 | 6,200 | SH | | DEFINE |
| STRATOS LIGHTWAVE INC COM | EQUITY | 863100103 | 45,634 | 3,510,272 | SH | | DEFINE |
| STRYKER CORP | EQUITY | 863667101 | 2,194 | 40,000 | SH | | DEFINE |
| STRYKER CORP | EQUITY | 863667101 | 302 | 5,500 | SH | | DEFINE |
| SUN COMMUNITIES INC COM | EQUITY | 866674104 | 5,363 | 151,700 | SH | | DEFINE |
| SUN MICROSYSTEMS | EQUITY | 866810104 | 14,315 | 910,630 | SH | | DEFINE |
| SUN MICROSYSTEMS | EQUITY | 866810104 | 1,493 | 95,000 | SH | | DEFINE |
| SUNGARD DATA SYS INC | EQUITY | 867363106 | 107,064 | 3,567,610 | SH | | DEFINE |
| SUNOCO INC | EQUITY | 86764P109 | 77 | 2,100 | SH | | DEFINE |
| SUNRISE ASSIST LIVING COM | EQUITY | 86768K106 | 1,391 | 53,000 | SH | | DEFINE |
| SUNTRUST BANKS INC. | EQUITY | 867914103 | 520 | 8,030 | SH | | DEFINE |
| SUPER VALU STORES | EQUITY | 868536103 | 63 | 3,600 | SH | | DEFINE |
| SUPERIOR ENERGY SVCS COM | EQUITY | 868157108 | 2,626 | 332,400 | SH | | DEFINE |
| SYMBOL TECHNOLOGIES IN | EQUITY | 871508107 | 137 | 6,150 | SH | | DEFINE |

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|---------------------------------------|--------|-----------|--------|---------|----|--------|
| SYNOPSIS INC | EQUITY | 871607107 | 10,709 | 221,300 | SH | DEFINE |
| SYNOVUS FINANCIAL CORPORATION | EQUITY | 87161C105 | 249 | 7,950 | SH | DEFINE |
| SYSCO CORP. | EQUITY | 871829107 | 601 | 22,130 | SH | DEFINE |
| T HQ INC | EQUITY | 872443403 | 14,253 | 289,400 | SH | DEFINE |
| T ROWE PRICE GROUP INC | EQUITY | 74144T108 | 131 | 3,500 | SH | DEFINE |
| TAIWAN FUND | EQUITY | 874036106 | 1,051 | 94,250 | SH | DEFINE |
| TALBOTS INC | EQUITY | 874161102 | 4,309 | 98,500 | SH | DEFINE |
| TANGER FACTORY OUTLET CENTER | EQUITY | 875465106 | 708 | 30,800 | SH | DEFINE |
| TARGET CORP | EQUITY | 87612E106 | 962 | 27,800 | SH | DEFINE |
| TARGET CORP | EQUITY | 87612E106 | 12,546 | 362,600 | SH | DEFINE |
| TARO PHARMA INDS | EQUITY | M8737E108 | 1,751 | 20,000 | SH | DEFINE |
| TARO PHARMACEUTICALS INDUS | EQUITY | M8737E108 | 464 | 5,300 | SH | DEFINE |
| TEKTRONIX INC | EQUITY | 879131100 | 73 | 2,700 | SH | DEFINE |
| TELE CENTRO OESTE CELULAR S.A. ADR | EQUITY | 87923P105 | 339 | 39,200 | SH | DEFINE |
| TELE NORTE LESTE PARTICIPACOES S.A. A | EQUITY | 879246106 | 1,957 | 128,211 | SH | DEFINE |
| Telebras - Spons ADR Pfd Block | EQUITY | 879287308 | 349 | 5,500 | SH | DEFINE |
| TELECOM ARGENTINA S.A. - ADR | EQUITY | 879273209 | 508 | 32,900 | SH | DEFINE |
| TELEFLEX INC | EQUITY | 879369106 | 1,320 | 30,000 | SH | DEFINE |
| Telefonica De Argentina Arg ADR | EQUITY | 879378206 | 262 | 9,000 | SH | DEFINE |
| Telefonica del Peru ADR | EQUITY | 879384105 | 105 | 9,000 | SH | DEFINE |
| TELEFONOS DE MEXICO CL L-TELMEX | EQUITY | 879403780 | 9,646 | 254,190 | SH | DEFINE |
| TELLABS | EQUITY | 879664100 | 221 | 11,400 | SH | DEFINE |
| TEMPLE INLAND INC | EQUITY | 879868107 | 3,006 | 56,400 | SH | DEFINE |
| TEMPLE INLAND INC | EQUITY | 879868107 | 75 | 1,400 | SH | DEFINE |
| TENET HEALTHCARE CORP | EQUITY | 88033G100 | 7,800 | 151,200 | SH | DEFINE |
| TENET HEALTHCARE CORP. | EQUITY | 88033G100 | 464 | 9,000 | SH | DEFINE |
| TERADYNE INC. | EQUITY | 880770102 | 168 | 4,800 | SH | DEFINE |
| TETRA TECH INC NEW COM | EQUITY | 88162G103 | 24,596 | 904,255 | SH | DEFINE |
| TEVA PHARMACEUTICAL INDS LTD | EQUITY | 881624209 | 1,047 | 16,800 | SH | DEFINE |
| TEVA PHARMACEUTICAL INDS LTD | EQUITY | 881624209 | 21,288 | 341,700 | SH | DEFINE |
| TEXACO INC | EQUITY | 881694103 | 197 | 2,960 | SH | DEFINE |
| Texaco Inc | EQUITY | 881694103 | 2,333 | 35,000 | SH | DEFINE |
| TEXACO INC. | EQUITY | 881694103 | 12,750 | 191,267 | SH | DEFINE |
| TEXAS INSTRUMENTS INC | EQUITY | 882508104 | 15,501 | 485,920 | SH | DEFINE |
| Texas Utilities | EQUITY | 873168108 | 8,308 | 172,400 | SH | DEFINE |
| TEXTRON INC | EQUITY | 883203101 | 220 | 4,000 | SH | DEFINE |
| TEXTRON INC | EQUITY | 883203101 | 5,942 | 107,959 | SH | DEFINE |
| THERMO ELECTRON CORP | EQUITY | 883556102 | 108 | 4,900 | SH | DEFINE |
| THERMO ELECTRON CORP | EQUITY | 883556102 | 5,234 | 237,700 | SH | DEFINE |
| THOMAS & BETTS CORP | EQUITY | 884315102 | 35 | 1,600 | SH | DEFINE |
| TIFFANY & CO. | EQUITY | 886547108 | 149 | 4,100 | SH | DEFINE |

22

File Number 28-219 (Consolidated)
As of 6/30/01

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVSTM DSCRET |
|------------------------|-------------|-----------|-----------------|-----------------|---------|-----------|---------------|
| TIMKEN CO. | EQUITY | 887389104 | 30 | 1,800 | SH | | DEFIN |
| TJX COMPANIES INC. NEW | EQUITY | 872540109 | 249 | 7,800 | SH | | DEFIN |
| TJX COMPANIES INC. NEW | EQUITY | 872540109 | 4,870 | 152,800 | SH | | DEFIN |
| TMP WORLDWIDE INC | EQUITY | 872941109 | 180 | 3,000 | SH | | DEFIN |
| TOLL BROTHERS INC COM | EQUITY | 889478103 | 21,833 | 555,400 | SH | | DEFIN |
| TOO INC COM | EQUITY | 890333107 | 43,467 | 1,586,400 | SH | | DEFIN |
| TORCHMARK CORP | EQUITY | 891027104 | 145 | 3,600 | SH | | DEFIN |
| TOSCO CORP | EQUITY | 891490302 | 181 | 4,100 | SH | | DEFIN |

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|---------------------------------|----------|-----------|-----------|------------|-----|-------|
| TOYS R US | EQUITY | 892335100 | 134 | 5,400 | SH | DEFIN |
| TRANSATLANTIC HOLDINGS INC | EQUITY | 893521104 | 2,554,262 | 20,849,420 | SH | DEFIN |
| TRANSGENOMIC INC COM | EQUITY | 89365K206 | 2,725 | 225,000 | SH | DEFIN |
| TRANSKARYOTIC THERAPIES INC | EQUITY | 893735100 | 2,945 | 100,000 | SH | DEFIN |
| TRANSMONTAIGNE INC | EQUITY | 893934109 | 900 | 155,100 | SH | DEFIN |
| TRANSOCEAN SEDCO FOREX INC | EQUITY | G90078109 | 359 | 8,698 | SH | DEFIN |
| TRANSOCEAN SEDCO FOREX INC | EQUITY | G90078109 | 9,691 | 234,928 | SH | DEFIN |
| TRIAD GTY INC COM | EQUITY | 895925105 | 11,176 | 279,400 | SH | DEFIN |
| TRIAD HOSPITALS INC COM | EQUITY | 89579K109 | 35,494 | 1,204,400 | SH | DEFIN |
| TRIAD HOSPITALS INC COM | EQUITY | 89579K109 | 2,131 | 72,300 | SH | DEFIN |
| TRIBUNE CO | EQUITY | 896047107 | 332 | 8,300 | SH | DEFIN |
| TRICON GLOBAL RESTAURANTS, INC. | EQUITY | 895953107 | 183 | 4,170 | SH | DEFIN |
| TRIGON HEALTHCARE INC | EQUITY | 89618L100 | 7,750 | 119,500 | SH | DEFIN |
| TRIQUINT SEMICONDUCTOR | CorpBond | 89674KAA1 | 181 | 250,000 | PRN | DEFIN |
| TRW INC | EQUITY | 872649108 | 144 | 3,500 | SH | DEFIN |
| TUBOS DE ACERO DE MEX-SP ADR | EQUITY | 898592506 | 2,319 | 183,340 | SH | DEFIN |
| TUPPERWARE CORP | EQUITY | 899896104 | 37 | 1,600 | SH | DEFIN |
| TV AZTECA S.A.-SPONS ADR | EQUITY | 901145102 | 218 | 34,000 | SH | DEFIN |
| TXU CORPORATION | EQUITY | 873168108 | 339 | 7,037 | SH | DEFIN |
| TYCO INTERNATIONAL LTD. | EQUITY | 902124106 | 30,418 | 558,031 | SH | DEFIN |
| TYCO INTERNATIONAL LTD. | EQUITY | 902124106 | 40,592 | 744,800 | SH | DEFIN |
| TYCOM LTD | EQUITY | G9144B106 | 29 | 1,700 | SH | DEFIN |
| UGLY DUCKLING HLDGS INC | EQUITY | 903512101 | 929 | 137,644 | SH | DEFIN |
| UIH AUSTRALIA PAC INC | EQUITY | 902745116 | 30 | 3,000 | SH | DEFIN |
| UIL HOLDINGS CORP | EQUITY | 902748102 | 1,783 | 36,700 | SH | DEFIN |
| UNILEVER N V | EQUITY | 904784709 | 947 | 15,895 | SH | DEFIN |
| UNION PACIFIC CORP. | EQUITY | 907818108 | 379 | 6,900 | SH | DEFIN |
| UNION PLANTERS CORP | EQUITY | 908068109 | 131 | 3,000 | SH | DEFIN |
| UNISYS CORP. | EQUITY | 909214108 | 129 | 8,760 | SH | DEFIN |
| UNIT CORP COM | EQUITY | 909218109 | 4,443 | 280,300 | SH | DEFIN |
| UNITED HEALTHGROUP INC. | EQUITY | 91324P102 | 543 | 8,800 | SH | DEFIN |
| UNITED PARCEL SVC INC | EQUITY | 911312106 | 128 | 2,210 | SH | DEFIN |
| UNITED PARCEL SVC INC | EQUITY | 911312106 | 6,138 | 106,200 | SH | DEFIN |
| UNITED SURGICAL PRTRNS COM | EQUITY | 913016309 | 10,126 | 421,900 | SH | DEFIN |
| UNITED TECHNOLOGIES CORP | EQUITY | 913017109 | 960 | 13,100 | SH | DEFIN |
| UNITEDHEALTH GROUP INC | EQUITY | 91324P102 | 282 | 4,570 | SH | DEFIN |
| UNIVERSAL COMPRESSION COM | EQUITY | 913431102 | 8,511 | 299,700 | SH | DEFIN |
| UNIVERSAL HEALTH SVCS INC | EQUITY | 913903100 | 432 | 9,500 | SH | DEFIN |
| UNIVERSAL HEALTH SVCS INC | EQUITY | 913903100 | 51,847 | 1,139,500 | SH | DEFIN |
| UNIVISION COMMUNICATIONS CL A | EQUITY | 914906102 | 244 | 5,700 | SH | DEFIN |
| UNOCAL CORP | EQUITY | 915289102 | 184 | 5,400 | SH | DEFIN |
| UNUMPROVIDENT CORP | EQUITY | 91529Y106 | 26,239 | 816,909 | SH | DEFIN |
| UNUMPROVIDENT CORP | EQUITY | 91529Y106 | 5,933 | 184,700 | SH | DEFIN |
| US AIRWAYS GROUP, INC. | EQUITY | 911905107 | 41 | 1,700 | SH | DEFIN |
| US BANCORP | EQUITY | 902973304 | 32,928 | 1,444,857 | SH | DEFIN |
| US ONCOLOGY INC | EQUITY | 90338W103 | 1,129 | 127,000 | SH | DEFIN |
| USA EDUCATION INC | EQUITY | 90390U102 | 19,116 | 295,360 | SH | DEFIN |
| USA NETWORKS INC | EQUITY | 902984103 | 2,004 | 71,100 | SH | DEFIN |
| UST INC | EQUITY | 902911106 | 136 | 4,700 | SH | DEFIN |
| UST INC | EQUITY | 902911106 | 5,129 | 177,714 | SH | DEFIN |
| USX/MARATHON GROUP | EQUITY | 902905827 | 254 | 8,600 | SH | DEFIN |

23

File Number 28-219 (Consolidated)
As of 6/30/01

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

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|--------------------------------|--------|-----------|--------|-----------|----|--------|
| USX-U.S. STEEL GROUP INC. | EQUITY | 90337T101 | 48 | 2,400 | SH | DEFINE |
| V F CORP | EQUITY | 918204108 | 4,993 | 137,245 | SH | DEFINE |
| VALERO ENERGY CORP NEW COM | EQUITY | 91913Y100 | 38,380 | 1,043,500 | SH | DEFINE |
| VARIAN SEMICONDUCTOR EQUIP INC | EQUITY | 922207105 | 5,515 | 131,300 | SH | DEFINE |
| VENATOR GROUP INC | EQUITY | 922944103 | 3,383 | 221,100 | SH | DEFINE |
| VENATOR GROUP INC | EQUITY | 922944103 | 50,314 | 3,288,500 | SH | DEFINE |
| VENTANA MEDICAL SYSTEMS | EQUITY | 92276H106 | 209 | 6,630 | SH | DEFINE |
| VERITAS DGC INC | EQUITY | 92343P107 | 2,819 | 101,600 | SH | DEFINE |
| VERITAS DGC INC | EQUITY | 92343P107 | 32,839 | 1,183,400 | SH | DEFINE |
| VERITAS SOFTWARE CORP | EQUITY | 923436109 | 4,527 | 68,050 | SH | DEFINE |
| VERITAS SOFTWARE CORP | EQUITY | 923436109 | 12,458 | 187,250 | SH | DEFINE |
| VERIZON COMMUNICATIONS | EQUITY | 92343V104 | 22,986 | 429,644 | SH | DEFINE |
| VERIZON COMMUNICATIONS | EQUITY | 92343V104 | 8,638 | 161,464 | SH | DEFINE |
| VF CORP | EQUITY | 918204108 | 116 | 3,200 | SH | DEFINE |
| VIACOM INC | EQUITY | 925524308 | 15,942 | 308,056 | SH | DEFINE |
| VIACOM INC | EQUITY | 925524100 | 1,962 | 37,000 | SH | DEFINE |
| VIACOM INC | EQUITY | 925524308 | 2,518 | 48,653 | SH | DEFINE |
| Vimpel-Communications-SP ADR | EQUITY | 68370R109 | 246 | 15,000 | SH | DEFINE |
| VINTAGE PETE INC | EQUITY | 927460105 | 4,488 | 240,000 | SH | DEFINE |
| VISTEON CORP | EQUITY | 92839U107 | 70 | 3,812 | SH | DEFINE |
| VITESSE SEMICONDUCTOR CORP | EQUITY | 928497106 | 103 | 4,900 | SH | DEFINE |
| VITESSE SEMICONDUCTOR CORP | EQUITY | 928497106 | 212 | 10,000 | SH | DEFINE |
| VODAFONE GROUP PLC-SP ADR | EQUITY | 92857W100 | 7,268 | 325,205 | SH | DEFINE |
| VORNADO RLTY TR SH BEN INT | EQUITY | 929042109 | 35,366 | 905,900 | SH | DEFINE |
| VULCAN MATERIALS INC | EQUITY | 929160109 | 156 | 2,900 | SH | DEFINE |
| WACHOVIA CORP | EQUITY | 929771103 | 413 | 5,800 | SH | DEFINE |
| WAL MART STORES INC | EQUITY | 931142103 | 33,436 | 685,160 | SH | DEFINE |
| WAL MART STORES INC | EQUITY | 931142103 | 6,436 | 131,890 | SH | DEFINE |
| WALGREEN CO | EQUITY | 931422109 | 968 | 28,100 | SH | DEFINE |
| WALGREEN CO | EQUITY | 931422109 | 3,101 | 90,000 | SH | DEFINE |
| WALT DISNEY COMPANY | EQUITY | 254687106 | 1,664 | 57,600 | SH | DEFINE |
| WALTER IND | EQUITY | 93317Q105 | 0 | 807 | SH | DEFINE |
| WASHINGTON FED INC COM | EQUITY | 938824109 | 26,887 | 1,096,530 | SH | DEFINE |
| WASHINGTON MUTUAL INC. | EQUITY | 939322109 | 13,838 | 368,533 | SH | DEFINE |
| WASTE CONNECTIONS INC | EQUITY | 941053100 | 14,833 | 469,155 | SH | DEFINE |
| WASTE MANAGEMENT INC | EQUITY | 94106L109 | 533 | 17,300 | SH | DEFINE |
| WASTE MANAGEMENT INC | EQUITY | 94106L109 | 40,444 | 1,312,265 | SH | DEFINE |
| WATERS CORP COM | EQUITY | 941848103 | 966 | 35,000 | SH | DEFINE |
| WATERS CORP COM | EQUITY | 941848103 | 19,500 | 706,248 | SH | DEFINE |
| WATSON PHARMACEUTICALS | EQUITY | 942683103 | 9,289 | 150,695 | SH | DEFINE |
| WEATHERFORD INTL INC NEW | EQUITY | 947074100 | 3,322 | 69,200 | SH | DEFINE |
| WEBSense INC | EQUITY | 947684106 | 19,398 | 969,900 | SH | DEFINE |
| WELLPOINT HEALTH NETWORKS | EQUITY | 94973H108 | 179 | 1,900 | SH | DEFINE |
| WELLS FARGO & COMPANY | EQUITY | 949746101 | 2,205 | 47,499 | SH | DEFINE |
| WELLS FARGO & COMPANY | EQUITY | 949746101 | 6,133 | 132,100 | SH | DEFINE |
| WENDY'S | EQUITY | 950590109 | 82 | 3,200 | SH | DEFINE |
| WESTERN RESOURCES INC | EQUITY | 959425109 | 6,682 | 310,800 | SH | DEFINE |
| WESTVACO CORP. | EQUITY | 961548104 | 66 | 2,700 | SH | DEFINE |
| WESTWOOD ONE INC | EQUITY | 961815107 | 11,055 | 300,000 | SH | DEFINE |
| WEYERHAEUSER CO. | EQUITY | 962166104 | 330 | 6,000 | SH | DEFINE |
| WHIRLPOOL CORP | EQUITY | 963320106 | 119 | 1,900 | SH | DEFINE |
| WILLAMETTE INDS. INC. | EQUITY | 969133107 | 153 | 3,100 | SH | DEFINE |
| WILLIAMS COMPANIES | EQUITY | 969457100 | 5,551 | 168,454 | SH | DEFINE |
| WILLIAMS SONOMA INC | EQUITY | 969904101 | 6,130 | 157,900 | SH | DEFINE |
| WILLIAMS SONOMA INC | EQUITY | 969904101 | 55,221 | 1,422,500 | SH | DEFINE |
| WILLIS GROUP HLDGS LTD SHS | EQUITY | G96655108 | 355 | 20,000 | SH | DEFINE |
| WINN-DIXIE STORES INC. | EQUITY | 974280109 | 97 | 3,700 | SH | DEFINE |
| WITNESS SYS INC COM | EQUITY | 977424100 | 8,914 | 811,100 | SH | DEFINE |
| WM. WRIGLEY CO | EQUITY | 982526105 | 300 | 6,400 | SH | DEFINE |

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24

File Number 28-219 (Consolidated)

As of 6/30/01

| NAME OF ISSUER | TITLE CLASS | CUSIP | VALUE (X\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVSTM DCRET |
|--------------------------------|-------------|-----------|-----------------|-----------------|---------|-----------|--------------|
| WOLVERINE WORLD WIDE COM | EQUITY | 978097103 | 27,838 | 1,557,800 | SH | | DEFIN |
| WORLDCOM INC-WORLDCOM GROUP | EQUITY | 98157D106 | 14,424 | 1,015,740 | SH | | DEFIN |
| WORTHINGTON INDUSTRIES | EQUITY | 981811102 | 31 | 2,300 | SH | | DEFIN |
| WYNDAHAM INTERNATIONAL CLASS A | EQUITY | 983101106 | 679 | 271,748 | SH | | DEFIN |
| XCARE NET INC | EQUITY | 98388Y101 | 1,026 | 76,000 | SH | | DEFIN |
| XCEL ENERGY INC | EQUITY | 98389B100 | 4,507 | 158,425 | SH | | DEFIN |
| XEROX CORP | EQUITY | 984121103 | 182 | 19,000 | SH | | DEFIN |
| XILINX INC. | EQUITY | 983919101 | 476 | 11,550 | SH | | DEFIN |
| XM SATELLITE RADIO INC | EQUITY | 98375Y114 | 50 | 2,000 | SH | | DEFIN |
| XOMA LTD | EQUITY | G9825R107 | 1,706 | 100,000 | SH | | DEFIN |
| XTO ENERGY INC | EQUITY | 98385X106 | 2,045 | 142,500 | SH | | DEFIN |
| YAHOO INC | EQUITY | 984332106 | 5 | 275 | SH | | DEFIN |
| YAHOO INC | EQUITY | 984332106 | 310 | 15,500 | SH | | DEFIN |
| YANKEE CANDLE INC | EQUITY | 984757104 | 8,783 | 462,500 | SH | | DEFIN |
| YPF S.A.-Sponsored ADR | EQUITY | 984245100 | 265 | 9,000 | SH | | DEFIN |
| ZIONS BANCORP | EQUITY | 989701107 | 5,310 | 90,000 | SH | | DEFIN |
| ZIONS BANCORP | EQUITY | 989701107 | 153 | 2,600 | SH | | DEFIN |
| ZYGO CORP COM | EQUITY | 989855101 | 4,194 | 188,500 | SH | | DEFIN |