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AMERICAN INTERNATIONAL GROUP INC
Form 13F-HR
August 14, 2001

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 2001

Check here if Amendment []; Amendment Number:

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

Institutional Investment Manager Filing this Report:

Name: AMERICAN INTERNATIONAL GROUP, INC.

Address: 70 Pine Street

New York, New York 10270

Form 13F File Number: 28-219

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Edward E. Matthews

Title: Vice Chairman -- Investments and Financial Services

Phone: (212) 770-7000

Signature, Place, and Date of Signing:

| | | |
|------------------------|--------------------|-----------------|
| /s/ Edward E. Matthews | New York, New York | August 14, 2001 |
| ----- | ----- | ----- |
| (Signature) | (City, State) | (Date) |

Report Type (Check only one.):

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

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reported in this report.)

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

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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. |

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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 |
|--------------------------------|-------------|-----------|-----------------|-----------------|---------|-----------|--------------|
| 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 |

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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 |
| ANSWER THINK 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 DCRET |
|--------------------------------|-------------|-----------|-----------------|-----------------|---------|-----------|-------------|
| 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 |

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

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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 |

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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 |

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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 |

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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 |

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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 |

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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 |

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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 |
|---------------------------------------|-------------|-----------|-----------------|-----------------|---------|-----------|--------------|
| 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 |

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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 |

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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 |
|------------------------------|-------------|-----------|-----------------|-----------------|---------|-----------|---------------|
| 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 |

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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 |

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File Number 28-219 (Consolidated)
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| 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 |

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File Number 28-219 (Consolidated)
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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

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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 |
|--------------------------------|-------------|-----------|-----------------|-----------------|---------|-----------|---------------|
| 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 |

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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 |
|---------------------------------------|-------------|-----------|-----------------|-----------------|---------|-----------|---------------|
| 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 |

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

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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 |

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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 |

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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 |

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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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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 |