

Edgar Filing: LEGG MASON INC - Form 13F-HR

LEGG MASON INC  
Form 13F-HR  
February 15, 2006

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31, 2005

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: Legg Mason, Inc.  
Address: 100 Light Street

Baltimore, MD 21202

13F File Number: 28-1700

The institutional investment manager filing this report and the person by whom it is signed hereby 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: Peter L. Bain  
Title: Senior Executive Vice President  
Phone: 410-454-3227

Signature, Place, and Date of Signing:

Peter L. Bain Baltimore, MD February 15, 2005

Report Type (Check only one.):

- [ ] 13F HOLDINGS REPORT.  
[ ] 13F NOTICE.  
[ X] 13F COMBINATION REPORT.

List of Other Managers Reporting for this Manager:

Form 13F File Number	Name
28-3428	Private Capital Management, Inc.
28-3780	Royce & Associates, Inc.

FORM 13F SUMMARY PAGE

## Edgar Filing: LEGG MASON INC - Form 13F-HR

Report Summary:

Number of Other Included Managers: 20

Form13F Information Table Entry Total: 11921

Form13F Information Table Value Total: \$199,044,461 (thousands)

List of Other Included Managers:

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

No.	13F File Number	Name
1	28-3658	Barrett Associates, Inc.
2	28-1801	Bartlett & Co.
3	28-0377	Batterymarch Financial Management, Inc.
4	28-5034	Berkshire Asset Management, Inc.
5	28-6393	Bingham Legg Advisers, LLC
6	28-2204	Brandywine Asset Management, LLC
7	28-7412	Legg Mason Canada Inc.
8	28-1701	Legg Mason Capital Management, Inc.
9	28-6485	Legg Mason Focus Capital, Inc.
10	28-6395	Legg Mason Funds Management, Inc.
11	28-6397	Legg Mason Trust Company, NA
13	28-6399	LMM, LLC
14	28-10245	Western Asset Management Company
17	28-11345	Legg Mason Investment Counsel, LLC
18	28-11611	CAM North America, LLC
19	28-2551	TIMCO Asset Management, Inc.
20	28-4024	Smith Barney Fund Management, LLC
21	28-2568	Salomon Brothers Asset Management, Inc.
22	28-6251	Citigroup Asset Management Limited
23	28-11198	Legg Mason Asset Management (Japan) Co., Ltd.

FORM 13F INFORMATION TABLE									
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVTMT DSCRETN	OTH MANA	
1ST SOURCE CORP	COM	336901103	55	2181	SH		DEFINED	2	
21ST CENTY INS GROUP	COM	90130N103	18967	1172272	SH		DEFINED	6	
3COM CORP	COM	885535104	216	60025	SH		DEFINED	6	
3COM CORP	COM	885535104	0	50	SH		DEFINED	9	
3COM CORP	COM	885535104	1284	356533	SH		DEFINED	19	
3COM CORP	COM	885535104	1	200	SH		DEFINED	17	
3COM CORP	COM	885535104	1	300	SH		DEFINED	11	
3COM CORP	COM	885535104	5	1407	SH		DEFINED	18	
3COM CORP	COM	885535104	0	100	SH		DEFINED	2	
3M CO	COM	88579Y101	1488	19200	SH		DEFINED	23	
3M CO	COM	88579Y101	1005	12971	SH		DEFINED	9	

Edgar Filing: LEGG MASON INC - Form 13F-HR

3M CO	COM		88579Y101	15139	195343	SH	DEFINED	19
3M CO	COM		88579Y101	289823	3739651	SH	DEFINED	20
3M CO	COM		88579Y101	2044	26378	SH	DEFINED	21
3M CO	COM		88579Y101	2491	32139	SH	DEFINED	11
3M CO	COM		88579Y101	4749	61282	SH	DEFINED	2
3M CO	COM		88579Y101	1951	25173	SH	DEFINED	1
3M CO	COM		88579Y101	1370	17680	SH	DEFINED	6
3M CO	COM		88579Y101	97	1252	SH	DEFINED	4
3M CO	COM		88579Y101	21829	281664	SH	DEFINED	17
3M CO	COM		88579Y101	1603	20690	SH	DEFINED	5
3M CO	COM		88579Y101	7750	100000	SH	DEFINED	7
3M CO	COM		88579Y101	14760	190458	SH	DEFINED	3
3M CO	COM		88579Y101	241852	3120675	SH	DEFINED	18
4 KIDS ENTMT INC	COM		350865101	0	30	SH	DEFINED	2
99 CENTS ONLY STORES	COM		65440K106	17	1665	SH	DEFINED	9
99 CENTS ONLY STORES	COM		65440K106	44	4159	SH	DEFINED	18
A D A M INC	COM		00088U108	8	1000	SH	DEFINED	17
A D C TELECOMMUNICATIONS	COM NEW		000886309	51954	2327685	SH	DEFINED	21
A D C TELECOMMUNICATIONS	FRNT	6/1	000886AB7	19950	19950000	PRN	DEFINED	21
A D C TELECOMMUNICATIONS	FRNT	6/1	000886AB7	251875	2500000	SH	DEFINED	20
A D C TELECOMMUNICATIONS	COM NEW		000886309	28749	1288019	SH	DEFINED	20
A D C TELECOMMUNICATIONS	COM NEW		000886309	497	22259	SH	DEFINED	19
A D C TELECOMMUNICATIONS	COM NEW		000886309	299	13391	SH	DEFINED	5
A D C TELECOMMUNICATIONS	COM NEW		000886309	894	40039	SH	DEFINED	18
A S V INC	COM		001963107	1286	51500	SH	DEFINED	20
A S V INC	COM		001963107	17	670	SH	DEFINED	18
AAR CORP	COM		000361105	1969	82204	SH	DEFINED	19
AAR CORP	COM		000361105	5084	212270	SH	DEFINED	3
AAR CORP	COM		000361105	0	7	SH	DEFINED	18
AAR CORP	COM		000361105	6304	263200	SH	DEFINED	6
AARON RENTS INC	COM		002535201	16201	768550	SH	DEFINED	3
AARON RENTS INC	COM		002535201	1212	57496	SH	DEFINED	19
ABB LTD	SPONSORED ADR		000375204	63	6525	SH	DEFINED	17
ABB LTD	SPONSORED ADR		000375204	238	24450	SH	DEFINED	11
ABBEY NATL PLC	GDR		002920809	34	1335	SH	DEFINED	2
ABBOTT LABS	COM		002824100	235	5958	SH	DEFINED	9
ABBOTT LABS	COM		002824100	946	23990	SH	DEFINED	11
ABBOTT LABS	COM		002824100	7431	188469	SH	DEFINED	5
ABBOTT LABS	COM		002824100	15916	403646	SH	DEFINED	19
ABBOTT LABS	COM		002824100	284	7195	SH	DEFINED	7
ABBOTT LABS	COM		002824100	113514	2878886	SH	DEFINED	21
ABBOTT LABS	COM		002824100	411	10422	SH	DEFINED	23
ABBOTT LABS	COM		002824100	22196	562927	SH	DEFINED	2
ABBOTT LABS	COM		002824100	327228	8298959	SH	DEFINED	18
ABBOTT LABS	COM		002824100	7288	184840	SH	DEFINED	3
ABBOTT LABS	COM		002824100	192395	4879397	SH	DEFINED	20
ABBOTT LABS	COM		002824100	16179	410328	SH	DEFINED	4
ABBOTT LABS	COM		002824100	37386	948150	SH	DEFINED	17
ABBOTT LABS	COM		002824100	8786	222818	SH	DEFINED	22
ABBOTT LABS	COM		002824100	4620	117183	SH	DEFINED	1
ABER DIAMOND CORP	COM		002893105	6183	174400	SH	DEFINED	7
ABERCROMBIE & FITCH CO	CL A		002896207	2763	42397	SH	DEFINED	19
ABERCROMBIE & FITCH CO	CL A		002896207	68	1050	SH	DEFINED	11
ABERCROMBIE & FITCH CO	CL A		002896207	1178	18080	SH	DEFINED	3
ABERCROMBIE & FITCH CO	CL A		002896207	26	400	SH	DEFINED	9
ABERCROMBIE & FITCH CO	CL A		002896207	1447	22200	SH	DEFINED	23
ABERCROMBIE & FITCH CO	CL A		002896207	13	200	SH	DEFINED	20
ABERDEEN ASIA PACIFIC INCOM	COM		003009107	44	7625	SH	DEFINED	18
ABGENIX INC	COM		00339B107	11360	528600	SH	DEFINED	21
ABGENIX INC	COM		00339B107	11024	513000	SH	DEFINED	20
ABGENIX INC	COM		00339B107	963	44800	SH	DEFINED	18
ABGENIX INC	COM		00339B107	145	6739	SH	DEFINED	19

Edgar Filing: LEGG MASON INC - Form 13F-HR

ABITIBI-CONSOLIDATED INC	COM	003924107	482	135000	SH	DEFINED	7
ABM INDS INC	COM	000957100	218	11150	SH	DEFINED	18
ABN AMRO HLDG NV	SPONSORED ADR	000937102	335	12800	SH	DEFINED	6
ABX AIR INC	COM	00080S101	505	64300	SH	DEFINED	21
ABX AIR INC	COM	00080S101	47	6000	SH	DEFINED	9
ACADIA RLTY TR	COM SH BEN INT	004239109	300	14950	SH	DEFINED	3
ACADIA RLTY TR	COM SH BEN INT	004239109	20	1000	SH	DEFINED	2
ACAMBIS PLC	SPONSORED ADR	004286100	4090	565733	SH	DEFINED	6
ACCELRYX INC	COM	00430U103	217	27047	SH	DEFINED	9
ACCENTURE LTD BERMUDA	CL A	G1150G111	7984	276560	SH	DEFINED	17
ACCENTURE LTD BERMUDA	CL A	G1150G111	158153	5478100	SH	DEFINED	8
ACCENTURE LTD BERMUDA	CL A	G1150G111	1341	46450	SH	DEFINED	9
ACCENTURE LTD BERMUDA	CL A	G1150G111	3656	126640	SH	DEFINED	3
ACCENTURE LTD BERMUDA	CL A	G1150G111	6	200	SH	DEFINED	2
ACCENTURE LTD BERMUDA	CL A	G1150G111	163	5630	SH	DEFINED	11
ACCENTURE LTD BERMUDA	CL A	G1150G111	2780	96300	SH	DEFINED	10
ACCESS PHARMACEUTICALS INC	COM NEW	00431M209	87	168233	SH	DEFINED	5
ACCO BRANDS CORP	COM	00081T108	2	72	SH	DEFINED	20
ACCO BRANDS CORP	COM	00081T108	1	23	SH	DEFINED	9
ACCO BRANDS CORP	COM	00081T108	26	1052	SH	DEFINED	18
ACCO BRANDS CORP	COM	00081T108	1757	71715	SH	DEFINED	17
ACCO BRANDS CORP	COM	00081T108	181	7379	SH	DEFINED	6
ACCO BRANDS CORP	COM	00081T108	254	10368	SH	DEFINED	19
ACCO BRANDS CORP	COM	00081T108	2	70	SH	DEFINED	4
ACCO BRANDS CORP	COM	00081T108	24	962	SH	DEFINED	2
ACCO BRANDS CORP	COM	00081T108	30	1242	SH	DEFINED	11
ACCREDITED HOME LENDRS HLDG	COM	00437P107	1372	27682	SH	DEFINED	19
ACCURIDE CORP	COM	004398103	6627	513726	SH	DEFINED	3
ACE CASH EXPRESS INC	COM	004403101	4522	193668	SH	DEFINED	6
ACE CASH EXPRESS INC	COM	004403101	4576	195990	SH	DEFINED	3
ACE LTD	ORD	G0070K103	57212	1070590	SH	DEFINED	6
ACE LTD	ORD	G0070K103	2374	44427	SH	DEFINED	17
ACE LTD	ORD	G0070K103	820	15353	SH	DEFINED	5
ACM GOVT OPPORTUNITY FD INC	COM	000918102	0	8	SH	DEFINED	18
ACM INCOME FUND INC	COM	000912105	27	3277	SH	DEFINED	18
ACM MANAGED DLR INCOME FD	COM	000949107	4	504	SH	DEFINED	18
ACM MANAGED INCOME FD INC	COM	000919100	0	11	SH	DEFINED	18
ACM MUN SECS INCOME FD INC	COM	000942102	10	1000	SH	DEFINED	18
ACTEL CORP	COM	004934105	27	2125	SH	DEFINED	18
ACTIVE POWER INC	COM	00504W100	4	1000	SH	DEFINED	9
ACTIVISION INC NEW	COM NEW	004930202	5360	390082	SH	DEFINED	23
ACTIVISION INC NEW	COM NEW	004930202	534	38869	SH	DEFINED	19
ACTIVISION INC NEW	COM NEW	004930202	4	289	SH	DEFINED	18
ACTUANT CORP	CL A NEW	00508X203	698	12515	SH	DEFINED	18
ACTUANT CORP	SDCV 2.000%11/1	00508XAB0	12275	12275000	PRN	DEFINED	21
ACTUANT CORP	SDCV 2.000%11/1	00508XAB0	1600	1600000	PRN	DEFINED	20
ACTUANT CORP	CL A NEW	00508X203	229	4100	SH	DEFINED	11
ACTUANT CORP	CL A NEW	00508X203	2675	47940	SH	DEFINED	3
ACTUANT CORP	CL A NEW	00508X203	311	5575	SH	DEFINED	21
ACTUANT CORP	CL A NEW	00508X203	3080	55200	SH	DEFINED	20
ACTUANT CORP	CL A NEW	00508X203	631	11300	SH	DEFINED	5
ACUITY BRANDS INC	COM	00508Y102	1	38	SH	DEFINED	18
ACUITY BRANDS INC	COM	00508Y102	59	1870	SH	DEFINED	3
ACUITY BRANDS INC	COM	00508Y102	14	450	SH	DEFINED	11
ACUSPHERE INC	COM	00511R870	0	65	SH	DEFINED	17
ACXIOM CORP	COM	005125109	2714	117982	SH	DEFINED	18
ACXIOM CORP	COM	005125109	24002	1043554	SH	DEFINED	20
ACXIOM CORP	COM	005125109	12060	524334	SH	DEFINED	6
ACXIOM CORP	COM	005125109	1721	74807	SH	DEFINED	19
ADAMS EXPRESS CO	COM	006212104	247	19682	SH	DEFINED	18
ADAPTEC INC	COM	00651F108	2046	351500	SH	DEFINED	20
ADAPTEC INC	COM	00651F108	96	16540	SH	DEFINED	18

Edgar Filing: LEGG MASON INC - Form 13F-HR

ADE CORP MASS	COM	00089C107	22	930	SH	DEFINED	18
ADESA INC	COM	00686U104	33	1360	SH	DEFINED	2
ADESA INC	COM	00686U104	8872	363290	SH	DEFINED	3
ADESA INC	COM	00686U104	20	810	SH	DEFINED	6
ADMINISTAFF INC	COM	007094105	3	75	SH	DEFINED	18
ADMINISTAFF INC	COM	007094105	11572	275200	SH	DEFINED	3
ADOBE SYS INC	COM	00724F101	16707	452042	SH	DEFINED	20
ADOBE SYS INC	COM	00724F101	4617	124932	SH	DEFINED	19
ADOBE SYS INC	COM	00724F101	757	20474	SH	DEFINED	18
ADOBE SYS INC	COM	00724F101	60	1618	SH	DEFINED	9
ADOBE SYS INC	COM	00724F101	42	1130	SH	DEFINED	2
ADOBE SYS INC	COM	00724F101	16	435	SH	DEFINED	11
ADOBE SYS INC	COM	00724F101	5492	148600	SH	DEFINED	17
ADOBE SYS INC	COM	00724F101	42999	1163399	SH	DEFINED	21
ADTRAN INC	COM	00738A106	34657	1166520	SH	DEFINED	3
ADTRAN INC	COM	00738A106	3703	124630	SH	DEFINED	19
ADTRAN INC	COM	00738A106	1	19	SH	DEFINED	18
ADVANCE AUTO PARTS INC	COM	00751Y106	967	22254	SH	DEFINED	19
ADVANCE AUTO PARTS INC	COM	00751Y106	27556	634061	SH	DEFINED	3
ADVANCE AUTO PARTS INC	COM	00751Y106	272	6260	SH	DEFINED	18
ADVANCED DIGITAL INFORMATION	COM	007525108	4731	483270	SH	DEFINED	3
ADVANCED ENERGY INDS	COM	007973100	1164	98399	SH	DEFINED	3
ADVANCED MEDICAL OPTICS INC	COM	00763M108	649	15515	SH	DEFINED	18
ADVANCED MEDICAL OPTICS INC	COM	00763M108	8	186	SH	DEFINED	19
ADVANCED MEDICAL OPTICS INC	COM	00763M108	1296	31013	SH	DEFINED	20
ADVANCED MEDICAL OPTICS INC	COM	00763M108	17	400	SH	DEFINED	3
ADVANCED MEDICAL OPTICS INC	COM	00763M108	0	2	SH	DEFINED	1
ADVANCED MEDICAL OPTICS INC	COM	00763M108	113316	2710900	SH	DEFINED	8
ADVANCED MEDICAL OPTICS INC	COM	00763M108	10	243	SH	DEFINED	17
ADVANCED MEDICAL OPTICS INC	COM	00763M108	6216	148713	SH	DEFINED	21
ADVANCED MEDICAL OPTICS INC	COM	00763M108	4	88	SH	DEFINED	2
ADVANCED MICRO DEVICES INC	COM	007903107	14	447	SH	DEFINED	20
ADVANCED MICRO DEVICES INC	COM	007903107	4489	146704	SH	DEFINED	19
ADVANCED MICRO DEVICES INC	COM	007903107	172	5635	SH	DEFINED	18
ADVANCED MICRO DEVICES INC	COM	007903107	8372	273600	SH	DEFINED	3
ADVANCED MICRO DEVICES INC	COM	007903107	1332	43532	SH	DEFINED	2
ADVANCED SEMICONDUCTOR ENGR	SPONSORED ADR	00756M404	211	47000	SH	DEFINED	3
ADVANCIS PHARMACEUTICALS COR	COM	00764L109	2	1800	SH	DEFINED	1
ADVANTA CORP	CL B	007942204	64	1988	SH	DEFINED	19
ADVANTA CORP	CL A	007942105	4018	133340	SH	DEFINED	6
ADVANTA CORP	CL A	007942105	5	166	SH	DEFINED	9
ADVANTAGE ENERGY INCOME FD	TR UNIT	00762L101	237	13800	SH	DEFINED	7
ADVENT CLAYMORE CV SECS & IN	COM	00764C109	0	8	SH	DEFINED	18
ADVENT SOFTWARE INC	COM	007974108	40464	1398205	SH	DEFINED	20
ADVENT SOFTWARE INC	COM	007974108	81	2800	SH	DEFINED	19
ADVENT SOFTWARE INC	COM	007974108	40	1365	SH	DEFINED	4
ADVENT SOFTWARE INC	COM	007974108	89506	3092826	SH	DEFINED	18
ADVENT SOFTWARE INC	COM	007974108	1129	39016	SH	DEFINED	21
ADVISORY BRD CO	COM	00762W107	1	22	SH	DEFINED	18
ADVISORY BRD CO	COM	00762W107	277	5811	SH	DEFINED	21
ADVO INC	COM	007585102	30	1070	SH	DEFINED	18
AEGON N V	ORD AMER REG	007924103	12	714	SH	DEFINED	9
AEGON N V	ORD AMER REG	007924103	539	33002	SH	DEFINED	17
AEGON N V	ORD AMER REG	007924103	217	13288	SH	DEFINED	11
AEGON N V	ORD AMER REG	007924103	61	3727	SH	DEFINED	2
AEROFLEX INC	COM	007768104	1302	121115	SH	DEFINED	19
AEROFLEX INC	COM	007768104	137	12700	SH	DEFINED	21
AEROPOSTALE	COM	007865108	3611	137300	SH	DEFINED	6
AES CORP	COM	00130H105	397	25100	SH	DEFINED	11
AES CORP	COM	00130H105	5722	361450	SH	DEFINED	19
AES CORP	COM	00130H105	6	370	SH	DEFINED	18
AES CORP	COM	00130H105	36	2304	SH	DEFINED	2

Edgar Filing: LEGG MASON INC - Form 13F-HR

AES CORP	COM	00130H105	4175	263730	SH	DEFINED	3
AES CORP	COM	00130H105	222	13995	SH	DEFINED	5
AES CORP	COM	00130H105	1708	107900	SH	DEFINED	6
AES CORP	COM	00130H105	126640	8000000	SH	DEFINED	13
AES CORP	COM	00130H105	1669215	105446280	SH	DEFINED	8
AES CORP	COM	00130H105	2340	147805	SH	DEFINED	20
AES CORP	COM	00130H105	2105	133000	SH	DEFINED	21
AES CORP	COM	00130H105	251361	15878765	SH	DEFINED	10
AES TR III	PFD CV 6.75%	00808N202	149	3350	SH	DEFINED	11
AETNA INC NEW	COM	00817Y108	2853	30253	SH	DEFINED	9
AETNA INC NEW	COM	00817Y108	2606	27629	SH	DEFINED	21
AETNA INC NEW	COM	00817Y108	1398	14825	SH	DEFINED	5
AETNA INC NEW	COM	00817Y108	20068	212790	SH	DEFINED	3
AETNA INC NEW	COM	00817Y108	1426227	15122760	SH	DEFINED	8
AETNA INC NEW	COM	00817Y108	28	300	SH	DEFINED	17
AETNA INC NEW	COM	00817Y108	340	3600	SH	DEFINED	11
AETNA INC NEW	COM	00817Y108	11	115	SH	DEFINED	2
AETNA INC NEW	COM	00817Y108	3996	42368	SH	DEFINED	22
AETNA INC NEW	COM	00817Y108	202474	2146900	SH	DEFINED	10
AETNA INC NEW	COM	00817Y108	1030	10925	SH	DEFINED	18
AETNA INC NEW	COM	00817Y108	17579	186400	SH	DEFINED	23
AETNA INC NEW	COM	00817Y108	13081	138707	SH	DEFINED	20
AETNA INC NEW	COM	00817Y108	9829	104217	SH	DEFINED	19
AFC ENTERPRISES INC	COM	00104Q107	12	800	SH	DEFINED	2
AFC ENTERPRISES INC	COM	00104Q107	1	56	SH	DEFINED	18
AFFILIATED COMPUTER SERVICES	CL A	008190100	2190	37000	SH	DEFINED	20
AFFILIATED COMPUTER SERVICES	CL A	008190100	213	3600	SH	DEFINED	5
AFFILIATED COMPUTER SERVICES	CL A	008190100	18	300	SH	DEFINED	4
AFFILIATED COMPUTER SERVICES	CL A	008190100	21368	361060	SH	DEFINED	3
AFFILIATED COMPUTER SERVICES	CL A	008190100	1435	24247	SH	DEFINED	19
AFFILIATED COMPUTER SERVICES	CL A	008190100	4283	72370	SH	DEFINED	17
AFFILIATED COMPUTER SERVICES	CL A	008190100	5	80	SH	DEFINED	11
AFFILIATED COMPUTER SERVICES	CL A	008190100	17026	287700	SH	DEFINED	21
AFFILIATED COMPUTER SERVICES	CL A	008190100	704	11902	SH	DEFINED	18
AFFILIATED MANAGERS GROUP	COM	008252108	7108	88568	SH	DEFINED	21
AFFILIATED MANAGERS GROUP	COM	008252108	2628	32746	SH	DEFINED	19
AFFILIATED MANAGERS GROUP	COM	008252108	6789	84601	SH	DEFINED	3
AFFILIATED MANAGERS GROUP	COM	008252108	710	8844	SH	DEFINED	18
AFFILIATED MANAGERS GROUP	COM	008252108	8489	105777	SH	DEFINED	20
AFFIRMATIVE INS HLDGS INC	COM	008272106	62	4235	SH	DEFINED	6
AFFIRMATIVE INS HLDGS INC	COM	008272106	13	900	SH	DEFINED	11
AFFORDABLE RESIDENTIAL CMTYS	COM	008273104	22	2261	SH	DEFINED	19
AFFORDABLE RESIDENTIAL CMTYS	COM	008273104	2	250	SH	DEFINED	9
AFFORDABLE RESIDENTIAL CMTYS	COM	008273104	22	2261	SH	DEFINED	20
AFFYMETRIX INC	COM	00826T108	129	2700	SH	DEFINED	2
AFFYMETRIX INC	COM	00826T108	43	900	SH	DEFINED	23
AFFYMETRIX INC	COM	00826T108	36	756	SH	DEFINED	18
AFLAC INC	COM	001055102	24852	535367	SH	DEFINED	17
AFLAC INC	COM	001055102	40322	868630	SH	DEFINED	21
AFLAC INC	COM	001055102	3586	77243	SH	DEFINED	11
AFLAC INC	COM	001055102	211	4550	SH	DEFINED	6
AFLAC INC	COM	001055102	7711	166110	SH	DEFINED	3
AFLAC INC	COM	001055102	5139	110700	SH	DEFINED	23
AFLAC INC	COM	001055102	307	6618	SH	DEFINED	5
AFLAC INC	COM	001055102	259	5576	SH	DEFINED	9
AFLAC INC	COM	001055102	5126	110425	SH	DEFINED	2
AFLAC INC	COM	001055102	6688	144078	SH	DEFINED	19
AFLAC INC	COM	001055102	4067	87615	SH	DEFINED	18
AFLAC INC	COM	001055102	21251	457803	SH	DEFINED	20
AFTERMARKET TECHNOLOGY CORP	COM	008318107	6404	329422	SH	DEFINED	6
AFTERMARKET TECHNOLOGY CORP	COM	008318107	1925	99038	SH	DEFINED	19
AGCO CORP	COM	001084102	22	1335	SH	DEFINED	11

Edgar Filing: LEGG MASON INC - Form 13F-HR

AGCO CORP	COM	001084102	1491	89960	SH	DEFINED	18
AGCO CORP	COM	001084102	12421	749600	SH	DEFINED	20
AGCO CORP	COM	001084102	1289	77772	SH	DEFINED	19
AGCO CORP	COM	001084102	40761	2459900	SH	DEFINED	6
AGERE SYS INC	COM	00845V308	1	51	SH	DEFINED	2
AGERE SYS INC	COM	00845V308	18393	1425793	SH	DEFINED	3
AGERE SYS INC	COM	00845V308	1073	83196	SH	DEFINED	18
AGERE SYS INC	COM	00845V308	0	13	SH	DEFINED	1
AGERE SYS INC	COM	00845V308	443	34370	SH	DEFINED	6
AGERE SYS INC	COM	00845V308	6	475	SH	DEFINED	17
AGERE SYS INC	COM	00845V308	30	2326	SH	DEFINED	20
AGILE SOFTWARE CORP DEL	COM	00846X105	28	4725	SH	DEFINED	18
AGILENT TECHNOLOGIES INC	COM	00846U101	2631	79021	SH	DEFINED	19
AGILENT TECHNOLOGIES INC	COM	00846U101	1	45	SH	DEFINED	11
AGILENT TECHNOLOGIES INC	COM	00846U101	74	2216	SH	DEFINED	3
AGILENT TECHNOLOGIES INC	COM	00846U101	1	24	SH	DEFINED	1
AGILENT TECHNOLOGIES INC	COM	00846U101	171158	5141409	SH	DEFINED	18
AGILENT TECHNOLOGIES INC	COM	00846U101	943	28323	SH	DEFINED	17
AGILENT TECHNOLOGIES INC	COM	00846U101	15	457	SH	DEFINED	9
AGILENT TECHNOLOGIES INC	COM	00846U101	5222	156878	SH	DEFINED	21
AGILENT TECHNOLOGIES INC	COM	00846U101	84490	2538004	SH	DEFINED	20
AGILENT TECHNOLOGIES INC	COM	00846U101	241	7241	SH	DEFINED	2
AGILYSYS INC	COM	00847J105	3154	173120	SH	DEFINED	3
AGILYSYS INC	COM	00847J105	525	28813	SH	DEFINED	19
AGL RES INC	COM	001204106	489	14050	SH	DEFINED	18
AGL RES INC	COM	001204106	31738	911740	SH	DEFINED	6
AGL RES INC	COM	001204106	53	1525	SH	DEFINED	11
AGRIUM INC	COM	008916108	11140	506608	SH	DEFINED	3
AIM SELECT REAL ESTATE INCM	SHS	00888R107	28	1862	SH	DEFINED	18
AIR FRANCE KLM	*W EXP 11/05/200	009119116	0	93	SH	DEFINED	9
AIR FRANCE KLM	SPONSORED ADR	009119108	2	102	SH	DEFINED	9
AIR METHODS CORP	COM PAR \$.06	009128307	915	52871	SH	DEFINED	3
AIR METHODS CORP	COM PAR \$.06	009128307	16	900	SH	DEFINED	11
AIR PRODS & CHEMS INC	COM	009158106	59453	1004449	SH	DEFINED	18
AIR PRODS & CHEMS INC	COM	009158106	65	1104	SH	DEFINED	22
AIR PRODS & CHEMS INC	COM	009158106	34	571	SH	DEFINED	9
AIR PRODS & CHEMS INC	COM	009158106	2539	42900	SH	DEFINED	19
AIR PRODS & CHEMS INC	COM	009158106	44685	754940	SH	DEFINED	21
AIR PRODS & CHEMS INC	COM	009158106	377	6367	SH	DEFINED	11
AIR PRODS & CHEMS INC	COM	009158106	33899	572711	SH	DEFINED	17
AIR PRODS & CHEMS INC	COM	009158106	26659	450400	SH	DEFINED	6
AIR PRODS & CHEMS INC	COM	009158106	272	4600	SH	DEFINED	4
AIR PRODS & CHEMS INC	COM	009158106	153	2580	SH	DEFINED	2
AIR PRODS & CHEMS INC	COM	009158106	852	14398	SH	DEFINED	5
AIR PRODS & CHEMS INC	COM	009158106	53428	902647	SH	DEFINED	20
AIRGAS INC	COM	009363102	15	450	SH	DEFINED	9
AIRGAS INC	COM	009363102	543	16500	SH	DEFINED	23
AIRGAS INC	COM	009363102	9251	281190	SH	DEFINED	3
AIRTRAN HLDGS INC	COM	00949P108	3512	219100	SH	DEFINED	20
AIRTRAN HLDGS INC	NOTE 7.000% 7/0	00949PAB4	100	100000	PRN	DEFINED	23
AIRTRAN HLDGS INC	COM	00949P108	144	9000	SH	DEFINED	6
AIRTRAN HLDGS INC	COM	00949P108	21	1300	SH	DEFINED	11
AIRTRAN HLDGS INC	COM	00949P108	3979	248215	SH	DEFINED	18
AIRTRAN HLDGS INC	COM	00949P108	1130	70500	SH	DEFINED	23
AK STL HLDG CORP	COM	001547108	0	1	SH	DEFINED	18
AK STL HLDG CORP	COM	001547108	2371	298200	SH	DEFINED	20
AK STL HLDG CORP	COM	001547108	67575	8500000	SH	DEFINED	13
AKAMAI TECHNOLOGIES INC	COM	00971T101	341	17100	SH	DEFINED	21
AKAMAI TECHNOLOGIES INC	COM	00971T101	89	4478	SH	DEFINED	9
AKAMAI TECHNOLOGIES INC	COM	00971T101	1956	98130	SH	DEFINED	19
AKAMAI TECHNOLOGIES INC	COM	00971T101	100184	5026806	SH	DEFINED	20
AKAMAI TECHNOLOGIES INC	COM	00971T101	1158	58100	SH	DEFINED	18

Edgar Filing: LEGG MASON INC - Form 13F-HR

AKZO NOBEL NV	SPONSORED ADR	010199305	24172	541195	SH	DEFINED	6
AKZO NOBEL NV	SPONSORED ADR	010199305	111	2410	SH	DEFINED	2
AKZO NOBEL NV	SPONSORED ADR	010199305	732	15885	SH	DEFINED	17
ALABAMA NATL BANCORP DELA	COM	010317105	0	4	SH	DEFINED	18
ALABAMA NATL BANCORP DELA	COM	010317105	1140	17610	SH	DEFINED	3
ALABAMA NATL BANCORP DELA	COM	010317105	447	6900	SH	DEFINED	2
ALAMO GROUP INC	COM	011311107	1443	70400	SH	DEFINED	6
ALAMOSA HLDGS INC	COM	011589108	13541	727642	SH	DEFINED	20
ALASKA AIR GROUP INC	COM	011659109	1670	46756	SH	DEFINED	19
ALASKA AIR GROUP INC	COM	011659109	2479	69400	SH	DEFINED	3
ALBANY INTL CORP	CL A	012348108	8533	235966	SH	DEFINED	20
ALBANY INTL CORP	CL A	012348108	2554	70633	SH	DEFINED	18
ALBANY INTL CORP	CL A	012348108	18658	515980	SH	DEFINED	3
ALBANY INTL CORP	CL A	012348108	22	600	SH	DEFINED	11
ALBANY INTL CORP	CL A	012348108	15	404	SH	DEFINED	19
ALBANY MOLECULAR RESH INC	COM	012423109	326	26868	SH	DEFINED	19
ALBANY MOLECULAR RESH INC	COM	012423109	2430	200000	SH	DEFINED	20
ALBEMARLE CORP	COM	012653101	1646	42909	SH	DEFINED	19
ALBEMARLE CORP	COM	012653101	71	1846	SH	DEFINED	11
ALBERTO CULVER CO	COM	013068101	41	907	SH	DEFINED	17
ALBERTO CULVER CO	COM	013068101	9611	210083	SH	DEFINED	1
ALBERTO CULVER CO	COM	013068101	4	82	SH	DEFINED	18
ALBERTO CULVER CO	COM	013068101	906	19800	SH	DEFINED	23
ALBERTO CULVER CO	COM	013068101	665	14530	SH	DEFINED	19
ALBERTO CULVER CO	COM	013068101	46	1000	SH	DEFINED	2
ALBERTO CULVER CO	COM	013068101	185	4044	SH	DEFINED	11
ALBERTSONS INC	COM	013104104	64	3000	SH	DEFINED	17
ALBERTSONS INC	COM	013104104	54	2525	SH	DEFINED	11
ALBERTSONS INC	COM	013104104	16	756	SH	DEFINED	2
ALBERTSONS INC	COM	013104104	9928	465000	SH	DEFINED	8
ALBERTSONS INC	COM	013104104	9872	462400	SH	DEFINED	22
ALBERTSONS INC	COM	013104104	414	19400	SH	DEFINED	21
ALBERTSONS INC	COM	013104104	52024	2436733	SH	DEFINED	20
ALBERTSONS INC	COM	013104104	3507	164248	SH	DEFINED	19
ALBERTSONS INC	COM	013104104	38	1765	SH	DEFINED	9
ALBERTSONS INC	COM	013104104	274	12845	SH	DEFINED	23
ALBERTSONS INC	COM	013104104	46430	2174711	SH	DEFINED	18
ALBERTSONS INC	COM	013104104	7022	328893	SH	DEFINED	6
ALCAN INC	COM	013716105	8509	207800	SH	DEFINED	6
ALCAN INC	COM	013716105	70	1700	SH	DEFINED	17
ALCAN INC	COM	013716105	23321	635685	SH	DEFINED	7
ALCATEL	SPONSORED ADR	013904305	461	37195	SH	DEFINED	17
ALCATEL	SPONSORED ADR	013904305	14254	1179647	SH	DEFINED	6
ALCOA INC	COM	013817101	884	29900	SH	DEFINED	23
ALCOA INC	COM	013817101	37528	1274711	SH	DEFINED	6
ALCOA INC	COM	013817101	218	7380	SH	DEFINED	11
ALCOA INC	COM	013817101	10083	341000	SH	DEFINED	8
ALCOA INC	COM	013817101	7688	260000	SH	DEFINED	7
ALCOA INC	COM	013817101	89	3001	SH	DEFINED	22
ALCOA INC	COM	013817101	5555	187865	SH	DEFINED	19
ALCOA INC	COM	013817101	2565	86731	SH	DEFINED	3
ALCOA INC	COM	013817101	105	3550	SH	DEFINED	2
ALCOA INC	COM	013817101	8781	296960	SH	DEFINED	21
ALCOA INC	COM	013817101	156497	5292435	SH	DEFINED	20
ALCOA INC	COM	013817101	331151	11198891	SH	DEFINED	18
ALCOA INC	COM	013817101	1	41	SH	DEFINED	1
ALCOA INC	COM	013817101	514	17380	SH	DEFINED	17
ALCON INC	COM SHS	H01301102	392	3025	SH	DEFINED	11
ALCON INC	COM SHS	H01301102	267	2060	SH	DEFINED	5
ALCON INC	COM SHS	H01301102	26	200	SH	DEFINED	17
ALDERWOODS GROUP INC	COM	014383103	1650	103980	SH	DEFINED	3
ALERIS INTL INC	COM	014477103	71	2209	SH	DEFINED	19



Edgar Filing: LEGG MASON INC - Form 13F-HR

ALERIS INTL INC	COM	014477103	16728	518864	SH	DEFINED	3
ALEXANDER & BALDWIN INC	COM	014482103	18	335	SH	DEFINED	19
ALEXANDER & BALDWIN INC	COM	014482103	54	1000	SH	DEFINED	18
ALEXANDER & BALDWIN INC	COM	014482103	1356	25000	SH	DEFINED	21
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	6097	75740	SH	DEFINED	21
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	535	6640	SH	DEFINED	18
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	2585	32114	SH	DEFINED	19
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	9579	118997	SH	DEFINED	20
ALEXION PHARMACEUTICALS INC	COM	015351109	12	600	SH	DEFINED	2
ALFA CORP	COM	015385107	12	729	SH	DEFINED	19
ALFA CORP	COM	015385107	11082	688333	SH	DEFINED	6
ALIGN TECHNOLOGY INC	COM	016255101	2	300	SH	DEFINED	2
ALKERMES INC	COM	01642T108	866	45308	SH	DEFINED	19
ALKERMES INC	COM	01642T108	34483	1803511	SH	DEFINED	20
ALKERMES INC	COM	01642T108	16	850	SH	DEFINED	4
ALKERMES INC	COM	01642T108	7	378	SH	DEFINED	2
ALKERMES INC	COM	01642T108	123	6420	SH	DEFINED	21
ALKERMES INC	COM	01642T108	116091	6071697	SH	DEFINED	18
ALL AMERICAN SEMICONDUCTOR I	COM NEW	016557407	136	34397	SH	DEFINED	6
ALLEGHANY CORP DEL	COM	017175100	618	2176	SH	DEFINED	18
ALLEGHANY CORP DEL	COM	017175100	7205	25368	SH	DEFINED	6
ALLEGHENY ENERGY INC	COM	017361106	3304	104400	SH	DEFINED	6
ALLEGHENY ENERGY INC	COM	017361106	988	31206	SH	DEFINED	19
ALLEGHENY ENERGY INC	COM	017361106	48	1512	SH	DEFINED	9
ALLEGHENY ENERGY INC	COM	017361106	3946	124682	SH	DEFINED	3
ALLEGHENY ENERGY INC	COM	017361106	97	3055	SH	DEFINED	2
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	3	90	SH	DEFINED	2
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	7781	215648	SH	DEFINED	19
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	21	577	SH	DEFINED	20
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	472	13080	SH	DEFINED	18
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	971	26900	SH	DEFINED	23
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	110	3040	SH	DEFINED	11
ALLERGAN INC	COM	018490102	344	3190	SH	DEFINED	18
ALLERGAN INC	COM	018490102	556	5150	SH	DEFINED	5
ALLERGAN INC	COM	018490102	1253	11610	SH	DEFINED	3
ALLERGAN INC	COM	018490102	2733	25317	SH	DEFINED	19
ALLERGAN INC	COM	018490102	2469	22870	SH	DEFINED	17
ALLERGAN INC	COM	018490102	2764	25600	SH	DEFINED	23
ALLERGAN INC	COM	018490102	65	600	SH	DEFINED	2
ALLERGAN INC	COM	018490102	1317	12196	SH	DEFINED	20
ALLERGAN INC	COM	018490102	3978	36850	SH	DEFINED	1
ALLETE INC	COM NEW	018522300	20	452	SH	DEFINED	2
ALLETE INC	COM NEW	018522300	1201	27300	SH	DEFINED	6
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	232	4100	SH	DEFINED	6
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	1946	34447	SH	DEFINED	9
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	56	1000	SH	DEFINED	18
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	1863	32979	SH	DEFINED	20
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	2021	35778	SH	DEFINED	22
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	45	800	SH	DEFINED	17
ALLIANCE DATA SYSTEMS CORP	COM	018581108	2378	66802	SH	DEFINED	19
ALLIANCE DATA SYSTEMS CORP	COM	018581108	1	33	SH	DEFINED	18
ALLIANCE DATA SYSTEMS CORP	COM	018581108	12642	355106	SH	DEFINED	3
ALLIANCE DATA SYSTEMS CORP	COM	018581108	10	292	SH	DEFINED	2
ALLIANCE DATA SYSTEMS CORP	COM	018581108	82	2314	SH	DEFINED	11
ALLIANCE GAMING CORP	COM NEW	01859P609	219	16810	SH	DEFINED	11
ALLIANCE GAMING CORP	COM NEW	01859P609	6369	489239	SH	DEFINED	6
ALLIANCE GAMING CORP	COM NEW	01859P609	41	3125	SH	DEFINED	18
ALLIANCE NATL MUN INCOME FD	COM	01864U106	15	1000	SH	DEFINED	18
ALLIANCE ONE INTL INC	COM	018772103	8	1948	SH	DEFINED	19
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	74	2000	SH	DEFINED	18
ALLIANCE WORLD DLR GV FD II	COM	01879R106	62	5024	SH	DEFINED	18
ALLIANCE WORLD DLR GV FD INC	COM	018796102	6	505	SH	DEFINED	18

Edgar Filing: LEGG MASON INC - Form 13F-HR

ALLIANT ENERGY CORP	COM	018802108	82	2916	SH	DEFINED	9
ALLIANT ENERGY CORP	COM	018802108	7	250	SH	DEFINED	17
ALLIANT ENERGY CORP	COM	018802108	10880	388010	SH	DEFINED	6
ALLIANT ENERGY CORP	COM	018802108	4505	160679	SH	DEFINED	3
ALLIANT ENERGY CORP	COM	018802108	6	225	SH	DEFINED	2
ALLIANT ENERGY CORP	COM	018802108	80	2850	SH	DEFINED	11
ALLIANT ENERGY CORP	COM	018802108	1896	67625	SH	DEFINED	19
ALLIANT TECHSYSTEMS INC	COM	018804104	1448	19010	SH	DEFINED	3
ALLIANT TECHSYSTEMS INC	COM	018804104	267	3508	SH	DEFINED	21
ALLIANT TECHSYSTEMS INC	COM	018804104	7664	100623	SH	DEFINED	18
ALLIANT TECHSYSTEMS INC	COM	018804104	2	20	SH	DEFINED	6
ALLIANT TECHSYSTEMS INC	COM	018804104	655	8603	SH	DEFINED	19
ALLIANT TECHSYSTEMS INC	COM	018804104	18444	242142	SH	DEFINED	20
ALLIANT TECHSYSTEMS INC	COM	018804104	28	370	SH	DEFINED	2
ALLIANT TECHSYSTEMS INC	COM	018804104	2	26	SH	DEFINED	17
ALLIANZ AKTIENGESELLSCHAFT	SP ADR 1/10 SH	018805101	13054	862262	SH	DEFINED	6
ALLIED CAP CORP NEW	COM	01903Q108	213	7261	SH	DEFINED	18
ALLIED CAP CORP NEW	COM	01903Q108	90	3050	SH	DEFINED	11
ALLIED CAP CORP NEW	COM	01903Q108	59	2025	SH	DEFINED	2
ALLIED HEALTHCARE INTL INC	COM	01923A109	1278	208080	SH	DEFINED	3
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	606	14104	SH	DEFINED	11
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	64	1500	SH	DEFINED	2
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	2195	51105	SH	DEFINED	6
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	86	2000	SH	DEFINED	17
ALLIED WASTE INDS INC	SDCV 4.250% 4/1	019589AD2	5100	5100000	PRN	DEFINED	21
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	19	2134	SH	DEFINED	18
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	9	1000	SH	DEFINED	4
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	361	41313	SH	DEFINED	19
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	732	83770	SH	DEFINED	20
ALLIED WASTE INDS INC	PFD CV D 6.25%	019589704	663	2500	SH	DEFINED	7
ALLIED WASTE INDS INC	SDCV 4.250% 4/1	019589AD2	10150	10150000	PRN	DEFINED	20
ALLOS THERAPEUTICS INC	COM	019777101	7	3133	SH	DEFINED	22
ALLSTATE CORP	COM	020002101	75	1388	SH	DEFINED	1
ALLSTATE CORP	COM	020002101	86	1588	SH	DEFINED	9
ALLSTATE CORP	COM	020002101	10067	186191	SH	DEFINED	18
ALLSTATE CORP	COM	020002101	578	10686	SH	DEFINED	21
ALLSTATE CORP	COM	020002101	13632	252109	SH	DEFINED	22
ALLSTATE CORP	COM	020002101	2526	46724	SH	DEFINED	23
ALLSTATE CORP	COM	020002101	2871	53100	SH	DEFINED	6
ALLSTATE CORP	COM	020002101	10025	185417	SH	DEFINED	19
ALLSTATE CORP	COM	020002101	2128	39361	SH	DEFINED	20
ALLSTATE CORP	COM	020002101	6324	116963	SH	DEFINED	11
ALLSTATE CORP	COM	020002101	697	12894	SH	DEFINED	17
ALLSTATE CORP	COM	020002101	14211	262821	SH	DEFINED	3
ALLSTATE CORP	COM	020002101	238	4400	SH	DEFINED	5
ALLSTATE CORP	COM	020002101	324	5990	SH	DEFINED	2
ALLTEL CORP	COM	020039103	542	8594	SH	DEFINED	2
ALLTEL CORP	COM	020039103	2398	38000	SH	DEFINED	5
ALLTEL CORP	COM	020039103	81	1277	SH	DEFINED	4
ALLTEL CORP	COM	020039103	11358	180000	SH	DEFINED	8
ALLTEL CORP	COM	020039103	14311	226797	SH	DEFINED	17
ALLTEL CORP	COM	020039103	4073	64550	SH	DEFINED	11
ALLTEL CORP	COM	020039103	52073	825240	SH	DEFINED	20
ALLTEL CORP	COM	020039103	5116	81084	SH	DEFINED	19
ALLTEL CORP	COM	020039103	6	100	SH	DEFINED	6
ALLTEL CORP	COM	020039103	13	206	SH	DEFINED	9
ALLTEL CORP	COM	020039103	1464	23200	SH	DEFINED	23
ALLTEL CORP	COM	020039103	128274	2032863	SH	DEFINED	21
ALLTEL CORP	COM	020039103	63778	1010739	SH	DEFINED	18
ALLTEL CORP	PFD C CV \$2.06	020039509	34	100	SH	DEFINED	11
ALNYLAM PHARMACEUTICALS INC	COM	02043Q107	26	1950	SH	DEFINED	18
ALON USA ENERGY INC	COM	020520102	1118	56900	SH	DEFINED	20

Edgar Filing: LEGG MASON INC - Form 13F-HR

ALON USA ENERGY INC	COM	020520102	16	800	SH	DEFINED	11
ALON USA ENERGY INC	COM	020520102	20114	1023605	SH	DEFINED	3
ALPHARMA INC	CL A	020813101	47032	1649674	SH	DEFINED	3
ALPHARMA INC	CL A	020813101	2258	79201	SH	DEFINED	19
ALPHARMA INC	NOTE	3.000% 6/0 020813AD3	3500	3500000	PRN	DEFINED	20
ALTERA CORP	COM	021441100	1432	77257	SH	DEFINED	20
ALTERA CORP	COM	021441100	1320	71251	SH	DEFINED	19
ALTERA CORP	COM	021441100	28	1500	SH	DEFINED	17
ALTERA CORP	COM	021441100	6	300	SH	DEFINED	2
ALTERA CORP	COM	021441100	698	37653	SH	DEFINED	22
ALTERA CORP	COM	021441100	32440	1750700	SH	DEFINED	21
ALTERA CORP	COM	021441100	1390	75019	SH	DEFINED	18
ALTRIA GROUP INC	COM	02209S103	42586	569937	SH	DEFINED	19
ALTRIA GROUP INC	COM	02209S103	3513	47013	SH	DEFINED	2
ALTRIA GROUP INC	COM	02209S103	1390	18600	SH	DEFINED	5
ALTRIA GROUP INC	COM	02209S103	160426	2147029	SH	DEFINED	18
ALTRIA GROUP INC	COM	02209S103	12264	164130	SH	DEFINED	22
ALTRIA GROUP INC	COM	02209S103	74	990	SH	DEFINED	9
ALTRIA GROUP INC	COM	02209S103	65653	878655	SH	DEFINED	20
ALTRIA GROUP INC	COM	02209S103	237718	3181453	SH	DEFINED	21
ALTRIA GROUP INC	COM	02209S103	503	6728	SH	DEFINED	1
ALTRIA GROUP INC	COM	02209S103	29888	400000	SH	DEFINED	8
ALTRIA GROUP INC	COM	02209S103	18033	241346	SH	DEFINED	6
ALTRIA GROUP INC	COM	02209S103	2590	34661	SH	DEFINED	11
ALTRIA GROUP INC	COM	02209S103	11288	151074	SH	DEFINED	17
ALTRIA GROUP INC	COM	02209S103	37	500	SH	DEFINED	7
ALTRIA GROUP INC	COM	02209S103	35453	474480	SH	DEFINED	3
ALTRIA GROUP INC	COM	02209S103	28038	375244	SH	DEFINED	23
AMAZON COM INC	COM	023135106	456914	9690640	SH	DEFINED	20
AMAZON COM INC	COM	023135106	24	500	SH	DEFINED	7
AMAZON COM INC	COM	023135106	384644	8157869	SH	DEFINED	10
AMAZON COM INC	COM	023135106	4357	92398	SH	DEFINED	21
AMAZON COM INC	COM	023135106	5592	118600	SH	DEFINED	9
AMAZON COM INC	COM	023135106	408163	8656690	SH	DEFINED	18
AMAZON COM INC	COM	023135106	2795	59289	SH	DEFINED	19
AMAZON COM INC	COM	023135106	30	645	SH	DEFINED	2
AMAZON COM INC	COM	023135106	315905	6700000	SH	DEFINED	13
AMAZON COM INC	COM	023135106	127	2700	SH	DEFINED	17
AMAZON COM INC	COM	023135106	1083	22960	SH	DEFINED	11
AMAZON COM INC	COM	023135106	299	6350	SH	DEFINED	6
AMAZON COM INC	COM	023135106	2752600	58379630	SH	DEFINED	8
AMB PROPERTY CORP	COM	00163T109	157	3200	SH	DEFINED	11
AMB PROPERTY CORP	COM	00163T109	497	10105	SH	DEFINED	19
AMB PROPERTY CORP	COM	00163T109	30	600	SH	DEFINED	2
AMB PROPERTY CORP	COM	00163T109	13189	268235	SH	DEFINED	20
AMB PROPERTY CORP	COM	00163T109	3206	65200	SH	DEFINED	21
AMBAC FINL GROUP INC	COM	023139108	5475	71045	SH	DEFINED	19
AMBAC FINL GROUP INC	COM	023139108	1065	13826	SH	DEFINED	17
AMBAC FINL GROUP INC	COM	023139108	12	150	SH	DEFINED	2
AMBAC FINL GROUP INC	COM	023139108	256	3326	SH	DEFINED	11
AMBAC FINL GROUP INC	COM	023139108	78784	1022373	SH	DEFINED	20
AMBAC FINL GROUP INC	COM	023139108	125737	1631681	SH	DEFINED	18
AMBAC FINL GROUP INC	COM	023139108	4923	63889	SH	DEFINED	21
AMBAC FINL GROUP INC	COM	023139108	14	183	SH	DEFINED	22
AMBAC FINL GROUP INC	COM	023139108	830	10775	SH	DEFINED	6
AMBAC FINL GROUP INC	COM	023139108	142291	1846500	SH	DEFINED	8
AMBASSADORS GROUP INC	COM	023177108	1012	44230	SH	DEFINED	3
AMBASSADORS GROUP INC	COM	023177108	73	3189	SH	DEFINED	19
AMCORE FINL INC	COM	023912108	404	13300	SH	DEFINED	18
AMCORE FINL INC	COM	023912108	5501	180905	SH	DEFINED	20
AMDOCS LTD	ORD	G02602103	1423	51731	SH	DEFINED	22
AMDOCS LTD	ORD	G02602103	3	125	SH	DEFINED	9

Edgar Filing: LEGG MASON INC - Form 13F-HR

AMDOCS LTD	ORD	G02602103	44714	1625950	SH	DEFINED	8
AMDOCS LTD	ORD	G02602103	85240	3138299	SH	DEFINED	6
AMDOCS LTD	ORD	G02602103	404	14705	SH	DEFINED	5
AMDOCS LTD	ORD	G02602103	1561	56750	SH	DEFINED	3
AMDOCS LTD	ORD	G02602103	1683	61191	SH	DEFINED	20
AMDOCS LTD	ORD	G02602103	7	255	SH	DEFINED	18
AMDOCS LTD	ORD	G02602103	957	34815	SH	DEFINED	17
AMDOCS LTD	ORD	G02602103	479	17426	SH	DEFINED	21
AMEDISYS INC	COM	023436108	31408	743562	SH	DEFINED	3
AMEDISYS INC	COM	023436108	3050	72200	SH	DEFINED	20
AMEDISYS INC	COM	023436108	1433	33918	SH	DEFINED	19
AMERADA HESS CORP	COM	023551104	4870	38400	SH	DEFINED	23
AMERADA HESS CORP	COM	023551104	311	2450	SH	DEFINED	17
AMERADA HESS CORP	COM	023551104	791	6240	SH	DEFINED	6
AMERADA HESS CORP	COM	023551104	8099	63860	SH	DEFINED	3
AMERADA HESS CORP	COM	023551104	380	2941	SH	DEFINED	9
AMERADA HESS CORP	COM	023551104	1953	15397	SH	DEFINED	19
AMERADA HESS CORP	COM	023551104	830	6541	SH	DEFINED	18
AMERADA HESS CORP	COM	023551104	482	3800	SH	DEFINED	21
AMERCO	COM	023586100	10396	144282	SH	DEFINED	3
AMEREN CORP	COM	023608102	14521	283394	SH	DEFINED	20
AMEREN CORP	COM	023608102	40310	786699	SH	DEFINED	18
AMEREN CORP	COM	023608102	728	14210	SH	DEFINED	6
AMEREN CORP	COM	023608102	2170	42350	SH	DEFINED	9
AMEREN CORP	COM	023608102	54	1061	SH	DEFINED	2
AMEREN CORP	COM	023608102	348	6790	SH	DEFINED	17
AMEREN CORP	COM	023608102	29	569	SH	DEFINED	11
AMEREN CORP	COM	023608102	2015	39330	SH	DEFINED	19
AMERICA FIRST APT INV INC	COM	02363X104	1	62	SH	DEFINED	9
AMERICA FIRST APT INV INC	COM	02363X104	2	120	SH	DEFINED	18
AMERICA FIRST TAX EX IVS L P	BEN UNIT CTF	02364V107	2	250	SH	DEFINED	9
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	150	5139	SH	DEFINED	9
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	373	12750	SH	DEFINED	2
AMERICA SVC GROUP INC	COM	02364L109	90	5700	SH	DEFINED	3
AMERICA SVC GROUP INC	COM	02364L109	2151	135600	SH	DEFINED	6
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	26084	1423000	SH	DEFINED	6
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	298	16253	SH	DEFINED	19
AMERICAN BILTRITE INC	COM	024591109	349	32178	SH	DEFINED	18
AMERICAN BILTRITE INC	COM	024591109	24	2200	SH	DEFINED	11
AMERICAN CAPITAL STRATEGIES	COM	024937104	5	150	SH	DEFINED	9
AMERICAN CAPITAL STRATEGIES	COM	024937104	2165	59795	SH	DEFINED	19
AMERICAN CAPITAL STRATEGIES	COM	024937104	161	4440	SH	DEFINED	3
AMERICAN CAPITAL STRATEGIES	COM	024937104	65	1796	SH	DEFINED	2
AMERICAN CAPITAL STRATEGIES	COM	024937104	115	3175	SH	DEFINED	11
AMERICAN CAPITAL STRATEGIES	COM	024937104	1815	50133	SH	DEFINED	23
AMERICAN COMMERCIAL LINES	COM NEW	025195207	1	20	SH	DEFINED	18
AMERICAN DENTAL PARTNERS	COM	025353103	433	23953	SH	DEFINED	3
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	7	309	SH	DEFINED	20
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	1865	81141	SH	DEFINED	19
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	31194	1357463	SH	DEFINED	3
AMERICAN ELEC PWR INC	COM	025537101	245	6600	SH	DEFINED	21
AMERICAN ELEC PWR INC	COM	025537101	371	9995	SH	DEFINED	5
AMERICAN ELEC PWR INC	COM	025537101	166	4486	SH	DEFINED	2
AMERICAN ELEC PWR INC	COM	025537101	7283	196356	SH	DEFINED	18
AMERICAN ELEC PWR INC	COM	025537101	193	5200	SH	DEFINED	17
AMERICAN ELEC PWR INC	COM	025537101	27	727	SH	DEFINED	20
AMERICAN ELEC PWR INC	COM	025537101	6904	186146	SH	DEFINED	19
AMERICAN ELEC PWR INC	COM	025537101	15	410	SH	DEFINED	9
AMERICAN ELEC PWR INC	COM	025537101	370	9968	SH	DEFINED	23
AMERICAN ELEC PWR INC	COM	025537101	9763	263233	SH	DEFINED	22
AMERICAN ELEC PWR INC	COM	025537101	17	455	SH	DEFINED	11
AMERICAN ELEC PWR INC	COM	025537101	14410	388525	SH	DEFINED	3

Edgar Filing: LEGG MASON INC - Form 13F-HR

AMERICAN ELEC PWR INC	COM	025537101	1158	31230	SH	DEFINED	6
AMERICAN EQTY INVT LIFE HLD	COM	025676206	8	585	SH	DEFINED	3
AMERICAN EQTY INVT LIFE HLD	COM	025676206	1321	101200	SH	DEFINED	1
AMERICAN EQTY INVT LIFE HLD	COM	025676206	7782	596300	SH	DEFINED	6
AMERICAN EQTY INVT LIFE HLD	COM	025676206	2	171	SH	DEFINED	19
AMERICAN EXPRESS CO	COM	025816109	102	1990	SH	DEFINED	9
AMERICAN EXPRESS CO	COM	025816109	369209	7174688	SH	DEFINED	18
AMERICAN EXPRESS CO	COM	025816109	161897	3146084	SH	DEFINED	20
AMERICAN EXPRESS CO	COM	025816109	595	11569	SH	DEFINED	1
AMERICAN EXPRESS CO	COM	025816109	133555	2595316	SH	DEFINED	21
AMERICAN EXPRESS CO	COM	025816109	19156	372255	SH	DEFINED	19
AMERICAN EXPRESS CO	COM	025816109	518	10057	SH	DEFINED	5
AMERICAN EXPRESS CO	COM	025816109	634	12320	SH	DEFINED	11
AMERICAN EXPRESS CO	COM	025816109	28177	547558	SH	DEFINED	17
AMERICAN EXPRESS CO	COM	025816109	6490	126115	SH	DEFINED	3
AMERICAN EXPRESS CO	COM	025816109	556	10800	SH	DEFINED	4
AMERICAN EXPRESS CO	COM	025816109	3402	66104	SH	DEFINED	2
AMERICAN EXPRESS CO	COM	025816109	2882	56000	SH	DEFINED	23
AMERICAN EXPRESS CO	COM	025816109	180	3500	SH	DEFINED	7
AMERICAN FINL GROUP INC OHIO	COM	025932104	640	16698	SH	DEFINED	19
AMERICAN FINL GROUP INC OHIO	COM	025932104	115	3000	SH	DEFINED	18
AMERICAN FINL GROUP INC OHIO	COM	025932104	25742	671939	SH	DEFINED	3
AMERICAN FINL GROUP INC OHIO	COM	025932104	19	500	SH	DEFINED	2
AMERICAN FINL GROUP INC OHIO	COM	025932104	77	2000	SH	DEFINED	11
AMERICAN FINL GROUP INC OHIO	COM	025932104	57793	1508570	SH	DEFINED	6
AMERICAN FINL RLTY TR	COM	02607P305	4	295	SH	DEFINED	9
AMERICAN FINL RLTY TR	COM	02607P305	110	9150	SH	DEFINED	2
AMERICAN FINL RLTY TR	COM	02607P305	12	1013	SH	DEFINED	11
AMERICAN FINL RLTY TR	COM	02607P305	54	4494	SH	DEFINED	19
AMERICAN FINL RLTY TR	COM	02607P305	1860	155000	SH	DEFINED	21
AMERICAN FINL RLTY TR	COM	02607P305	954	79494	SH	DEFINED	20
AMERICAN GREETINGS CORP	CL A	026375105	3067	139600	SH	DEFINED	20
AMERICAN GREETINGS CORP	CL A	026375105	9	400	SH	DEFINED	18
AMERICAN GREETINGS CORP	CL A	026375105	930	42350	SH	DEFINED	19
AMERICAN GREETINGS CORP	CL A	026375105	36944	1681575	SH	DEFINED	6
AMERICAN HEALTHWAYS INC	COM	02649V104	10	211	SH	DEFINED	18
AMERICAN HEALTHWAYS INC	COM	02649V104	489	10813	SH	DEFINED	21
AMERICAN HOME MTG INVT CORP	COM	02660R107	567	17400	SH	DEFINED	3
AMERICAN HOME MTG INVT CORP	COM	02660R107	46	1397	SH	DEFINED	19
AMERICAN INCOME FD INC	COM	02672T109	0	21	SH	DEFINED	18
AMERICAN INTL GROUP INC	COM	026874107	1110700	16278764	SH	DEFINED	18
AMERICAN INTL GROUP INC	COM	026874107	388996	5701247	SH	DEFINED	20
AMERICAN INTL GROUP INC	COM	026874107	50810	744680	SH	DEFINED	19
AMERICAN INTL GROUP INC	COM	026874107	52986	776579	SH	DEFINED	6
AMERICAN INTL GROUP INC	COM	026874107	51312	752050	SH	DEFINED	23
AMERICAN INTL GROUP INC	COM	026874107	94	1372	SH	DEFINED	22
AMERICAN INTL GROUP INC	COM	026874107	6687	98000	SH	DEFINED	10
AMERICAN INTL GROUP INC	COM	026874107	6286	92071	SH	DEFINED	9
AMERICAN INTL GROUP INC	COM	026874107	27457	402417	SH	DEFINED	17
AMERICAN INTL GROUP INC	COM	026874107	184645	2706212	SH	DEFINED	21
AMERICAN INTL GROUP INC	COM	026874107	9866	144594	SH	DEFINED	5
AMERICAN INTL GROUP INC	COM	026874107	184753	2707800	SH	DEFINED	8
AMERICAN INTL GROUP INC	COM	026874107	3897	57115	SH	DEFINED	1
AMERICAN INTL GROUP INC	COM	026874107	38891	569997	SH	DEFINED	3
AMERICAN INTL GROUP INC	COM	026874107	15166	222284	SH	DEFINED	4
AMERICAN INTL GROUP INC	COM	026874107	3625	53132	SH	DEFINED	2
AMERICAN INTL GROUP INC	DBCV	11/0 026874AP2	3050	3050000	PRN	DEFINED	21
AMERICAN INTL GROUP INC	COM	026874107	6844	100315	SH	DEFINED	7
AMERICAN INTL GROUP INC	COM	026874107	1084	15887	SH	DEFINED	11
AMERICAN LD LEASE INC	COM	027118108	2838	119743	SH	DEFINED	20
AMERICAN LD LEASE INC	COM	027118108	201	8500	SH	DEFINED	18
AMERICAN NATL BANKSHARES INC	COM	027745108	1807	76472	SH	DEFINED	6

Edgar Filing: LEGG MASON INC - Form 13F-HR

AMERICAN NATL INS CO	COM		028591105	175	1500	SH	DEFINED	18
AMERICAN NATL INS CO	COM		028591105	58	500	SH	DEFINED	11
AMERICAN NATL INS CO	COM		028591105	58	500	SH	DEFINED	17
AMERICAN NATL INS CO	COM		028591105	7347	62804	SH	DEFINED	6
AMERICAN PHARMACEUTICALS PTN	COM		02886P109	251	6460	SH	DEFINED	5
AMERICAN PHYSICIANS CAPITAL	COM		028884104	360	7870	SH	DEFINED	3
AMERICAN PHYSICIANS CAPITAL	COM		028884104	1104	24117	SH	DEFINED	19
AMERICAN PWR CONVERSION CORP	COM		029066107	3586	163000	SH	DEFINED	7
AMERICAN PWR CONVERSION CORP	COM		029066107	48	2200	SH	DEFINED	11
AMERICAN PWR CONVERSION CORP	COM		029066107	73	3300	SH	DEFINED	2
AMERICAN PWR CONVERSION CORP	COM		029066107	392	17837	SH	DEFINED	23
AMERICAN PWR CONVERSION CORP	COM		029066107	41334	1878815	SH	DEFINED	20
AMERICAN PWR CONVERSION CORP	COM		029066107	722	32838	SH	DEFINED	19
AMERICAN PWR CONVERSION CORP	COM		029066107	36630	1664980	SH	DEFINED	18
AMERICAN REPROGRAPHICS CO	COM		029263100	20	800	SH	DEFINED	11
AMERICAN SELECT PORTFOLIO IN	COM		029570108	0	17	SH	DEFINED	18
AMERICAN STD COS INC DEL	COM		029712106	1	35	SH	DEFINED	2
AMERICAN STD COS INC DEL	COM		029712106	43700	1093877	SH	DEFINED	21
AMERICAN STD COS INC DEL	COM		029712106	2051	51338	SH	DEFINED	18
AMERICAN STD COS INC DEL	COM		029712106	23924	598860	SH	DEFINED	20
AMERICAN STD COS INC DEL	COM		029712106	1415	35418	SH	DEFINED	19
AMERICAN STS WTR CO	COM		029899101	42	1375	SH	DEFINED	2
AMERICAN TOWER CORP	CL A		029912201	70	2600	SH	DEFINED	19
AMERICAN TOWER CORP	CL A		029912201	2696	99470	SH	DEFINED	18
AMERICAN TOWER CORP	NOTE	5.000% 2/1	029912AF9	325	325000	PRN	DEFINED	20
AMERICAN TOWER CORP	CL A		029912201	980	36152	SH	DEFINED	11
AMERICAN TOWER CORP	CL A		029912201	276	10168	SH	DEFINED	5
AMERICAN TOWER CORP	CL A		029912201	13179	486297	SH	DEFINED	20
AMERICAN TOWER CORP	CL A		029912201	87618	3233138	SH	DEFINED	21
AMERICAN TOWER CORP	NOTE	5.000% 2/1	029912AF9	5975	5975000	PRN	DEFINED	21
AMERICAN WOODMARK CORP	COM		030506109	10	400	SH	DEFINED	11
AMERICANWEST BANCORPORATION	COM		03058P109	92	3900	SH	DEFINED	3
AMERICANWEST BANCORPORATION	COM		03058P109	1182	50000	SH	DEFINED	1
AMERICANWEST BANCORPORATION	COM		03058P109	9	378	SH	DEFINED	19
AMERICAS CAR MART INC	COM		03062T105	35	2115	SH	DEFINED	19
AMERICAS CAR MART INC	COM		03062T105	8508	515014	SH	DEFINED	6
AMERICREDIT CORP	COM		03060R101	69539	2713200	SH	DEFINED	8
AMERICREDIT CORP	COM		03060R101	70093	2734800	SH	DEFINED	13
AMERICREDIT CORP	COM		03060R101	35	1380	SH	DEFINED	6
AMERIGAS PARTNERS L P	UNIT L P INT		030975106	170	6000	SH	DEFINED	18
AMERIGAS PARTNERS L P	UNIT L P INT		030975106	45	1600	SH	DEFINED	17
AMERIGAS PARTNERS L P	UNIT L P INT		030975106	212	7500	SH	DEFINED	9
AMERIGROUP CORP	COM		03073T102	1011	51941	SH	DEFINED	18
AMERIGROUP CORP	COM		03073T102	5651	290400	SH	DEFINED	6
AMERIGROUP CORP	COM		03073T102	4322	222075	SH	DEFINED	20
AMERIGROUP CORP	COM		03073T102	519	26682	SH	DEFINED	21
AMERIPRISE FINL INC	COM		03076C106	84	2052	SH	DEFINED	11
AMERIPRISE FINL INC	COM		03076C106	545	13300	SH	DEFINED	23
AMERIPRISE FINL INC	COM		03076C106	16	398	SH	DEFINED	9
AMERIPRISE FINL INC	COM		03076C106	38286	933799	SH	DEFINED	18
AMERIPRISE FINL INC	COM		03076C106	3019	73625	SH	DEFINED	19
AMERIPRISE FINL INC	COM		03076C106	16694	407175	SH	DEFINED	20
AMERIPRISE FINL INC	COM		03076C106	1322	32253	SH	DEFINED	21
AMERIPRISE FINL INC	COM		03076C106	4158	101420	SH	DEFINED	17
AMERIPRISE FINL INC	COM		03076C106	3344	81550	SH	DEFINED	3
AMERIPRISE FINL INC	COM		03076C106	82	2000	SH	DEFINED	4
AMERIPRISE FINL INC	COM		03076C106	509	12424	SH	DEFINED	2
AMERIPRISE FINL INC	COM		03076C106	29	700	SH	DEFINED	7
AMERIS BANCORP	COM		03076K108	2775	139859	SH	DEFINED	6
AMERISAFE INC	CL A		03071H100	1410	140000	SH	DEFINED	20
AMERISOURCEBERGEN CORP	COM		03073E105	776	18740	SH	DEFINED	6
AMERISOURCEBERGEN CORP	COM		03073E105	8186	197722	SH	DEFINED	22

Edgar Filing: LEGG MASON INC - Form 13F-HR

AMERISOURCEBERGEN CORP	COM		03073E105	7680	185505	SH	DEFINED	18
AMERISOURCEBERGEN CORP	COM		03073E105	4505	108820	SH	DEFINED	19
AMERISOURCEBERGEN CORP	COM		03073E105	1798	43432	SH	DEFINED	20
AMERISOURCEBERGEN CORP	COM		03073E105	7	162	SH	DEFINED	11
AMERISOURCEBERGEN CORP	COM		03073E105	163	3928	SH	DEFINED	23
AMERISOURCEBERGEN CORP	COM		03073E105	876	21160	SH	DEFINED	17
AMERISOURCEBERGEN CORP	COM		03073E105	10758	259860	SH	DEFINED	3
AMERISTAR CASINOS INC	COM		03070Q101	23637	1041290	SH	DEFINED	3
AMERISTAR CASINOS INC	COM		03070Q101	477	21000	SH	DEFINED	11
AMERITRADE HLDG CORP NEW	COM		03074K100	120000	5000000	SH	DEFINED	13
AMERITRADE HLDG CORP NEW	COM		03074K100	4	175	SH	DEFINED	2
AMERITRADE HLDG CORP NEW	COM		03074K100	1	50	SH	DEFINED	18
AMERN STRATEGIC INCOME PTFL	COM		030099105	5	424	SH	DEFINED	18
AMERON INTL INC	COM		030710107	23	500	SH	DEFINED	11
AMERON INTL INC	COM		030710107	6208	136200	SH	DEFINED	6
AMERON INTL INC	COM		030710107	1983	43500	SH	DEFINED	21
AMERON INTL INC	COM		030710107	91	2000	SH	DEFINED	18
AMERUS GROUP CO	COM		03072M108	34	606	SH	DEFINED	9
AMERUS GROUP CO	COM		03072M108	2670	47121	SH	DEFINED	19
AMERUS GROUP CO	COM		03072M108	55397	977536	SH	DEFINED	6
AMERUS GROUP CO	COM		03072M108	2	37	SH	DEFINED	18
AMERUS GROUP CO	COM		03072M108	1417	25000	SH	DEFINED	1
AMETEK INC NEW	COM		031100100	56	1309	SH	DEFINED	17
AMETEK INC NEW	COM		031100100	595	13989	SH	DEFINED	19
AMETEK INC NEW	COM		031100100	128	3000	SH	DEFINED	18
AMGEN INC	COM		031162100	15194	192671	SH	DEFINED	3
AMGEN INC	NOTE	3/0	031162AL4	26425	26425000	PRN	DEFINED	21
AMGEN INC	NOTE	3/0	031162AL4	3400	3400000	PRN	DEFINED	20
AMGEN INC	COM		031162100	5700	72284	SH	DEFINED	2
AMGEN INC	COM		031162100	3635	46100	SH	DEFINED	23
AMGEN INC	COM		031162100	209	2647	SH	DEFINED	9
AMGEN INC	COM		031162100	94	1188	SH	DEFINED	4
AMGEN INC	COM		031162100	26706	338649	SH	DEFINED	17
AMGEN INC	COM		031162100	1136	14409	SH	DEFINED	11
AMGEN INC	COM		031162100	2639	33465	SH	DEFINED	5
AMGEN INC	COM		031162100	26276	333204	SH	DEFINED	1
AMGEN INC	COM		031162100	3387	42949	SH	DEFINED	22
AMGEN INC	COM		031162100	71972	912650	SH	DEFINED	21
AMGEN INC	COM		031162100	1089205	13811881	SH	DEFINED	20
AMGEN INC	COM		031162100	335	4250	SH	DEFINED	7
AMGEN INC	COM		031162100	1058243	13419258	SH	DEFINED	18
AMGEN INC	COM		031162100	28390	360002	SH	DEFINED	19
AMIS HLDGS INC	COM		031538101	1182	110980	SH	DEFINED	3
AMKOR TECHNOLOGY INC	NOTE	5.000% 3/1	031652AH3	9550	9550000	PRN	DEFINED	20
AMKOR TECHNOLOGY INC	NOTE	5.000% 3/1	031652AH3	11900	11900000	PRN	DEFINED	21
AMKOR TECHNOLOGY INC	COM		031652100	1143	204100	SH	DEFINED	20
AMLI RESIDENTIAL PPTYS TR	SH BEN INT		001735109	42	1115	SH	DEFINED	20
AMLI RESIDENTIAL PPTYS TR	SH BEN INT		001735109	42	1115	SH	DEFINED	19
AMLI RESIDENTIAL PPTYS TR	SH BEN INT		001735109	21	555	SH	DEFINED	9
AMN HEALTHCARE SERVICES INC	COM		001744101	8270	418110	SH	DEFINED	3
AMPAL AMERN ISRAEL CORP	PFD CV	6.50%	032015307	25	2228	SH	DEFINED	2
AMPHENOL CORP NEW	CL A		032095101	469	10602	SH	DEFINED	18
AMPHENOL CORP NEW	CL A		032095101	231	5225	SH	DEFINED	21
AMPHENOL CORP NEW	CL A		032095101	754	17039	SH	DEFINED	19
AMPHENOL CORP NEW	CL A		032095101	362	8175	SH	DEFINED	11
AMPHENOL CORP NEW	CL A		032095101	102	2300	SH	DEFINED	3
AMR CORP	COM		001765106	1158	52100	SH	DEFINED	21
AMR CORP	COM		001765106	137826	6200000	SH	DEFINED	13
AMR CORP	COM		001765106	89	4000	SH	DEFINED	9
AMR CORP	COM		001765106	4	200	SH	DEFINED	2
AMR CORP	COM		001765106	15	686	SH	DEFINED	14
AMSOUTH BANCORPORATION	COM		032165102	31	1200	SH	DEFINED	18

Edgar Filing: LEGG MASON INC - Form 13F-HR

AMSOUTH BANCORPORATION	COM	032165102	1096	41800	SH	DEFINED	9
AMSOUTH BANCORPORATION	COM	032165102	2163	82528	SH	DEFINED	20
AMSOUTH BANCORPORATION	COM	032165102	376	14342	SH	DEFINED	17
AMSOUTH BANCORPORATION	COM	032165102	884	33712	SH	DEFINED	6
AMSOUTH BANCORPORATION	COM	032165102	1769	67503	SH	DEFINED	19
AMSOUTH BANCORPORATION	COM	032165102	74	2820	SH	DEFINED	11
AMSURG CORP	COM	03232P405	4213	184310	SH	DEFINED	3
AMYLIN PHARMACEUTICALS INC	COM	032346108	6360	159320	SH	DEFINED	3
AMYLIN PHARMACEUTICALS INC	COM	032346108	20389	510750	SH	DEFINED	8
AMYLIN PHARMACEUTICALS INC	COM	032346108	950	23800	SH	DEFINED	23
ANADARKO PETE CORP	COM	032511107	389122	4106830	SH	DEFINED	18
ANADARKO PETE CORP	COM	032511107	895061	9446557	SH	DEFINED	20
ANADARKO PETE CORP	COM	032511107	10668	112595	SH	DEFINED	21
ANADARKO PETE CORP	COM	032511107	5086	53676	SH	DEFINED	6
ANADARKO PETE CORP	COM	032511107	6348	67000	SH	DEFINED	8
ANADARKO PETE CORP	COM	032511107	206	2175	SH	DEFINED	11
ANADARKO PETE CORP	COM	032511107	12528	132221	SH	DEFINED	17
ANADARKO PETE CORP	COM	032511107	8416	88823	SH	DEFINED	1
ANADARKO PETE CORP	COM	032511107	8890	93830	SH	DEFINED	3
ANADARKO PETE CORP	COM	032511107	1675	17674	SH	DEFINED	2
ANADARKO PETE CORP	COM	032511107	261	2753	SH	DEFINED	5
ANADARKO PETE CORP	COM	032511107	16	170	SH	DEFINED	9
ANADARKO PETE CORP	COM	032511107	7453	78662	SH	DEFINED	19
ANADIGICS INC	COM	032515108	8	1300	SH	DEFINED	11
ANADYS PHARMACEUTICALS INC	COM	03252Q408	1949	221522	SH	DEFINED	3
ANALOG DEVICES INC	COM	032654105	578	16112	SH	DEFINED	21
ANALOG DEVICES INC	COM	032654105	34	939	SH	DEFINED	11
ANALOG DEVICES INC	COM	032654105	179	4998	SH	DEFINED	2
ANALOG DEVICES INC	COM	032654105	209	5820	SH	DEFINED	3
ANALOG DEVICES INC	COM	032654105	725	20211	SH	DEFINED	20
ANALOG DEVICES INC	COM	032654105	3625	101055	SH	DEFINED	19
ANALOG DEVICES INC	COM	032654105	2289	63809	SH	DEFINED	17
ANALOG DEVICES INC	COM	032654105	16	456	SH	DEFINED	18
ANALOG DEVICES INC	COM	032654105	1045	29140	SH	DEFINED	23
ANALOGIC CORP	COM PAR \$0.05	032657207	1680	35100	SH	DEFINED	3
ANALOGIC CORP	COM PAR \$0.05	032657207	2	50	SH	DEFINED	2
ANCHOR BANCORP WIS INC	COM	032839102	23	768	SH	DEFINED	19
ANCHOR BANCORP WIS INC	COM	032839102	71	2355	SH	DEFINED	2
ANCHOR BANCORP WIS INC	COM	032839102	14270	470323	SH	DEFINED	6
ANDERSONS INC	COM	034164103	3108	72150	SH	DEFINED	6
ANDERSONS INC	COM	034164103	129	3000	SH	DEFINED	3
ANDREW CORP	COM	034425108	16	1468	SH	DEFINED	18
ANDREW CORP	COM	034425108	1905	177560	SH	DEFINED	3
ANDREW CORP	COM	034425108	56	5200	SH	DEFINED	6
ANDREW CORP	COM	034425108	343	31922	SH	DEFINED	19
ANDRX CORP DEL	ANDRX GROUP	034553107	2538	154000	SH	DEFINED	20
ANDRX CORP DEL	ANDRX GROUP	034553107	2	100	SH	DEFINED	9
ANDRX CORP DEL	ANDRX GROUP	034553107	448	27200	SH	DEFINED	18
ANDRX CORP DEL	ANDRX GROUP	034553107	4525	274600	SH	DEFINED	21
ANGIODYNAMICS INC	COM	03475V101	2860	112010	SH	DEFINED	3
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	16935	1287844	SH	DEFINED	3
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	20	1500	SH	DEFINED	11
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	6799	525000	SH	DEFINED	7
ANGLO AMERN PLC	ADR	03485P102	763	21948	SH	DEFINED	17
ANGLO AMERN PLC	ADR	03485P102	77	2200	SH	DEFINED	2
ANGLO AMERN PLC	ADR	03485P102	714	20520	SH	DEFINED	11
ANGLO AMERN PLC	ADR	03485P102	49019	1458503	SH	DEFINED	6
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	25	500	SH	DEFINED	17
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	49	1000	SH	DEFINED	2
ANHEUSER BUSCH COS INC	COM	035229103	16904	393493	SH	DEFINED	2
ANHEUSER BUSCH COS INC	COM	035229103	1618	37659	SH	DEFINED	21
ANHEUSER BUSCH COS INC	COM	035229103	4635	107887	SH	DEFINED	5



Edgar Filing: LEGG MASON INC - Form 13F-HR

ANHEUSER BUSCH COS INC	COM	035229103	2549	59326	SH	DEFINED	9
ANHEUSER BUSCH COS INC	COM	035229103	22844	531750	SH	DEFINED	6
ANHEUSER BUSCH COS INC	COM	035229103	11512	267970	SH	DEFINED	4
ANHEUSER BUSCH COS INC	COM	035229103	442	10290	SH	DEFINED	7
ANHEUSER BUSCH COS INC	COM	035229103	14544	338552	SH	DEFINED	17
ANHEUSER BUSCH COS INC	COM	035229103	262	6100	SH	DEFINED	20
ANHEUSER BUSCH COS INC	COM	035229103	3400	79143	SH	DEFINED	18
ANHEUSER BUSCH COS INC	COM	035229103	489	11385	SH	DEFINED	11
ANHEUSER BUSCH COS INC	COM	035229103	3606	83931	SH	DEFINED	3
ANHEUSER BUSCH COS INC	COM	035229103	6682	155551	SH	DEFINED	19
ANIXTER INTL INC	COM	035290105	3	71	SH	DEFINED	18
ANIXTER INTL INC	COM	035290105	1780	45492	SH	DEFINED	19
ANIXTER INTL INC	COM	035290105	55	1400	SH	DEFINED	2
ANNALY MTG MGMT INC	COM	035710409	17152	1567805	SH	DEFINED	18
ANNALY MTG MGMT INC	COM	035710409	28	2575	SH	DEFINED	11
ANNALY MTG MGMT INC	COM	035710409	3	300	SH	DEFINED	9
ANNTAYLOR STORES CORP	COM	036115103	17	500	SH	DEFINED	9
ANNTAYLOR STORES CORP	COM	036115103	585	16950	SH	DEFINED	21
ANNTAYLOR STORES CORP	COM	036115103	22	650	SH	DEFINED	11
ANNTAYLOR STORES CORP	COM	036115103	40	1170	SH	DEFINED	18
ANTEON INTL CORP	COM	03674E108	2086	38377	SH	DEFINED	19
ANTEON INTL CORP	COM	03674E108	121	2225	SH	DEFINED	11
ANTEON INTL CORP	COM	03674E108	14509	266970	SH	DEFINED	1
ANTHRACITE CAP INC	COM	037023108	11	1074	SH	DEFINED	19
ANTHRACITE CAP INC	COM	037023108	32	3000	SH	DEFINED	2
ANTHRACITE CAP INC	COM	037023108	1	70	SH	DEFINED	18
AON CORP	COM	037389103	32675	908915	SH	DEFINED	6
AON CORP	COM	037389103	259	7210	SH	DEFINED	17
AON CORP	COM	037389103	40	1102	SH	DEFINED	11
AON CORP	COM	037389103	3349	93150	SH	DEFINED	3
AON CORP	COM	037389103	3269	90927	SH	DEFINED	19
AON CORP	COM	037389103	10281	285982	SH	DEFINED	22
AON CORP	COM	037389103	252	7019	SH	DEFINED	23
AON CORP	COM	037389103	10712	297967	SH	DEFINED	18
AON CORP	COM	037389103	33549	933200	SH	DEFINED	21
AON CORP	COM	037389103	15194	422646	SH	DEFINED	20
AP PHARMA INC	COM	00202J104	917	599500	SH	DEFINED	20
AP PHARMA INC	COM	00202J104	568	370983	SH	DEFINED	18
APA ENTERPRISES INC	COM	001853100	0	84	SH	DEFINED	18
APACHE CORP	COM	037411105	1197	17475	SH	DEFINED	1
APACHE CORP	COM	037411105	4887	71317	SH	DEFINED	19
APACHE CORP	COM	037411105	1583	23100	SH	DEFINED	20
APACHE CORP	COM	037411105	6646	97000	SH	DEFINED	8
APACHE CORP	COM	037411105	1927	28128	SH	DEFINED	6
APACHE CORP	COM	037411105	171	2495	SH	DEFINED	11
APACHE CORP	COM	037411105	27969	408192	SH	DEFINED	17
APACHE CORP	COM	037411105	9789	142860	SH	DEFINED	3
APACHE CORP	COM	037411105	1398	20403	SH	DEFINED	2
APACHE CORP	COM	037411105	3077	44906	SH	DEFINED	5
APACHE CORP	COM	037411105	387	5642	SH	DEFINED	21
APACHE CORP	COM	037411105	10235	149375	SH	DEFINED	18
APARTMENT INVT & MGMT CO	CL A	03748R101	795	20983	SH	DEFINED	19
APARTMENT INVT & MGMT CO	CL A	03748R101	1238	32703	SH	DEFINED	20
APARTMENT INVT & MGMT CO	CL A	03748R101	280	7400	SH	DEFINED	21
APEX SILVER MINES LTD	ORD	G04074103	6331	398143	SH	DEFINED	6
APHTON CORP	COM	03759P101	92	271900	SH	DEFINED	21
APHTON CORP	COM	03759P101	1753	5154448	SH	DEFINED	20
APHTON CORP	COM	03759P101	620	1824200	SH	DEFINED	18
APOGEE ENTERPRISES INC	COM	037598109	448	27660	SH	DEFINED	6
APOGEE ENTERPRISES INC	COM	037598109	1000	61681	SH	DEFINED	19
APOGEE ENTERPRISES INC	COM	037598109	95	5850	SH	DEFINED	3
APOLLO GROUP INC	CL A	037604105	789	13050	SH	DEFINED	5

Edgar Filing: LEGG MASON INC - Form 13F-HR

APOLLO GROUP INC	CL A	037604105	1702	28156	SH	DEFINED	19
APOLLO GROUP INC	CL A	037604105	2	40	SH	DEFINED	2
APOLLO GROUP INC	CL A	037604105	58	958	SH	DEFINED	18
APOLLO GROUP INC	CL A	037604105	181	3000	SH	DEFINED	17
APOLLO INVT CORP	COM	03761U106	1277	71225	SH	DEFINED	19
APOLLO INVT CORP	COM	03761U106	18	1003	SH	DEFINED	11
APPLE COMPUTER INC	COM	037833100	216	3000	SH	DEFINED	2
APPLE COMPUTER INC	COM	037833100	9712	135100	SH	DEFINED	23
APPLE COMPUTER INC	COM	037833100	43	592	SH	DEFINED	20
APPLE COMPUTER INC	COM	037833100	510	7100	SH	DEFINED	7
APPLE COMPUTER INC	COM	037833100	36	500	SH	DEFINED	1
APPLE COMPUTER INC	COM	037833100	18451	256650	SH	DEFINED	19
APPLE COMPUTER INC	COM	037833100	1352	18800	SH	DEFINED	5
APPLE COMPUTER INC	COM	037833100	29	400	SH	DEFINED	11
APPLE COMPUTER INC	COM	037833100	556	7728	SH	DEFINED	17
APPLE COMPUTER INC	COM	037833100	12590	175122	SH	DEFINED	18
APPLE COMPUTER INC	COM	037833100	50	700	SH	DEFINED	4
APPLE COMPUTER INC	COM	037833100	143	1990	SH	DEFINED	3
APPLEBEES INTL INC	COM	037899101	29	1275	SH	DEFINED	9
APPLEBEES INTL INC	COM	037899101	92	4093	SH	DEFINED	18
APPLEBEES INTL INC	COM	037899101	12	550	SH	DEFINED	11
APPLEBEES INTL INC	COM	037899101	14	600	SH	DEFINED	17
APPLEBEES INTL INC	COM	037899101	4918	217692	SH	DEFINED	1
APPLERA CORP	COM AP BIO GRP	038020103	356	13400	SH	DEFINED	18
APPLERA CORP	COM AP BIO GRP	038020103	3058	115133	SH	DEFINED	19
APPLERA CORP	COM AP BIO GRP	038020103	7135	268639	SH	DEFINED	3
APPLERA CORP	COM AP BIO GRP	038020103	297	11200	SH	DEFINED	17
APPLERA CORP	COM CE GEN GRP	038020202	437	39881	SH	DEFINED	19
APPLERA CORP	COM CE GEN GRP	038020202	23	2140	SH	DEFINED	18
APPLERA CORP	COM AP BIO GRP	038020103	4	135	SH	DEFINED	2
APPLIED DIGITAL SOLUTIONS	COM NEW	038188306	3	1000	SH	DEFINED	17
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	20043	594923	SH	DEFINED	3
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	1122	33302	SH	DEFINED	19
APPLIED INNOVATION INC	COM	037916103	8	2450	SH	DEFINED	11
APPLIED MATLS INC	COM	038222105	7657	426821	SH	DEFINED	17
APPLIED MATLS INC	COM	038222105	3373	188000	SH	DEFINED	23
APPLIED MATLS INC	COM	038222105	113849	6346096	SH	DEFINED	18
APPLIED MATLS INC	COM	038222105	27231	1517879	SH	DEFINED	21
APPLIED MATLS INC	COM	038222105	1493	83214	SH	DEFINED	22
APPLIED MATLS INC	COM	038222105	5871	327246	SH	DEFINED	19
APPLIED MATLS INC	COM	038222105	262	14598	SH	DEFINED	5
APPLIED MATLS INC	COM	038222105	544	30350	SH	DEFINED	11
APPLIED MATLS INC	COM	038222105	3360	187284	SH	DEFINED	3
APPLIED MATLS INC	COM	038222105	11137	620767	SH	DEFINED	2
APPLIED MATLS INC	COM	038222105	85596	4771253	SH	DEFINED	20
APPLIED MATLS INC	COM	038222105	9867	550000	SH	DEFINED	8
APPLIED MICRO CIRCUITS CORP	COM	03822W109	2105	819200	SH	DEFINED	23
APPLIED MICRO CIRCUITS CORP	COM	03822W109	4999	1945100	SH	DEFINED	21
APPLIED MICRO CIRCUITS CORP	COM	03822W109	1009	392784	SH	DEFINED	20
APPLIED MICRO CIRCUITS CORP	COM	03822W109	492	191600	SH	DEFINED	18
APPLIED MICRO CIRCUITS CORP	COM	03822W109	149	57881	SH	DEFINED	19
APPLIED SIGNAL TECHNOLOGY IN	COM	038237103	25	1100	SH	DEFINED	18
APPLIX INC	COM	038316105	180	24600	SH	DEFINED	6
APRIA HEALTHCARE GROUP INC	COM	037933108	86	3550	SH	DEFINED	21
APRIA HEALTHCARE GROUP INC	COM	037933108	5296	219667	SH	DEFINED	20
APRIA HEALTHCARE GROUP INC	COM	037933108	36105	1497515	SH	DEFINED	6
APRIA HEALTHCARE GROUP INC	COM	037933108	1893	78502	SH	DEFINED	18
APT SATELLITE HOLDINGS LTD	SPONSORED ADR	00203R105	23	17500	SH	DEFINED	2
APTARGROUP INC	COM	038336103	2484	47585	SH	DEFINED	18
APTARGROUP INC	COM	038336103	221	4225	SH	DEFINED	21
APTARGROUP INC	COM	038336103	6748	129281	SH	DEFINED	20
AQUA AMERICA INC	COM	03836W103	141	5177	SH	DEFINED	9

Edgar Filing: LEGG MASON INC - Form 13F-HR

AQUA AMERICA INC	COM	03836W103	24	877	SH	DEFINED	18
AQUA AMERICA INC	COM	03836W103	104	3806	SH	DEFINED	2
AQUA AMERICA INC	COM	03836W103	13392	490533	SH	DEFINED	20
AQUA AMERICA INC	COM	03836W103	778	28506	SH	DEFINED	21
AQUANTIVE INC	COM	03839G105	2564	101600	SH	DEFINED	20
AQUANTIVE INC	COM	03839G105	44	1750	SH	DEFINED	18
AQUANTIVE INC	COM	03839G105	1131	44800	SH	DEFINED	23
ARADIGM CORP	COM	038505103	0	525	SH	DEFINED	7
ARAMARK CORP	CL B	038521100	120	4325	SH	DEFINED	21
ARAMARK CORP	CL B	038521100	3848	138507	SH	DEFINED	18
ARAMARK CORP	CL B	038521100	17259	621280	SH	DEFINED	3
ARAMARK CORP	CL B	038521100	365	13125	SH	DEFINED	11
ARAMARK CORP	CL B	038521100	22557	812000	SH	DEFINED	20
ARBINET THEXCHANGE INC	COM	03875P100	1	185	SH	DEFINED	19
ARBITRON INC	COM	03875Q108	253	6670	SH	DEFINED	20
ARBITRON INC	COM	03875Q108	330	8700	SH	DEFINED	11
ARBITRON INC	COM	03875Q108	30	780	SH	DEFINED	18
ARBOR RLTY TR INC	COM	038923108	53	2038	SH	DEFINED	2
ARBOR RLTY TR INC	COM	038923108	8422	324938	SH	DEFINED	3
ARBOR RLTY TR INC	COM	038923108	26	1000	SH	DEFINED	18
ARBOR RLTY TR INC	COM	038923108	9	352	SH	DEFINED	19
ARCADIS N V	NY REGISTRY SH	03923E107	555	17576	SH	DEFINED	6
ARCH CAP GROUP LTD	ORD	G0450A105	21114	385643	SH	DEFINED	6
ARCH CAP GROUP LTD	ORD	G0450A105	3497	63870	SH	DEFINED	3
ARCH CHEMICALS INC	COM	03937R102	20935	700175	SH	DEFINED	6
ARCH COAL INC	COM	039380100	65	823	SH	DEFINED	18
ARCH COAL INC	COM	039380100	40	500	SH	DEFINED	2
ARCH COAL INC	COM	039380100	9396	118188	SH	DEFINED	6
ARCH COAL INC	COM	039380100	16	196	SH	DEFINED	17
ARCHER DANIELS MIDLAND CO	COM	039483102	173	7032	SH	DEFINED	2
ARCHER DANIELS MIDLAND CO	COM	039483102	1787	72457	SH	DEFINED	20
ARCHER DANIELS MIDLAND CO	COM	039483102	2106	85404	SH	DEFINED	18
ARCHER DANIELS MIDLAND CO	COM	039483102	47	1895	SH	DEFINED	1
ARCHER DANIELS MIDLAND CO	COM	039483102	1200	48659	SH	DEFINED	6
ARCHER DANIELS MIDLAND CO	COM	039483102	5335	216350	SH	DEFINED	3
ARCHER DANIELS MIDLAND CO	COM	039483102	5889	238790	SH	DEFINED	11
ARCHER DANIELS MIDLAND CO	COM	039483102	6493	263294	SH	DEFINED	19
ARCHER DANIELS MIDLAND CO	COM	039483102	201	8142	SH	DEFINED	9
ARCHSTONE SMITH TR	COM	039583109	412	9847	SH	DEFINED	11
ARCHSTONE SMITH TR	COM	039583109	8334	198957	SH	DEFINED	20
ARCHSTONE SMITH TR	COM	039583109	2601	62100	SH	DEFINED	21
ARCHSTONE SMITH TR	COM	039583109	2057	49100	SH	DEFINED	22
ARCHSTONE SMITH TR	COM	039583109	187	4475	SH	DEFINED	17
ARCHSTONE SMITH TR	COM	039583109	14	334	SH	DEFINED	1
ARCHSTONE SMITH TR	COM	039583109	1922	45886	SH	DEFINED	19
ARCHSTONE SMITH TR	COM	039583109	54	1300	SH	DEFINED	18
ARCHSTONE SMITH TR	COM	039583109	289	6895	SH	DEFINED	5
ARCHSTONE SMITH TR	COM	039583109	38	900	SH	DEFINED	2
ARCTIC CAT INC	COM	039670104	120	6000	SH	DEFINED	3
ARCTIC CAT INC	COM	039670104	1232	61392	SH	DEFINED	6
ARDEN RLTY INC	COM	039793104	9100	203000	SH	DEFINED	22
ARDEN RLTY INC	COM	039793104	3317	74000	SH	DEFINED	21
ARDEN RLTY INC	COM	039793104	247	5505	SH	DEFINED	18
ARDEN RLTY INC	COM	039793104	29	647	SH	DEFINED	20
ARDEN RLTY INC	COM	039793104	1813	40450	SH	DEFINED	19
ARENA PHARMACEUTICALS INC	COM	040047102	3267	229900	SH	DEFINED	21
ARENA PHARMACEUTICALS INC	COM	040047102	631	44400	SH	DEFINED	20
ARENA PHARMACEUTICALS INC	COM	040047102	306	21500	SH	DEFINED	18
ARGON ST INC	COM	040149106	77	2500	SH	DEFINED	2
ARGONAUT GROUP INC	COM	040157109	14154	431923	SH	DEFINED	6
ARGONAUT GROUP INC	COM	040157109	1410	43031	SH	DEFINED	19
ARIAD PHARMACEUTICALS INC	COM	04033A100	2	300	SH	DEFINED	2

Edgar Filing: LEGG MASON INC - Form 13F-HR

ARIBA INC	COM NEW	04033V203	0	42	SH	DEFINED	9
ARIBA INC	COM NEW	04033V203	0	33	SH	DEFINED	2
ARKANSAS BEST CORP DEL	COM	040790107	8131	186143	SH	DEFINED	20
ARKANSAS BEST CORP DEL	COM	040790107	644	14744	SH	DEFINED	19
ARKANSAS BEST CORP DEL	COM	040790107	3039	69580	SH	DEFINED	18
ARKANSAS BEST CORP DEL	COM	040790107	24055	550720	SH	DEFINED	3
ARMOR HOLDINGS INC	COM	042260109	2658	62325	SH	DEFINED	19
ARMOR HOLDINGS INC	NOTE 2.000%11/0	042260AC3	1000	1000000	PRN	DEFINED	20
ARMOR HOLDINGS INC	NOTE 2.000%11/0	042260AC3	8200	8200000	PRN	DEFINED	21
ARMOR HOLDINGS INC	COM	042260109	1356	31800	SH	DEFINED	3
ARMOR HOLDINGS INC	COM	042260109	12535	293900	SH	DEFINED	20
ARMOR HOLDINGS INC	COM	042260109	2098	49198	SH	DEFINED	18
ARQULE INC	COM	04269E107	520	84998	SH	DEFINED	19
ARRIS GROUP INC	COM	04269Q100	533	56271	SH	DEFINED	19
ARROW ELECTRS INC	COM	042735100	2466	76997	SH	DEFINED	19
ARROW ELECTRS INC	COM	042735100	33579	1048360	SH	DEFINED	6
ARROW ELECTRS INC	COM	042735100	26947	841294	SH	DEFINED	3
ARROW ELECTRS INC	COM	042735100	1063	33200	SH	DEFINED	23
ARROW FINL CORP	COM	042744102	429	16391	SH	DEFINED	6
ARROW INTL INC	COM	042764100	492	16960	SH	DEFINED	21
ARROW INTL INC	COM	042764100	6	197	SH	DEFINED	18
ART TECHNOLOGY GROUP INC	COM	04289L107	65	32922	SH	DEFINED	20
ARTESIAN RESOURCES CORP	CL A	043113208	21	700	SH	DEFINED	2
ARTHROCARE CORP	COM	043136100	1797	42640	SH	DEFINED	3
ARTHROCARE CORP	COM	043136100	44	1051	SH	DEFINED	19
ARVINMERITOR INC	COM	043353101	29647	2060225	SH	DEFINED	6
ARVINMERITOR INC	COM	043353101	1681	116840	SH	DEFINED	19
ARVINMERITOR INC	COM	043353101	19	1350	SH	DEFINED	17
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	1406	85424	SH	DEFINED	3
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	8403	510500	SH	DEFINED	6
ASE TEST LTD	ORD	Y02516105	2673	340560	SH	DEFINED	3
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	1049	100000	SH	DEFINED	20
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	6672	636010	SH	DEFINED	3
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	262	25000	SH	DEFINED	21
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	440	41922	SH	DEFINED	19
ASHLAND INC NEW	COM	044209104	2316	40000	SH	DEFINED	20
ASHLAND INC NEW	COM	044209104	35	600	SH	DEFINED	18
ASHLAND INC NEW	COM	044209104	109	1890	SH	DEFINED	6
ASHLAND INC NEW	COM	044209104	2193	37872	SH	DEFINED	19
ASHLAND INC NEW	COM	044209104	110	1900	SH	DEFINED	17
ASHLAND INC NEW	COM	044209104	87	1500	SH	DEFINED	2
ASHLAND INC NEW	COM	044209104	58	1000	SH	DEFINED	4
ASIA PAC FD INC	COM	044901106	8	500	SH	DEFINED	18
ASPEN INSURANCE HOLDINGS LTD	SHS	G05384105	7477	315900	SH	DEFINED	3
ASPEN TECHNOLOGY INC	COM	045327103	5548	706688	SH	DEFINED	3
ASSET ACCEP CAP CORP	COM	04543P100	12984	578116	SH	DEFINED	3
ASSET ACCEP CAP CORP	COM	04543P100	2566	114237	SH	DEFINED	6
ASSOCIATED BANC CORP	COM	045487105	13743	422220	SH	DEFINED	20
ASSOCIATED BANC CORP	COM	045487105	44	1345	SH	DEFINED	6
ASSOCIATED BANC CORP	COM	045487105	19	597	SH	DEFINED	17
ASSOCIATED BANC CORP	COM	045487105	2334	71693	SH	DEFINED	18
ASSURANT INC	COM	04621X108	20759	477325	SH	DEFINED	8
ASSURANT INC	COM	04621X108	1522	35000	SH	DEFINED	1
ASSURANT INC	COM	04621X108	13448	309210	SH	DEFINED	3
ASSURANT INC	COM	04621X108	2143	49265	SH	DEFINED	18
ASSURANT INC	COM	04621X108	13421	308600	SH	DEFINED	20
ASSURANT INC	COM	04621X108	38667	889100	SH	DEFINED	21
ASTA FDG INC	COM	046220109	3	121	SH	DEFINED	19
ASTA FDG INC	COM	046220109	11050	404178	SH	DEFINED	3
ASTEC INDS INC	COM	046224101	560	17151	SH	DEFINED	19
ASTORIA FINL CORP	COM	046265104	778	26459	SH	DEFINED	21
ASTORIA FINL CORP	COM	046265104	134099	4561200	SH	DEFINED	20

Edgar Filing: LEGG MASON INC - Form 13F-HR

ASTORIA FINL CORP	COM	046265104	19	642	SH	DEFINED	9
ASTORIA FINL CORP	COM	046265104	74	2500	SH	DEFINED	2
ASTORIA FINL CORP	COM	046265104	76	2596	SH	DEFINED	11
ASTORIA FINL CORP	COM	046265104	5187	176435	SH	DEFINED	6
ASTORIA FINL CORP	COM	046265104	39093	1329682	SH	DEFINED	18
ASTRAZENECA PLC	SPONSORED ADR	046353108	770	15850	SH	DEFINED	17
ASTRONICS CORP	COM	046433108	16	1500	SH	DEFINED	11
AT&T INC	COM	00206R102	128947	5265297	SH	DEFINED	18
AT&T INC	COM	00206R102	5025	205200	SH	DEFINED	23
AT&T INC	COM	00206R102	499	20361	SH	DEFINED	9
AT&T INC	COM	00206R102	25427	1038260	SH	DEFINED	3
AT&T INC	COM	00206R102	26728	1091383	SH	DEFINED	19
AT&T INC	COM	00206R102	725	29599	SH	DEFINED	5
AT&T INC	COM	00206R102	201	8209	SH	DEFINED	11
AT&T INC	COM	00206R102	3790	154754	SH	DEFINED	17
AT&T INC	COM	00206R102	36	1456	SH	DEFINED	4
AT&T INC	COM	00206R102	3032	123802	SH	DEFINED	2
AT&T INC	COM	00206R102	33967	1386982	SH	DEFINED	20
AT&T INC	COM	00206R102	218	8926	SH	DEFINED	1
AT&T INC	COM	00206R102	202	8236	SH	DEFINED	22
AT&T INC	COM	00206R102	85351	3485146	SH	DEFINED	21
AT&T INC	COM	00206R102	37449	1529152	SH	DEFINED	6
ATHEROS COMMUNICATIONS INC	COM	04743P108	317	24400	SH	DEFINED	18
ATHEROS COMMUNICATIONS INC	COM	04743P108	3419	263000	SH	DEFINED	21
ATHEROS COMMUNICATIONS INC	COM	04743P108	655	50400	SH	DEFINED	20
ATI TECHNOLOGIES INC	COM	001941103	23241	1488000	SH	DEFINED	7
ATLANTIS PLASTICS INC	COM	049156102	5	700	SH	DEFINED	11
ATLAS AMER INC	COM	049167109	1749	29050	SH	DEFINED	3
ATLAS PIPELINE PARTNERS LP	UNIT L P INT	049392103	81	2000	SH	DEFINED	18
ATLAS PIPELINE PARTNERS LP	UNIT L P INT	049392103	4	100	SH	DEFINED	9
ATEMEL CORP	SDCV	5/2 049513AE4	1499625	32250000	SH	DEFINED	20
ATEMEL CORP	COM	049513104	383	124000	SH	DEFINED	20
ATEMEL CORP	SDCV	5/2 049513AE4	8500	8500000	PRN	DEFINED	21
ATMOS ENERGY CORP	COM	049560105	699	26734	SH	DEFINED	21
ATMOS ENERGY CORP	COM	049560105	16	620	SH	DEFINED	18
ATMOS ENERGY CORP	COM	049560105	409	15620	SH	DEFINED	3
ATMOS ENERGY CORP	COM	049560105	64	2464	SH	DEFINED	2
ATMOS ENERGY CORP	COM	049560105	25769	985060	SH	DEFINED	6
ATRION CORP	COM	049904105	343	4942	SH	DEFINED	6
ATWOOD OCEANICS INC	COM	050095108	20	250	SH	DEFINED	11
ATWOOD OCEANICS INC	COM	050095108	265	3400	SH	DEFINED	18
ATWOOD OCEANICS INC	COM	050095108	522	6690	SH	DEFINED	20
ATWOOD OCEANICS INC	COM	050095108	2664	34140	SH	DEFINED	21
AU OPTRONICS CORP	SPONSORED ADR	002255107	4039	269085	SH	DEFINED	3
AUSTRALIA&NEW ZEALAND BKG GR	SPONSORED ADR	052528304	1413	16056	SH	DEFINED	17
AUSTRALIA&NEW ZEALAND BKG GR	SPONSORED ADR	052528304	18	200	SH	DEFINED	11
AUTODESK INC	COM	052769106	245781	5725164	SH	DEFINED	18
AUTODESK INC	COM	052769106	5383	125400	SH	DEFINED	23
AUTODESK INC	COM	052769106	2635	61376	SH	DEFINED	19
AUTODESK INC	COM	052769106	114	2660	SH	DEFINED	11
AUTODESK INC	COM	052769106	17	390	SH	DEFINED	2
AUTODESK INC	COM	052769106	75090	1749131	SH	DEFINED	20
AUTODESK INC	COM	052769106	1391	32401	SH	DEFINED	21
AUTOLIV INC	COM	052800109	535	11773	SH	DEFINED	21
AUTOLIV INC	COM	052800109	111	2439	SH	DEFINED	18
AUTOLIV INC	COM	052800109	28445	626263	SH	DEFINED	3
AUTOLIV INC	COM	052800109	81	1793	SH	DEFINED	11
AUTOMATIC DATA PROCESSING IN	COM	053015103	11626	253343	SH	DEFINED	17
AUTOMATIC DATA PROCESSING IN	COM	053015103	1492	32500	SH	DEFINED	23
AUTOMATIC DATA PROCESSING IN	COM	053015103	1379	30041	SH	DEFINED	11
AUTOMATIC DATA PROCESSING IN	COM	053015103	2405	52406	SH	DEFINED	3
AUTOMATIC DATA PROCESSING IN	COM	053015103	11453	249527	SH	DEFINED	5

Edgar Filing: LEGG MASON INC - Form 13F-HR

AUTOMATIC DATA PROCESSING IN	COM	053015103	16707	363993	SH	DEFINED	4
AUTOMATIC DATA PROCESSING IN	COM	053015103	16147	351873	SH	DEFINED	2
AUTOMATIC DATA PROCESSING IN	COM	053015103	20268	441565	SH	DEFINED	1
AUTOMATIC DATA PROCESSING IN	COM	053015103	70	1525	SH	DEFINED	7
AUTOMATIC DATA PROCESSING IN	COM	053015103	5605	122105	SH	DEFINED	19
AUTOMATIC DATA PROCESSING IN	COM	053015103	1090	23737	SH	DEFINED	22
AUTOMATIC DATA PROCESSING IN	COM	053015103	1301	28338	SH	DEFINED	21
AUTOMATIC DATA PROCESSING IN	COM	053015103	450	9800	SH	DEFINED	9
AUTOMATIC DATA PROCESSING IN	COM	053015103	98598	2148109	SH	DEFINED	18
AUTOMATIC DATA PROCESSING IN	COM	053015103	112555	2452177	SH	DEFINED	20
AUTONATION INC	COM	05329W102	1176	54118	SH	DEFINED	19
AUTONATION INC	COM	05329W102	5740	264151	SH	DEFINED	20
AUTONATION INC	COM	05329W102	327	15040	SH	DEFINED	6
AUTOZONE INC	COM	053332102	179289	1954100	SH	DEFINED	8
AUTOZONE INC	COM	053332102	7	80	SH	DEFINED	18
AUTOZONE INC	COM	053332102	16367	178382	SH	DEFINED	6
AUTOZONE INC	COM	053332102	2948	32134	SH	DEFINED	19
AUTOZONE INC	COM	053332102	14	152	SH	DEFINED	20
AUTOZONE INC	COM	053332102	2	25	SH	DEFINED	11
AUTOZONE INC	COM	053332102	9	100	SH	DEFINED	17
AUTOZONE INC	COM	053332102	92	1000	SH	DEFINED	9
AVALONBAY CMNTYS INC	COM	053484101	282	3160	SH	DEFINED	19
AVALONBAY CMNTYS INC	COM	053484101	54	600	SH	DEFINED	9
AVALONBAY CMNTYS INC	COM	053484101	259	2900	SH	DEFINED	5
AVALONBAY CMNTYS INC	COM	053484101	107	1200	SH	DEFINED	2
AVALONBAY CMNTYS INC	COM	053484101	2847	31900	SH	DEFINED	21
AVALONBAY CMNTYS INC	COM	053484101	170	1900	SH	DEFINED	18
AVALONBAY CMNTYS INC	COM	053484101	11799	132201	SH	DEFINED	20
AVANIR PHARMACEUTICALS	CL A	05348P104	22	6400	SH	DEFINED	18
AVANIR PHARMACEUTICALS	CL A	05348P104	86	25100	SH	DEFINED	20
AVANIR PHARMACEUTICALS	CL A	05348P104	493	143200	SH	DEFINED	21
AVATAR HLDGS INC	COM	053494100	110	2000	SH	DEFINED	18
AVATAR HLDGS INC	COM	053494100	417	7600	SH	DEFINED	11
AVAYA INC	COM	053499109	22	2096	SH	DEFINED	2
AVAYA INC	COM	053499109	1	119	SH	DEFINED	17
AVAYA INC	COM	053499109	19317	1810404	SH	DEFINED	3
AVAYA INC	COM	053499109	18641	1747046	SH	DEFINED	20
AVAYA INC	COM	053499109	868	81303	SH	DEFINED	19
AVAYA INC	COM	053499109	6339	594125	SH	DEFINED	18
AVAYA INC	COM	053499109	622	58300	SH	DEFINED	23
AVAYA INC	COM	053499109	0	33	SH	DEFINED	1
AVERY DENNISON CORP	COM	053611109	1180	21358	SH	DEFINED	19
AVERY DENNISON CORP	COM	053611109	23776	430175	SH	DEFINED	20
AVERY DENNISON CORP	COM	053611109	49052	887500	SH	DEFINED	21
AVERY DENNISON CORP	COM	053611109	49513	895830	SH	DEFINED	18
AVERY DENNISON CORP	COM	053611109	170	3067	SH	DEFINED	11
AVERY DENNISON CORP	COM	053611109	1845	33375	SH	DEFINED	17
AVIALL INC NEW	COM	05366B102	3704	128600	SH	DEFINED	21
AVIALL INC NEW	COM	05366B102	708	24600	SH	DEFINED	20
AVIALL INC NEW	COM	05366B102	371	12867	SH	DEFINED	18
AVIALL INC NEW	COM	05366B102	219	7606	SH	DEFINED	19
AVID TECHNOLOGY INC	COM	05367P100	579	10574	SH	DEFINED	19
AVID TECHNOLOGY INC	COM	05367P100	8110	148100	SH	DEFINED	20
AVID TECHNOLOGY INC	COM	05367P100	8272	151060	SH	DEFINED	3
AVID TECHNOLOGY INC	COM	05367P100	14	250	SH	DEFINED	2
AVID TECHNOLOGY INC	COM	05367P100	3	60	SH	DEFINED	7
AVISTA CORP	COM	05379B107	549	31014	SH	DEFINED	19
AVISTA CORP	COM	05379B107	2	106	SH	DEFINED	2
AVNET INC	COM	053807103	23692	989630	SH	DEFINED	6
AVNET INC	COM	053807103	2626	109700	SH	DEFINED	23
AVNET INC	COM	053807103	369	15400	SH	DEFINED	19
AVOCENT CORP	COM	053893103	387	14237	SH	DEFINED	3

Edgar Filing: LEGG MASON INC - Form 13F-HR

AVOCENT CORP	COM	053893103	2077	76404	SH	DEFINED	19
AVOCENT CORP	COM	053893103	25	905	SH	DEFINED	18
AVON PRODS INC	COM	054303102	1068	37400	SH	DEFINED	23
AVON PRODS INC	COM	054303102	245	8593	SH	DEFINED	11
AVON PRODS INC	COM	054303102	2744	96110	SH	DEFINED	2
AVON PRODS INC	COM	054303102	29	1000	SH	DEFINED	4
AVON PRODS INC	COM	054303102	2814	98549	SH	DEFINED	19
AVON PRODS INC	COM	054303102	310	10850	SH	DEFINED	6
AVON PRODS INC	COM	054303102	356	12531	SH	DEFINED	9
AVON PRODS INC	COM	054303102	354	12400	SH	DEFINED	21
AVON PRODS INC	COM	054303102	3290	115247	SH	DEFINED	18
AVON PRODS INC	COM	054303102	470	16448	SH	DEFINED	17
AVX CORP NEW	COM	002444107	96	6620	SH	DEFINED	6
AVX CORP NEW	COM	002444107	1797	124100	SH	DEFINED	20
AWARE INC MASS	COM	05453N100	53	12000	SH	DEFINED	17
AXA	SPONSORED ADR	054536107	442	13666	SH	DEFINED	2
AXA	SPONSORED ADR	054536107	4	120	SH	DEFINED	9
AXA	SPONSORED ADR	054536107	506	15650	SH	DEFINED	17
AXA	SPONSORED ADR	054536107	16559	525470	SH	DEFINED	6
AXCAN PHARMA INC	COM	054923107	1280	86500	SH	DEFINED	7
AXCELIS TECHNOLOGIES INC	COM	054540109	1806	378647	SH	DEFINED	6
AXIS CAPITAL HOLDINGS	SHS	G0692U109	20662	660550	SH	DEFINED	6
AZTAR CORP	COM	054802103	194	6400	SH	DEFINED	11
B A S F A G	SPONSORED ADR	055262505	879	11490	SH	DEFINED	17
BADGER METER INC	COM	056525108	8	200	SH	DEFINED	18
BADGER METER INC	COM	056525108	795	20250	SH	DEFINED	3
BAIRNCO CORP	COM	057097107	23	2600	SH	DEFINED	11
BAKER HUGHES INC	COM	057224107	8	125	SH	DEFINED	2
BAKER HUGHES INC	COM	057224107	5	85	SH	DEFINED	9
BAKER HUGHES INC	COM	057224107	99047	1629598	SH	DEFINED	18
BAKER HUGHES INC	COM	057224107	54686	899729	SH	DEFINED	20
BAKER HUGHES INC	COM	057224107	2188	36000	SH	DEFINED	8
BAKER HUGHES INC	COM	057224107	201	3313	SH	DEFINED	5
BAKER HUGHES INC	COM	057224107	3	50	SH	DEFINED	11
BAKER HUGHES INC	COM	057224107	6429	105782	SH	DEFINED	19
BAKER HUGHES INC	COM	057224107	158	2600	SH	DEFINED	17
BAKER HUGHES INC	COM	057224107	4385	72152	SH	DEFINED	21
BAKER MICHAEL CORP	COM	057149106	120	4693	SH	DEFINED	3
BALL CORP	COM	058498106	10	250	SH	DEFINED	20
BALL CORP	COM	058498106	1426	35900	SH	DEFINED	23
BALL CORP	COM	058498106	838	21100	SH	DEFINED	3
BALL CORP	COM	058498106	2227	56059	SH	DEFINED	19
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	2	375	SH	DEFINED	18
BANCFIRST CORP	COM	05945F103	7122	90150	SH	DEFINED	6
BANCFIRST CORP	COM	05945F103	11	136	SH	DEFINED	19
BANCFIRST CORP	COM	05945F103	2764	34991	SH	DEFINED	3
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	96	5400	SH	DEFINED	2
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	506	28325	SH	DEFINED	6
BANCO BRADESCO S A	SP ADR PFD NEW	059460303	7200	247000	SH	DEFINED	3
BANCO ITAU HLDG FINANCIERA S	SP ADR 500 PFD	059602201	58	2400	SH	DEFINED	3
BANCOLOMBIA S A	SPON ADR PEF	05968L102	9	300	SH	DEFINED	2
BANCORP INC DEL	COM	05969A105	45	2651	SH	DEFINED	2
BANCORP RHODE ISLAND INC	COM	059690107	17	500	SH	DEFINED	18
BANCORP RHODE ISLAND INC	COM	059690107	1407	42250	SH	DEFINED	1
BANCORPSOUTH INC	COM	059692103	24097	1091830	SH	DEFINED	6
BANCROFT CONV FD INC	COM	059695106	0	22	SH	DEFINED	18
BANCTRUST FINANCIAL GP	COM	05978R107	135	6700	SH	DEFINED	18
BANCTRUST FINANCIAL GP	COM	05978R107	1760	87552	SH	DEFINED	20
BANDAG INC	CL A	059815308	4564	126600	SH	DEFINED	6
BANDAG INC	COM	059815100	11598	271800	SH	DEFINED	6
BANDAG INC	COM	059815100	13	300	SH	DEFINED	2
BANDAG INC	COM	059815100	1948	45650	SH	DEFINED	3

Edgar Filing: LEGG MASON INC - Form 13F-HR

BANK HAWAII CORP	COM	062540109	258	5000	SH	DEFINED	17
BANK HAWAII CORP	COM	062540109	84	1638	SH	DEFINED	19
BANK HAWAII CORP	COM	062540109	68	1310	SH	DEFINED	18
BANK HAWAII CORP	COM	062540109	304	5900	SH	DEFINED	11
BANK HAWAII CORP	COM	062540109	36011	698702	SH	DEFINED	3
BANK MARIN CORTE MADERA CA	COM	063431100	3	78	SH	DEFINED	18
BANK MONTREAL QUE	COM	063671101	41016	822670	SH	DEFINED	7
BANK NEW YORK INC	COM	064057102	677	19050	SH	DEFINED	5
BANK NEW YORK INC	COM	064057102	366	11497	SH	DEFINED	2
BANK NEW YORK INC	COM	064057102	1156	36296	SH	DEFINED	3
BANK NEW YORK INC	COM	064057102	21816	684966	SH	DEFINED	18
BANK NEW YORK INC	COM	064057102	16927	531450	SH	DEFINED	22
BANK NEW YORK INC	COM	064057102	762	23921	SH	DEFINED	23
BANK NEW YORK INC	COM	064057102	2570	80690	SH	DEFINED	9
BANK NEW YORK INC	COM	064057102	6757	212137	SH	DEFINED	19
BANK NEW YORK INC	COM	064057102	45719	1435434	SH	DEFINED	20
BANK NEW YORK INC	COM	064057102	17357	544976	SH	DEFINED	21
BANK NEW YORK INC	COM	064057102	53	1675	SH	DEFINED	11
BANK NEW YORK INC	COM	064057102	83	2620	SH	DEFINED	17
BANK NEW YORK INC	COM	064057102	444	13950	SH	DEFINED	6
BANK NOVA SCOTIA HALIFAX	COM	064149107	51417	1451164	SH	DEFINED	7
BANK NOVA SCOTIA HALIFAX	COM	064149107	79	2000	SH	DEFINED	9
BANK OF AMERICA CORPORATION	COM	060505104	1029	22299	SH	DEFINED	1
BANK OF AMERICA CORPORATION	COM	060505104	1762	38190	SH	DEFINED	2
BANK OF AMERICA CORPORATION	COM	060505104	71	1548	SH	DEFINED	4
BANK OF AMERICA CORPORATION	COM	060505104	21746	471210	SH	DEFINED	3
BANK OF AMERICA CORPORATION	COM	060505104	46043	997682	SH	DEFINED	17
BANK OF AMERICA CORPORATION	COM	060505104	5681	123101	SH	DEFINED	11
BANK OF AMERICA CORPORATION	COM	060505104	223432	4841422	SH	DEFINED	20
BANK OF AMERICA CORPORATION	COM	060505104	15848	343400	SH	DEFINED	8
BANK OF AMERICA CORPORATION	COM	060505104	4722	102232	SH	DEFINED	9
BANK OF AMERICA CORPORATION	COM	060505104	21515	466207	SH	DEFINED	23
BANK OF AMERICA CORPORATION	COM	060505104	5935	128610	SH	DEFINED	7
BANK OF AMERICA CORPORATION	COM	060505104	143112	3107303	SH	DEFINED	6
BANK OF AMERICA CORPORATION	COM	060505104	28026	607286	SH	DEFINED	22
BANK OF AMERICA CORPORATION	COM	060505104	242172	5247499	SH	DEFINED	21
BANK OF AMERICA CORPORATION	COM	060505104	158541	3435341	SH	DEFINED	18
BANK OF AMERICA CORPORATION	COM	060505104	6842	148253	SH	DEFINED	5
BANK OF AMERICA CORPORATION	COM	060505104	55771	1208476	SH	DEFINED	19
BANKFINANCIAL CORP	COM	06643P104	168	11430	SH	DEFINED	3
BANKUNITED FINL CORP	CL A	06652B103	21	800	SH	DEFINED	18
BANKUNITED FINL CORP	CL A	06652B103	2375	89400	SH	DEFINED	3
BANKUNITED FINL CORP	CL A	06652B103	5	200	SH	DEFINED	11
BANKUNITED FINL CORP	CL A	06652B103	2035	76600	SH	DEFINED	20
BANTA CORP	COM	066821109	1	16	SH	DEFINED	18
BANTA CORP	COM	066821109	11485	230621	SH	DEFINED	3
BANTA CORP	COM	066821109	501	10065	SH	DEFINED	19
BARD C R INC	COM	067383109	1774	26916	SH	DEFINED	19
BARD C R INC	COM	067383109	18	270	SH	DEFINED	11
BARD C R INC	COM	067383109	79	1200	SH	DEFINED	2
BARD C R INC	COM	067383109	1938	29400	SH	DEFINED	23
BARD C R INC	COM	067383109	96	1450	SH	DEFINED	21
BARD C R INC	COM	067383109	3901	59183	SH	DEFINED	18
BARD C R INC	COM	067383109	30353	460449	SH	DEFINED	20
BARNES & NOBLE INC	COM	067774109	8103	189900	SH	DEFINED	6
BARNES & NOBLE INC	COM	067774109	62	1464	SH	DEFINED	11
BARNES & NOBLE INC	COM	067774109	2012	47149	SH	DEFINED	19
BARNES & NOBLE INC	COM	067774109	58	1368	SH	DEFINED	3
BARNES & NOBLE INC	COM	067774109	26	600	SH	DEFINED	18
BARNES GROUP INC	COM	067806109	4496	136240	SH	DEFINED	3
BARNES GROUP INC	COM	067806109	11	332	SH	DEFINED	19
BARNES GROUP INC	COM	067806109	59	1800	SH	DEFINED	11



Edgar Filing: LEGG MASON INC - Form 13F-HR

BARR PHARMACEUTICALS INC	COM	068306109	1353	21728	SH	DEFINED	19
BARR PHARMACEUTICALS INC	COM	068306109	195	3128	SH	DEFINED	21
BARR PHARMACEUTICALS INC	COM	068306109	2186	35100	SH	DEFINED	23
BARR PHARMACEUTICALS INC	COM	068306109	306	4912	SH	DEFINED	18
BARR PHARMACEUTICALS INC	COM	068306109	41024	658600	SH	DEFINED	3
BARR PHARMACEUTICALS INC	COM	068306109	21	343	SH	DEFINED	2
BARRETT BILL CORP	COM	06846N104	2766	71635	SH	DEFINED	20
BARRETT BILL CORP	COM	06846N104	10	255	SH	DEFINED	21
BARRETT BILL CORP	COM	06846N104	218	5645	SH	DEFINED	18
BARRETT BUSINESS SERVICES IN	COM	068463108	2557	102316	SH	DEFINED	3
BARRICK GOLD CORP	COM	067901108	7939	319030	SH	DEFINED	7
BARRICK GOLD CORP	COM	067901108	45	1600	SH	DEFINED	17
BARRICK GOLD CORP	COM	067901108	16591	595300	SH	DEFINED	6
BASIC ENERGY SVCS INC NEW	COM	06985P100	2410	120800	SH	DEFINED	20
BAUSCH & LOMB INC	COM	071707103	33	482	SH	DEFINED	9
BAUSCH & LOMB INC	COM	071707103	3100	45660	SH	DEFINED	19
BAUSCH & LOMB INC	COM	071707103	455	6704	SH	DEFINED	18
BAUSCH & LOMB INC	COM	071707103	1019	15000	SH	DEFINED	20
BAUSCH & LOMB INC	COM	071707103	242	3570	SH	DEFINED	2
BAUSCH & LOMB INC	COM	071707103	43056	634112	SH	DEFINED	3
BAXTER INTL INC	COM	071813109	3264	86704	SH	DEFINED	20
BAXTER INTL INC	COM	071813109	13	350	SH	DEFINED	7
BAXTER INTL INC	COM	071813109	1190	31620	SH	DEFINED	17
BAXTER INTL INC	COM	071813109	60	1600	SH	DEFINED	9
BAXTER INTL INC	COM	071813109	1447	38432	SH	DEFINED	18
BAXTER INTL INC	COM	071813109	4524	120161	SH	DEFINED	19
BAXTER INTL INC	COM	071813109	237	6294	SH	DEFINED	11
BAXTER INTL INC	CORP UNITS 7%	071813406	28906	537786	SH	DEFINED	20
BAXTER INTL INC	CORP UNITS 7%	071813406	2	30	SH	DEFINED	1
BAXTER INTL INC	CORP UNITS 7%	071813406	91	1700	SH	DEFINED	2
BAXTER INTL INC	CORP UNITS 7%	071813406	12718	236621	SH	DEFINED	18
BAXTER INTL INC	COM	071813109	4767	126606	SH	DEFINED	2
BAXTER INTL INC	COM	071813109	244	6475	SH	DEFINED	5
BAXTER INTL INC	COM	071813109	139	3694	SH	DEFINED	4
BAXTER INTL INC	COM	071813109	12	320	SH	DEFINED	1
BAYER A G	SPONSORED ADR	072730302	24920	613541	SH	DEFINED	6
BAYER A G	SPONSORED ADR	072730302	1459	34945	SH	DEFINED	17
BAYER A G	SPONSORED ADR	072730302	28	670	SH	DEFINED	2
BB&T CORP	COM	054937107	470	11219	SH	DEFINED	17
BB&T CORP	COM	054937107	155	3691	SH	DEFINED	11
BB&T CORP	COM	054937107	1834	43751	SH	DEFINED	2
BB&T CORP	COM	054937107	2264	54020	SH	DEFINED	20
BB&T CORP	COM	054937107	4964	118438	SH	DEFINED	19
BB&T CORP	COM	054937107	381	9100	SH	DEFINED	6
BB&T CORP	COM	054937107	1569	37438	SH	DEFINED	18
BCE INC	COM	05534B109	33867	1583625	SH	DEFINED	7
BCE INC	COM	05534B109	2327	97165	SH	DEFINED	11
BCE INC	COM	05534B109	977	40800	SH	DEFINED	6
BCE INC	COM	05534B109	115	4800	SH	DEFINED	2
BCE INC	COM	05534B109	2477	103440	SH	DEFINED	3
BCSB BANKCORP INC	COM	054948104	29	2195	SH	DEFINED	11
BE AEROSPACE INC	COM	073302101	1592	72383	SH	DEFINED	19
BE AEROSPACE INC	COM	073302101	1650	75000	SH	DEFINED	20
BEA SYS INC	COM	073325102	858	91308	SH	DEFINED	22
BEA SYS INC	COM	073325102	13	1372	SH	DEFINED	18
BEA SYS INC	COM	073325102	4789	509479	SH	DEFINED	3
BEA SYS INC	COM	073325102	450	47900	SH	DEFINED	5
BEA SYS INC	COM	073325102	587	62460	SH	DEFINED	11
BEA SYS INC	NOTE 4.000%12/1	073325AD4	4000	4000000	PRN	DEFINED	20
BEA SYS INC	COM	073325102	2025	215405	SH	DEFINED	20
BEAR STEARNS COS INC	COM	073902108	879	7605	SH	DEFINED	22
BEAR STEARNS COS INC	COM	073902108	1625	14064	SH	DEFINED	5

Edgar Filing: LEGG MASON INC - Form 13F-HR

BEAR STEARNS COS INC	COM	073902108	690	5975	SH	DEFINED	2
BEAR STEARNS COS INC	COM	073902108	5212	45110	SH	DEFINED	3
BEAR STEARNS COS INC	COM	073902108	12	100	SH	DEFINED	7
BEAR STEARNS COS INC	COM	073902108	1258	10887	SH	DEFINED	17
BEAR STEARNS COS INC	COM	073902108	1414	12238	SH	DEFINED	11
BEAR STEARNS COS INC	COM	073902108	8067	69830	SH	DEFINED	19
BEAR STEARNS COS INC	COM	073902108	188115	1628275	SH	DEFINED	8
BEAR STEARNS COS INC	COM	073902108	12343	106837	SH	DEFINED	20
BEAR STEARNS COS INC	COM	073902108	19284	166920	SH	DEFINED	18
BEAR STEARNS COS INC	COM	073902108	35	300	SH	DEFINED	9
BEAR STEARNS COS INC	COM	073902108	40714	353783	SH	DEFINED	6
BEARINGPOINT INC	COM	074002106	44802	5700000	SH	DEFINED	13
BEARINGPOINT INC	COM	074002106	22167	2820200	SH	DEFINED	6
BEAZER HOMES USA INC	COM	07556Q105	288774	3964500	SH	DEFINED	8
BEAZER HOMES USA INC	COM	07556Q105	51	700	SH	DEFINED	11
BEAZER HOMES USA INC	COM	07556Q105	11249	154430	SH	DEFINED	3
BEAZER HOMES USA INC	COM	07556Q105	44702	613700	SH	DEFINED	10
BEAZER HOMES USA INC	COM	07556Q105	1742	23911	SH	DEFINED	19
BEAZER HOMES USA INC	COM	07556Q105	9179	126013	SH	DEFINED	6
BEBE STORES INC	COM	075571109	1869	133200	SH	DEFINED	20
BECKMAN COULTER INC	COM	075811109	26	458	SH	DEFINED	9
BECKMAN COULTER INC	COM	075811109	34	600	SH	DEFINED	11
BECKMAN COULTER INC	COM	075811109	352	6182	SH	DEFINED	19
BECKMAN COULTER INC	COM	075811109	125	2190	SH	DEFINED	17
BECKMAN COULTER INC	COM	075811109	17	300	SH	DEFINED	4
BECTON DICKINSON & CO	COM	075887109	205	3420	SH	DEFINED	11
BECTON DICKINSON & CO	COM	075887109	118	1956	SH	DEFINED	9
BECTON DICKINSON & CO	COM	075887109	481	8001	SH	DEFINED	18
BECTON DICKINSON & CO	COM	075887109	29717	494618	SH	DEFINED	17
BECTON DICKINSON & CO	COM	075887109	4048	67379	SH	DEFINED	19
BECTON DICKINSON & CO	COM	075887109	8	136	SH	DEFINED	20
BECTON DICKINSON & CO	COM	075887109	4201	69920	SH	DEFINED	3
BECTON DICKINSON & CO	COM	075887109	3154	52500	SH	DEFINED	23
BECTON DICKINSON & CO	COM	075887109	100	1660	SH	DEFINED	2
BED BATH & BEYOND INC	COM	075896100	372	10280	SH	DEFINED	5
BED BATH & BEYOND INC	COM	075896100	178895	4948694	SH	DEFINED	20
BED BATH & BEYOND INC	COM	075896100	33872	936974	SH	DEFINED	21
BED BATH & BEYOND INC	COM	075896100	40	1103	SH	DEFINED	9
BED BATH & BEYOND INC	COM	075896100	3407	94235	SH	DEFINED	17
BED BATH & BEYOND INC	COM	075896100	54	1500	SH	DEFINED	1
BED BATH & BEYOND INC	COM	075896100	2455	67901	SH	DEFINED	19
BED BATH & BEYOND INC	COM	075896100	33	900	SH	DEFINED	2
BED BATH & BEYOND INC	COM	075896100	392	10850	SH	DEFINED	11
BED BATH & BEYOND INC	COM	075896100	295680	8179265	SH	DEFINED	18
BEDFORD PPTY INVS INC	COM PAR \$0.02	076446301	33	1514	SH	DEFINED	20
BEDFORD PPTY INVS INC	COM PAR \$0.02	076446301	768	35000	SH	DEFINED	21
BEDFORD PPTY INVS INC	COM PAR \$0.02	076446301	1842	83942	SH	DEFINED	9
BEDFORD PPTY INVS INC	COM PAR \$0.02	076446301	33	1514	SH	DEFINED	19
BEL FUSE INC	CL B	077347300	833	26210	SH	DEFINED	3
BEL FUSE INC	CL B	077347300	2000	62881	SH	DEFINED	20
BEL FUSE INC	CL B	077347300	146	4600	SH	DEFINED	18
BELDEN CDT INC	COM	077454106	1	48	SH	DEFINED	18
BELL MICROPRODUCTS INC	COM	078137106	1942	253800	SH	DEFINED	6
BELLSOUTH CORP	COM	079860102	21826	805400	SH	DEFINED	6
BELLSOUTH CORP	COM	079860102	26573	980557	SH	DEFINED	18
BELLSOUTH CORP	COM	079860102	392	14419	SH	DEFINED	9
BELLSOUTH CORP	COM	079860102	13506	498389	SH	DEFINED	19
BELLSOUTH CORP	COM	079860102	48947	1806152	SH	DEFINED	20
BELLSOUTH CORP	COM	079860102	582	21460	SH	DEFINED	5
BELLSOUTH CORP	COM	079860102	476	17557	SH	DEFINED	11
BELLSOUTH CORP	COM	079860102	2905	107190	SH	DEFINED	17
BELLSOUTH CORP	COM	079860102	5693	210056	SH	DEFINED	3

Edgar Filing: LEGG MASON INC - Form 13F-HR

BELLSOUTH CORP	COM		079860102	32	1168	SH	DEFINED	4
BELLSOUTH CORP	COM		079860102	3742	138078	SH	DEFINED	2
BELLSOUTH CORP	COM		079860102	2612	96400	SH	DEFINED	23
BELLSOUTH CORP	COM		079860102	819	30228	SH	DEFINED	21
BELO CORP	COM SER A		080555105	70	3250	SH	DEFINED	6
BELO CORP	COM SER A		080555105	499	23300	SH	DEFINED	5
BELO CORP	COM SER A		080555105	922	43050	SH	DEFINED	11
BELO CORP	COM SER A		080555105	1410	65840	SH	DEFINED	2
BEMA GOLD CORP	COM		08135F107	976	335400	SH	DEFINED	7
BEMIS INC	COM		081437105	14	500	SH	DEFINED	2
BEMIS INC	COM		081437105	868	31139	SH	DEFINED	5
BEMIS INC	COM		081437105	549	19715	SH	DEFINED	18
BEMIS INC	COM		081437105	571	20487	SH	DEFINED	19
BENCHMARK ELECTRS INC	COM		08160H101	1175	34931	SH	DEFINED	18
BENCHMARK ELECTRS INC	COM		08160H101	15182	451450	SH	DEFINED	20
BENCHMARK ELECTRS INC	COM		08160H101	3933	116950	SH	DEFINED	3
BENIHANA INC	CL A		082047200	1631	70807	SH	DEFINED	6
BENIHANA INC	CL A		082047200	34	1480	SH	DEFINED	18
BENTLEY PHARMACEUTICALS INC	COM		082657107	12362	753292	SH	DEFINED	18
BENTLEY PHARMACEUTICALS INC	COM		082657107	28619	1744019	SH	DEFINED	20
BENTLEY PHARMACEUTICALS INC	COM		082657107	98	6000	SH	DEFINED	21
BERKLEY W R CORP	COM		084423102	108	2265	SH	DEFINED	6
BERKLEY W R CORP	COM		084423102	38479	808045	SH	DEFINED	3
BERKLEY W R CORP	COM		084423102	960	20158	SH	DEFINED	19
BERKSHIRE HATHAWAY INC DEL	CL A		084670108	1418	16	SH	DEFINED	5
BERKSHIRE HATHAWAY INC DEL	CL B		084670207	3470	1182	SH	DEFINED	4
BERKSHIRE HATHAWAY INC DEL	CL B		084670207	32	11	SH	DEFINED	7
BERKSHIRE HATHAWAY INC DEL	CL B		084670207	9599	3270	SH	DEFINED	17
BERKSHIRE HATHAWAY INC DEL	CL B		084670207	3209	1093	SH	DEFINED	5
BERKSHIRE HATHAWAY INC DEL	CL B		084670207	1101	375	SH	DEFINED	11
BERKSHIRE HATHAWAY INC DEL	CL B		084670207	12538	4271	SH	DEFINED	20
BERKSHIRE HATHAWAY INC DEL	CL B		084670207	9	3	SH	DEFINED	6
BERKSHIRE HATHAWAY INC DEL	CL B		084670207	488	166	SH	DEFINED	1
BERKSHIRE HATHAWAY INC DEL	CL B		084670207	601421	204879	SH	DEFINED	18
BERKSHIRE HATHAWAY INC DEL	CL B		084670207	150	51	SH	DEFINED	9
BERKSHIRE HATHAWAY INC DEL	CL B		084670207	2122	723	SH	DEFINED	2
BERKSHIRE HATHAWAY INC DEL	CL A		084670108	3899	44	SH	DEFINED	11
BERKSHIRE HATHAWAY INC DEL	CL A		084670108	36689	414	SH	DEFINED	2
BERKSHIRE HATHAWAY INC DEL	CL A		084670108	643558	7262	SH	DEFINED	20
BERKSHIRE HATHAWAY INC DEL	CL A		084670108	177	2	SH	DEFINED	7
BERKSHIRE HATHAWAY INC DEL	CL A		084670108	6647	75	SH	DEFINED	17
BERKSHIRE HATHAWAY INC DEL	CL A		084670108	73555	830	SH	DEFINED	18
BERKSHIRE HATHAWAY INC DEL	CL A		084670108	67706	764	SH	DEFINED	21
BERKSHIRE HATHAWAY INC DEL	CL B		084670207	3960	1349	SH	DEFINED	21
BERKSHIRE HILLS BANCORP INC	COM		084680107	11	319	SH	DEFINED	19
BERKSHIRE HILLS BANCORP INC	COM		084680107	89	2650	SH	DEFINED	11
BERRY PETE CO	CL A		085789105	3690	64505	SH	DEFINED	3
BERRY PETE CO	CL A		085789105	549	9600	SH	DEFINED	6
BEST BUY INC	SDCV	2.250% 1/1	086516AF8	12625	12625000	PRN	DEFINED	21
BEST BUY INC	SDCV	2.250% 1/1	086516AF8	1700	1700000	PRN	DEFINED	20
BEST BUY INC	COM		086516101	1649	37936	SH	DEFINED	11
BEST BUY INC	COM		086516101	35	798	SH	DEFINED	2
BEST BUY INC	COM		086516101	20	470	SH	DEFINED	3
BEST BUY INC	COM		086516101	28544	656492	SH	DEFINED	20
BEST BUY INC	COM		086516101	5825	133969	SH	DEFINED	19
BEST BUY INC	COM		086516101	252	5790	SH	DEFINED	17
BEST BUY INC	COM		086516101	1557	35814	SH	DEFINED	18
BEST BUY INC	COM		086516101	81590	1876504	SH	DEFINED	21
BEST BUY INC	COM		086516101	2	55	SH	DEFINED	9
BEVERLY ENTERPRISES INC	COM NEW		087851309	991	84900	SH	DEFINED	3
BEVERLY ENTERPRISES INC	COM NEW		087851309	87	7469	SH	DEFINED	19
BG PLC	ADR FIN INST N		055434203	1521	30581	SH	DEFINED	6

Edgar Filing: LEGG MASON INC - Form 13F-HR

BG PLC	ADR FIN INST N	055434203	79	1600	SH	DEFINED	2
BHP BILLITON LTD	SPONSORED ADR	088606108	127	3800	SH	DEFINED	2
BHP BILLITON LTD	SPONSORED ADR	088606108	60	1800	SH	DEFINED	11
BHP BILLITON LTD	SPONSORED ADR	088606108	9302	278337	SH	DEFINED	17
BHP BILLITON LTD	SPONSORED ADR	088606108	391	11700	SH	DEFINED	6
BHP BILLITON PLC	SPONSORED ADR	05545E209	1492	45741	SH	DEFINED	17
BIG LOTS INC	COM	089302103	38	3150	SH	DEFINED	6
BIG LOTS INC	COM	089302103	266	22116	SH	DEFINED	19
BIO RAD LABS INC	CL A	090572207	12595	192463	SH	DEFINED	3
BIO RAD LABS INC	CL A	090572207	137	2100	SH	DEFINED	11
BIO RAD LABS INC	CL A	090572207	1	15	SH	DEFINED	18
BIOGEN IDEC INC	COM	09062X103	616720	13620139	SH	DEFINED	20
BIOGEN IDEC INC	COM	09062X103	246	5437	SH	DEFINED	22
BIOGEN IDEC INC	COM	09062X103	7693	169900	SH	DEFINED	23
BIOGEN IDEC INC	COM	09062X103	5653	124846	SH	DEFINED	19
BIOGEN IDEC INC	COM	09062X103	9291	205179	SH	DEFINED	21
BIOGEN IDEC INC	COM	09062X103	11	250	SH	DEFINED	11
BIOGEN IDEC INC	COM	09062X103	254	5600	SH	DEFINED	17
BIOGEN IDEC INC	COM	09062X103	145	3200	SH	DEFINED	6
BIOGEN IDEC INC	COM	09062X103	46	1005	SH	DEFINED	4
BIOGEN IDEC INC	COM	09062X103	31	687	SH	DEFINED	2
BIOGEN IDEC INC	COM	09062X103	982212	21691957	SH	DEFINED	18
BIOGEN IDEC INC	COM	09062X103	358	7900	SH	DEFINED	5
BIOGEN IDEC INC	COM	09062X103	543	11982	SH	DEFINED	9
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	286	26497	SH	DEFINED	19
BIOMARIN PHARMACEUTICAL INC	NOTE 3.500% 6/1	09061GAB7	16150	16150000	PRN	DEFINED	20
BIOMARIN PHARMACEUTICAL INC	NOTE 3.500% 6/1	09061GAB7	10100	10100000	PRN	DEFINED	21
BIOMED REALTY TRUST INC	COM	09063H107	47	1906	SH	DEFINED	19
BIOMED REALTY TRUST INC	COM	09063H107	3816	156405	SH	DEFINED	20
BIOMED REALTY TRUST INC	COM	09063H107	2427	99450	SH	DEFINED	21
BIOMED REALTY TRUST INC	COM	09063H107	131	5370	SH	DEFINED	18
BIOMET INC	COM	090613100	864	23619	SH	DEFINED	22
BIOMET INC	COM	090613100	216	5903	SH	DEFINED	11
BIOMET INC	COM	090613100	736	20125	SH	DEFINED	5
BIOMET INC	COM	090613100	23463	641586	SH	DEFINED	2
BIOMET INC	COM	090613100	6244	170750	SH	DEFINED	1
BIOMET INC	COM	090613100	9389	256743	SH	DEFINED	17
BIOMET INC	COM	090613100	864	23619	SH	DEFINED	20
BIOMET INC	COM	090613100	1753	47942	SH	DEFINED	19
BIOMET INC	COM	090613100	1251	34208	SH	DEFINED	18
BIOPURE CORP	CL A NEW	09065H303	0	0	SH	DEFINED	18
BIOSANTE PHARMACEUTICALS INC	COM NEW	09065V203	1912	524067	SH	DEFINED	6
BIOSCRIP INC	COM	09069N108	41	5400	SH	DEFINED	18
BIOSITE INC	COM	090945106	55249	981500	SH	DEFINED	20
BIOSITE INC	COM	090945106	5902	104850	SH	DEFINED	18
BIOSITE INC	COM	090945106	191	3400	SH	DEFINED	21
BIOSITE INC	COM	090945106	1450	25767	SH	DEFINED	19
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	3333	16600	SH	DEFINED	20
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	401	2000	SH	DEFINED	2
BIOVAIL CORP	COM	09067J109	213	10100	SH	DEFINED	7
BIOVAIL CORP	COM	09067J109	23253	979909	SH	DEFINED	3
BIOVERIS CORP	COM	090676107	914	200000	SH	DEFINED	20
BIOVERIS CORP	COM	090676107	7	1551	SH	DEFINED	2
BIOVERIS CORP	COM	090676107	164	35900	SH	DEFINED	18
BISYS GROUP INC	COM	055472104	4	300	SH	DEFINED	4
BISYS GROUP INC	COM	055472104	19	1387	SH	DEFINED	18
BJ SVCS CO	COM	055482103	6	160	SH	DEFINED	2
BJ SVCS CO	COM	055482103	2444	66648	SH	DEFINED	19
BJ SVCS CO	COM	055482103	2934	80000	SH	DEFINED	7
BJ SVCS CO	COM	055482103	2833	77260	SH	DEFINED	18
BJ SVCS CO	COM	055482103	48	1309	SH	DEFINED	11
BJ SVCS CO	COM	055482103	2873	78350	SH	DEFINED	3

Edgar Filing: LEGG MASON INC - Form 13F-HR

BJ SVCS CO	COM	055482103	851	23215	SH	DEFINED	21
BJS RESTAURANTS INC	COM	09180C106	30	1300	SH	DEFINED	2
BJS WHOLESALE CLUB INC	COM	05548J106	47615	1610819	SH	DEFINED	6
BJS WHOLESALE CLUB INC	COM	05548J106	13795	466662	SH	DEFINED	3
BJS WHOLESALE CLUB INC	COM	05548J106	614	20764	SH	DEFINED	19
BJS WHOLESALE CLUB INC	COM	05548J106	563	19040	SH	DEFINED	21
BJS WHOLESALE CLUB INC	COM	05548J106	7	223	SH	DEFINED	18
BJS WHOLESALE CLUB INC	COM	05548J106	24	800	SH	DEFINED	11
BJS WHOLESALE CLUB INC	COM	05548J106	245	8300	SH	DEFINED	5
BLACK & DECKER CORP	COM	091797100	96	1100	SH	DEFINED	11
BLACK & DECKER CORP	COM	091797100	895	10291	SH	DEFINED	18
BLACK & DECKER CORP	COM	091797100	154	1771	SH	DEFINED	9
BLACK & DECKER CORP	COM	091797100	1073	12340	SH	DEFINED	6
BLACK & DECKER CORP	COM	091797100	656	7546	SH	DEFINED	20
BLACK & DECKER CORP	COM	091797100	61	700	SH	DEFINED	4
BLACK & DECKER CORP	COM	091797100	4239	48750	SH	DEFINED	2
BLACK & DECKER CORP	COM	091797100	3158	36320	SH	DEFINED	19
BLACK & DECKER CORP	COM	091797100	13229	152130	SH	DEFINED	3
BLACK BOX CORP DEL	COM	091826107	6985	147432	SH	DEFINED	20
BLACK BOX CORP DEL	COM	091826107	5	101	SH	DEFINED	19
BLACK BOX CORP DEL	COM	091826107	10208	215448	SH	DEFINED	3
BLACK BOX CORP DEL	COM	091826107	1726	36420	SH	DEFINED	18
BLACK HILLS CORP	COM	092113109	2696	77907	SH	DEFINED	19
BLACK HILLS CORP	COM	092113109	40	1150	SH	DEFINED	18
BLACK HILLS CORP	COM	092113109	2	50	SH	DEFINED	11
BLACKBAUD INC	COM	09227Q100	8376	490388	SH	DEFINED	3
BLACKBAUD INC	COM	09227Q100	1667	97600	SH	DEFINED	20
BLACKBOARD INC	COM	091935502	535	18467	SH	DEFINED	19
BLACKROCK FL INSD MUN 2008 T	COM	09247H106	45	3000	SH	DEFINED	18
BLACKROCK GLBL ENRGY & RES T	COM	09250U101	0	13	SH	DEFINED	18
BLACKROCK GLOBAL OPP EQTY TR	COM	092501105	90	4000	SH	DEFINED	18
BLACKROCK HIGH INCOME SHS	SHS BEN INT	09250E107	5	2180	SH	DEFINED	18
BLACKROCK INC	CL A	09247X101	67	621	SH	DEFINED	18
BLACKROCK INC	CL A	09247X101	5531	50985	SH	DEFINED	3
BLACKROCK INC	CL A	09247X101	33	300	SH	DEFINED	11
BLACKROCK INC	CL A	09247X101	523	4819	SH	DEFINED	19
BLACKROCK INCOME OPP TRUST I	COM	092475102	5	500	SH	DEFINED	18
BLACKROCK INCOME TR INC	COM	09247F100	1	133	SH	DEFINED	18
BLACKROCK INVT QUALITY MUN T	COM	09247D105	36	2000	SH	DEFINED	18
BLACKROCK MUN INCOME TR	SH BEN INT	09248F109	11	691	SH	DEFINED	18
BLACKROCK MUN TARGET TERM TR	COM	09247M105	15	1500	SH	DEFINED	18
BLACKROCK MUNICIPAL BOND TR	COM	09249H104	51	3000	SH	DEFINED	18
BLACKROCK N Y MUN INCOME TR	SH BEN INT	09248L106	6	386	SH	DEFINED	18
BLACKROCK NY MUNI 2018 TERM	COM	09248K108	0	9	SH	DEFINED	18
BLACKROCK PFD OPPORTUNITY TR	COM SHS	09249V103	0	1	SH	DEFINED	18
BLACKROCK STRAT DIVD ACHIEVE	COM	09249Y107	43	3293	SH	DEFINED	18
BLOCK H & R INC	COM	093671105	3561	145050	SH	DEFINED	17
BLOCK H & R INC	COM	093671105	21	871	SH	DEFINED	22
BLOCK H & R INC	COM	093671105	1853	75484	SH	DEFINED	9
BLOCK H & R INC	COM	093671105	192	7825	SH	DEFINED	18
BLOCK H & R INC	COM	093671105	456	18580	SH	DEFINED	6
BLOCK H & R INC	COM	093671105	1531	62370	SH	DEFINED	19
BLOCK H & R INC	COM	093671105	292	11913	SH	DEFINED	11
BLOCK H & R INC	COM	093671105	3262	132880	SH	DEFINED	3
BLOCK H & R INC	COM	093671105	1399	57000	SH	DEFINED	2
BLOCK H & R INC	COM	093671105	211	8602	SH	DEFINED	5
BLOCKBUSTER INC	CL A	093679108	8154	2174513	SH	DEFINED	6
BLOCKBUSTER INC	CL A	093679108	97	25930	SH	DEFINED	9
BLOCKBUSTER INC	CL B	093679207	1	230	SH	DEFINED	9
BLOUNT INTL INC NEW	COM	095180105	5331	334630	SH	DEFINED	3
BLUE CHIP VALUE FD INC	COM	095333100	0	19	SH	DEFINED	18
BLUE COAT SYSTEMS INC	COM NEW	09534T508	86	1886	SH	DEFINED	19

Edgar Filing: LEGG MASON INC - Form 13F-HR

BLUE COAT SYSTEMS INC	COM NEW	09534T508	503	11000	SH	DEFINED	3
BLUEGREEN CORP	COM	096231105	3922	248200	SH	DEFINED	6
BLUEGREEN CORP	COM	096231105	1155	73110	SH	DEFINED	19
BLUEGREEN CORP	COM	096231105	15705	993990	SH	DEFINED	3
BLYTH INC	COM	09643P108	126	6000	SH	DEFINED	17
BLYTH INC	COM	09643P108	27148	1295875	SH	DEFINED	6
BMC SOFTWARE INC	COM	055921100	27	1327	SH	DEFINED	22
BMC SOFTWARE INC	COM	055921100	12448	607500	SH	DEFINED	6
BMC SOFTWARE INC	COM	055921100	20	1000	SH	DEFINED	18
BMC SOFTWARE INC	COM	055921100	24	1176	SH	DEFINED	2
BMC SOFTWARE INC	COM	055921100	3097	151130	SH	DEFINED	19
BOB EVANS FARMS INC	COM	096761101	34	1466	SH	DEFINED	17
BOB EVANS FARMS INC	COM	096761101	488	21154	SH	DEFINED	19
BOEING CO	COM	097023105	242	3432	SH	DEFINED	9
BOEING CO	COM	097023105	1347	19176	SH	DEFINED	5
BOEING CO	COM	097023105	15129	215383	SH	DEFINED	3
BOEING CO	COM	097023105	1076	15313	SH	DEFINED	17
BOEING CO	COM	097023105	279	3966	SH	DEFINED	11
BOEING CO	COM	097023105	170893	2432981	SH	DEFINED	20
BOEING CO	COM	097023105	58607	834388	SH	DEFINED	6
BOEING CO	COM	097023105	2353	33500	SH	DEFINED	23
BOEING CO	COM	097023105	247508	3523746	SH	DEFINED	21
BOEING CO	COM	097023105	194726	2772289	SH	DEFINED	18
BOEING CO	COM	097023105	7	100	SH	DEFINED	1
BOEING CO	COM	097023105	15124	215317	SH	DEFINED	19
BOEING CO	COM	097023105	2353	33505	SH	DEFINED	2
BOIS D ARC ENERGY INC	COM	09738U103	2142	135080	SH	DEFINED	3
BOK FINL CORP	COM NEW	05561Q201	450	9900	SH	DEFINED	3
BOK FINL CORP	COM NEW	05561Q201	1935	42594	SH	DEFINED	19
BON-TON STORES INC	COM	09776J101	11	600	SH	DEFINED	19
BON-TON STORES INC	COM	09776J101	321	16800	SH	DEFINED	6
BOOKHAM INC	COM	09856E105	1497	261700	SH	DEFINED	20
BOOKS-A-MILLION INC	COM	098570104	503	51912	SH	DEFINED	6
BORDERS GROUP INC	COM	099709107	11	500	SH	DEFINED	9
BORDERS GROUP INC	COM	099709107	9	400	SH	DEFINED	18
BORDERS GROUP INC	COM	099709107	1070	49354	SH	DEFINED	3
BORDERS GROUP INC	COM	099709107	436	20100	SH	DEFINED	2
BORDERS GROUP INC	COM	099709107	46011	2123250	SH	DEFINED	6
BORG WARNER INC	COM	099724106	250	4125	SH	DEFINED	21
BORG WARNER INC	COM	099724106	393	6475	SH	DEFINED	18
BORG WARNER INC	COM	099724106	2513	41454	SH	DEFINED	19
BORG WARNER INC	COM	099724106	4859	80150	SH	DEFINED	3
BORG WARNER INC	COM	099724106	106	1750	SH	DEFINED	2
BORG WARNER INC	COM	099724106	352	5800	SH	DEFINED	5
BORG WARNER INC	COM	099724106	31323	516630	SH	DEFINED	6
BORLAND SOFTWARE CORP	COM	099849101	6898	1056364	SH	DEFINED	6
BOSTON BEER INC	CL A	100557107	12	500	SH	DEFINED	11
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	70	2300	SH	DEFINED	23
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	11791	387620	SH	DEFINED	3
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	367	12050	SH	DEFINED	19
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	24	800	SH	DEFINED	18
BOSTON PROPERTIES INC	COM	101121101	5392	72736	SH	DEFINED	2
BOSTON PROPERTIES INC	COM	101121101	246	3325	SH	DEFINED	11
BOSTON PROPERTIES INC	COM	101121101	1175	15850	SH	DEFINED	3
BOSTON PROPERTIES INC	COM	101121101	5494	74115	SH	DEFINED	20
BOSTON PROPERTIES INC	COM	101121101	172	2315	SH	DEFINED	19
BOSTON PROPERTIES INC	COM	101121101	3966	53505	SH	DEFINED	17
BOSTON PROPERTIES INC	COM	101121101	319	4300	SH	DEFINED	18
BOSTON PROPERTIES INC	COM	101121101	1972	26597	SH	DEFINED	9
BOSTON PROPERTIES INC	COM	101121101	1275	17200	SH	DEFINED	21
BOSTON SCIENTIFIC CORP	COM	101137107	10576	431861	SH	DEFINED	20
BOSTON SCIENTIFIC CORP	COM	101137107	267	10900	SH	DEFINED	11

Edgar Filing: LEGG MASON INC - Form 13F-HR

BOSTON SCIENTIFIC CORP	COM	101137107	286	12250	SH	DEFINED	5
BOSTON SCIENTIFIC CORP	COM	101137107	485	19800	SH	DEFINED	2
BOSTON SCIENTIFIC CORP	COM	101137107	16082	659713	SH	DEFINED	6
BOSTON SCIENTIFIC CORP	COM	101137107	8	320	SH	DEFINED	1
BOSTON SCIENTIFIC CORP	COM	101137107	1440	58805	SH	DEFINED	22
BOSTON SCIENTIFIC CORP	COM	101137107	1171	47800	SH	DEFINED	21
BOSTON SCIENTIFIC CORP	COM	101137107	4510	184166	SH	DEFINED	19
BOSTON SCIENTIFIC CORP	COM	101137107	3804	155330	SH	DEFINED	18
BOSTON SCIENTIFIC CORP	COM	101137107	7347	300000	SH	DEFINED	7
BOTTOMLINE TECH DEL INC	COM	101388106	2589	234980	SH	DEFINED	3
BOULDER GROWTH & INCOME FD I	COM	101507101	5	670	SH	DEFINED	18
BOULDER TOTAL RETURN FD INC	COM	101541100	25	1495	SH	DEFINED	18
BOWATER INC	COM	102183100	3	100	SH	DEFINED	9
BOWATER INC	COM	102183100	270	8775	SH	DEFINED	18
BOWATER INC	COM	102183100	21	670	SH	DEFINED	6
BOWNE & CO INC	COM	103043105	13543	912600	SH	DEFINED	17
BOWNE & CO INC	COM	103043105	9833	662592	SH	DEFINED	11
BOYD GAMING CORP	COM	103304101	11330	237730	SH	DEFINED	3
BOYD GAMING CORP	COM	103304101	1001	21000	SH	DEFINED	11
BOYKIN LODGING CO	COM	103430104	1580	129336	SH	DEFINED	3
BOYKIN LODGING CO	COM	103430104	5023	410992	SH	DEFINED	6
BOYKIN LODGING CO	COM	103430104	6	500	SH	DEFINED	9
BP PLC	SPONSORED ADR	055622104	2832	44104	SH	DEFINED	11
BP PLC	SPONSORED ADR	055622104	40447	629824	SH	DEFINED	17
BP PLC	SPONSORED ADR	055622104	276	4259	SH	DEFINED	9
BP PLC	SPONSORED ADR	055622104	40818	652453	SH	DEFINED	6
BP PLC	SPONSORED ADR	055622104	21029	327455	SH	DEFINED	1
BP PLC	SPONSORED ADR	055622104	128	2000	SH	DEFINED	7
BP PLC	SPONSORED ADR	055622104	29	450	SH	DEFINED	4
BP PLC	SPONSORED ADR	055622104	33773	525889	SH	DEFINED	2
BP PLC	SPONSORED ADR	055622104	21323	332037	SH	DEFINED	5
BP PRUDHOE BAY RTY TR	UNIT BEN INT	055630107	233	3500	SH	DEFINED	11
BRADLEY PHARMACEUTICALS INC	COM	104576103	3129	329410	SH	DEFINED	3
BRADY CORP	CL A	104674106	4	100	SH	DEFINED	1
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	209	7500	SH	DEFINED	21
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	56	2020	SH	DEFINED	19
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	4549	163000	SH	DEFINED	22
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	56	2020	SH	DEFINED	20
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	3	107	SH	DEFINED	9
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	27	951	SH	DEFINED	11
BRASIL TELECOM PARTICIPACOES	SPON ADR PFD	105530109	320	8560	SH	DEFINED	17
BRASIL TELECOM PARTICIPACOES	SPON ADR PFD	105530109	34262	927590	SH	DEFINED	6
BRE PROPERTIES INC	CL A	05564E106	48	1062	SH	DEFINED	19
BRE PROPERTIES INC	CL A	05564E106	36	800	SH	DEFINED	1
BRE PROPERTIES INC	CL A	05564E106	64	1400	SH	DEFINED	2
BRE PROPERTIES INC	CL A	05564E106	80	1695	SH	DEFINED	9
BRE PROPERTIES INC	CL A	05564E106	564	12400	SH	DEFINED	21
BRE PROPERTIES INC	CL A	05564E106	2568	56462	SH	DEFINED	20
BRIGGS & STRATTON CORP	COM	109043109	279	7200	SH	DEFINED	9
BRIGGS & STRATTON CORP	COM	109043109	50498	1301820	SH	DEFINED	6
BRIGGS & STRATTON CORP	COM	109043109	469	12100	SH	DEFINED	5
BRIGHT HORIZON FAMILY SOLUTI	COM	109195107	876	23650	SH	DEFINED	11
BRIGHT HORIZON FAMILY SOLUTI	COM	109195107	50	1360	SH	DEFINED	19
BRIGHTPOINT INC	COM NEW	109473405	11706	422147	SH	DEFINED	3
BRIGHTPOINT INC	COM NEW	109473405	1508	81584	SH	DEFINED	19
BRILLIANCE CHINA AUTO HLDG L	SPONSORED ADR	10949Q105	10	700	SH	DEFINED	4
BRINKER INTL INC	COM	109641100	1972	51000	SH	DEFINED	3
BRINKER INTL INC	COM	109641100	414	10700	SH	DEFINED	20
BRINKER INTL INC	COM	109641100	7	183	SH	DEFINED	2
BRINKER INTL INC	COM	109641100	30	787	SH	DEFINED	22
BRINKER INTL INC	COM	109641100	77	2000	SH	DEFINED	18
BRINKS CO	COM	109696104	1	20	SH	DEFINED	18

Edgar Filing: LEGG MASON INC - Form 13F-HR

BRINKS CO	COM	109696104	17	350	SH	DEFINED	3
BRINKS CO	COM	109696104	980	20445	SH	DEFINED	19
BRINKS CO	COM	109696104	283	5900	SH	DEFINED	23
BRISTOL MYERS SQUIBB CO	COM	110122108	384	16700	SH	DEFINED	1
BRISTOL MYERS SQUIBB CO	COM	110122108	45371	1974352	SH	DEFINED	6
BRISTOL MYERS SQUIBB CO	COM	110122108	4276	186081	SH	DEFINED	2
BRISTOL MYERS SQUIBB CO	COM	110122108	16	700	SH	DEFINED	4
BRISTOL MYERS SQUIBB CO	COM	110122108	4971	216334	SH	DEFINED	3
BRISTOL MYERS SQUIBB CO	COM	110122108	5618	244452	SH	DEFINED	17
BRISTOL MYERS SQUIBB CO	COM	110122108	710	30890	SH	DEFINED	11
BRISTOL MYERS SQUIBB CO	COM	110122108	1160	50475	SH	DEFINED	5
BRISTOL MYERS SQUIBB CO	COM	110122108	9767	425000	SH	DEFINED	8
BRISTOL MYERS SQUIBB CO	COM	110122108	12505	544172	SH	DEFINED	19
BRISTOL MYERS SQUIBB CO	COM	110122108	8967	390228	SH	DEFINED	20
BRISTOL MYERS SQUIBB CO	COM	110122108	1523	66191	SH	DEFINED	9
BRISTOL MYERS SQUIBB CO	COM	110122108	5122	222891	SH	DEFINED	22
BRISTOL MYERS SQUIBB CO	COM	110122108	156	6800	SH	DEFINED	21
BRISTOL MYERS SQUIBB CO	COM	110122108	10886	473703	SH	DEFINED	18
BRISTOL MYERS SQUIBB CO	COM	110122108	360	15650	SH	DEFINED	7
BRISTOL WEST HLDGS INC	COM	11037M105	6839	359400	SH	DEFINED	6
BROADCOM CORP	CL A	111320107	287	6095	SH	DEFINED	17
BROADCOM CORP	CL A	111320107	366	7771	SH	DEFINED	5
BROADCOM CORP	CL A	111320107	2756	58455	SH	DEFINED	19
BROADCOM CORP	CL A	111320107	163158	3460400	SH	DEFINED	20
BROADCOM CORP	CL A	111320107	14638	310451	SH	DEFINED	18
BROADCOM CORP	CL A	111320107	4	91	SH	DEFINED	2
BROADCOM CORP	CL A	111320107	1618	34311	SH	DEFINED	21
BROADVISION INC	COM NEW	111412607	2	4666	SH	DEFINED	20
BROADVISION INC	COM NEW	111412607	0	25	SH	DEFINED	2
BROADWING CORP	COM	11161E101	0	24	SH	DEFINED	18
BROCADE COMMUNICATIONS SYS I	COM	111621108	559	137250	SH	DEFINED	20
BROCADE COMMUNICATIONS SYS I	COM	111621108	0	100	SH	DEFINED	9
BRONCO DRILLING CO INC	COM	112211107	3101	134750	SH	DEFINED	20
BRONCO DRILLING CO INC	COM	112211107	11360	493700	SH	DEFINED	21
BRONCO DRILLING CO INC	COM	112211107	1075	46700	SH	DEFINED	18
BROOKDALE SR LIVING INC	COM	112463104	89	3000	SH	DEFINED	23
BROOKE CORP	COM	112502109	980	70000	SH	DEFINED	1
BROOKFIELD ASSET MGMT INC	CL A LTD VT SH	112585104	1320	26230	SH	DEFINED	6
BROOKFIELD ASSET MGMT INC	CL A LTD VT SH	112585104	518	10575	SH	DEFINED	7
BROOKFIELD ASSET MGMT INC	CL A LTD VT SH	112585104	330	6560	SH	DEFINED	3
BROOKFIELD HOMES CORP	COM	112723101	65	1308	SH	DEFINED	19
BROOKFIELD PPTYS CORP	COM	112900105	8	300	SH	DEFINED	7
BROOKLINE BANCORP INC DEL	COM	11373M107	133	9400	SH	DEFINED	18
BROOKLINE BANCORP INC DEL	COM	11373M107	850	60000	SH	DEFINED	4
BROOKLINE BANCORP INC DEL	COM	11373M107	238	16800	SH	DEFINED	11
BROOKLINE BANCORP INC DEL	COM	11373M107	10622	749600	SH	DEFINED	20
BROOKS AUTOMATION INC	COM	114340102	78	6216	SH	DEFINED	2
BROWN & BROWN INC	COM	115236101	9054	296450	SH	DEFINED	1
BROWN & BROWN INC	COM	115236101	127	4151	SH	DEFINED	18
BROWN FORMAN CORP	CL B	115637209	668	9632	SH	DEFINED	2
BROWN FORMAN CORP	CL B	115637209	2518	36318	SH	DEFINED	19
BROWN FORMAN CORP	CL B	115637209	35	500	SH	DEFINED	18
BROWN FORMAN CORP	CL A	115637100	234	3300	SH	DEFINED	7
BROWN FORMAN CORP	CL A	115637100	228	3210	SH	DEFINED	11
BROWN FORMAN CORP	CL B	115637209	10	140	SH	DEFINED	20
BROWN FORMAN CORP	CL A	115637100	28	400	SH	DEFINED	18
BROWN SHOE INC NEW	COM	115736100	24	570	SH	DEFINED	3
BROWN SHOE INC NEW	COM	115736100	14971	352850	SH	DEFINED	6
BROWN SHOE INC NEW	COM	115736100	1047	24668	SH	DEFINED	19
BRUKER BIOSCIENCES CORP	COM	116794108	137	28200	SH	DEFINED	3
BRUNSWICK CORP	COM	117043109	3573	87886	SH	DEFINED	19
BRUNSWICK CORP	COM	117043109	46	1135	SH	DEFINED	2



Edgar Filing: LEGG MASON INC - Form 13F-HR

BRUNSWICK CORP	COM	117043109	42	1042	SH	DEFINED	18
BRUNSWICK CORP	COM	117043109	8689	213690	SH	DEFINED	3
BRUSH ENGINEERED MATLS INC	COM	117421107	6565	412915	SH	DEFINED	18
BTU INTL INC	COM	056032105	2460	195100	SH	DEFINED	3
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	17	400	SH	DEFINED	4
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	63	1500	SH	DEFINED	2
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	25	600	SH	DEFINED	9
BUCKEYE TECHNOLOGIES INC	COM	118255108	16	2000	SH	DEFINED	18
BUCKLE INC	COM	118440106	5478	169918	SH	DEFINED	3
BUCKLE INC	COM	118440106	9	267	SH	DEFINED	19
BUCKLE INC	COM	118440106	268	8300	SH	DEFINED	18
BUCKLE INC	COM	118440106	3825	118631	SH	DEFINED	20
BUCKLE INC	COM	118440106	1180	36600	SH	DEFINED	6
BUCYRUS INTL INC NEW	CL A	118759109	3599	71568	SH	DEFINED	6
BUILD A BEAR WORKSHOP	COM	120076104	279	9404	SH	DEFINED	2
BUILDERS FIRSTSOURCE INC	COM	12008R107	9738	455676	SH	DEFINED	3
BUILDING MATLS HLDG CORP	COM	120113105	14419	211394	SH	DEFINED	6
BUILDING MATLS HLDG CORP	COM	120113105	5702	83601	SH	DEFINED	23
BUILDING MATLS HLDG CORP	COM	120113105	31715	464955	SH	DEFINED	3
BUNGE LIMITED	COM	G16962105	476	8400	SH	DEFINED	11
BUNGE LIMITED	COM	G16962105	57	1000	SH	DEFINED	17
BURLINGTON COAT FACTORY	COM	121579106	8	198	SH	DEFINED	19
BURLINGTON COAT FACTORY	COM	121579106	18583	462144	SH	DEFINED	3
BURLINGTON COAT FACTORY	COM	121579106	37349	928841	SH	DEFINED	6
BURLINGTON NORTHN SANTA FE C	COM	12189T104	62691	885215	SH	DEFINED	6
BURLINGTON NORTHN SANTA FE C	COM	12189T104	6716	94830	SH	DEFINED	3
BURLINGTON NORTHN SANTA FE C	COM	12189T104	8010	113100	SH	DEFINED	23
BURLINGTON NORTHN SANTA FE C	COM	12189T104	86	1215	SH	DEFINED	11
BURLINGTON NORTHN SANTA FE C	COM	12189T104	1891	26708	SH	DEFINED	2
BURLINGTON NORTHN SANTA FE C	COM	12189T104	777	10975	SH	DEFINED	5
BURLINGTON NORTHN SANTA FE C	COM	12189T104	1125	15888	SH	DEFINED	17
BURLINGTON NORTHN SANTA FE C	COM	12189T104	6546	92438	SH	DEFINED	20
BURLINGTON NORTHN SANTA FE C	COM	12189T104	8	120	SH	DEFINED	9
BURLINGTON NORTHN SANTA FE C	COM	12189T104	2304	32527	SH	DEFINED	18
BURLINGTON NORTHN SANTA FE C	COM	12189T104	9935	140282	SH	DEFINED	19
BURLINGTON RES INC	COM	122014103	14844	172199	SH	DEFINED	20
BURLINGTON RES INC	COM	122014103	11887	137895	SH	DEFINED	11
BURLINGTON RES INC	COM	122014103	1075	12468	SH	DEFINED	5
BURLINGTON RES INC	COM	122014103	1055	12237	SH	DEFINED	2
BURLINGTON RES INC	COM	122014103	14940	173320	SH	DEFINED	3
BURLINGTON RES INC	COM	122014103	337	3904	SH	DEFINED	1
BURLINGTON RES INC	COM	122014103	4079	47320	SH	DEFINED	17
BURLINGTON RES INC	COM	122014103	13073	151659	SH	DEFINED	19
BURLINGTON RES INC	COM	122014103	17	200	SH	DEFINED	6
BURLINGTON RES INC	COM	122014103	41635	483001	SH	DEFINED	18
BURLINGTON RES INC	COM	122014103	138	1600	SH	DEFINED	9
BURLINGTON RES INC	COM	122014103	46581	540386	SH	DEFINED	21
C COR INC	COM	125010108	4771	981733	SH	DEFINED	18
C COR INC	COM	125010108	7	1400	SH	DEFINED	4
C COR INC	COM	125010108	16938	3485200	SH	DEFINED	20
C COR INC	COM	125010108	71	14700	SH	DEFINED	21
C D I CORP	COM	125071100	55	2000	SH	DEFINED	9
C D I CORP	COM	125071100	137	5000	SH	DEFINED	17
C D I CORP	COM	125071100	10	356	SH	DEFINED	19
C D W CORP	COM	12512N105	14555	252787	SH	DEFINED	20
C D W CORP	COM	12512N105	7701	133745	SH	DEFINED	22
C D W CORP	COM	12512N105	262	4555	SH	DEFINED	23
C D W CORP	COM	12512N105	15	255	SH	DEFINED	11
C D W CORP	COM	12512N105	360	6257	SH	DEFINED	19
C D W CORP	COM	12512N105	236	4100	SH	DEFINED	3
C D W CORP	COM	12512N105	7636	132609	SH	DEFINED	18
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	316	8535	SH	DEFINED	19

Edgar Filing: LEGG MASON INC - Form 13F-HR

C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	22	598	SH	DEFINED	11
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	250	6750	SH	DEFINED	18
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	10	276	SH	DEFINED	2
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	16370	442080	SH	DEFINED	20
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	107	2900	SH	DEFINED	3
CABELAS INC	COM	126804301	4265	256900	SH	DEFINED	21
CABELAS INC	COM	126804301	463	27900	SH	DEFINED	18
CABELAS INC	COM	126804301	27	1636	SH	DEFINED	19
CABELAS INC	COM	126804301	844	50840	SH	DEFINED	20
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	2	94	SH	DEFINED	11
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	62	2660	SH	DEFINED	2
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	63	2692	SH	DEFINED	4
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	412302	17567209	SH	DEFINED	18
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	229497	9778293	SH	DEFINED	20
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	4718	201026	SH	DEFINED	21
CABOT CORP	COM	127055101	11	320	SH	DEFINED	1
CABOT CORP	COM	127055101	82	2280	SH	DEFINED	6
CABOT MICROELECTRONICS CORP	COM	12709P103	553	18890	SH	DEFINED	21
CABOT MICROELECTRONICS CORP	COM	12709P103	37038	1264527	SH	DEFINED	18
CABOT MICROELECTRONICS CORP	COM	12709P103	5	160	SH	DEFINED	4
CABOT MICROELECTRONICS CORP	COM	12709P103	12	400	SH	DEFINED	11
CABOT MICROELECTRONICS CORP	COM	12709P103	39398	1345116	SH	DEFINED	20
CABOT OIL & GAS CORP	COM	127097103	11610	257430	SH	DEFINED	3
CABOT OIL & GAS CORP	COM	127097103	12	274	SH	DEFINED	18
CABOT OIL & GAS CORP	COM	127097103	471	10450	SH	DEFINED	2
CACHE INC	COM NEW	127150308	6677	385493	SH	DEFINED	3
CACI INTL INC	CL A	127190304	547	9536	SH	DEFINED	21
CACI INTL INC	CL A	127190304	1303	22700	SH	DEFINED	20
CACI INTL INC	CL A	127190304	34	600	SH	DEFINED	9
CACI INTL INC	CL A	127190304	2692	46920	SH	DEFINED	3
CACI INTL INC	CL A	127190304	15	266	SH	DEFINED	2
CACI INTL INC	CL A	127190304	5434	94695	SH	DEFINED	1
CACI INTL INC	CL A	127190304	49	856	SH	DEFINED	18
CADBURY SCHWEPPE PLC	ADR	127209302	260	6800	SH	DEFINED	2
CADBURY SCHWEPPE PLC	ADR	127209302	4	110	SH	DEFINED	9
CADBURY SCHWEPPE PLC	ADR	127209302	8	200	SH	DEFINED	11
CADBURY SCHWEPPE PLC	ADR	127209302	1760	45958	SH	DEFINED	6
CADENCE DESIGN SYSTEM INC	COM	127387108	23644	1397422	SH	DEFINED	3
CADENCE DESIGN SYSTEM INC	COM	127387108	2819	166595	SH	DEFINED	19
CADENCE DESIGN SYSTEM INC	COM	127387108	4042	238900	SH	DEFINED	23
CADMUS COMMUNICATIONS CORP	COM	127587103	3273	162606	SH	DEFINED	6
CAE INC	COM	124765108	610	90000	SH	DEFINED	7
CAL DIVE INTL INC	COM	127914109	15464	430881	SH	DEFINED	3
CAL DIVE INTL INC	COM	127914109	144	4000	SH	DEFINED	2
CAL DIVE INTL INC	COM	127914109	53	1463	SH	DEFINED	18
CAL DIVE INTL INC	COM	127914109	349	9711	SH	DEFINED	21
CAL DIVE INTL INC	COM	127914109	3388	94400	SH	DEFINED	20
CAL DIVE INTL INC	COM	127914109	5029	140119	SH	DEFINED	19
CALAMOS ASSET MGMT INC	CL A	12811R104	1	30	SH	DEFINED	18
CALAMOS CONV & HIGH INCOME F	COM SHS	12811P108	30	1888	SH	DEFINED	18
CALAMOS CONV OPP AND INC FD	SH BEN INT	128117108	2	108	SH	DEFINED	18
CALAMOS STRATEGIC TOTL RETN	COM SH BEN INT	128125101	120	8895	SH	DEFINED	18
CALAMP CORP	COM	128126109	7991	761782	SH	DEFINED	3
CALIFORNIA FIRST NTNL BANCOR	COM	130222102	504	38470	SH	DEFINED	6
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	76	2372	SH	DEFINED	19
CALIFORNIA WTR SVC GROUP	COM	130788102	43	1130	SH	DEFINED	9
CALLAWAY GOLF CO	COM	131193104	4337	313350	SH	DEFINED	18
CALLAWAY GOLF CO	COM	131193104	15	1100	SH	DEFINED	11
CALLON PETE CO DEL	COM	13123X102	3403	192791	SH	DEFINED	3
CALLON PETE CO DEL	COM	13123X102	59	3354	SH	DEFINED	19
CALLWAVE INC DEL	COM	13126N101	1004	201228	SH	DEFINED	6
CALYPTE BIOMEDICAL CORP	COM NEW	131722605	0	3	SH	DEFINED	9

Edgar Filing: LEGG MASON INC - Form 13F-HR

CAMBREX CORP	COM	132011107	319	17000	SH	DEFINED	9
CAMCO FINL CORP	COM	132618109	2	122	SH	DEFINED	2
CAMDEN NATL CORP	COM	133034108	33	990	SH	DEFINED	17
CAMDEN NATL CORP	COM	133034108	3758	114300	SH	DEFINED	6
CAMDEN PPTY TR	SH BEN INT	133131102	94	1627	SH	DEFINED	19
CAMDEN PPTY TR	SH BEN INT	133131102	3351	57857	SH	DEFINED	9
CAMDEN PPTY TR	SH BEN INT	133131102	94	1627	SH	DEFINED	20
CAMDEN PPTY TR	SH BEN INT	133131102	41	700	SH	DEFINED	2
CAMDEN PPTY TR	SH BEN INT	133131102	167	2886	SH	DEFINED	11
CAMDEN PPTY TR	SH BEN INT	133131102	12	200	SH	DEFINED	17
CAMDEN PPTY TR	SH BEN INT	133131102	15580	269000	SH	DEFINED	22
CAMECO CORP	COM	13321L108	6	100	SH	DEFINED	7
CAMPBELL SOUP CO	COM	134429109	60	2000	SH	DEFINED	17
CAMPBELL SOUP CO	COM	134429109	927	31123	SH	DEFINED	18
CAMPBELL SOUP CO	COM	134429109	19969	670784	SH	DEFINED	20
CAMPBELL SOUP CO	COM	134429109	435	14600	SH	DEFINED	23
CAMPBELL SOUP CO	COM	134429109	536	18000	SH	DEFINED	6
CAMPBELL SOUP CO	COM	134429109	12	400	SH	DEFINED	9
CAMPBELL SOUP CO	COM	134429109	1067	35857	SH	DEFINED	19
CANADIAN NAT RES LTD	COM	136385101	1295	26100	SH	DEFINED	3
CANADIAN NAT RES LTD	COM	136385101	1255	25300	SH	DEFINED	6
CANADIAN NAT RES LTD	COM	136385101	17240	374750	SH	DEFINED	7
CANADIAN NATL RY CO	COM	136375102	19534	273084	SH	DEFINED	7
CANADIAN NATL RY CO	COM	136375102	274	3425	SH	DEFINED	2
CANADIAN PAC RY LTD	COM	13645T100	13	302	SH	DEFINED	11
CANADIAN PAC RY LTD	COM	13645T100	11443	298764	SH	DEFINED	7
CANADIAN PAC RY LTD	COM	13645T100	461	11000	SH	DEFINED	17
CANCERVAX CORP	COM	13738Y107	4	2600	SH	DEFINED	21
CANCERVAX CORP	COM	13738Y107	142	102900	SH	DEFINED	18
CANCERVAX CORP	COM	13738Y107	2584	1872575	SH	DEFINED	20
CANDELA CORP	COM	136907102	98	6800	SH	DEFINED	3
CANDELA CORP	COM	136907102	29	2000	SH	DEFINED	17
CANON INC	ADR	138006309	1543	26236	SH	DEFINED	17
CANON INC	ADR	138006309	3421	58150	SH	DEFINED	2
CANON INC	ADR	138006309	75	1275	SH	DEFINED	11
CANWEST GLOBAL COMMUNICATION	SHS NON VTG	138906300	1	200	SH	DEFINED	7
CAPITAL AUTOMOTIVE REIT	COM SH BEN INT	139733109	0	1000	SH	DEFINED	18
CAPITAL CITY BK GROUP INC	COM	139674105	56	1637	SH	DEFINED	11
CAPITAL ONE FINL CORP	COM	14040H105	9832	113793	SH	DEFINED	2
CAPITAL ONE FINL CORP	COM	14040H105	239701	2774317	SH	DEFINED	21
CAPITAL ONE FINL CORP	COM	14040H105	7827	90590	SH	DEFINED	3
CAPITAL ONE FINL CORP	COM	14040H105	804323	9309290	SH	DEFINED	8
CAPITAL ONE FINL CORP	COM	14040H105	219	2530	SH	DEFINED	1
CAPITAL ONE FINL CORP	COM	14040H105	5428	62819	SH	DEFINED	11
CAPITAL ONE FINL CORP	COM	14040H105	85669	991540	SH	DEFINED	20
CAPITAL ONE FINL CORP	COM	14040H105	96604	1118105	SH	DEFINED	18
CAPITAL ONE FINL CORP	COM	14040H105	19	223	SH	DEFINED	9
CAPITAL ONE FINL CORP	COM	14040H105	40	466	SH	DEFINED	22
CAPITAL ONE FINL CORP	COM	14040H105	9330	107981	SH	DEFINED	19
CAPITAL ONE FINL CORP	COM	14040H105	147287	1704705	SH	DEFINED	10
CAPITAL ONE FINL CORP	COM	14040H105	651	7540	SH	DEFINED	5
CAPITAL SR LIVING CORP	COM	140475104	16	1500	SH	DEFINED	2
CAPITAL TITLE GROUP INC	COM	140919101	1141	206273	SH	DEFINED	3
CAPITAL TITLE GROUP INC	COM	140919101	225	40700	SH	DEFINED	6
CAPITAL TRUST INC MD	CL A NEW	14052H506	802	27400	SH	DEFINED	3
CAPITALSOURCE INC	COM	14055X102	1326	59200	SH	DEFINED	23
CAPITOL BANCORP LTD	COM	14056D105	2063	55100	SH	DEFINED	3
CARBO CERAMICS INC	COM	140781105	633	11200	SH	DEFINED	18
CARBO CERAMICS INC	COM	140781105	6783	120010	SH	DEFINED	21
CARBO CERAMICS INC	COM	140781105	1332	23575	SH	DEFINED	20
CARDINAL FINL CORP	COM	14149F109	215	19550	SH	DEFINED	3
CARDINAL FINL CORP	COM	14149F109	862	78324	SH	DEFINED	19

Edgar Filing: LEGG MASON INC - Form 13F-HR

CARDINAL HEALTH INC	COM	14149Y108	4411	64155	SH	DEFINED	23
CARDINAL HEALTH INC	COM	14149Y108	6624	96355	SH	DEFINED	19
CARDINAL HEALTH INC	COM	14149Y108	7561	109976	SH	DEFINED	20
CARDINAL HEALTH INC	COM	14149Y108	20972	305052	SH	DEFINED	22
CARDINAL HEALTH INC	COM	14149Y108	337	4905	SH	DEFINED	17
CARDINAL HEALTH INC	COM	14149Y108	41	600	SH	DEFINED	1
CARDINAL HEALTH INC	COM	14149Y108	29917	435150	SH	DEFINED	8
CARDINAL HEALTH INC	COM	14149Y108	11728	170590	SH	DEFINED	3
CARDINAL HEALTH INC	COM	14149Y108	418	6085	SH	DEFINED	2
CARDINAL HEALTH INC	COM	14149Y108	17	250	SH	DEFINED	11
CARDINAL HEALTH INC	COM	14149Y108	1120	16292	SH	DEFINED	9
CARDINAL HEALTH INC	COM	14149Y108	16282	236832	SH	DEFINED	18
CAREER EDUCATION CORP	COM	141665109	10888	322900	SH	DEFINED	6
CAREER EDUCATION CORP	COM	141665109	121392	3600000	SH	DEFINED	13
CAREER EDUCATION CORP	COM	141665109	33089	981275	SH	DEFINED	8
CAREER EDUCATION CORP	COM	141665109	12256	363460	SH	DEFINED	3
CAREER EDUCATION CORP	COM	141665109	1	22	SH	DEFINED	18
CAREER EDUCATION CORP	COM	141665109	895	26540	SH	DEFINED	19
CAREMARK RX INC	COM	141705103	7199	139011	SH	DEFINED	19
CAREMARK RX INC	COM	141705103	452	8730	SH	DEFINED	18
CAREMARK RX INC	COM	141705103	88	1695	SH	DEFINED	2
CAREMARK RX INC	COM	141705103	57	1100	SH	DEFINED	9
CAREMARK RX INC	COM	141705103	18	348	SH	DEFINED	20
CAREMARK RX INC	COM	141705103	140521	2713275	SH	DEFINED	8
CAREMARK RX INC	COM	141705103	5	90	SH	DEFINED	11
CAREMARK RX INC	COM	141705103	12891	248900	SH	DEFINED	17
CAREMARK RX INC	COM	141705103	301	5814	SH	DEFINED	5
CAREMARK RX INC	COM	141705103	11435	220790	SH	DEFINED	3
CAREMARK RX INC	COM	141705103	588	11363	SH	DEFINED	21
CARLISLE COS INC	COM	142339100	1213	17540	SH	DEFINED	18
CARLISLE COS INC	COM	142339100	501	7245	SH	DEFINED	21
CARMIKE CINEMAS INC	COM	143436400	18	700	SH	DEFINED	18
CARNIVAL CORP	PAIRED CTF	143658300	1196	22371	SH	DEFINED	5
CARNIVAL CORP	PAIRED CTF	143658300	610	11403	SH	DEFINED	11
CARNIVAL CORP	PAIRED CTF	143658300	68	1268	SH	DEFINED	2
CARPENTER TECHNOLOGY CORP	COM	144285103	28	400	SH	DEFINED	11
CARPENTER TECHNOLOGY CORP	COM	144285103	5584	79246	SH	DEFINED	3
CARPENTER TECHNOLOGY CORP	COM	144285103	9	125	SH	DEFINED	19
CARRAMERICA RLTY CORP	COM	144418100	135	3900	SH	DEFINED	11
CARRAMERICA RLTY CORP	COM	144418100	14	408	SH	DEFINED	19
CARRAMERICA RLTY CORP	COM	144418100	35	1000	SH	DEFINED	2
CARRAMERICA RLTY CORP	COM	144418100	5541	160000	SH	DEFINED	22
CARRAMERICA RLTY CORP	COM	144418100	2313	66800	SH	DEFINED	21
CARRAMERICA RLTY CORP	COM	144418100	6341	183108	SH	DEFINED	20
CARRAMERICA RLTY CORP	COM	144418100	65	1840	SH	DEFINED	9
CARRIAGE SVCS INC	COM	143905107	1507	301300	SH	DEFINED	6
CARRIER ACCESS CORP	COM	144460102	9	1900	SH	DEFINED	11
CARRIER ACCESS CORP	COM	144460102	2	425	SH	DEFINED	2
CARRIER ACCESS CORP	COM	144460102	64	13010	SH	DEFINED	18
CARROLLTON BANCORP	COM	145282109	31	2079	SH	DEFINED	11
CARTER INC	COM	146229109	2423	41170	SH	DEFINED	3
CARTER INC	COM	146229109	12	196	SH	DEFINED	2
CARTER INC	COM	146229109	45	766	SH	DEFINED	19
CASCADE BANCORP	COM	147154108	25	1097	SH	DEFINED	19
CASCADE BANCORP	COM	147154108	367	15970	SH	DEFINED	3
CASCADE BANCORP	COM	147154108	6508	282833	SH	DEFINED	1
CASCADE CORP	COM	147195101	1902	40540	SH	DEFINED	3
CASCADE CORP	COM	147195101	14	300	SH	DEFINED	11
CASCADE CORP	COM	147195101	2653	56550	SH	DEFINED	6
CASCADE FINL CORP	COM	147272108	325	18300	SH	DEFINED	20
CASCADE FINL CORP	COM	147272108	888	50000	SH	DEFINED	1
CASCADE FINL CORP	COM	147272108	21	1200	SH	DEFINED	18

Edgar Filing: LEGG MASON INC - Form 13F-HR

CASEYS GEN STORES INC	COM	147528103	1413	56988	SH	DEFINED	19
CASEYS GEN STORES INC	COM	147528103	5	200	SH	DEFINED	18
CASEYS GEN STORES INC	COM	147528103	2389	96314	SH	DEFINED	3
CASH AMER INTL INC	COM	14754D100	1953	84214	SH	DEFINED	3
CASH AMER INTL INC	COM	14754D100	29026	1251660	SH	DEFINED	6
CASH AMER INTL INC	COM	14754D100	1263	54477	SH	DEFINED	19
CATALINA MARKETING CORP	COM	148867104	63	2487	SH	DEFINED	18
CATALINA MARKETING CORP	COM	148867104	1484	58550	SH	DEFINED	3
CATALINA MARKETING CORP	COM	148867104	167	6600	SH	DEFINED	1
CATALINA MARKETING CORP	COM	148867104	426	16804	SH	DEFINED	19
CATAPULT COMMUNICATIONS CORP	COM	149016107	1229	83065	SH	DEFINED	6
CATERPILLAR INC DEL	COM	149123101	6941	120155	SH	DEFINED	21
CATERPILLAR INC DEL	COM	149123101	188900	3269866	SH	DEFINED	18
CATERPILLAR INC DEL	COM	149123101	1234	21362	SH	DEFINED	11
CATERPILLAR INC DEL	COM	149123101	1599	27675	SH	DEFINED	9
CATERPILLAR INC DEL	COM	149123101	8272	143191	SH	DEFINED	19
CATERPILLAR INC DEL	COM	149123101	91586	1585361	SH	DEFINED	20
CATERPILLAR INC DEL	COM	149123101	70167	1214600	SH	DEFINED	8
CATERPILLAR INC DEL	COM	149123101	39486	683500	SH	DEFINED	6
CATERPILLAR INC DEL	COM	149123101	8666	150000	SH	DEFINED	7
CATERPILLAR INC DEL	COM	149123101	1572	27216	SH	DEFINED	1
CATERPILLAR INC DEL	COM	149123101	603	10440	SH	DEFINED	5
CATERPILLAR INC DEL	COM	149123101	28114	486650	SH	DEFINED	17
CATERPILLAR INC DEL	COM	149123101	402	6962	SH	DEFINED	2
CATERPILLAR INC DEL	COM	149123101	2733	47300	SH	DEFINED	10
CATERPILLAR INC DEL	COM	149123101	7346	127160	SH	DEFINED	3
CATHAY GENERAL BANCORP	COM	149150104	665	18500	SH	DEFINED	23
CATO CORP NEW	CL A	149205106	1379	64275	SH	DEFINED	6
CATO CORP NEW	CL A	149205106	11311	527327	SH	DEFINED	3
CATO CORP NEW	CL A	149205106	9031	421044	SH	DEFINED	20
CATO CORP NEW	CL A	149205106	631	29400	SH	DEFINED	18
CAVCO INDS INC DEL	COM	149568107	446	11660	SH	DEFINED	3
CAVCO INDS INC DEL	COM	149568107	0	10	SH	DEFINED	18
CB RICHARD ELLIS GROUP INC	CL A	12497T101	1765	29999	SH	DEFINED	19
CB RICHARD ELLIS GROUP INC	CL A	12497T101	36668	623080	SH	DEFINED	3
CB RICHARD ELLIS GROUP INC	CL A	12497T101	1	18	SH	DEFINED	18
CBIZ INC	COM	124805102	3582	595038	SH	DEFINED	3
CBIZ INC	COM	124805102	6	932	SH	DEFINED	19
CBL & ASSOC PPTYS INC	COM	124830100	28	700	SH	DEFINED	11
CBL & ASSOC PPTYS INC	COM	124830100	9349	236632	SH	DEFINED	3
CBL & ASSOC PPTYS INC	COM	124830100	395	10010	SH	DEFINED	19
CBL & ASSOC PPTYS INC	COM	124830100	76	1923	SH	DEFINED	20
CBL & ASSOC PPTYS INC	COM	124830100	848	21470	SH	DEFINED	18
CBL & ASSOC PPTYS INC	COM	124830100	67	1700	SH	DEFINED	2
CBRL GROUP INC	COM	12489V106	2510	71405	SH	DEFINED	18
CBRL GROUP INC	COM	12489V106	15143	430806	SH	DEFINED	6
CBRL GROUP INC	COM	12489V106	16721	475700	SH	DEFINED	20
CBRL GROUP INC	COM	12489V106	53	1500	SH	DEFINED	9
CBRL GROUP INC	NOTE	4/0 12489VAB2	5300	5300000	PRN	DEFINED	20
CBRL GROUP INC	NOTE	4/0 12489VAB2	39950	39950000	PRN	DEFINED	21
CCC INFORMATION SVCS GROUP I	COM	12487Q109	1	32	SH	DEFINED	18
CCC INFORMATION SVCS GROUP I	COM	12487Q109	25	950	SH	DEFINED	3
CCE SPINCO INC	COM	14985W109	1	72	SH	DEFINED	9
CCE SPINCO INC	COM	14985W109	2240	173212	SH	DEFINED	18
CCE SPINCO INC	COM	14985W109	30	2275	SH	DEFINED	6
CCE SPINCO INC	COM	14985W109	3237	250373	SH	DEFINED	20
CCE SPINCO INC	COM	14985W109	4	296	SH	DEFINED	2
CCE SPINCO INC	COM	14985W109	53	4056	SH	DEFINED	11
CCE SPINCO INC	COM	14985W109	168	13031	SH	DEFINED	19
CCE SPINCO INC	COM	14985W109	234	18116	SH	DEFINED	21
CDN IMPERIAL BK OF COMMERCE	COM	136069101	38602	658603	SH	DEFINED	7
CEC ENTMT INC	COM	125137109	34048	1000228	SH	DEFINED	6

Edgar Filing: LEGG MASON INC - Form 13F-HR

CEDAR FAIR L P	DEPOSITRY UNIT	150185106	29	1000	SH	DEFINED	17
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	221	7733	SH	DEFINED	5
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	57	2000	SH	DEFINED	9
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	14	500	SH	DEFINED	18
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	57	2000	SH	DEFINED	2
CEDAR SHOPPING CTRS INC	COM NEW	150602209	5417	385000	SH	DEFINED	22
CEDAR SHOPPING CTRS INC	COM NEW	150602209	42	3000	SH	DEFINED	18
CELADON GROUP INC	COM	150838100	5906	205070	SH	DEFINED	3
CELANESE CORP DEL	COM SER A	150870103	90	4700	SH	DEFINED	3
CELANESE CORP DEL	COM SER A	150870103	1568	81995	SH	DEFINED	19
CELANESE CORP DEL	PFD 4.25% CONV	150870202	3	100	SH	DEFINED	9
CELESTICA INC	SUB VTG SHS	15101Q108	11788	1116285	SH	DEFINED	4
CELESTICA INC	SUB VTG SHS	15101Q108	177	17800	SH	DEFINED	7
CELESTICA INC	SUB VTG SHS	15101Q108	361	34150	SH	DEFINED	5
CELESTICA INC	SUB VTG SHS	15101Q108	1094	103560	SH	DEFINED	3
CELGENE CORP	COM	151020104	10	160	SH	DEFINED	18
CELGENE CORP	COM	151020104	959	14800	SH	DEFINED	5
CELGENE CORP	COM	151020104	1873	28900	SH	DEFINED	17
CELGENE CORP	COM	151020104	240	3700	SH	DEFINED	23
CELGENE CORP	COM	151020104	667	10289	SH	DEFINED	21
CELL GENESYS INC	COM	150921104	36	6000	SH	DEFINED	18
CELL GENESYS INC	COM	150921104	13	2110	SH	DEFINED	11
CELL GENESYS INC	COM	150921104	22487	3792000	SH	DEFINED	8
CEMEX S A	SPON ADR 5 ORD	151290889	56107	945669	SH	DEFINED	3
CEMEX S A	SPON ADR 5 ORD	151290889	108	1813	SH	DEFINED	11
CEMEX S A	SPON ADR 5 ORD	151290889	12	208	SH	DEFINED	17
CENDANT CORP	COM	151313103	68	3923	SH	DEFINED	2
CENDANT CORP	COM	151313103	89	5145	SH	DEFINED	7
CENDANT CORP	COM	151313103	7757	449666	SH	DEFINED	3
CENDANT CORP	COM	151313103	38062	2206475	SH	DEFINED	8
CENDANT CORP	COM	151313103	42	2450	SH	DEFINED	11
CENDANT CORP	COM	151313103	5045	292490	SH	DEFINED	5
CENDANT CORP	COM	151313103	10	590	SH	DEFINED	6
CENDANT CORP	COM	151313103	69000	4000000	SH	DEFINED	13
CENDANT CORP	COM	151313103	1735	100600	SH	DEFINED	20
CENDANT CORP	COM	151313103	4948	286863	SH	DEFINED	19
CENDANT CORP	COM	151313103	115	6641	SH	DEFINED	18
CENDANT CORP	COM	151313103	1506	87300	SH	DEFINED	9
CENDANT CORP	COM	151313103	10744	622824	SH	DEFINED	4
CENDANT CORP	COM	151313103	148	8571	SH	DEFINED	22
CENTENE CORP DEL	COM	15135B101	34477	1311403	SH	DEFINED	3
CENTENE CORP DEL	COM	15135B101	5	175	SH	DEFINED	18
CENTENE CORP DEL	COM	15135B101	443	16839	SH	DEFINED	21
CENTENNIAL COMMUNCTNS CORP N	CL A NEW	15133V208	1878	120986	SH	DEFINED	3
CENTER BANCORP INC	COM	151408101	133	12127	SH	DEFINED	11
CENTER BANCORP INC	COM	151408101	49	4484	SH	DEFINED	17
CENTER FINL CORP CALIF	COM	15146E102	7591	301700	SH	DEFINED	3
CENTERPOINT ENERGY INC	COM	15189T107	5	400	SH	DEFINED	9
CENTERPOINT ENERGY INC	COM	15189T107	34463	2681942	SH	DEFINED	3
CENTERPOINT ENERGY INC	COM	15189T107	63	4904	SH	DEFINED	18
CENTERPOINT ENERGY INC	COM	15189T107	2718	211512	SH	DEFINED	19
CENTERPOINT PPTYS TR	COM	151895109	20	397	SH	DEFINED	19
CENTERPOINT PPTYS TR	COM	151895109	99	2000	SH	DEFINED	2
CENTERPOINT PPTYS TR	COM	151895109	147	2970	SH	DEFINED	20
CENTERPOINT PPTYS TR	COM	151895109	84	1690	SH	DEFINED	18
CENTERPOINT PPTYS TR	COM	151895109	775	15655	SH	DEFINED	21
CENTEX CORP	COM	152312104	153	2135	SH	DEFINED	11
CENTEX CORP	COM	152312104	637058	8911150	SH	DEFINED	8
CENTEX CORP	COM	152312104	99099	1386200	SH	DEFINED	10
CENTEX CORP	COM	152312104	215	3006	SH	DEFINED	18
CENTEX CORP	COM	152312104	1770	24757	SH	DEFINED	19
CENTEX CORP	COM	152312104	85788	1200000	SH	DEFINED	13

Edgar Filing: LEGG MASON INC - Form 13F-HR

CENTRAL EUROPE AND RUSSIA FD	COM	153436100	7	158	SH	DEFINED	18
CENTRAL EUROPEAN DIST CORP	COM	153435102	879	21889	SH	DEFINED	19
CENTRAL FD CDA LTD	CL A	153501101	64	10000	SH	DEFINED	7
CENTRAL GARDEN & PET CO	COM	153527106	1095	23832	SH	DEFINED	19
CENTRAL GARDEN & PET CO	COM	153527106	1	11	SH	DEFINED	18
CENTRAL PAC FINL CORP	COM	154760102	6648	185078	SH	DEFINED	20
CENTRAL PAC FINL CORP	COM	154760102	3	71	SH	DEFINED	19
CENTRAL PAC FINL CORP	COM	154760102	1595	44401	SH	DEFINED	18
CENTRAL PAC FINL CORP	COM	154760102	140	3905	SH	DEFINED	11
CENTRAL PKG CORP	COM	154785109	0	1	SH	DEFINED	9
CENTRAL PKG CORP	COM	154785109	1	80	SH	DEFINED	2
CENTRAL PKG CORP	COM	154785109	10	704	SH	DEFINED	19
CENTRAL SECS CORP	COM	155123102	91	3835	SH	DEFINED	18
CENTRAL VT PUB SVC CORP	COM	155771108	4	229	SH	DEFINED	18
CENTRAL VT PUB SVC CORP	COM	155771108	41	2250	SH	DEFINED	2
CENTRUE FINL CORP	COM	15641R103	11	400	SH	DEFINED	11
CENTURY ALUM CO	COM	156431108	4745	181025	SH	DEFINED	6
CENTURY ALUM CO	COM	156431108	49	1853	SH	DEFINED	19
CENTURYTEL INC	COM	156700106	764	23036	SH	DEFINED	18
CENTURYTEL INC	COM	156700106	8334	251320	SH	DEFINED	6
CENTURYTEL INC	COM	156700106	5764	173816	SH	DEFINED	19
CENTURYTEL INC	COM	156700106	21	630	SH	DEFINED	20
CENTURYTEL INC	COM	156700106	2843	85740	SH	DEFINED	3
CENTURYTEL INC	COM	156700106	339	10210	SH	DEFINED	17
CENVEO INC	COM	15670S105	1	45	SH	DEFINED	18
CEPHALON INC	COM	156708109	30	460	SH	DEFINED	11
CEPHALON INC	COM	156708109	2785	43014	SH	DEFINED	3
CEPHALON INC	COM	156708109	1	22	SH	DEFINED	18
CEPHALON INC	COM	156708109	2418	37352	SH	DEFINED	19
CEPHALON INC	COM	156708109	117	1800	SH	DEFINED	17
CEPHALON INC	COM	156708109	2369	36600	SH	DEFINED	23
CERADYNE INC	COM	156710105	27	625	SH	DEFINED	2
CERADYNE INC	COM	156710105	1304	29766	SH	DEFINED	19
CERES GROUP INC	COM	156772105	2594	501700	SH	DEFINED	6
CERIDIAN CORP NEW	COM	156779100	25	1000	SH	DEFINED	18
CERIDIAN CORP NEW	COM	156779100	80748	3249400	SH	DEFINED	8
CERIDIAN CORP NEW	COM	156779100	829	33352	SH	DEFINED	20
CERNER CORP	COM	156782104	1908	41969	SH	DEFINED	19
CERNER CORP	COM	156782104	1141	12550	SH	DEFINED	11
CERNER CORP	COM	156782104	167	3684	SH	DEFINED	18
CERNER CORP	COM	156782104	364	4000	SH	DEFINED	2
CERTEGY INC	COM	156880106	32	800	SH	DEFINED	11
CERTEGY INC	COM	156880106	24	600	SH	DEFINED	17
CERTEGY INC	COM	156880106	76	1864	SH	DEFINED	18
CH ENERGY GROUP INC	COM	12541M102	23	500	SH	DEFINED	18
CH ENERGY GROUP INC	COM	12541M102	230	5000	SH	DEFINED	3
CHAMPION ENTERPRISES INC	COM	158496109	48	3500	SH	DEFINED	9
CHAMPS ENTMT INC DEL	COM	158787101	525	81195	SH	DEFINED	6
CHAPARRAL STL CO DEL	COM	159423102	6	200	SH	DEFINED	9
CHARLES RIV LABS INTL INC	COM	159864107	508	12000	SH	DEFINED	17
CHARLES RIV LABS INTL INC	COM	159864107	51	1200	SH	DEFINED	18
CHARLES RIV LABS INTL INC	COM	159864107	25842	609901	SH	DEFINED	3
CHARLES RIV LABS INTL INC	COM	159864107	5334	125900	SH	DEFINED	23
CHARLES RIV LABS INTL INC	COM	159864107	174	4100	SH	DEFINED	11
CHARLOTTE RUSSE HLDG INC	COM	161048103	769	36900	SH	DEFINED	3
CHARLOTTE RUSSE HLDG INC	COM	161048103	24	1164	SH	DEFINED	19
CHARMING SHOPPES INC	COM	161133103	1865	141844	SH	DEFINED	19
CHARMING SHOPPES INC	COM	161133103	3585	272657	SH	DEFINED	6
CHARMING SHOPPES INC	COM	161133103	62	4700	SH	DEFINED	4
CHARMING SHOPPES INC	COM	161133103	31217	2373920	SH	DEFINED	3
CHARMING SHOPPES INC	COM	161133103	46343	3524190	SH	DEFINED	20
CHARMING SHOPPES INC	COM	161133103	157094	11946310	SH	DEFINED	18

Edgar Filing: LEGG MASON INC - Form 13F-HR

CHARMING SHOPPES INC	COM	161133103	14	1040	SH	DEFINED	9
CHARMING SHOPPES INC	COM	161133103	1376	104622	SH	DEFINED	21
CHARTER COMMUNICATIONS INC D	NOTE 5.875%11/1	16117MAE7	9675	9675000	PRN	DEFINED	21
CHARTER COMMUNICATIONS INC D	NOTE 5.875%11/1	16117MAE7	8310	8310000	PRN	DEFINED	20
CHARTERED SEMICONDUCTOR MFG	ADR	16133R106	4	500	SH	DEFINED	11
CHARTERMAC	SH BEN INT	160908109	20	956	SH	DEFINED	2
CHARTERMAC	SH BEN INT	160908109	144	6806	SH	DEFINED	9
CHASE CORP	COM	16150R104	36	2500	SH	DEFINED	11
CHATTEM INC	COM	162456107	155	4250	SH	DEFINED	18
CHATTEM INC	COM	162456107	136	3725	SH	DEFINED	21
CHATTEM INC	COM	162456107	18	500	SH	DEFINED	11
CHATTEM INC	COM	162456107	18678	513280	SH	DEFINED	3
CHC HELICOPTER CORP	CL A SUB VTG	12541C203	5	200	SH	DEFINED	11
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	107	5300	SH	DEFINED	17
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	0	9	SH	DEFINED	2
CHECKFREE CORP NEW	COM	162813109	50	1100	SH	DEFINED	3
CHECKFREE CORP NEW	COM	162813109	28	600	SH	DEFINED	11
CHECKFREE CORP NEW	COM	162813109	413	9007	SH	DEFINED	19
CHECKPOINT SYS INC	COM	162825103	8	323	SH	DEFINED	19
CHECKPOINT SYS INC	COM	162825103	236	9570	SH	DEFINED	18
CHECKPOINT SYS INC	COM	162825103	12	500	SH	DEFINED	11
CHECKPOINT SYS INC	COM	162825103	17657	716319	SH	DEFINED	6
CHEESECAKE FACTORY INC	COM	163072101	1	27	SH	DEFINED	18
CHEMED CORP NEW	COM	16359R103	12	246	SH	DEFINED	19
CHEMED CORP NEW	COM	16359R103	169	3400	SH	DEFINED	9
CHEMED CORP NEW	COM	16359R103	20	400	SH	DEFINED	3
CHEMICAL FINL CORP	COM	163731102	48	1527	SH	DEFINED	2
CHEMICAL FINL CORP	COM	163731102	18911	595427	SH	DEFINED	6
CHEMTURA CORP	COM	163893100	324	25500	SH	DEFINED	23
CHEMTURA CORP	COM	163893100	1966	154800	SH	DEFINED	3
CHEMTURA CORP	COM	163893100	7	550	SH	DEFINED	11
CHEMTURA CORP	COM	163893100	674	53100	SH	DEFINED	6
CHENIERE ENERGY INC	COM NEW	16411R208	365	9800	SH	DEFINED	18
CHENIERE ENERGY INC	COM NEW	16411R208	3748	100700	SH	DEFINED	21
CHENIERE ENERGY INC	COM NEW	16411R208	743	19960	SH	DEFINED	20
CHESAPEAKE CORP	COM	165159104	10	600	SH	DEFINED	18
CHESAPEAKE ENERGY CORP	COM	165167107	16	500	SH	DEFINED	9
CHESAPEAKE ENERGY CORP	COM	165167107	8	250	SH	DEFINED	18
CHESAPEAKE ENERGY CORP	COM	165167107	235	7400	SH	DEFINED	11
CHESAPEAKE ENERGY CORP	COM	165167107	23864	752100	SH	DEFINED	6
CHESAPEAKE ENERGY CORP	COM	165167107	97	3056	SH	DEFINED	19
CHEVIOT FINL CORP	COM	166774109	12	1000	SH	DEFINED	2
CHEVRON CORP NEW	COM	166764100	39788	700858	SH	DEFINED	17
CHEVRON CORP NEW	COM	166764100	8825	155455	SH	DEFINED	5
CHEVRON CORP NEW	COM	166764100	35066	617686	SH	DEFINED	2
CHEVRON CORP NEW	COM	166764100	136	2400	SH	DEFINED	7
CHEVRON CORP NEW	COM	166764100	1805	31795	SH	DEFINED	11
CHEVRON CORP NEW	COM	166764100	36361	640491	SH	DEFINED	19
CHEVRON CORP NEW	COM	166764100	2827	49793	SH	DEFINED	1
CHEVRON CORP NEW	COM	166764100	19636	345880	SH	DEFINED	22
CHEVRON CORP NEW	COM	166764100	5887	103692	SH	DEFINED	21
CHEVRON CORP NEW	COM	166764100	124614	2195063	SH	DEFINED	20
CHEVRON CORP NEW	COM	166764100	158553	2792910	SH	DEFINED	18
CHEVRON CORP NEW	COM	166764100	4937	86921	SH	DEFINED	9
CHEVRON CORP NEW	COM	166764100	888	15637	SH	DEFINED	23
CHEVRON CORP NEW	COM	166764100	66394	1169530	SH	DEFINED	6
CHEVRON CORP NEW	COM	166764100	48800	859616	SH	DEFINED	3
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	8	300	SH	DEFINED	1
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	110	4350	SH	DEFINED	2
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	1598	63400	SH	DEFINED	11
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	37	100	SH	DEFINED	19
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	14	37	SH	DEFINED	18



Edgar Filing: LEGG MASON INC - Form 13F-HR

CHICAGO MERCANTILE HLDGS INC	CL A		167760107	671	1825	SH	DEFINED	5
CHICOS FAS INC	COM		168615102	316	7200	SH	DEFINED	11
CHICOS FAS INC	COM		168615102	259	5900	SH	DEFINED	21
CHICOS FAS INC	COM		168615102	4	100	SH	DEFINED	9
CHICOS FAS INC	COM		168615102	793	18062	SH	DEFINED	18
CHICOS FAS INC	COM		168615102	15521	353330	SH	DEFINED	1
CHICOS FAS INC	COM		168615102	978	22254	SH	DEFINED	19
CHICOS FAS INC	COM		168615102	4859	110600	SH	DEFINED	20
CHICOS FAS INC	COM		168615102	32	736	SH	DEFINED	4
CHICOS FAS INC	COM		168615102	193	4400	SH	DEFINED	2
CHILDRENS PL RETAIL STORES I	COM		168905107	680	13768	SH	DEFINED	19
CHILDRENS PL RETAIL STORES I	COM		168905107	10993	222440	SH	DEFINED	3
CHILE FD INC	COM		168834109	21	1200	SH	DEFINED	18
CHINA YUCHAI INTL LTD	COM		G21082105	4927	629210	SH	DEFINED	3
CHIPMOS TECH BERMUDA LTD	SHS		G2110R106	7857	1354605	SH	DEFINED	3
CHIQUITA BRANDS INTL INC	COM		170032809	0	7	SH	DEFINED	2
CHIQUITA BRANDS INTL INC	COM		170032809	21043	1051600	SH	DEFINED	6
CHIQUITA BRANDS INTL INC	COM		170032809	327	16344	SH	DEFINED	19
CHIRON CORP	COM		170040109	643157	14472483	SH	DEFINED	18
CHIRON CORP	COM		170040109	93	2100	SH	DEFINED	17
CHIRON CORP	COM		170040109	8	179	SH	DEFINED	2
CHIRON CORP	COM		170040109	139	3125	SH	DEFINED	4
CHIRON CORP	COM		170040109	389893	8773465	SH	DEFINED	20
CHIRON CORP	COM		170040109	1	28	SH	DEFINED	1
CHIRON CORP	COM		170040109	4310	96978	SH	DEFINED	21
CHIRON CORP	COM		170040109	941	21177	SH	DEFINED	19
CHITTENDEN CORP	COM		170228100	7919	284750	SH	DEFINED	6
CHITTENDEN CORP	COM		170228100	292	10500	SH	DEFINED	5
CHITTENDEN CORP	COM		170228100	403	14500	SH	DEFINED	11
CHITTENDEN CORP	COM		170228100	23	822	SH	DEFINED	17
CHOICE HOTELS INTL INC	COM		169905106	1	34	SH	DEFINED	18
CHOICE HOTELS INTL INC	COM		169905106	386	9244	SH	DEFINED	21
CHOICEPOINT INC	COM		170388102	103	2325	SH	DEFINED	21
CHOICEPOINT INC	COM		170388102	85	1900	SH	DEFINED	17
CHOICEPOINT INC	COM		170388102	259	5813	SH	DEFINED	18
CHROMCRAFT REVINGTON INC	COM		171117104	1389	106000	SH	DEFINED	6
CHUBB CORP	COM		171232101	209551	2145943	SH	DEFINED	20
CHUBB CORP	COM		171232101	1805	18483	SH	DEFINED	5
CHUBB CORP	COM		171232101	2262	23166	SH	DEFINED	2
CHUBB CORP	COM		171232101	6512	66690	SH	DEFINED	3
CHUBB CORP	COM		171232101	1699	17400	SH	DEFINED	1
CHUBB CORP	COM		171232101	98	1000	SH	DEFINED	11
CHUBB CORP	COM		171232101	8879	90930	SH	DEFINED	19
CHUBB CORP	COM		171232101	1932	19780	SH	DEFINED	6
CHUBB CORP	COM		171232101	1562	16000	SH	DEFINED	23
CHUBB CORP	COM		171232101	894	9160	SH	DEFINED	22
CHUBB CORP	COM		171232101	123006	1259667	SH	DEFINED	21
CHUBB CORP	COM		171232101	360274	3689441	SH	DEFINED	18
CHUBB CORP	COM		171232101	232	2372	SH	DEFINED	9
CHUBB CORP	COM		171232101	6232	63816	SH	DEFINED	17
CHUNGHWA TELECOM CO LTD	SPONSORED ADR		17133Q205	119	6500	SH	DEFINED	3
CHUNGHWA TELECOM CO LTD	SPONSORED ADR		17133Q205	14166	772000	SH	DEFINED	6
CHURCH & DWIGHT INC	COM		171340102	436	13200	SH	DEFINED	21
CHURCH & DWIGHT INC	COM		171340102	828	25075	SH	DEFINED	18
CHURCH & DWIGHT INC	COM		171340102	2477	74990	SH	DEFINED	17
CHURCH & DWIGHT INC	COM		171340102	1592	48201	SH	DEFINED	19
CIBER INC	COM		17163B102	3006	455453	SH	DEFINED	6
CIBER INC	COM		17163B102	2945	446261	SH	DEFINED	3
CIENA CORP	NOTE	3.750% 2/0	171779AA9	24200	24200000	PRN	DEFINED	21
CIENA CORP	NOTE	3.750% 2/0	171779AA9	47200	47200000	PRN	DEFINED	20
CIENA CORP	COM		171779101	9962	3354300	SH	DEFINED	23
CIENA CORP	COM		171779101	284	95647	SH	DEFINED	20

Edgar Filing: LEGG MASON INC - Form 13F-HR

CIENA CORP	COM	171779101	335	112824	SH	DEFINED	19
CIENA CORP	COM	171779101	14	4600	SH	DEFINED	18
CIENA CORP	NOTE	3.750% 2/0 171779AA9	2550	2550000	PRN	DEFINED	23
CIGNA CORP	COM	125509109	9330	83530	SH	DEFINED	3
CIGNA CORP	COM	125509109	9	85	SH	DEFINED	18
CIGNA CORP	COM	125509109	774	6929	SH	DEFINED	21
CIGNA CORP	COM	125509109	23	209	SH	DEFINED	20
CIGNA CORP	COM	125509109	140	1257	SH	DEFINED	22
CIGNA CORP	COM	125509109	51114	457603	SH	DEFINED	6
CIGNA CORP	COM	125509109	1802	16132	SH	DEFINED	17
CIGNA CORP	COM	125509109	52	464	SH	DEFINED	11
CIGNA CORP	COM	125509109	561	5021	SH	DEFINED	2
CIGNA CORP	COM	125509109	6281	56229	SH	DEFINED	19
CIGNA CORP	COM	125509109	1340	12000	SH	DEFINED	23
CIM HIGH YIELD SECS	SH BEN INT	125527101	0	40	SH	DEFINED	18
CIMAREX ENERGY CO	COM	171798101	3963	92138	SH	DEFINED	19
CIMAREX ENERGY CO	COM	171798101	33	771	SH	DEFINED	11
CIMAREX ENERGY CO	COM	171798101	62	1450	SH	DEFINED	3
CIMAREX ENERGY CO	COM	171798101	14683	341391	SH	DEFINED	6
CIMAREX ENERGY CO	COM	171798101	69	1594	SH	DEFINED	17
CIMAREX ENERGY CO	COM	171798101	9445	219600	SH	DEFINED	18
CIMAREX ENERGY CO	COM	171798101	28516	663000	SH	DEFINED	20
CIMAREX ENERGY CO	COM	171798101	107	2487	SH	DEFINED	2
CINCINNATI BELL INC NEW	COM	171871106	429	122130	SH	DEFINED	18
CINCINNATI BELL INC NEW	COM	171871106	283	80645	SH	DEFINED	19
CINCINNATI BELL INC NEW	COM	171871106	11416	3252500	SH	DEFINED	8
CINCINNATI BELL INC NEW	COM	171871106	257	73345	SH	DEFINED	2
CINCINNATI BELL INC NEW	COM	171871106	5	1500	SH	DEFINED	9
CINCINNATI BELL INC NEW	COM	171871106	1017	289795	SH	DEFINED	20
CINCINNATI BELL INC NEW	COM	171871106	4125	1175210	SH	DEFINED	21
CINCINNATI FINL CORP	COM	172062101	20615	461393	SH	DEFINED	2
CINCINNATI FINL CORP	COM	172062101	739	16542	SH	DEFINED	6
CINCINNATI FINL CORP	COM	172062101	1928	43148	SH	DEFINED	22
CINCINNATI FINL CORP	COM	172062101	2126	47588	SH	DEFINED	17
CINCINNATI FINL CORP	COM	172062101	72	1610	SH	DEFINED	18
CINCINNATI FINL CORP	COM	172062101	2008	44942	SH	DEFINED	19
CINCINNATI FINL CORP	COM	172062101	3177	71103	SH	DEFINED	20
CINCINNATI FINL CORP	COM	172062101	169	3791	SH	DEFINED	11
CINCINNATI FINL CORP	COM	172062101	8	170	SH	DEFINED	9
CINERGY CORP	COM	172474108	1631	38413	SH	DEFINED	19
CINERGY CORP	COM	172474108	22	525	SH	DEFINED	22
CINERGY CORP	COM	172474108	100627	2369935	SH	DEFINED	18
CINERGY CORP	COM	172474108	605	14250	SH	DEFINED	17
CINERGY CORP	COM	172474108	113	2650	SH	DEFINED	11
CINERGY CORP	COM	172474108	539	12700	SH	DEFINED	6
CINERGY CORP	COM	172474108	1167	27488	SH	DEFINED	2
CINERGY CORP	COM	172474108	64394	1516591	SH	DEFINED	20
CINERGY CORP	COM	172474108	4	99	SH	DEFINED	9
CINTAS CORP	COM	172908105	35	844	SH	DEFINED	21
CINTAS CORP	COM	172908105	2888	70205	SH	DEFINED	18
CINTAS CORP	COM	172908105	5347	130000	SH	DEFINED	7
CINTAS CORP	COM	172908105	7724	187601	SH	DEFINED	1
CINTAS CORP	COM	172908105	1089	26471	SH	DEFINED	19
CINTAS CORP	COM	172908105	11200	271969	SH	DEFINED	2
CINTAS CORP	COM	172908105	6327	153638	SH	DEFINED	17
CINTAS CORP	COM	172908105	1626	39535	SH	DEFINED	20
CINTAS CORP	COM	172908105	408	9915	SH	DEFINED	11
CIRCOR INTL INC	COM	17273K109	1	26	SH	DEFINED	18
CIRCOR INTL INC	COM	17273K109	445	17350	SH	DEFINED	3
CIRCOR INTL INC	COM	17273K109	23	900	SH	DEFINED	11
CIRCUIT CITY STORE INC	COM	172737108	14	600	SH	DEFINED	9
CIRCUIT CITY STORE INC	COM	172737108	700	30971	SH	DEFINED	19

Edgar Filing: LEGG MASON INC - Form 13F-HR

CIRCUIT CITY STORE INC	COM	172737108	54	2400	SH	DEFINED	6
CIRRUS LOGIC INC	COM	172755100	27116	4059300	SH	DEFINED	20
CIRRUS LOGIC INC	COM	172755100	43	6500	SH	DEFINED	21
CIRRUS LOGIC INC	COM	172755100	19923	2982503	SH	DEFINED	18
CIRRUS LOGIC INC	COM	172755100	1741	260620	SH	DEFINED	3
CISCO SYS INC	COM	17275R102	984	57451	SH	DEFINED	11
CISCO SYS INC	COM	17275R102	466852	27269415	SH	DEFINED	8
CISCO SYS INC	COM	17275R102	2964	173157	SH	DEFINED	9
CISCO SYS INC	COM	17275R102	828224	48377579	SH	DEFINED	18
CISCO SYS INC	COM	17275R102	7126	416257	SH	DEFINED	5
CISCO SYS INC	COM	17275R102	43764	2556312	SH	DEFINED	17
CISCO SYS INC	COM	17275R102	12303	718627	SH	DEFINED	2
CISCO SYS INC	COM	17275R102	17697	1033726	SH	DEFINED	3
CISCO SYS INC	COM	17275R102	12640	738346	SH	DEFINED	4
CISCO SYS INC	COM	17275R102	65886	3848500	SH	DEFINED	10
CISCO SYS INC	COM	17275R102	21976	1283663	SH	DEFINED	1
CISCO SYS INC	COM	17275R102	9506	555235	SH	DEFINED	7
CISCO SYS INC	COM	17275R102	390336	22800018	SH	DEFINED	20
CISCO SYS INC	COM	17275R102	30765	1797002	SH	DEFINED	19
CISCO SYS INC	COM	17275R102	645	37700	SH	DEFINED	6
CISCO SYS INC	COM	17275R102	1469	85800	SH	DEFINED	23
CISCO SYS INC	COM	17275R102	3503	204599	SH	DEFINED	22
CISCO SYS INC	COM	17275R102	56110	3277461	SH	DEFINED	21
CIT GROUP INC	COM	125581108	1155	22300	SH	DEFINED	3
CIT GROUP INC	COM	125581108	40	780	SH	DEFINED	9
CIT GROUP INC	COM	125581108	9882	190849	SH	DEFINED	18
CIT GROUP INC	COM	125581108	6146	118687	SH	DEFINED	19
CIT GROUP INC	COM	125581108	54293	1048537	SH	DEFINED	20
CIT GROUP INC	COM	125581108	233	4500	SH	DEFINED	21
CIT GROUP INC	COM	125581108	1185	22880	SH	DEFINED	6
CIT GROUP INC	COM	125581108	10	200	SH	DEFINED	2
CIT GROUP INC	COM	125581108	3039	58694	SH	DEFINED	22
CITIGROUP INC	COM	172967101	32925	678444	SH	DEFINED	17
CITIGROUP INC	COM	172967101	154048	3178242	SH	DEFINED	6
CITIGROUP INC	COM	172967101	91160	1878421	SH	DEFINED	18
CITIGROUP INC	COM	172967101	155834	3211085	SH	DEFINED	10
CITIGROUP INC	COM	172967101	2652	54641	SH	DEFINED	21
CITIGROUP INC	COM	172967101	1927	39703	SH	DEFINED	22
CITIGROUP INC	COM	172967101	14957	308200	SH	DEFINED	23
CITIGROUP INC	COM	172967101	47510	978984	SH	DEFINED	19
CITIGROUP INC	COM	172967101	7135	147025	SH	DEFINED	5
CITIGROUP INC	COM	172967101	1195627	24636863	SH	DEFINED	8
CITIGROUP INC	COM	172967101	9616	198089	SH	DEFINED	9
CITIGROUP INC	COM	172967101	4804	98989	SH	DEFINED	7
CITIGROUP INC	COM	172967101	2946	60703	SH	DEFINED	11
CITIGROUP INC	COM	172967101	88102	1815420	SH	DEFINED	3
CITIGROUP INC	COM	172967101	64	1317	SH	DEFINED	4
CITIGROUP INC	COM	172967101	45173	930820	SH	DEFINED	2
CITIGROUP INC	COM	172967101	14887	306757	SH	DEFINED	1
CITIZENS COMMUNICATIONS CO	COM	17453B101	663	54200	SH	DEFINED	18
CITIZENS COMMUNICATIONS CO	COM	17453B101	35	2827	SH	DEFINED	2
CITIZENS COMMUNICATIONS CO	COM	17453B101	218	17850	SH	DEFINED	11
CITIZENS COMMUNICATIONS CO	COM	17453B101	797	65183	SH	DEFINED	19
CITIZENS COMMUNICATIONS CO	COM	17453B101	2583	211170	SH	DEFINED	20
CITIZENS COMMUNICATIONS CO	COM	17453B101	9147	747900	SH	DEFINED	21
CITIZENS COMMUNICATIONS CO	COM	17453B101	5	400	SH	DEFINED	9
CITIZENS FIRST BANCORP INC D	COM	17461R106	356	15100	SH	DEFINED	1
CITRIX SYS INC	COM	177376100	3373	117200	SH	DEFINED	17
CITRIX SYS INC	COM	177376100	3615	125840	SH	DEFINED	11
CITRIX SYS INC	COM	177376100	55	1900	SH	DEFINED	2
CITRIX SYS INC	COM	177376100	3	110	SH	DEFINED	18
CITRIX SYS INC	COM	177376100	998	34742	SH	DEFINED	19

Edgar Filing: LEGG MASON INC - Form 13F-HR

CITY BK LYNNWOOD WASH	COM		17770A109	871	24474	SH	DEFINED	20
CITY BK LYNNWOOD WASH	COM		17770A109	64	1800	SH	DEFINED	18
CITY HLDG CO	COM		177835105	1690	47009	SH	DEFINED	19
CITY HLDG CO	COM		177835105	2798	77830	SH	DEFINED	3
CITY INVESTING CO LIQ TR	UNIT BEN INT		177900107	0	500	SH	DEFINED	2
CITY INVESTING CO LIQ TR	UNIT BEN INT		177900107	0	3100	SH	DEFINED	9
CITY INVESTING CO LIQ TR	UNIT BEN INT		177900107	2	18000	SH	DEFINED	18
CITY NATL CORP	COM		178566105	340	4690	SH	DEFINED	20
CITY NATL CORP	COM		178566105	2115	29195	SH	DEFINED	21
CITY NATL CORP	COM		178566105	480	6622	SH	DEFINED	18
CITY NATL CORP	COM		178566105	24264	334956	SH	DEFINED	3
CITY NATL CORP	COM		178566105	10562	145800	SH	DEFINED	6
CKE RESTAURANTS INC	COM		12561E105	4277	316600	SH	DEFINED	20
CKE RESTAURANTS INC	NOTE	4.000%10/0	12561EAG0	4340	4340000	PRN	DEFINED	21
CKE RESTAURANTS INC	COM		12561E105	189	14000	SH	DEFINED	18
CKE RESTAURANTS INC	COM		12561E105	3299	244200	SH	DEFINED	21
CKE RESTAURANTS INC	NOTE	4.000%10/0	12561EAG0	71695	450000	SH	DEFINED	20
CKX INC	COM		12562M106	14	1100	SH	DEFINED	18
CLAIRES STORES INC	COM		179584107	2721	93131	SH	DEFINED	19
CLAIRES STORES INC	COM		179584107	511	17480	SH	DEFINED	18
CLAIRES STORES INC	COM		179584107	12421	425100	SH	DEFINED	6
CLAIRES STORES INC	COM		179584107	2589	88600	SH	DEFINED	20
CLAIRES STORES INC	COM		179584107	7248	248050	SH	DEFINED	3
CLARCOR INC	COM		179895107	42	1400	SH	DEFINED	2
CLARCOR INC	COM		179895107	28	950	SH	DEFINED	11
CLARK INC	COM		181457102	8251	622700	SH	DEFINED	6
CLARK INC	COM		181457102	9	714	SH	DEFINED	19
CLARK INC	COM		181457102	160	12100	SH	DEFINED	3
CLEAN HARBORS INC	COM		184496107	16462	571391	SH	DEFINED	3
CLEAR CHANNEL COMMUNICATIONS	COM		184502102	18	576	SH	DEFINED	9
CLEAR CHANNEL COMMUNICATIONS	COM		184502102	73824	2347353	SH	DEFINED	18
CLEAR CHANNEL COMMUNICATIONS	COM		184502102	3279	104255	SH	DEFINED	19
CLEAR CHANNEL COMMUNICATIONS	COM		184502102	62995	2003016	SH	DEFINED	20
CLEAR CHANNEL COMMUNICATIONS	COM		184502102	4674	148626	SH	DEFINED	21
CLEAR CHANNEL COMMUNICATIONS	COM		184502102	75	2374	SH	DEFINED	2
CLEAR CHANNEL COMMUNICATIONS	COM		184502102	1021	32450	SH	DEFINED	11
CLEAR CHANNEL COMMUNICATIONS	COM		184502102	572	18200	SH	DEFINED	6
CLECO CORP NEW	COM		12561W105	1268	60800	SH	DEFINED	19
CLECO CORP NEW	COM		12561W105	21	1000	SH	DEFINED	1
CLECO CORP NEW	COM		12561W105	35	1700	SH	DEFINED	11
CLECO CORP NEW	COM		12561W105	63	3000	SH	DEFINED	18
CLECO CORP NEW	COM		12561W105	3434	164700	SH	DEFINED	6
CLECO CORP NEW	COM		12561W105	15649	750540	SH	DEFINED	3
CLEVELAND CLIFFS INC	COM		185896107	514	5800	SH	DEFINED	23
CLEVELAND CLIFFS INC	COM		185896107	22483	253840	SH	DEFINED	3
CLEVELAND CLIFFS INC	COM		185896107	4172	47100	SH	DEFINED	20
CLEVELAND CLIFFS INC	COM		185896107	177140	2000000	SH	DEFINED	13
CLEVELAND CLIFFS INC	COM		185896107	38	430	SH	DEFINED	19
CLINICAL DATA INC NEW	COM		18725U109	5	302	SH	DEFINED	11
CLOROX CO DEL	COM		189054109	4	70	SH	DEFINED	4
CLOROX CO DEL	COM		189054109	250	4400	SH	DEFINED	2
CLOROX CO DEL	COM		189054109	1667	29307	SH	DEFINED	19
CLOROX CO DEL	COM		189054109	8019	140956	SH	DEFINED	17
CLOROX CO DEL	COM		189054109	108	1900	SH	DEFINED	11
CLOROX CO DEL	COM		189054109	410	7206	SH	DEFINED	18
CLOROX CO DEL	COM		189054109	477	8385	SH	DEFINED	9
CLOROX CO DEL	COM		189054109	1211	21290	SH	DEFINED	5
CMGI INC	COM		125750109	2	1360	SH	DEFINED	2
CMS ENERGY CORP	COM		125896100	6	425	SH	DEFINED	17
CMS ENERGY CORP	COM		125896100	15	1000	SH	DEFINED	2
CMS ENERGY CORP	COM		125896100	12	850	SH	DEFINED	6
CMS ENERGY CORP	COM		125896100	2199	151573	SH	DEFINED	19

Edgar Filing: LEGG MASON INC - Form 13F-HR

CMS ENERGY CORP	COM	125896100	1221	84116	SH	DEFINED	20
CNA FINL CORP	COM	126117100	36	1098	SH	DEFINED	18
CNA FINL CORP	COM	126117100	356	10890	SH	DEFINED	6
CNA FINL CORP	COM	126117100	2681	81900	SH	DEFINED	21
CNA SURETY CORP	COM	12612L108	8212	563651	SH	DEFINED	20
CNA SURETY CORP	COM	12612L108	16006	1098544	SH	DEFINED	18
CNA SURETY CORP	COM	12612L108	731	50190	SH	DEFINED	3
CNA SURETY CORP	COM	12612L108	8330	571700	SH	DEFINED	6
CNA SURETY CORP	COM	12612L108	2347	161100	SH	DEFINED	21
CNET NETWORKS INC	COM	12613R104	59	4000	SH	DEFINED	17
CNET NETWORKS INC	COM	12613R104	14	936	SH	DEFINED	2
CNET NETWORKS INC	COM	12613R104	206894	14084000	SH	DEFINED	8
CNET NETWORKS INC	COM	12613R104	3311	225423	SH	DEFINED	19
CNET NETWORKS INC	COM	12613R104	6446	438799	SH	DEFINED	20
CNF INC	COM	12612W104	4723	84500	SH	DEFINED	6
CNF INC	COM	12612W104	2949	52756	SH	DEFINED	19
CNF INC	COM	12612W104	136	2442	SH	DEFINED	17
CNF INC	COM	12612W104	5508	98543	SH	DEFINED	3
CNF INC	COM	12612W104	134	2389	SH	DEFINED	18
CNH GLOBAL N V	SHS NEW	N20935206	18	985	SH	DEFINED	11
CNS INC	COM	126136100	5762	262980	SH	DEFINED	3
COACH INC	COM	189754104	27	802	SH	DEFINED	2
COACH INC	COM	189754104	2766	82972	SH	DEFINED	19
COACH INC	COM	189754104	5266	157938	SH	DEFINED	17
COACH INC	COM	189754104	6579	197343	SH	DEFINED	18
COASTAL FINL CORP DEL	COM	19046E105	128	9928	SH	DEFINED	11
COCA COLA CO	COM	191216100	6853	170000	SH	DEFINED	7
COCA COLA CO	COM	191216100	3877	96176	SH	DEFINED	11
COCA COLA CO	COM	191216100	9769	242346	SH	DEFINED	3
COCA COLA CO	COM	191216100	160	3965	SH	DEFINED	9
COCA COLA CO	COM	191216100	16	400	SH	DEFINED	4
COCA COLA CO	COM	191216100	24761	614253	SH	DEFINED	17
COCA COLA CO	COM	191216100	622	15422	SH	DEFINED	5
COCA COLA CO	COM	191216100	1113	29095	SH	DEFINED	1
COCA COLA CO	COM	191216100	7685	190640	SH	DEFINED	2
COCA COLA CO	COM	191216100	6809	168911	SH	DEFINED	21
COCA COLA CO	COM	191216100	193668	4804473	SH	DEFINED	20
COCA COLA CO	COM	191216100	22655	562023	SH	DEFINED	19
COCA COLA CO	COM	191216100	678884	16841569	SH	DEFINED	18
COCA COLA CO	COM	191216100	837	20773	SH	DEFINED	22
COCA COLA CO	COM	191216100	5780	143400	SH	DEFINED	23
COCA COLA CO	COM	191216100	187	4650	SH	DEFINED	6
COCA COLA ENTERPRISES INC	COM	191219104	1400	73050	SH	DEFINED	3
COCA COLA ENTERPRISES INC	COM	191219104	358	18700	SH	DEFINED	6
COCA COLA ENTERPRISES INC	COM	191219104	12	600	SH	DEFINED	11
COCA COLA ENTERPRISES INC	COM	191219104	24	1277	SH	DEFINED	22
COCA COLA ENTERPRISES INC	COM	191219104	16	832	SH	DEFINED	20
COCA COLA ENTERPRISES INC	COM	191219104	3377	176154	SH	DEFINED	19
COCA COLA ENTERPRISES INC	COM	191219104	1509	78700	SH	DEFINED	23
COCA COLA ENTERPRISES INC	COM	191219104	3836	200080	SH	DEFINED	18
COCA COLA HELLENIC BTTLG CO	SPONSORED ADR	1912EP104	117	4000	SH	DEFINED	17
COCA-COLA FEMSA S A DE C V	SPON ADR REP L	191241108	51	1900	SH	DEFINED	6
COGENT INC	COM	19239Y108	600	26445	SH	DEFINED	20
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	81	1606	SH	DEFINED	18
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	1434	28523	SH	DEFINED	1
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	391	7772	SH	DEFINED	19
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	1805	35900	SH	DEFINED	23
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	203	4030	SH	DEFINED	2
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	10	208	SH	DEFINED	11
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	93	1854	SH	DEFINED	17
COGNOS INC	COM	19244C109	75	2400	SH	DEFINED	7
COGNOS INC	COM	19244C109	62	1800	SH	DEFINED	11

Edgar Filing: LEGG MASON INC - Form 13F-HR

COHEN & STEERS ADV INC RLTY	COM	19247W102	9	447	SH	DEFINED	18
COHEN & STEERS INC	COM	19247A100	1708	91700	SH	DEFINED	18
COHEN & STEERS INC	COM	19247A100	73	3900	SH	DEFINED	21
COHEN & STEERS INC	COM	19247A100	24314	1305100	SH	DEFINED	20
COHEN & STEERS PREM INC RLTY	COM	19247V104	2	100	SH	DEFINED	18
COHEN & STEERS REIT & PFD IN	COM	19247X100	26	1003	SH	DEFINED	18
COHEN & STEERS REIT & UTIL I	COM	19247Y108	3	150	SH	DEFINED	18
COHEN & STEERS TOTAL RETURN	COM	19247R103	96	5184	SH	DEFINED	18
COHERENT INC	COM	192479103	32	1080	SH	DEFINED	18
COHU INC	COM	192576106	2770	121120	SH	DEFINED	3
COHU INC	COM	192576106	33	1450	SH	DEFINED	11
COHU INC	COM	192576106	1010	44151	SH	DEFINED	19
COINSTAR INC	COM	19259P300	5	218	SH	DEFINED	18
COLE KENNETH PRODTNS INC	CL A	193294105	3300	129400	SH	DEFINED	6
COLE KENNETH PRODTNS INC	CL A	193294105	8	300	SH	DEFINED	11
COLEY PHARMACEUTICAL GROUP I	COM	19388P106	9	600	SH	DEFINED	11
COLGATE PALMOLIVE CO	COM	194162103	943	17197	SH	DEFINED	5
COLGATE PALMOLIVE CO	COM	194162103	181	3297	SH	DEFINED	4
COLGATE PALMOLIVE CO	COM	194162103	1052	19188	SH	DEFINED	3
COLGATE PALMOLIVE CO	COM	194162103	839	15300	SH	DEFINED	21
COLGATE PALMOLIVE CO	COM	194162103	586	10683	SH	DEFINED	11
COLGATE PALMOLIVE CO	COM	194162103	9792	178517	SH	DEFINED	2
COLGATE PALMOLIVE CO	COM	194162103	432	7867	SH	DEFINED	1
COLGATE PALMOLIVE CO	COM	194162103	88	1600	SH	DEFINED	7
COLGATE PALMOLIVE CO	COM	194162103	8480	154605	SH	DEFINED	17
COLGATE PALMOLIVE CO	COM	194162103	5983	109082	SH	DEFINED	20
COLGATE PALMOLIVE CO	COM	194162103	4613	84100	SH	DEFINED	23
COLGATE PALMOLIVE CO	COM	194162103	42170	768818	SH	DEFINED	18
COLGATE PALMOLIVE CO	COM	194162103	665	12131	SH	DEFINED	9
COLGATE PALMOLIVE CO	COM	194162103	6935	126436	SH	DEFINED	19
COLLEGIATE FDG SVCS INC	COM	19458M108	1	41	SH	DEFINED	18
COLLEGIATE FDG SVCS INC	COM	19458M108	3878	196356	SH	DEFINED	6
COLONIAL BANCGROUP INC	COM	195493309	1980	83107	SH	DEFINED	19
COLONIAL BANCGROUP INC	COM	195493309	21271	892990	SH	DEFINED	6
COLONIAL BANCGROUP INC	COM	195493309	4	151	SH	DEFINED	18
COLONIAL BANCGROUP INC	COM	195493309	8954	375908	SH	DEFINED	3
COLONIAL BANCGROUP INC	COM	195493309	54	2287	SH	DEFINED	11
COLONIAL INTER HIGH INCOME F	SH BEN INT	195763107	0	7	SH	DEFINED	18
COLONIAL INTERMARKET INCM TR	SH BEN INT	195762109	0	16	SH	DEFINED	18
COLONIAL INVT GRADE MUN TR	SH BEN INT	195768106	11	1015	SH	DEFINED	18
COLONIAL MUN INCOME TR	SH BEN INT	195799101	3	500	SH	DEFINED	18
COLONIAL PPTYS TR	COM SH BEN INT	195872106	420	10000	SH	DEFINED	18
COLONIAL PPTYS TR	COM SH BEN INT	195872106	15	365	SH	DEFINED	17
COLONIAL PPTYS TR	COM SH BEN INT	195872106	506	12044	SH	DEFINED	9
COLONIAL PPTYS TR	COM SH BEN INT	195872106	63	1502	SH	DEFINED	20
COLONIAL PPTYS TR	COM SH BEN INT	195872106	1527	36381	SH	DEFINED	19
COLUMBIA BANCORP	COM	197227101	16	400	SH	DEFINED	11
COLUMBIA BANCORP	COM	197227101	136	3300	SH	DEFINED	1
COLUMBIA BKG SYS INC	COM	197236102	1162	40700	SH	DEFINED	3
COLUMBIA BKG SYS INC	COM	197236102	5038	176465	SH	DEFINED	6
COLUMBIA SPORTSWEAR CO	COM	198516106	24	500	SH	DEFINED	11
COLUMBIA SPORTSWEAR CO	COM	198516106	10992	230288	SH	DEFINED	6
COLUMBIA SPORTSWEAR CO	COM	198516106	467	9790	SH	DEFINED	19
COLUMBUS MCKINNON CORP N Y	COM	199333105	10030	456310	SH	DEFINED	3
COLUMBUS MCKINNON CORP N Y	COM	199333105	11	500	SH	DEFINED	11
COMCAST CORP NEW	CL A SPL	20030N200	172	6706	SH	DEFINED	9
COMCAST CORP NEW	CL A	20030N101	8	291	SH	DEFINED	4
COMCAST CORP NEW	CL A	20030N101	33086	1276465	SH	DEFINED	18
COMCAST CORP NEW	CL A	20030N101	45259	1746087	SH	DEFINED	20
COMCAST CORP NEW	CL A	20030N101	1903	73420	SH	DEFINED	21
COMCAST CORP NEW	CL A	20030N101	2426	93463	SH	DEFINED	9
COMCAST CORP NEW	CL A	20030N101	1	32	SH	DEFINED	1

Edgar Filing: LEGG MASON INC - Form 13F-HR

COMCAST CORP NEW	CL A	20030N101	30735	1193983	SH	DEFINED	6
COMCAST CORP NEW	CL A	20030N101	15529	599126	SH	DEFINED	19
COMCAST CORP NEW	CL A	20030N101	34	1323	SH	DEFINED	11
COMCAST CORP NEW	CL A	20030N101	200	7716	SH	DEFINED	17
COMCAST CORP NEW	CL A SPL	20030N200	223	8687	SH	DEFINED	19
COMCAST CORP NEW	CL A	20030N101	17695	682684	SH	DEFINED	3
COMCAST CORP NEW	CL A SPL	20030N200	445	17320	SH	DEFINED	2
COMCAST CORP NEW	CL A	20030N101	2502	96398	SH	DEFINED	2
COMCAST CORP NEW	CL A SPL	20030N200	10870	423103	SH	DEFINED	21
COMCAST CORP NEW	CL A SPL	20030N200	556	21633	SH	DEFINED	5
COMCAST CORP NEW	CL A SPL	20030N200	731029	28455782	SH	DEFINED	18
COMCAST CORP NEW	CL A SPL	20030N200	454731	17700690	SH	DEFINED	20
COMCAST CORP NEW	CL A SPL	20030N200	631	24579	SH	DEFINED	11
COMCAST CORP NEW	CL A SPL	20030N200	713	27767	SH	DEFINED	17
COMCAST CORP NEW	CL A SPL	20030N200	274	10652	SH	DEFINED	6
COMCAST CORP NEW	CL A SPL	20030N200	59	2310	SH	DEFINED	4
COMCAST CORP NEW	CL A	20030N101	3888	150000	SH	DEFINED	7
COMERICA INC	COM	200340107	23649	416650	SH	DEFINED	3
COMERICA INC	COM	200340107	353	6217	SH	DEFINED	23
COMERICA INC	COM	200340107	11660	205434	SH	DEFINED	20
COMERICA INC	COM	200340107	9772	172164	SH	DEFINED	22
COMERICA INC	COM	200340107	217	3825	SH	DEFINED	17
COMERICA INC	COM	200340107	8551	150653	SH	DEFINED	18
COMERICA INC	COM	200340107	5503	96945	SH	DEFINED	19
COMERICA INC	COM	200340107	175	3083	SH	DEFINED	2
COMERICA INC	COM	200340107	57	1000	SH	DEFINED	11
COMERICA INC	COM	200340107	968	17060	SH	DEFINED	6
COMFORT SYS USA INC	COM	199908104	3376	366969	SH	DEFINED	3
COMMERCE BANCORP INC NJ	COM	200519106	43	1241	SH	DEFINED	11
COMMERCE BANCORP INC NJ	COM	200519106	2133	62000	SH	DEFINED	20
COMMERCE BANCORP INC NJ	COM	200519106	16174	470035	SH	DEFINED	21
COMMERCE BANCORP INC NJ	COM	200519106	17	500	SH	DEFINED	18
COMMERCE BANCORP INC NJ	COM	200519106	970	28200	SH	DEFINED	3
COMMERCE BANCORP INC NJ	COM	200519106	52	1500	SH	DEFINED	4
COMMERCE BANCSHARES INC	COM	200525103	189	3624	SH	DEFINED	21
COMMERCE BANCSHARES INC	COM	200525103	3	58	SH	DEFINED	6
COMMERCE BANCSHARES INC	COM	200525103	468	8986	SH	DEFINED	18
COMMERCE BANCSHARES INC	COM	200525103	431	8265	SH	DEFINED	11
COMMERCE BANCSHARES INC	COM	200525103	8637	165715	SH	DEFINED	1
COMMERCE BANCSHARES INC	COM	200525103	324	6215	SH	DEFINED	3
COMMERCE GROUP INC MASS	COM	200641108	12501	218238	SH	DEFINED	3
COMMERCE GROUP INC MASS	COM	200641108	37271	650680	SH	DEFINED	6
COMMERCIAL BANKSHARES INC	COM	201607108	707	20000	SH	DEFINED	1
COMMERCIAL CAP BANCORP INC	COM	20162L105	10	594	SH	DEFINED	19
COMMERCIAL METALS CO	COM	201723103	1738	46297	SH	DEFINED	19
COMMERCIAL METALS CO	COM	201723103	40088	1067880	SH	DEFINED	3
COMMERCIAL NET LEASE RLTY IN	COM	202218103	3502	171900	SH	DEFINED	22
COMMERCIAL NET LEASE RLTY IN	COM	202218103	805	39500	SH	DEFINED	3
COMMERCIAL NET LEASE RLTY IN	COM	202218103	915	44915	SH	DEFINED	19
COMMERCIAL NET LEASE RLTY IN	COM	202218103	49	2417	SH	DEFINED	20
COMMERCIAL VEH GROUP INC	COM	202608105	7163	381431	SH	DEFINED	3
COMMERCIAL VEH GROUP INC	COM	202608105	3	178	SH	DEFINED	19
COMMONWEALTH TEL ENTERPRISES	COM	203349105	185	5490	SH	DEFINED	18
COMMONWEALTH TEL ENTERPRISES	COM	203349105	74	2200	SH	DEFINED	7
COMMONWEALTH TEL ENTERPRISES	COM	203349105	15470	458100	SH	DEFINED	6
COMMONWEALTH TEL ENTERPRISES	COM	203349105	348	10300	SH	DEFINED	20
COMMONWEALTH TEL ENTERPRISES	COM	203349105	5	149	SH	DEFINED	3
COMMONWEALTH TEL ENTERPRISES	COM	203349105	15637	463049	SH	DEFINED	4
COMMONWEALTH TEL ENTERPRISES	COM	203349105	3118	92345	SH	DEFINED	5
COMMONWEALTH TEL ENTERPRISES	COM	203349105	1835	54340	SH	DEFINED	21
COMMSCOPE INC	COM	203372107	675	33551	SH	DEFINED	21
COMMSCOPE INC	COM	203372107	2635	130900	SH	DEFINED	20

Edgar Filing: LEGG MASON INC - Form 13F-HR

COMMSCOPE INC	COM	203372107	1485	73751	SH	DEFINED	19
COMMSCOPE INC	COM	203372107	8	410	SH	DEFINED	18
COMMSCOPE INC	COM	203372107	29269	1453990	SH	DEFINED	3
COMMUNITY BK SYS INC	COM	203607106	0	560	SH	DEFINED	9
COMMUNITY BK SYS INC	COM	203607106	1987	88131	SH	DEFINED	4
COMMUNITY BK SYS INC	COM	203607106	16383	726500	SH	DEFINED	6
COMMUNITY BK SYS INC	COM	203607106	0	11	SH	DEFINED	19
COMMUNITY CAPITAL BANCSHARES	COM	203634100	480	44000	SH	DEFINED	1
COMMUNITY HEALTH SYS INC NEW	COM	203668108	335	8745	SH	DEFINED	18
COMMUNITY HEALTH SYS INC NEW	COM	203668108	1733	45200	SH	DEFINED	23
COMMUNITY HEALTH SYS INC NEW	COM	203668108	6851	178678	SH	DEFINED	3
COMMUNITY HEALTH SYS INC NEW	COM	203668108	107	2800	SH	DEFINED	21
COMMUNITY HEALTH SYS INC NEW	COM	203668108	2615	68217	SH	DEFINED	19
COMMUNITY TR BANCORP INC	COM	204149108	5031	163617	SH	DEFINED	6
COMPANHIA PARANAENSE ENERG C	SPON ADR PFD	20441B407	19043	2528900	SH	DEFINED	6
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	53991	1489400	SH	DEFINED	3
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	2134	51868	SH	DEFINED	17
COMPASS BANCSHARES INC	COM	20449H109	294	6085	SH	DEFINED	21
COMPASS BANCSHARES INC	COM	20449H109	1163	24102	SH	DEFINED	19
COMPASS BANCSHARES INC	COM	20449H109	84	1740	SH	DEFINED	6
COMPASS BANCSHARES INC	COM	20449H109	607	12576	SH	DEFINED	18
COMPASS BANCSHARES INC	COM	20449H109	52	1070	SH	DEFINED	11
COMPASS MINERALS INTL INC	COM	20451N101	19841	808497	SH	DEFINED	20
COMPASS MINERALS INTL INC	COM	20451N101	10401	423840	SH	DEFINED	21
COMPASS MINERALS INTL INC	COM	20451N101	901	36715	SH	DEFINED	18
COMPTON PETE CORP	COM	204940100	2769	191100	SH	DEFINED	7
COMPUCREDIT CORP	COM	20478N100	53522	1391630	SH	DEFINED	3
COMPUCREDIT CORP	COM	20478N100	1783	46348	SH	DEFINED	19
COMPUCREDIT CORP	COM	20478N100	19	500	SH	DEFINED	18
COMPUDYNE CORP	COM PAR \$0.75	204795306	78	12500	SH	DEFINED	9
COMPUTER ASSOC INTL INC	COM	204912109	1665	59048	SH	DEFINED	22
COMPUTER ASSOC INTL INC	COM	204912109	2	70	SH	DEFINED	2
COMPUTER ASSOC INTL INC	COM	204912109	24127	855879	SH	DEFINED	4
COMPUTER ASSOC INTL INC	COM	204912109	664	23550	SH	DEFINED	7
COMPUTER ASSOC INTL INC	COM	204912109	3769	133688	SH	DEFINED	11
COMPUTER ASSOC INTL INC	COM	204912109	6835	242467	SH	DEFINED	6
COMPUTER ASSOC INTL INC	COM	204912109	341711	12121725	SH	DEFINED	8
COMPUTER ASSOC INTL INC	COM	204912109	14296	507140	SH	DEFINED	5
COMPUTER ASSOC INTL INC	COM	204912109	3840	136220	SH	DEFINED	20
COMPUTER ASSOC INTL INC	COM	204912109	2508	88955	SH	DEFINED	19
COMPUTER ASSOC INTL INC	COM	204912109	37481	1329600	SH	DEFINED	10
COMPUTER ASSOC INTL INC	COM	204912109	127	4507	SH	DEFINED	18
COMPUTER ASSOC INTL INC	COM	204912109	2358	83655	SH	DEFINED	9
COMPUTER ASSOC INTL INC	COM	204912109	81751	2900000	SH	DEFINED	13
COMPUTER PROGRAMS & SYS INC	COM	205306103	9065	218800	SH	DEFINED	3
COMPUTER SCIENCES CORP	COM	205363104	5065	100023	SH	DEFINED	18
COMPUTER SCIENCES CORP	COM	205363104	4041	79805	SH	DEFINED	1
COMPUTER SCIENCES CORP	COM	205363104	28604	564850	SH	DEFINED	6
COMPUTER SCIENCES CORP	COM	205363104	2467	48711	SH	DEFINED	19
COMPUTER SCIENCES CORP	COM	205363104	31682	625637	SH	DEFINED	3
COMPUTER SCIENCES CORP	COM	205363104	95	1871	SH	DEFINED	11
COMPUTER SCIENCES CORP	COM	205363104	103	2035	SH	DEFINED	17
COMPUWARE CORP	COM	205638109	9	1000	SH	DEFINED	18
COMPUWARE CORP	COM	205638109	2491	277716	SH	DEFINED	19
COMPUWARE CORP	COM	205638109	6113	681516	SH	DEFINED	3
COMPUWARE CORP	COM	205638109	157	17550	SH	DEFINED	6
COMSTOCK RES INC	COM NEW	205768203	1498	49100	SH	DEFINED	20
COMSTOCK RES INC	COM NEW	205768203	53	1725	SH	DEFINED	18
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	19	618	SH	DEFINED	19
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	90230	3393374	SH	DEFINED	21
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	4907	184528	SH	DEFINED	19
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	5465	205515	SH	DEFINED	11



Edgar Filing: LEGG MASON INC - Form 13F-HR

COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	22226	835869	SH	DEFINED	20
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	41617	1565139	SH	DEFINED	18
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	1627	61192	SH	DEFINED	22
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	43	1620	SH	DEFINED	2
CONAGRA FOODS INC	COM	205887102	255	12550	SH	DEFINED	17
CONAGRA FOODS INC	COM	205887102	899	44345	SH	DEFINED	9
CONAGRA FOODS INC	COM	205887102	99	4893	SH	DEFINED	22
CONAGRA FOODS INC	COM	205887102	270	13289	SH	DEFINED	18
CONAGRA FOODS INC	COM	205887102	61	3000	SH	DEFINED	1
CONAGRA FOODS INC	COM	205887102	271	13350	SH	DEFINED	6
CONAGRA FOODS INC	COM	205887102	2034	100312	SH	DEFINED	19
CONAGRA FOODS INC	COM	205887102	105	5185	SH	DEFINED	11
CONAGRA FOODS INC	COM	205887102	108	5304	SH	DEFINED	2
CONCORDE CAREER COLLEGES INC	COM NEW	20651H201	2356	159180	SH	DEFINED	6
CONEXANT SYSTEMS INC	COM	207142100	158	70100	SH	DEFINED	3
CONEXANT SYSTEMS INC	NOTE 4.000% 2/0	207142AF7	14150	14150000	PRN	DEFINED	20
CONEXANT SYSTEMS INC	NOTE 4.000% 2/0	207142AF7	4000	4000000	PRN	DEFINED	21
CONEXANT SYSTEMS INC	COM	207142100	6	2678	SH	DEFINED	19
CONMED CORP	COM	207410101	415	17540	SH	DEFINED	3
CONMED CORP	COM	207410101	353	14900	SH	DEFINED	9
CONMED CORP	COM	207410101	4922	208044	SH	DEFINED	6
CONNETICS CORP	COM	208192104	46	3188	SH	DEFINED	19
CONNS INC	COM	208242107	10133	274830	SH	DEFINED	3
CONNS INC	COM	208242107	11	300	SH	DEFINED	19
CONOCOPHILLIPS	COM	20825C104	119266	2055277	SH	DEFINED	6
CONOCOPHILLIPS	COM	20825C104	9401	161589	SH	DEFINED	2
CONOCOPHILLIPS	COM	20825C104	30391	522362	SH	DEFINED	3
CONOCOPHILLIPS	COM	20825C104	298	5109	SH	DEFINED	1
CONOCOPHILLIPS	COM	20825C104	6993	120189	SH	DEFINED	17
CONOCOPHILLIPS	COM	20825C104	724	12451	SH	DEFINED	11
CONOCOPHILLIPS	COM	20825C104	21975	377706	SH	DEFINED	19
CONOCOPHILLIPS	COM	20825C104	3195	54908	SH	DEFINED	5
CONOCOPHILLIPS	COM	20825C104	1024	17598	SH	DEFINED	9
CONOCOPHILLIPS	COM	20825C104	283	4859	SH	DEFINED	22
CONOCOPHILLIPS	COM	20825C104	4935	84825	SH	DEFINED	21
CONOCOPHILLIPS	COM	20825C104	11751	201972	SH	DEFINED	18
CONOCOPHILLIPS	COM	20825C104	27875	479110	SH	DEFINED	20
CONSECO INC	COM NEW	208464883	32577	1406007	SH	DEFINED	6
CONSECO INC	COM NEW	208464883	50	2165	SH	DEFINED	21
CONSECO INC	*W EXP 09/10/200	208464123	3	1181	SH	DEFINED	11
CONSECO INC	COM NEW	208464883	10416	449539	SH	DEFINED	3
CONSECO INC	COM NEW	208464883	4	181	SH	DEFINED	18
CONSOL ENERGY INC	COM	20854P109	684	10500	SH	DEFINED	5
CONSOL ENERGY INC	COM	20854P109	2	35	SH	DEFINED	18
CONSOLIDATED EDISON INC	COM	209115104	38	820	SH	DEFINED	22
CONSOLIDATED EDISON INC	COM	209115104	25	550	SH	DEFINED	11
CONSOLIDATED EDISON INC	COM	209115104	218	4700	SH	DEFINED	2
CONSOLIDATED EDISON INC	COM	209115104	28	610	SH	DEFINED	3
CONSOLIDATED EDISON INC	COM	209115104	2453	52939	SH	DEFINED	19
CONSOLIDATED EDISON INC	COM	209115104	1531	33040	SH	DEFINED	6
CONSOLIDATED EDISON INC	COM	209115104	48	1034	SH	DEFINED	9
CONSOLIDATED EDISON INC	COM	209115104	463	10000	SH	DEFINED	20
CONSOLIDATED EDISON INC	COM	209115104	3908	84358	SH	DEFINED	18
CONSOLIDATED EDISON INC	COM	209115104	240	5182	SH	DEFINED	17
CONSOLIDATED GRAPHICS INC	COM	209341106	11475	242390	SH	DEFINED	3
CONSOLIDATED MERCANTILE INC	COM	20950N107	2	1000	SH	DEFINED	11
CONSOLIDATED TOMOKA LD CO	COM	210226106	177	2491	SH	DEFINED	18
CONSTELLATION BRANDS INC	CL A	21036P108	197	7510	SH	DEFINED	18
CONSTELLATION BRANDS INC	CL A	21036P108	5	200	SH	DEFINED	9
CONSTELLATION BRANDS INC	CL A	21036P108	26	1000	SH	DEFINED	2
CONSTELLATION BRANDS INC	CL A	21036P108	630	24000	SH	DEFINED	5
CONSTELLATION BRANDS INC	CL A	21036P108	1491	56826	SH	DEFINED	19

Edgar Filing: LEGG MASON INC - Form 13F-HR

CONSTELLATION ENERGY GROUP I	COM		210371100	280	4860	SH	DEFINED	6
CONSTELLATION ENERGY GROUP I	COM		210371100	26	454	SH	DEFINED	22
CONSTELLATION ENERGY GROUP I	COM		210371100	403	6996	SH	DEFINED	18
CONSTELLATION ENERGY GROUP I	COM		210371100	5586	96976	SH	DEFINED	19
CONSTELLATION ENERGY GROUP I	COM		210371100	25	440	SH	DEFINED	20
CONSTELLATION ENERGY GROUP I	COM		210371100	490	8500	SH	DEFINED	5
CONSTELLATION ENERGY GROUP I	COM		210371100	642	11145	SH	DEFINED	11
CONSTELLATION ENERGY GROUP I	COM		210371100	209	3620	SH	DEFINED	3
CONSTELLATION ENERGY GROUP I	COM		210371100	53	915	SH	DEFINED	2
CONSTELLATION ENERGY GROUP I	COM		210371100	40	700	SH	DEFINED	17
CONSTELLATION ENERGY GROUP I	COM		210371100	255	4430	SH	DEFINED	9
CONSUMER PORTFOLIO SVCS INC	COM		210502100	137	23800	SH	DEFINED	18
CONTINENTAL AIRLS INC	CL B		210795308	256	12000	SH	DEFINED	23
CONTINENTAL AIRLS INC	NOTE	4.500% 2/0	210795PD6	4725	4725000	PRN	DEFINED	21
CONTINENTAL AIRLS INC	CL B		210795308	1659	77900	SH	DEFINED	20
CONTINENTAL AIRLS INC	CL B		210795308	2486	116700	SH	DEFINED	3
CONVERA CORP	CL A		211919105	55000	5555556	SH	DEFINED	13
CONVERGYS CORP	COM		212485106	432	27226	SH	DEFINED	19
CONVERGYS CORP	COM		212485106	19	1200	SH	DEFINED	9
CONVERGYS CORP	COM		212485106	3	185	SH	DEFINED	18
CONVERGYS CORP	COM		212485106	129	8150	SH	DEFINED	3
CONVERGYS CORP	COM		212485106	1078	68021	SH	DEFINED	2
CONVERGYS CORP	COM		212485106	44480	2806310	SH	DEFINED	6
CONVERIUM HLDG AG	SPONSORED ADR		21248N107	23726	4434698	SH	DEFINED	6
CONVERIUM HLDG AG	SPONSORED ADR		21248N107	750	135420	SH	DEFINED	17
COOPER CAMERON CORP	COM		216640102	17	400	SH	DEFINED	11
COOPER CAMERON CORP	COM		216640102	41	1000	SH	DEFINED	18
COOPER CAMERON CORP	COM		216640102	17	400	SH	DEFINED	1
COOPER CAMERON CORP	COM		216640102	67	1630	SH	DEFINED	21
COOPER COS INC	COM NEW		216648402	785	15300	SH	DEFINED	20
COOPER COS INC	COM NEW		216648402	380	7400	SH	DEFINED	18
COOPER COS INC	COM NEW		216648402	4083	79600	SH	DEFINED	21
COOPER COS INC	COM NEW		216648402	26	500	SH	DEFINED	11
COOPER COS INC	COM NEW		216648402	1249	24339	SH	DEFINED	19
COOPER INDS LTD	CL A		G24182100	69	950	SH	DEFINED	11
COOPER INDS LTD	CL A		G24182100	5862	80300	SH	DEFINED	6
COOPER INDS LTD	CL A		G24182100	752	10300	SH	DEFINED	5
COOPER INDS LTD	CL A		G24182100	321	4400	SH	DEFINED	2
COOPER INDS LTD	CL A		G24182100	13	181	SH	DEFINED	9
COOPER INDS LTD	CL A		G24182100	14	188	SH	DEFINED	17
COOPER TIRE & RUBR CO	COM		216831107	8055	525762	SH	DEFINED	20
COOPER TIRE & RUBR CO	COM		216831107	1338	87357	SH	DEFINED	18
COOPER TIRE & RUBR CO	COM		216831107	184	12003	SH	DEFINED	19
COPART INC	COM		217204106	176	7627	SH	DEFINED	18
CORE LABORATORIES N V	COM		N22717107	15	400	SH	DEFINED	4
CORE LABORATORIES N V	COM		N22717107	19	500	SH	DEFINED	3
CORILLIAN CORP	COM		218725109	772	284000	SH	DEFINED	6
CORINTHIAN COLLEGES INC	COM		218868107	35385	3006293	SH	DEFINED	6
CORN PRODS INTL INC	COM		219023108	17	700	SH	DEFINED	19
CORN PRODS INTL INC	COM		219023108	109	4552	SH	DEFINED	2
CORN PRODS INTL INC	COM		219023108	102	4250	SH	DEFINED	3
CORN PRODS INTL INC	COM		219023108	101	4226	SH	DEFINED	18
CORNING INC	COM		219350105	2160	109887	SH	DEFINED	20
CORNING INC	COM		219350105	854	43419	SH	DEFINED	2
CORNING INC	COM		219350105	708	35998	SH	DEFINED	5
CORNING INC	COM		219350105	14	730	SH	DEFINED	11
CORNING INC	COM		219350105	108913	5539807	SH	DEFINED	18
CORNING INC	COM		219350105	227	11566	SH	DEFINED	1
CORNING INC	COM		219350105	1294	65800	SH	DEFINED	23
CORNING INC	COM		219350105	8222	418206	SH	DEFINED	19
CORNING INC	COM		219350105	7696	391475	SH	DEFINED	21
CORNING INC	COM		219350105	10452	531628	SH	DEFINED	17

Edgar Filing: LEGG MASON INC - Form 13F-HR

CORPORATE EXECUTIVE BRD CO	COM	21988R102	23	257	SH	DEFINED	18
CORPORATE EXECUTIVE BRD CO	COM	21988R102	3651	40700	SH	DEFINED	20
CORPORATE HIGH YIELD FD INC	COM	219914108	12	1619	SH	DEFINED	18
CORPORATE HIGH YIELD FD V IN	COM	219931102	0	9	SH	DEFINED	18
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	10	291	SH	DEFINED	19
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	10	291	SH	DEFINED	20
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	107	3000	SH	DEFINED	11
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	23	510	SH	DEFINED	19
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	12141	269983	SH	DEFINED	6
CORUS BANKSHARES INC	COM	220873103	41536	738169	SH	DEFINED	6
CORUS BANKSHARES INC	COM	220873103	2786	49503	SH	DEFINED	19
CORUS BANKSHARES INC	COM	220873103	28607	508383	SH	DEFINED	3
CORUS ENTERTAINMENT INC	COM CL B NON VTG	220874101	15269	604200	SH	DEFINED	7
COSTCO WHSL CORP NEW	COM	22160K105	35460	716805	SH	DEFINED	18
COSTCO WHSL CORP NEW	COM	22160K105	1800	36390	SH	DEFINED	3
COSTCO WHSL CORP NEW	COM	22160K105	6899	139452	SH	DEFINED	19
COSTCO WHSL CORP NEW	COM	22160K105	3373	68184	SH	DEFINED	17
COSTCO WHSL CORP NEW	COM	22160K105	186	3750	SH	DEFINED	11
COSTCO WHSL CORP NEW	COM	22160K105	158	3197	SH	DEFINED	9
COSTCO WHSL CORP NEW	COM	22160K105	59655	1205879	SH	DEFINED	20
COSTCO WHSL CORP NEW	COM	22160K105	415	8390	SH	DEFINED	2
COSTCO WHSL CORP NEW	COM	22160K105	960	19400	SH	DEFINED	5
COSTCO WHSL CORP NEW	COM	22160K105	846	17100	SH	DEFINED	23
COTHERIX INC	COM	22163T103	111	10480	SH	DEFINED	3
COTHERIX INC	COM	22163T103	36	3389	SH	DEFINED	19
COTT CORP QUE	COM	22163N106	36750	2500000	SH	DEFINED	13
COTT CORP QUE	COM	22163N106	88	6000	SH	DEFINED	11
COUNTRYWIDE FINANCIAL CORP	COM	222372104	4620	135120	SH	DEFINED	3
COUNTRYWIDE FINANCIAL CORP	COM	222372104	241	7060	SH	DEFINED	11
COUNTRYWIDE FINANCIAL CORP	COM	222372104	1389	40612	SH	DEFINED	20
COUNTRYWIDE FINANCIAL CORP	COM	222372104	6904	201934	SH	DEFINED	19
COUNTRYWIDE FINANCIAL CORP	COM	222372104	9538	278965	SH	DEFINED	6
COUNTRYWIDE FINANCIAL CORP	COM	222372104	2572	75123	SH	DEFINED	9
COUNTRYWIDE FINANCIAL CORP	COM	222372104	72	2119	SH	DEFINED	22
COUNTRYWIDE FINANCIAL CORP	COM	222372104	10425	304900	SH	DEFINED	21
COUNTRYWIDE FINANCIAL CORP	COM	222372104	153763	4497300	SH	DEFINED	10
COUNTRYWIDE FINANCIAL CORP	COM	222372104	51	1500	SH	DEFINED	18
COUNTRYWIDE FINANCIAL CORP	COM	222372104	1129441	33034258	SH	DEFINED	8
COUSINS PPTYS INC	COM	222795106	20	700	SH	DEFINED	2
COUSINS PPTYS INC	COM	222795106	6170	218033	SH	DEFINED	20
COUSINS PPTYS INC	COM	222795106	700	24730	SH	DEFINED	18
COUSINS PPTYS INC	COM	222795106	2552	90170	SH	DEFINED	21
COVAD COMMUNICATIONS GROUP I	COM	222814204	9	9000	SH	DEFINED	18
COVAD COMMUNICATIONS GROUP I	COM	222814204	255	260163	SH	DEFINED	20
COVANCE INC	COM	222816100	284	5850	SH	DEFINED	11
COVANCE INC	COM	222816100	19058	392535	SH	DEFINED	1
COVANCE INC	COM	222816100	3807	78406	SH	DEFINED	18
COVANCE INC	COM	222816100	11811	243270	SH	DEFINED	17
COVANSYS CORP	COM	22281W103	3075	225920	SH	DEFINED	3
COVANSYS CORP	COM	22281W103	708	51996	SH	DEFINED	6
COVANSYS CORP	COM	22281W103	14	1000	SH	DEFINED	9
COVANSYS CORP	COM	22281W103	46	3416	SH	DEFINED	19
COVANTA HLDG CORP	COM	22282E102	10467	695000	SH	DEFINED	20
COVANTA HLDG CORP	COM	22282E102	251	16650	SH	DEFINED	18
COVENTRY HEALTH CARE INC	COM	222862104	61923	1087138	SH	DEFINED	3
COVENTRY HEALTH CARE INC	COM	222862104	13	225	SH	DEFINED	11
COVENTRY HEALTH CARE INC	COM	222862104	112774	1979885	SH	DEFINED	21
COVENTRY HEALTH CARE INC	COM	222862104	40503	711085	SH	DEFINED	20
COVENTRY HEALTH CARE INC	COM	222862104	2365	41527	SH	DEFINED	19
COVENTRY HEALTH CARE INC	COM	222862104	6273	110125	SH	DEFINED	18
COVENTRY HEALTH CARE INC	COM	222862104	12461	218767	SH	DEFINED	1
CRA INTL INC	COM	12618T105	334	6996	SH	DEFINED	19

Edgar Filing: LEGG MASON INC - Form 13F-HR

CRAFTMADE INTL INC	COM	22413E104	1478	73840	SH	DEFINED	6
CRANE CO	COM	224399105	564	16000	SH	DEFINED	23
CRANE CO	COM	224399105	3047	86390	SH	DEFINED	18
CRANE CO	COM	224399105	42	1200	SH	DEFINED	2
CRANE CO	COM	224399105	260	7364	SH	DEFINED	19
CRANE CO	COM	224399105	9191	260600	SH	DEFINED	20
CREDENCE SYS CORP	COM	225302108	8	1103	SH	DEFINED	19
CREDICORP LTD	COM	G2519Y108	5821	255440	SH	DEFINED	3
CREDIT SUISSE ASSET MGMT INC	COM	224916106	1	267	SH	DEFINED	18
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	33136	670569	SH	DEFINED	6
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	1523	29900	SH	DEFINED	17
CREDIT SUISSE HIGH YLD BND F	SH BEN INT	22544F103	4	1000	SH	DEFINED	18
CREE INC	COM	225447101	38	1500	SH	DEFINED	9
CREE INC	COM	225447101	168910	6692149	SH	DEFINED	18
CREE INC	COM	225447101	18	695	SH	DEFINED	4
CREE INC	COM	225447101	33464	1325816	SH	DEFINED	20
CREE INC	COM	225447101	1058	41899	SH	DEFINED	21
CRESCENT REAL ESTATE EQUITIE	COM	225756105	1666	84033	SH	DEFINED	19
CRESCENT REAL ESTATE EQUITIE	COM	225756105	69	3464	SH	DEFINED	20
CRESCENT REAL ESTATE EQUITIE	COM	225756105	8	400	SH	DEFINED	11
CRESCENT REAL ESTATE EQUITIE	COM	225756105	50	2500	SH	DEFINED	18
CRIIMI MAE INC	COM NEW	226603504	2	125	SH	DEFINED	9
CROSS CTRY HEALTHCARE INC	COM	227483104	6876	385621	SH	DEFINED	20
CROSS CTRY HEALTHCARE INC	COM	227483104	1712	95991	SH	DEFINED	18
CROWN CASTLE INTL CORP	COM	228227104	4	136	SH	DEFINED	18
CROWN CASTLE INTL CORP	COM	228227104	2447	90938	SH	DEFINED	20
CROWN HOLDINGS INC	COM	228368106	565	28950	SH	DEFINED	20
CROWN HOLDINGS INC	COM	228368106	12	600	SH	DEFINED	9
CROWN HOLDINGS INC	COM	228368106	37	1902	SH	DEFINED	18
CROWN HOLDINGS INC	COM	228368106	2940	150532	SH	DEFINED	19
CROWN HOLDINGS INC	COM	228368106	9500	486422	SH	DEFINED	3
CROWN HOLDINGS INC	COM	228368106	426	21800	SH	DEFINED	6
CRUZAN INTERNATIONAL INC	COM	228890109	98	3509	SH	DEFINED	11
CRYOLIFE INC	COM	228903100	10	3000	SH	DEFINED	17
CRYOLIFE INC	COM	228903100	1	300	SH	DEFINED	9
CRYPTOLOGIC INC	COM	228906103	5931	302780	SH	DEFINED	3
CSG SYS INTL INC	COM	126349109	1479	66259	SH	DEFINED	19
CSK AUTO CORP	COM	125965103	37	2423	SH	DEFINED	19
CSK AUTO CORP	COM	125965103	22	1450	SH	DEFINED	18
CSS INDS INC	COM	125906107	5518	179550	SH	DEFINED	6
CSS INDS INC	COM	125906107	4	125	SH	DEFINED	19
CSS INDS INC	COM	125906107	822	26740	SH	DEFINED	3
CSX CORP	COM	126408103	5570	109710	SH	DEFINED	6
CSX CORP	COM	126408103	142	2804	SH	DEFINED	18
CSX CORP	COM	126408103	1118	22029	SH	DEFINED	2
CSX CORP	COM	126408103	37102	730780	SH	DEFINED	3
CSX CORP	COM	126408103	41	800	SH	DEFINED	17
CSX CORP	COM	126408103	20	400	SH	DEFINED	11
CSX CORP	COM	126408103	2797	55100	SH	DEFINED	23
CSX CORP	COM	126408103	598	11775	SH	DEFINED	5
CSX CORP	COM	126408103	5521	108743	SH	DEFINED	19
CSX CORP	COM	126408103	21	413	SH	DEFINED	20
CT COMMUNICATIONS INC	COM NEW	126426402	22	1800	SH	DEFINED	19
CT COMMUNICATIONS INC	COM NEW	126426402	3272	269534	SH	DEFINED	6
CTS CORP	COM	126501105	1730	156400	SH	DEFINED	3
CTS CORP	COM	126501105	1	100	SH	DEFINED	2
CTS CORP	COM	126501105	563	50861	SH	DEFINED	19
CTS CORP	COM	126501105	17	1500	SH	DEFINED	11
CUBIC CORP	COM	229669106	2	100	SH	DEFINED	11
CUBIST PHARMACEUTICALS INC	COM	229678107	2194	103297	SH	DEFINED	19
CULLEN FROST BANKERS INC	COM	229899109	8443	157288	SH	DEFINED	20
CULLEN FROST BANKERS INC	COM	229899109	9207	171520	SH	DEFINED	21

Edgar Filing: LEGG MASON INC - Form 13F-HR

CULLEN FROST BANKERS INC	COM		229899109	3636	67740	SH	DEFINED	18
CULLEN FROST BANKERS INC	COM		229899109	398	7408	SH	DEFINED	19
CULLEN FROST BANKERS INC	COM		229899109	736	13710	SH	DEFINED	3
CULLEN FROST BANKERS INC	COM		229899109	108	2005	SH	DEFINED	11
CULLEN FROST BANKERS INC	COM		229899109	129	2400	SH	DEFINED	17
CULLEN FROST BANKERS INC	COM		229899109	4096	76295	SH	DEFINED	1
CUMMINS INC	COM		231021106	0	0	SH	DEFINED	18
CUMMINS INC	COM		231021106	92	1026	SH	DEFINED	2
CUMMINS INC	COM		231021106	11655	129890	SH	DEFINED	3
CUMMINS INC	COM		231021106	3977	44321	SH	DEFINED	19
CURAGEN CORP	COM		23126R101	297	96499	SH	DEFINED	19
CURAGEN CORP	COM		23126R101	1	400	SH	DEFINED	18
CURTISS WRIGHT CORP	COM		231561101	22	400	SH	DEFINED	11
CURTISS WRIGHT CORP	COM		231561101	22	412	SH	DEFINED	18
CURTISS WRIGHT CORP	COM		231561101	252	4614	SH	DEFINED	19
CUTERA INC	COM		232109108	13962	529660	SH	DEFINED	3
CUTTER & BUCK INC	COM		232217109	1	100	SH	DEFINED	11
CV THERAPEUTICS INC	NOTE	2.750% 5/1	126667AF1	600	600000	PRN	DEFINED	20
CV THERAPEUTICS INC	NOTE	2.750% 5/1	126667AF1	4700	4700000	PRN	DEFINED	21
CV THERAPEUTICS INC	COM		126667104	720	29100	SH	DEFINED	18
CV THERAPEUTICS INC	COM		126667104	73985	2991725	SH	DEFINED	8
CV THERAPEUTICS INC	COM		126667104	8272	334500	SH	DEFINED	21
CV THERAPEUTICS INC	COM		126667104	7236	292600	SH	DEFINED	20
CVB FINL CORP	COM		126600105	104	5125	SH	DEFINED	21
CVS CORP	COM		126650100	7410	280470	SH	DEFINED	19
CVS CORP	COM		126650100	200	7564	SH	DEFINED	9
CVS CORP	COM		126650100	8412	318400	SH	DEFINED	23
CVS CORP	COM		126650100	6682	252911	SH	DEFINED	20
CVS CORP	COM		126650100	3123	118210	SH	DEFINED	2
CVS CORP	COM		126650100	855	32351	SH	DEFINED	21
CVS CORP	COM		126650100	77	2904	SH	DEFINED	22
CVS CORP	COM		126650100	501	18973	SH	DEFINED	5
CVS CORP	COM		126650100	11585	438495	SH	DEFINED	17
CVS CORP	COM		126650100	92	3481	SH	DEFINED	11
CVS CORP	COM		126650100	7001	265000	SH	DEFINED	7
CVS CORP	COM		126650100	37288	1411344	SH	DEFINED	18
CYBERONICS INC	COM		23251P102	99	3050	SH	DEFINED	2
CYBERSOURCE CORP	COM		23251J106	692	104844	SH	DEFINED	19
CYCLE CTRY ACCESSORIES CORP	COM		232984104	324	97300	SH	DEFINED	6
CYMER INC	COM		232572107	1772	49900	SH	DEFINED	23
CYMER INC	COM		232572107	571	16085	SH	DEFINED	18
CYMER INC	COM		232572107	1582	44564	SH	DEFINED	19
CYMER INC	COM		232572107	1147	32300	SH	DEFINED	20
CYMER INC	COM		232572107	5856	164900	SH	DEFINED	21
CYPRESS SEMICONDUCTOR CORP	COM		232806109	23	1625	SH	DEFINED	18
CYPRESS SEMICONDUCTOR CORP	COM		232806109	2153	151100	SH	DEFINED	20
CYPRESS SEMICONDUCTOR CORP	COM		232806109	3	200	SH	DEFINED	9
CYTEC INDS INC	COM		232820100	26	542	SH	DEFINED	11
CYTEC INDS INC	COM		232820100	44891	942490	SH	DEFINED	20
CYTEC INDS INC	COM		232820100	13385	281020	SH	DEFINED	6
CYTEC INDS INC	COM		232820100	4827	101350	SH	DEFINED	21
CYTEC INDS INC	COM		232820100	2446	51360	SH	DEFINED	19
CYTEC INDS INC	COM		232820100	4938	103681	SH	DEFINED	18
CYTEC INDS INC	COM		232820100	5	100	SH	DEFINED	2
CYTYC CORP	COM		232946103	387	13700	SH	DEFINED	5
CYTYC CORP	COM		232946103	6	200	SH	DEFINED	11
CYTYC CORP	COM		232946103	88	3130	SH	DEFINED	2
CYTYC CORP	COM		232946103	466	16500	SH	DEFINED	18
CYTYC CORP	COM		232946103	4759	168570	SH	DEFINED	21
CYTYC CORP	COM		232946103	18633	660057	SH	DEFINED	20
D R HORTON INC	COM		23331A109	72	2024	SH	DEFINED	2
D R HORTON INC	COM		23331A109	1968	55076	SH	DEFINED	19

Edgar Filing: LEGG MASON INC - Form 13F-HR

D R HORTON INC	COM		23331A109	8	217	SH	DEFINED	18
D R HORTON INC	COM		23331A109	6348	177674	SH	DEFINED	3
D R HORTON INC	COM		23331A109	7528	210700	SH	DEFINED	23
DADE BEHRING HLDGS INC	COM		23342J206	25674	627880	SH	DEFINED	3
DADE BEHRING HLDGS INC	COM		23342J206	60	1474	SH	DEFINED	18
DADE BEHRING HLDGS INC	COM		23342J206	3377	82580	SH	DEFINED	19
DADE BEHRING HLDGS INC	COM		23342J206	5152	126000	SH	DEFINED	20
DAIMLERCHRYSLER AG	ORD		D1668R123	51	1000	SH	DEFINED	11
DAIMLERCHRYSLER AG	ORD		D1668R123	86	1686	SH	DEFINED	2
DAIMLERCHRYSLER AG	ORD		D1668R123	455	8914	SH	DEFINED	9
DAIMLERCHRYSLER AG	ORD		D1668R123	18	344	SH	DEFINED	17
DAKTRONICS INC	COM		234264109	24	800	SH	DEFINED	17
DANA CORP	COM		235811106	211	29369	SH	DEFINED	19
DANAHER CORP DEL	NOTE	1/2	235851AF9	1900	1900000	PRN	DEFINED	20
DANAHER CORP DEL	COM		235851102	64	1150	SH	DEFINED	17
DANAHER CORP DEL	COM		235851102	319	5716	SH	DEFINED	11
DANAHER CORP DEL	COM		235851102	3916	70209	SH	DEFINED	19
DANAHER CORP DEL	COM		235851102	234	4199	SH	DEFINED	5
DANAHER CORP DEL	NOTE	1/2	235851AF9	14750	14750000	PRN	DEFINED	21
DANAHER CORP DEL	COM		235851102	7035	126122	SH	DEFINED	20
DANAHER CORP DEL	COM		235851102	7007	125616	SH	DEFINED	22
DANAHER CORP DEL	COM		235851102	853	15300	SH	DEFINED	9
DANAHER CORP DEL	COM		235851102	9402	168554	SH	DEFINED	18
DARDEN RESTAURANTS INC	COM		237194105	653	16785	SH	DEFINED	18
DARDEN RESTAURANTS INC	COM		237194105	4615	118705	SH	DEFINED	19
DARDEN RESTAURANTS INC	COM		237194105	830	21335	SH	DEFINED	20
DARDEN RESTAURANTS INC	COM		237194105	608	15636	SH	DEFINED	3
DARDEN RESTAURANTS INC	COM		237194105	78	1998	SH	DEFINED	2
DARDEN RESTAURANTS INC	COM		237194105	1128	29000	SH	DEFINED	17
DARDEN RESTAURANTS INC	COM		237194105	12	300	SH	DEFINED	9
DATARAM CORP	COM	PAR \$1	238108203	588	111755	SH	DEFINED	6
DATASCOPE CORP	COM		238113104	36	1100	SH	DEFINED	11
DATAWATCH CORP	COM	NEW	237917208	10	2340	SH	DEFINED	1
DAVE & BUSTERS INC	COM		23833N104	26	1466	SH	DEFINED	19
DAVE & BUSTERS INC	COM		23833N104	13	717	SH	DEFINED	2
DAVITA INC	COM		23918K108	555	10954	SH	DEFINED	18
DAVITA INC	COM		23918K108	8639	170600	SH	DEFINED	20
DAVITA INC	COM		23918K108	1671	33000	SH	DEFINED	21
DEAN FOODS CO NEW	COM		242370104	112	2975	SH	DEFINED	18
DEAN FOODS CO NEW	COM		242370104	762	20232	SH	DEFINED	9
DEAN FOODS CO NEW	COM		242370104	605	16071	SH	DEFINED	19
DEAN FOODS CO NEW	COM		242370104	27189	721957	SH	DEFINED	20
DEAN FOODS CO NEW	COM		242370104	128	3400	SH	DEFINED	17
DEAN FOODS CO NEW	COM		242370104	983	26100	SH	DEFINED	3
DEAN FOODS CO NEW	COM		242370104	3	76	SH	DEFINED	11
DEB SHOPS INC	COM		242728103	3532	118816	SH	DEFINED	20
DEB SHOPS INC	COM		242728103	2925	98379	SH	DEFINED	6
DEB SHOPS INC	COM		242728103	141	4750	SH	DEFINED	3
DEB SHOPS INC	COM		242728103	253	8500	SH	DEFINED	18
DEBT STRATEGIES FD INC NEW	COM		24276Q109	28	4514	SH	DEFINED	18
DECKERS OUTDOOR CORP	COM		243537107	55	1994	SH	DEFINED	19
DECODE GENETICS INC	COM		243586104	28	3446	SH	DEFINED	19
DECODE GENETICS INC	COM		243586104	71	8552	SH	DEFINED	18
DEERE & CO	COM		244199105	54	800	SH	DEFINED	11
DEERE & CO	COM		244199105	439	6445	SH	DEFINED	2
DEERE & CO	COM		244199105	6246	91704	SH	DEFINED	18
DEERE & CO	COM		244199105	6324	92850	SH	DEFINED	19
DEERE & CO	COM		244199105	6914	101505	SH	DEFINED	20
DEERE & CO	COM		244199105	1526	22400	SH	DEFINED	21
DEERE & CO	COM		244199105	653	9588	SH	DEFINED	17
DEERE & CO	COM		244199105	4087	60000	SH	DEFINED	8
DEERE & CO	COM		244199105	4972	73000	SH	DEFINED	6

Edgar Filing: LEGG MASON INC - Form 13F-HR

DEERE & CO	COM	244199105	5258	77200	SH	DEFINED	23
DEERE & CO	COM	244199105	102	1500	SH	DEFINED	4
DEERFIELD TRIARC CAP CORP	COM	244572301	2206	161024	SH	DEFINED	3
DEL MONTE FOODS CO	COM	24522P103	17006	1630506	SH	DEFINED	20
DEL MONTE FOODS CO	COM	24522P103	103	9862	SH	DEFINED	9
DEL MONTE FOODS CO	COM	24522P103	333	31929	SH	DEFINED	17
DEL MONTE FOODS CO	COM	24522P103	84	8080	SH	DEFINED	2
DEL MONTE FOODS CO	COM	24522P103	936	89720	SH	DEFINED	19
DEL MONTE FOODS CO	COM	24522P103	88689	8503245	SH	DEFINED	6
DEL MONTE FOODS CO	COM	24522P103	2704	259282	SH	DEFINED	18
DEL MONTE FOODS CO	COM	24522P103	23	2250	SH	DEFINED	4
DELAWARE INVTS DIV & INCOME	COM	245915103	4	313	SH	DEFINED	9
DELL INC	COM	24702R101	5990	200000	SH	DEFINED	7
DELL INC	COM	24702R101	531830	17757255	SH	DEFINED	18
DELL INC	COM	24702R101	57413	1914400	SH	DEFINED	10
DELL INC	COM	24702R101	3543	118305	SH	DEFINED	22
DELL INC	COM	24702R101	2791	93195	SH	DEFINED	23
DELL INC	COM	24702R101	2609	86959	SH	DEFINED	9
DELL INC	COM	24702R101	20382	680543	SH	DEFINED	19
DELL INC	COM	24702R101	29552	986703	SH	DEFINED	21
DELL INC	COM	24702R101	810	27034	SH	DEFINED	11
DELL INC	COM	24702R101	2495	83300	SH	DEFINED	1
DELL INC	COM	24702R101	488473	16287875	SH	DEFINED	8
DELL INC	COM	24702R101	1760	58751	SH	DEFINED	5
DELL INC	COM	24702R101	1169	38985	SH	DEFINED	17
DELL INC	COM	24702R101	33	1100	SH	DEFINED	4
DELL INC	COM	24702R101	15343	511614	SH	DEFINED	2
DELL INC	COM	24702R101	147131	4912570	SH	DEFINED	20
DELL INC	COM	24702R101	21448	716125	SH	DEFINED	3
DELPHI FINL GROUP INC	CL A	247131105	11	241	SH	DEFINED	19
DELPHI FINL GROUP INC	CL A	247131105	35456	770625	SH	DEFINED	6
DELPHI FINL GROUP INC	CL A	247131105	58	1270	SH	DEFINED	3
DELTA & PINE LD CO	COM	247357106	6	282	SH	DEFINED	9
DELTA & PINE LD CO	COM	247357106	25	1095	SH	DEFINED	18
DELTA APPAREL INC	COM	247368103	11	700	SH	DEFINED	11
DELTA FINANCIAL CORP	COM	247918105	163	19500	SH	DEFINED	2
DELTIC TIMBER CORP	COM	247850100	38	742	SH	DEFINED	18
DELUXE CORP	COM	248019101	18	611	SH	DEFINED	18
DELUXE CORP	COM	248019101	656	21758	SH	DEFINED	21
DELUXE CORP	COM	248019101	41635	1381400	SH	DEFINED	6
DENBURY RES INC	COM NEW	247916208	7413	325426	SH	DEFINED	20
DENBURY RES INC	COM NEW	247916208	1621	71159	SH	DEFINED	18
DENDREON CORP	COM	24823Q107	16	3000	SH	DEFINED	2
DENDRITE INTL INC	COM	248239105	3717	257914	SH	DEFINED	20
DENDRITE INTL INC	COM	248239105	884	61335	SH	DEFINED	19
DENDRITE INTL INC	COM	248239105	275	19110	SH	DEFINED	3
DENDRITE INTL INC	COM	248239105	267	18543	SH	DEFINED	18
DENDRITE INTL INC	COM	248239105	529	36721	SH	DEFINED	21
DENNYS CORP	COM	24869P104	1	177	SH	DEFINED	18
DENTSPLY INTL INC NEW	COM	249030107	599	11158	SH	DEFINED	18
DENTSPLY INTL INC NEW	COM	249030107	55	1032	SH	DEFINED	11
DENTSPLY INTL INC NEW	COM	249030107	5901	109900	SH	DEFINED	2
DENTSPLY INTL INC NEW	COM	249030107	537	10000	SH	DEFINED	3
DENTSPLY INTL INC NEW	COM	249030107	37	687	SH	DEFINED	9
DENTSPLY INTL INC NEW	COM	249030107	10996	204800	SH	DEFINED	20
DENTSPLY INTL INC NEW	COM	249030107	250	4650	SH	DEFINED	21
DESARROLLADORA HOMEX S A DE	SPONSORED ADR	25030W100	11352	370000	SH	DEFINED	3
DEUTSCHE BANK AG NAMEN	ORD	D18190898	48	494	SH	DEFINED	17
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	10427	644330	SH	DEFINED	6
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	494	29703	SH	DEFINED	17
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	5	280	SH	DEFINED	9
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	71	1500	SH	DEFINED	3

Edgar Filing: LEGG MASON INC - Form 13F-HR

DEVELOPERS DIVERSIFIED RLTY	COM	251591103	80	1700	SH	DEFINED	9
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	56	1200	SH	DEFINED	2
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	2501	53193	SH	DEFINED	20
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	627	13325	SH	DEFINED	19
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	15251	324350	SH	DEFINED	1
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	366	7775	SH	DEFINED	18
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	788	16750	SH	DEFINED	21
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	141	3000	SH	DEFINED	11
DEVON ENERGY CORP NEW	COM	25179M103	37	588	SH	DEFINED	9
DEVON ENERGY CORP NEW	COM	25179M103	12238	195684	SH	DEFINED	1
DEVON ENERGY CORP NEW	COM	25179M103	629	10054	SH	DEFINED	21
DEVON ENERGY CORP NEW	COM	25179M103	4027	64395	SH	DEFINED	17
DEVON ENERGY CORP NEW	COM	25179M103	339	5428	SH	DEFINED	11
DEVON ENERGY CORP NEW	COM	25179M103	8092	129383	SH	DEFINED	19
DEVON ENERGY CORP NEW	COM	25179M103	77508	1242169	SH	DEFINED	6
DEVON ENERGY CORP NEW	COM	25179M103	129	2062	SH	DEFINED	22
DEVON ENERGY CORP NEW	COM	25179M103	6976	111544	SH	DEFINED	20
DEVON ENERGY CORP NEW	COM	25179M103	14810	236810	SH	DEFINED	3
DEVON ENERGY CORP NEW	COM	25179M103	756	12082	SH	DEFINED	5
DEVON ENERGY CORP NEW	COM	25179M103	12977	207500	SH	DEFINED	8
DEVON ENERGY CORP NEW	COM	25179M103	1000	15997	SH	DEFINED	18
DEVON ENERGY CORP NEW	COM	25179M103	2108	33700	SH	DEFINED	23
DEVON ENERGY CORP NEW	COM	25179M103	27	432	SH	DEFINED	2
DEVRY INC DEL	COM	251893103	9	472	SH	DEFINED	18
DEVRY INC DEL	COM	251893103	32	1600	SH	DEFINED	11
DEVRY INC DEL	COM	251893103	60	3000	SH	DEFINED	20
DEVRY INC DEL	COM	251893103	108554	5427700	SH	DEFINED	8
DEX MEDIA INC	COM	25212E100	2	60	SH	DEFINED	18
DEX MEDIA INC	COM	25212E100	13407	494900	SH	DEFINED	6
DEXCOM INC	COM	252131107	13	875	SH	DEFINED	18
DIAGEO P L C	SPON ADR NEW	25243Q205	1941	33286	SH	DEFINED	2
DIAGEO P L C	SPON ADR NEW	25243Q205	117	2010	SH	DEFINED	9
DIAGEO P L C	SPON ADR NEW	25243Q205	82	1400	SH	DEFINED	11
DIAGEO P L C	SPON ADR NEW	25243Q205	39574	700432	SH	DEFINED	6
DIAGEO P L C	SPON ADR NEW	25243Q205	1164	19960	SH	DEFINED	17
DIAGNOSTIC PRODS CORP	COM	252450101	1	25	SH	DEFINED	11
DIAGNOSTIC PRODS CORP	COM	252450101	70	1452	SH	DEFINED	18
DIAGNOSTIC PRODS CORP	COM	252450101	22271	458725	SH	DEFINED	3
DIAMOND FOODS INC	COM	252603105	198	10000	SH	DEFINED	3
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	12	175	SH	DEFINED	11
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	288	4140	SH	DEFINED	3
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	174	2500	SH	DEFINED	20
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	1614	23200	SH	DEFINED	21
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	735	10565	SH	DEFINED	18
DIAMONDCLUSTER INTL INC	COM	25278P106	2	200	SH	DEFINED	17
DIAMONDROCK HOSPITALITY CO	COM	252784301	1321	110469	SH	DEFINED	3
DIAMONDS TR	UNIT SER 1	252787106	177	1652	SH	DEFINED	18
DIAMONDS TR	UNIT SER 1	252787106	98	912	SH	DEFINED	11
DICKS SPORTING GOODS INC	COM	253393102	18	550	SH	DEFINED	11
DICKS SPORTING GOODS INC	COM	253393102	79	2380	SH	DEFINED	18
DICKS SPORTING GOODS INC	COM	253393102	3357	101000	SH	DEFINED	20
DIEBOLD INC	COM	253651103	76	2000	SH	DEFINED	9
DIEBOLD INC	COM	253651103	472	12413	SH	DEFINED	18
DIEBOLD INC	COM	253651103	301	7916	SH	DEFINED	2
DIEBOLD INC	COM	253651103	17	450	SH	DEFINED	11
DIEBOLD INC	COM	253651103	3211	84500	SH	DEFINED	20
DIGENE CORP	COM	253752109	62	2122	SH	DEFINED	19
DIGI INTL INC	COM	253798102	3505	334129	SH	DEFINED	3
DIGIMARC CORP	COM	253807101	15	2600	SH	DEFINED	18
DIGITAL ANGEL CORP	COM	253830103	3	1000	SH	DEFINED	2
DIGITAL ANGEL CORP	COM	253830103	2	500	SH	DEFINED	17
DIGITAL INSIGHT CORP	COM	25385P106	79	2473	SH	DEFINED	19



Edgar Filing: LEGG MASON INC - Form 13F-HR

DIGITAL RIV INC	COM	25388B104	1119	37610	SH	DEFINED	19
DIGITAL RIV INC	COM	25388B104	17249	580000	SH	DEFINED	20
DIGITAL RIV INC	COM	25388B104	335	11250	SH	DEFINED	21
DIGITAL RIV INC	COM	25388B104	4	129	SH	DEFINED	18
DIGITAL RLTY TR INC	COM	253868103	955	42200	SH	DEFINED	18
DIGITAL RLTY TR INC	COM	253868103	1489	65792	SH	DEFINED	19
DIGITAS INC	COM	25388K104	886	70770	SH	DEFINED	18
DIGITAS INC	COM	25388K104	782	62444	SH	DEFINED	19
DIGITAS INC	COM	25388K104	4897	391170	SH	DEFINED	20
DIGITAS INC	COM	25388K104	10182	813222	SH	DEFINED	21
DILLARDS INC	CL A	254067101	2511	101160	SH	DEFINED	18
DILLARDS INC	CL A	254067101	9886	398320	SH	DEFINED	3
DILLARDS INC	CL A	254067101	4879	196584	SH	DEFINED	20
DILLARDS INC	CL A	254067101	311	12528	SH	DEFINED	19
DIME CMNTY BANCSHARES	COM	253922108	10	700	SH	DEFINED	11
DIODES INC	COM	254543101	88	2825	SH	DEFINED	19
DIODES INC	COM	254543101	3256	104850	SH	DEFINED	20
DIODES INC	COM	254543101	45	1461	SH	DEFINED	18
DIRECT GEN CORP	COM	25456W204	22152	1310757	SH	DEFINED	6
DIRECTV GROUP INC	COM	25459L106	2330	164987	SH	DEFINED	9
DIRECTV GROUP INC	COM	25459L106	395	27989	SH	DEFINED	21
DIRECTV GROUP INC	COM	25459L106	2856	202238	SH	DEFINED	18
DIRECTV GROUP INC	COM	25459L106	129145	9146235	SH	DEFINED	10
DIRECTV GROUP INC	COM	25459L106	218	15428	SH	DEFINED	11
DIRECTV GROUP INC	COM	25459L106	64	4537	SH	DEFINED	17
DIRECTV GROUP INC	COM	25459L106	5293	374872	SH	DEFINED	7
DIRECTV GROUP INC	COM	25459L106	11347	803604	SH	DEFINED	4
DIRECTV GROUP INC	COM	25459L106	9	645	SH	DEFINED	2
DIRECTV GROUP INC	COM	25459L106	3561	252186	SH	DEFINED	5
DIRECTV GROUP INC	COM	25459L106	0	3	SH	DEFINED	1
DIRECTV GROUP INC	COM	25459L106	946434	67027905	SH	DEFINED	8
DISCOVERY HOLDING CO	CL A COM	25468Y107	32	2112	SH	DEFINED	11
DISCOVERY HOLDING CO	CL A COM	25468Y107	102	6709	SH	DEFINED	23
DISCOVERY HOLDING CO	CL A COM	25468Y107	282	18639	SH	DEFINED	9
DISCOVERY HOLDING CO	CL A COM	25468Y107	79055	5218154	SH	DEFINED	18
DISCOVERY HOLDING CO	CL A COM	25468Y107	4	235	SH	DEFINED	1
DISCOVERY HOLDING CO	CL A COM	25468Y107	32332	2134101	SH	DEFINED	20
DISCOVERY HOLDING CO	CL A COM	25468Y107	3	176	SH	DEFINED	2
DISCOVERY HOLDING CO	CL A COM	25468Y107	1177	77660	SH	DEFINED	17
DISCOVERY HOLDING CO	CL A COM	25468Y107	441	29089	SH	DEFINED	21
DISCOVERY PARTNERS INTL INC	COM	254675101	746	281680	SH	DEFINED	6
DISNEY WALT CO	COM DISNEY	254687106	19304	805335	SH	DEFINED	2
DISNEY WALT CO	COM DISNEY	254687106	1745	72807	SH	DEFINED	1
DISNEY WALT CO	NOTE 2.125% 4/1	254687AU0	2000	2000000	PRN	DEFINED	21
DISNEY WALT CO	COM DISNEY	254687106	10225	426562	SH	DEFINED	4
DISNEY WALT CO	COM DISNEY	254687106	5567	232242	SH	DEFINED	3
DISNEY WALT CO	COM DISNEY	254687106	3771	157323	SH	DEFINED	17
DISNEY WALT CO	COM DISNEY	254687106	7344	306363	SH	DEFINED	5
DISNEY WALT CO	COM DISNEY	254687106	12068	503483	SH	DEFINED	21
DISNEY WALT CO	COM DISNEY	254687106	522693	21806117	SH	DEFINED	20
DISNEY WALT CO	COM DISNEY	254687106	14032	585388	SH	DEFINED	19
DISNEY WALT CO	COM DISNEY	254687106	876505	36566764	SH	DEFINED	18
DISNEY WALT CO	COM DISNEY	254687106	4329	180603	SH	DEFINED	9
DISNEY WALT CO	COM DISNEY	254687106	1587	66200	SH	DEFINED	23
DISNEY WALT CO	COM DISNEY	254687106	308	12860	SH	DEFINED	7
DISNEY WALT CO	COM DISNEY	254687106	741	30931	SH	DEFINED	11
DISNEY WALT CO	COM DISNEY	254687106	44310	1857454	SH	DEFINED	6
DITECH COMMUNICATIONS CORP	COM	25500M103	271	32400	SH	DEFINED	6
DIVERSA CORP	COM	255064107	5	1000	SH	DEFINED	9
DIVERSA CORP	COM	255064107	1	200	SH	DEFINED	18
DIVERSIFIED INCOME STRAT PTF	COM	255251100	0	8	SH	DEFINED	18
DIXIE GROUP INC	CL A	255519100	6	425	SH	DEFINED	11

Edgar Filing: LEGG MASON INC - Form 13F-HR

DJ ORTHOPEDICS INC	COM	23325G104	9	330	SH	DEFINED	19
DJ ORTHOPEDICS INC	COM	23325G104	18760	680215	SH	DEFINED	3
DJ ORTHOPEDICS INC	COM	23325G104	8181	296620	SH	DEFINED	20
DJ ORTHOPEDICS INC	COM	23325G104	1811	65660	SH	DEFINED	18
DJ ORTHOPEDICS INC	COM	23325G104	13618	493750	SH	DEFINED	21
DNP SELECT INCOME FD	COM	23325P104	295	28385	SH	DEFINED	18
DOBSON COMMUNICATIONS CORP	CL A	256069105	47	6262	SH	DEFINED	19
DOBSON COMMUNICATIONS CORP	CL A	256069105	17956	2394155	SH	DEFINED	3
DOBSON COMMUNICATIONS CORP	CL A	256069105	656	87500	SH	DEFINED	18
DOBSON COMMUNICATIONS CORP	CL A	256069105	4795	639269	SH	DEFINED	20
DOBSON COMMUNICATIONS CORP	CL A	256069105	8848	1179795	SH	DEFINED	21
DOLBY LABORATORIES INC	COM	25659T107	18	1040	SH	DEFINED	3
DOLBY LABORATORIES INC	COM	25659T107	4525	265370	SH	DEFINED	20
DOLBY LABORATORIES INC	COM	25659T107	901	52841	SH	DEFINED	18
DOLBY LABORATORIES INC	COM	25659T107	18826	1104168	SH	DEFINED	21
DOLLAR FINL CORP	COM	256664103	1484	123810	SH	DEFINED	3
DOLLAR GEN CORP	COM	256669102	118	6203	SH	DEFINED	18
DOLLAR GEN CORP	COM	256669102	30	1575	SH	DEFINED	1
DOLLAR GEN CORP	COM	256669102	33	1725	SH	DEFINED	11
DOLLAR GEN CORP	COM	256669102	57	3000	SH	DEFINED	2
DOLLAR GEN CORP	COM	256669102	3	145	SH	DEFINED	9
DOLLAR GEN CORP	COM	256669102	1592	83500	SH	DEFINED	23
DOLLAR GEN CORP	COM	256669102	1181	61905	SH	DEFINED	19
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	2	67	SH	DEFINED	19
DOLLAR TREE STORES INC	COM	256747106	3778	157800	SH	DEFINED	6
DOLLAR TREE STORES INC	COM	256747106	24	1000	SH	DEFINED	11
DOLLAR TREE STORES INC	COM	256747106	477	19918	SH	DEFINED	19
DOLLAR TREE STORES INC	COM	256747106	1	37	SH	DEFINED	18
DOLLAR TREE STORES INC	COM	256747106	843	35230	SH	DEFINED	3
DOMINION HOMES INC	COM	257386102	577	54200	SH	DEFINED	6
DOMINION RES INC VA NEW	COM	25746U109	1575	20403	SH	DEFINED	18
DOMINION RES INC VA NEW	COM	25746U109	1458	18880	SH	DEFINED	3
DOMINION RES INC VA NEW	COM	25746U109	789	10223	SH	DEFINED	5
DOMINION RES INC VA NEW	COM	25746U109	265	3437	SH	DEFINED	2
DOMINION RES INC VA NEW	COM	25746U109	306	3963	SH	DEFINED	1
DOMINION RES INC VA NEW	COM	25746U109	1330	17227	SH	DEFINED	17
DOMINION RES INC VA NEW	COM	25746U109	4107	53195	SH	DEFINED	11
DOMINION RES INC VA NEW	COM	25746U109	2230	28889	SH	DEFINED	21
DOMINION RES INC VA NEW	COM	25746U109	1538	19921	SH	DEFINED	6
DOMINION RES INC VA NEW	COM	25746U109	82	1068	SH	DEFINED	9
DOMINION RES INC VA NEW	COM	25746U109	5199	67339	SH	DEFINED	19
DOMINOS PIZZA INC	COM	25754A201	2021	83500	SH	DEFINED	23
DOMINOS PIZZA INC	COM	25754A201	2379	98307	SH	DEFINED	19
DOMINOS PIZZA INC	COM	25754A201	17079	705727	SH	DEFINED	3
DOMTAR INC	COM	257561100	1590	275100	SH	DEFINED	6
DOMTAR INC	COM	257561100	230	44700	SH	DEFINED	7
DONALDSON INC	COM	257651109	41	1281	SH	DEFINED	18
DONALDSON INC	COM	257651109	10585	332850	SH	DEFINED	1
DONALDSON INC	COM	257651109	1210	38040	SH	DEFINED	2
DONALDSON INC	COM	257651109	7	220	SH	DEFINED	9
DONALDSON INC	COM	257651109	626	19675	SH	DEFINED	11
DONEGAL GROUP INC	CL A	257701201	2001	86097	SH	DEFINED	6
DONEGAL GROUP INC	CL B	257701300	587	27601	SH	DEFINED	6
DONNELLEY R R & SONS CO	COM	257867101	15	441	SH	DEFINED	7
DONNELLEY R R & SONS CO	COM	257867101	9679	282940	SH	DEFINED	6
DONNELLEY R R & SONS CO	COM	257867101	21121	617400	SH	DEFINED	20
DONNELLEY R R & SONS CO	COM	257867101	1545	45149	SH	DEFINED	21
DONNELLEY R R & SONS CO	COM	257867101	1419	41485	SH	DEFINED	19
DONNELLEY R R & SONS CO	COM	257867101	570	16663	SH	DEFINED	2
DONNELLEY R R & SONS CO	COM	257867101	318	9300	SH	DEFINED	11
DONNELLEY R R & SONS CO	COM	257867101	1194	34889	SH	DEFINED	17
DONNELLEY R R & SONS CO	COM	257867101	556	16240	SH	DEFINED	18

Edgar Filing: LEGG MASON INC - Form 13F-HR

DORAL FINL CORP	COM	25811P100	174	16374	SH	DEFINED	18
DORAL FINL CORP	COM	25811P100	2	191	SH	DEFINED	19
DOREL INDS INC	CL B SUB VTG	25822C205	449	18700	SH	DEFINED	7
DOT HILL SYS CORP	COM	25848T109	25	3600	SH	DEFINED	18
DOVER CORP	COM	260003108	9217	227645	SH	DEFINED	18
DOVER CORP	COM	260003108	14685	362689	SH	DEFINED	2
DOVER CORP	COM	260003108	1582	39067	SH	DEFINED	19
DOVER CORP	COM	260003108	13628	336586	SH	DEFINED	22
DOVER CORP	COM	260003108	919	22700	SH	DEFINED	5
DOVER CORP	COM	260003108	917	22655	SH	DEFINED	11
DOVER CORP	COM	260003108	5798	143199	SH	DEFINED	17
DOVER CORP	COM	260003108	799	19742	SH	DEFINED	23
DOVER DOWNS GAMING & ENTMT I	COM	260095104	1622	114600	SH	DEFINED	6
DOW CHEM CO	COM	260543103	2427	55378	SH	DEFINED	17
DOW CHEM CO	COM	260543103	4601	105000	SH	DEFINED	7
DOW CHEM CO	COM	260543103	142573	3253615	SH	DEFINED	18
DOW CHEM CO	COM	260543103	546	12460	SH	DEFINED	11
DOW CHEM CO	COM	260543103	167888	3831318	SH	DEFINED	20
DOW CHEM CO	COM	260543103	12774	291506	SH	DEFINED	19
DOW CHEM CO	COM	260543103	10642	242870	SH	DEFINED	6
DOW CHEM CO	COM	260543103	53	1205	SH	DEFINED	9
DOW CHEM CO	COM	260543103	1188	27100	SH	DEFINED	23
DOW CHEM CO	COM	260543103	6877	156934	SH	DEFINED	21
DOW CHEM CO	COM	260543103	2070	47249	SH	DEFINED	2
DOW CHEM CO	COM	260543103	556	12688	SH	DEFINED	5
DOW CHEM CO	COM	260543103	16352	373160	SH	DEFINED	3
DOW JONES & CO INC	COM	260561105	401	11302	SH	DEFINED	19
DOW JONES & CO INC	COM	260561105	1061	29900	SH	DEFINED	9
DOW JONES & CO INC	COM	260561105	2530	71300	SH	DEFINED	18
DOW JONES & CO INC	COM	260561105	13	380	SH	DEFINED	2
DOW JONES & CO INC	COM	260561105	135	3812	SH	DEFINED	20
DOWNEY FINL CORP	COM	261018105	2191	32030	SH	DEFINED	21
DOWNEY FINL CORP	COM	261018105	633	9250	SH	DEFINED	17
DOWNEY FINL CORP	COM	261018105	36773	537700	SH	DEFINED	6
DOWNEY FINL CORP	COM	261018105	2186	31964	SH	DEFINED	19
DOWNEY FINL CORP	COM	261018105	408	5960	SH	DEFINED	20
DOWNEY FINL CORP	COM	261018105	395	5778	SH	DEFINED	18
DPL INC	COM	233293109	306	11779	SH	DEFINED	2
DPL INC	COM	233293109	1781	68424	SH	DEFINED	9
DPL INC	COM	233293109	12399	476700	SH	DEFINED	6
DPL INC	COM	233293109	476	18300	SH	DEFINED	18
DR REDDYS LABS LTD	ADR	256135203	11	500	SH	DEFINED	11
DREAMWORKS ANIMATION SKG INC	CL A	26153C103	25	1000	SH	DEFINED	1
DREAMWORKS ANIMATION SKG INC	CL A	26153C103	3090	125800	SH	DEFINED	23
DRESS BARN INC	COM	261570105	9861	255400	SH	DEFINED	6
DRESS BARN INC	COM	261570105	9537	247010	SH	DEFINED	3
DRESSER-RAND GROUP INC	COM	261608103	22	910	SH	DEFINED	18
DRESSER-RAND GROUP INC	COM	261608103	19	800	SH	DEFINED	11
DREW INDS INC	COM NEW	26168L205	3911	138740	SH	DEFINED	3
DREW INDS INC	COM NEW	26168L205	85	3000	SH	DEFINED	11
DREYFUS HIGH YIELD STRATEGIE	SH BEN INT	26200S101	29	7424	SH	DEFINED	18
DREYFUS STRATEGIC MUN BD FD	COM	26202F107	124	15273	SH	DEFINED	18
DREYFUS STRATEGIC MUNS INC	COM	261932107	9	1035	SH	DEFINED	18
DRIL-QUIP INC	COM	262037104	1178	24953	SH	DEFINED	19
DRS TECHNOLOGIES INC	COM	23330X100	51	1000	SH	DEFINED	2
DRS TECHNOLOGIES INC	COM	23330X100	962	18712	SH	DEFINED	19
DRS TECHNOLOGIES INC	COM	23330X100	491	9549	SH	DEFINED	18
DRS TECHNOLOGIES INC	COM	23330X100	33	650	SH	DEFINED	11
DRS TECHNOLOGIES INC	COM	23330X100	6638	129096	SH	DEFINED	20
DRYSHIPS INC	SHS	Y2109Q101	535	43800	SH	DEFINED	3
DSP GROUP INC	COM	23332B106	168	6700	SH	DEFINED	21
DSP GROUP INC	COM	23332B106	79	3171	SH	DEFINED	19

Edgar Filing: LEGG MASON INC - Form 13F-HR

DSP GROUP INC	COM	23332B106	24	950	SH	DEFINED	11
DSP GROUP INC	COM	23332B106	2922	116600	SH	DEFINED	18
DSP GROUP INC	COM	23332B106	35911	1433000	SH	DEFINED	20
DST SYS INC DEL	COM	233326107	54	900	SH	DEFINED	18
DST SYS INC DEL	COM	233326107	60	1000	SH	DEFINED	11
DST SYS INC DEL	COM	233326107	450	7510	SH	DEFINED	3
DST SYS INC DEL	COM	233326107	42	699	SH	DEFINED	22
DST SYS INC DEL	COM	233326107	713	11900	SH	DEFINED	21
DST SYS INC DEL	COM	233326107	483	8056	SH	DEFINED	19
DST SYS INC DEL	COM	233326107	61863	1032600	SH	DEFINED	8
DTE ENERGY CO	COM	233331107	50	1168	SH	DEFINED	22
DTE ENERGY CO	COM	233331107	160	3700	SH	DEFINED	2
DTE ENERGY CO	COM	233331107	366	8478	SH	DEFINED	17
DTE ENERGY CO	COM	233331107	323	7470	SH	DEFINED	3
DTE ENERGY CO	COM	233331107	1474	34134	SH	DEFINED	19
DTE ENERGY CO	COM	233331107	31020	718230	SH	DEFINED	6
DTE ENERGY CO	COM	233331107	15	355	SH	DEFINED	9
DTE ENERGY CO	COM	233331107	117	2702	SH	DEFINED	18
DTF TAX-FREE INCOME INC	COM	23334J107	0	10	SH	DEFINED	18
DU PONT E I DE NEMOURS & CO	COM	263534109	9351	220019	SH	DEFINED	19
DU PONT E I DE NEMOURS & CO	COM	263534109	7398	174070	SH	DEFINED	17
DU PONT E I DE NEMOURS & CO	COM	263534109	1477	34748	SH	DEFINED	2
DU PONT E I DE NEMOURS & CO	COM	263534109	8227	193582	SH	DEFINED	4
DU PONT E I DE NEMOURS & CO	COM	263534109	4690	110358	SH	DEFINED	3
DU PONT E I DE NEMOURS & CO	COM	263534109	691	16259	SH	DEFINED	11
DU PONT E I DE NEMOURS & CO	COM	263534109	2775	65305	SH	DEFINED	7
DU PONT E I DE NEMOURS & CO	COM	263534109	739	17361	SH	DEFINED	9
DU PONT E I DE NEMOURS & CO	COM	263534109	1172	27586	SH	DEFINED	1
DU PONT E I DE NEMOURS & CO	COM	263534109	47922	1127566	SH	DEFINED	6
DU PONT E I DE NEMOURS & CO	COM	263534109	25	579	SH	DEFINED	22
DU PONT E I DE NEMOURS & CO	COM	263534109	113117	2661584	SH	DEFINED	21
DU PONT E I DE NEMOURS & CO	COM	263534109	287037	6753805	SH	DEFINED	20
DU PONT E I DE NEMOURS & CO	COM	263534109	343814	8089751	SH	DEFINED	18
DU PONT E I DE NEMOURS & CO	COM	263534109	5202	122396	SH	DEFINED	5
DUCOMMUN INC DEL	COM	264147109	21	1000	SH	DEFINED	6
DUFF & PHELPS UTIL CORP BD T	COM	26432K108	5	403	SH	DEFINED	18
DUKE ENERGY CORP	COM	264399106	3809	138774	SH	DEFINED	17
DUKE ENERGY CORP	COM	264399106	22	800	SH	DEFINED	11
DUKE ENERGY CORP	COM	264399106	2459	89599	SH	DEFINED	2
DUKE ENERGY CORP	COM	264399106	9967	363080	SH	DEFINED	3
DUKE ENERGY CORP	COM	264399106	3843	140000	SH	DEFINED	8
DUKE ENERGY CORP	COM	264399106	5105	185960	SH	DEFINED	18
DUKE ENERGY CORP	COM	264399106	399	14549	SH	DEFINED	9
DUKE ENERGY CORP	COM	264399106	5435	197985	SH	DEFINED	19
DUKE ENERGY CORP	COM	264399106	1802	65650	SH	DEFINED	6
DUKE REALTY CORP	COM NEW	264411505	200	6000	SH	DEFINED	18
DUKE REALTY CORP	COM NEW	264411505	5741	171882	SH	DEFINED	20
DUKE REALTY CORP	COM NEW	264411505	1192	35700	SH	DEFINED	21
DUKE REALTY CORP	COM NEW	264411505	130	3830	SH	DEFINED	9
DUKE REALTY CORP	COM NEW	264411505	1964	58797	SH	DEFINED	2
DUKE REALTY CORP	COM NEW	264411505	46	1375	SH	DEFINED	11
DUKE REALTY CORP	COM NEW	264411505	73	2186	SH	DEFINED	19
DUN & BRADSTREET CORP DEL NE	COM	26483E100	150	2237	SH	DEFINED	17
DUN & BRADSTREET CORP DEL NE	COM	26483E100	20	300	SH	DEFINED	11
DUN & BRADSTREET CORP DEL NE	COM	26483E100	227	3395	SH	DEFINED	2
DUN & BRADSTREET CORP DEL NE	COM	26483E100	482	7200	SH	DEFINED	19
DUN & BRADSTREET CORP DEL NE	COM	26483E100	37	550	SH	DEFINED	18
DUN & BRADSTREET CORP DEL NE	COM	26483E100	843	12590	SH	DEFINED	3
DUQUESNE LT HLDGS INC	COM	266233105	9	571	SH	DEFINED	18
DUQUESNE LT HLDGS INC	COM	266233105	2	150	SH	DEFINED	17
DUQUESNE LT HLDGS INC	COM	266233105	35382	2168000	SH	DEFINED	6
DUQUESNE LT HLDGS INC	COM	266233105	4	271	SH	DEFINED	9

Edgar Filing: LEGG MASON INC - Form 13F-HR

DURATEK INC	COM	26658Q102	2283	152927	SH	DEFINED	6
DURECT CORP	COM	266605104	330	65000	SH	DEFINED	3
DYCOM INDS INC	COM	267475101	16838	765360	SH	DEFINED	6
DYNAMICS RESH CORP	COM	268057106	1819	117724	SH	DEFINED	6
DYNEGY INC NEW	CL A	26816Q101	10240	2115615	SH	DEFINED	18
DYNEGY INC NEW	CL A	26816Q101	2355	486500	SH	DEFINED	20
DYNEGY INC NEW	CL A	26816Q101	4747	980691	SH	DEFINED	6
DYNEGY INC NEW	CL A	26816Q101	147	30300	SH	DEFINED	21
DYNEGY INC NEW	CL A	26816Q101	287	59310	SH	DEFINED	19
E M C CORP MASS	COM	268648102	14	1000	SH	DEFINED	7
E M C CORP MASS	COM	268648102	41	3000	SH	DEFINED	9
E M C CORP MASS	COM	268648102	310	22774	SH	DEFINED	2
E M C CORP MASS	COM	268648102	14	1000	SH	DEFINED	4
E M C CORP MASS	COM	268648102	3912	287211	SH	DEFINED	3
E M C CORP MASS	COM	268648102	877	64375	SH	DEFINED	17
E M C CORP MASS	COM	268648102	26	1896	SH	DEFINED	11
E M C CORP MASS	COM	268648102	729	53495	SH	DEFINED	5
E M C CORP MASS	COM	268648102	66825	4906384	SH	DEFINED	20
E M C CORP MASS	COM	268648102	9761	716702	SH	DEFINED	19
E M C CORP MASS	COM	268648102	3348	245808	SH	DEFINED	22
E M C CORP MASS	COM	268648102	706	51863	SH	DEFINED	21
E M C CORP MASS	COM	268648102	37163	2728554	SH	DEFINED	18
E M C CORP MASS	COM	268648102	463	34000	SH	DEFINED	23
E ON AG	SPONSORED ADR	268780103	10	300	SH	DEFINED	9
E ON AG	SPONSORED ADR	268780103	1355	39265	SH	DEFINED	17
E TRADE FINANCIAL CORP	COM	269246104	2	88	SH	DEFINED	18
E TRADE FINANCIAL CORP	COM	269246104	22	1054	SH	DEFINED	20
E TRADE FINANCIAL CORP	COM	269246104	5489	263122	SH	DEFINED	19
E TRADE FINANCIAL CORP	COM	269246104	10	500	SH	DEFINED	2
E TRADE FINANCIAL CORP	NOTE 6.000% 2/0	269246AB0	3750	3750000	PRN	DEFINED	20
EAGLE BULK SHIPPING INC	COM	Y2187A101	69	4350	SH	DEFINED	3
EAGLE MATERIALS INC	CL B	26969P207	12	104	SH	DEFINED	3
EAGLE MATERIALS INC	COM	26969P108	60095	491136	SH	DEFINED	3
EAGLE MATERIALS INC	COM	26969P108	1635	13366	SH	DEFINED	19
EAGLE MATERIALS INC	CL B	26969P207	1	6	SH	DEFINED	18
EAGLE MATERIALS INC	COM	26969P108	49	400	SH	DEFINED	11
EARTHLINK INC	COM	270321102	1	100	SH	DEFINED	1
EARTHLINK INC	COM	270321102	43	3887	SH	DEFINED	19
EARTHLINK INC	COM	270321102	31031	2793075	SH	DEFINED	3
EARTHLINK INC	COM	270321102	39479	3553444	SH	DEFINED	6
EAST WEST BANCORP INC	COM	27579R104	6721	184200	SH	DEFINED	21
EAST WEST BANCORP INC	COM	27579R104	3591	98420	SH	DEFINED	20
EAST WEST BANCORP INC	COM	27579R104	1572	43080	SH	DEFINED	19
EAST WEST BANCORP INC	COM	27579R104	666	18250	SH	DEFINED	11
EAST WEST BANCORP INC	COM	27579R104	653	17900	SH	DEFINED	18
EAST WEST BANCORP INC	COM	27579R104	2545	69748	SH	DEFINED	23
EASTERN AMERN NAT GAS TR	SPERS RCT UNIT	276217106	29	1000	SH	DEFINED	2
EASTGROUP PPTY INC	COM	277276101	8355	185000	SH	DEFINED	22
EASTMAN CHEM CO	COM	277432100	394	7646	SH	DEFINED	20
EASTMAN CHEM CO	COM	277432100	104	2025	SH	DEFINED	11
EASTMAN CHEM CO	COM	277432100	8	162	SH	DEFINED	2
EASTMAN CHEM CO	COM	277432100	20286	393208	SH	DEFINED	3
EASTMAN CHEM CO	COM	277432100	810	15705	SH	DEFINED	19
EASTMAN CHEM CO	COM	277432100	119	2300	SH	DEFINED	6
EASTMAN CHEM CO	COM	277432100	318	6172	SH	DEFINED	18
EASTMAN CHEM CO	COM	277432100	3	58	SH	DEFINED	17
EASTMAN KODAK CO	COM	277461109	186095	10008142	SH	DEFINED	10
EASTMAN KODAK CO	COM	277461109	793	33885	SH	DEFINED	5
EASTMAN KODAK CO	COM	277461109	681	29106	SH	DEFINED	2
EASTMAN KODAK CO	COM	277461109	1085760	44344643	SH	DEFINED	8
EASTMAN KODAK CO	COM	277461109	177	7574	SH	DEFINED	17
EASTMAN KODAK CO	COM	277461109	1399	59800	SH	DEFINED	11

Edgar Filing: LEGG MASON INC - Form 13F-HR

EASTMAN KODAK CO	COM	277461109	16867	720798	SH	DEFINED	6
EASTMAN KODAK CO	COM	277461109	74880	3200000	SH	DEFINED	13
EASTMAN KODAK CO	COM	277461109	154	6600	SH	DEFINED	21
EASTMAN KODAK CO	COM	277461109	199	8484	SH	DEFINED	20
EASTMAN KODAK CO	COM	277461109	1500	64123	SH	DEFINED	19
EASTMAN KODAK CO	COM	277461109	461	19708	SH	DEFINED	18
EASTMAN KODAK CO	COM	277461109	1300	55575	SH	DEFINED	9
EATON CORP	COM	278058102	5803	86490	SH	DEFINED	3
EATON CORP	COM	278058102	1617	24100	SH	DEFINED	23
EATON CORP	COM	278058102	5284	78765	SH	DEFINED	18
EATON CORP	COM	278058102	13258	197611	SH	DEFINED	20
EATON CORP	COM	278058102	362	5400	SH	DEFINED	2
EATON CORP	COM	278058102	3586	53446	SH	DEFINED	19
EATON VANCE CORP	COM NON VTG	278265103	727	26554	SH	DEFINED	20
EATON VANCE CORP	COM NON VTG	278265103	11	400	SH	DEFINED	9
EATON VANCE CORP	COM NON VTG	278265103	99	3607	SH	DEFINED	18
EATON VANCE ENHANCED EQ INC	COM	278274105	28	1500	SH	DEFINED	11
EATON VANCE INS MUN BD FD	COM	27827X101	15	1000	SH	DEFINED	18
EATON VANCE LTD DUR INCOME F	COM	27828H105	14	845	SH	DEFINED	18
EATON VANCE MUNI INCOME TRUS	SH BEN INT	27826U108	0	26	SH	DEFINED	18
EATON VANCE NY MUNI INCOME T	SH BEN INT	27826W104	31	1963	SH	DEFINED	18
EATON VANCE SR INCOME TR	SH BEN INT	27826S103	32	4120	SH	DEFINED	18
EATON VANCE TAX ADVT DIV INC	COM	27828G107	15	675	SH	DEFINED	18
EATON VANCE TX ADV GLBL DIV	COM	27828S101	333	16215	SH	DEFINED	18
EBAY INC	COM	278642103	831	19230	SH	DEFINED	11
EBAY INC	COM	278642103	7264	168063	SH	DEFINED	1
EBAY INC	COM	278642103	13932	322353	SH	DEFINED	19
EBAY INC	COM	278642103	216747	5011492	SH	DEFINED	10
EBAY INC	COM	278642103	670	15494	SH	DEFINED	22
EBAY INC	COM	278642103	1518451	35108688	SH	DEFINED	8
EBAY INC	COM	278642103	6	140	SH	DEFINED	2
EBAY INC	COM	278642103	1802	41688	SH	DEFINED	5
EBAY INC	COM	278642103	197402	4567386	SH	DEFINED	20
EBAY INC	COM	278642103	242	5600	SH	DEFINED	17
EBAY INC	COM	278642103	1899	43940	SH	DEFINED	3
EBAY INC	COM	278642103	43108	997415	SH	DEFINED	18
EBAY INC	COM	278642103	35	800	SH	DEFINED	4
EBAY INC	COM	278642103	3522	81438	SH	DEFINED	9
EBAY INC	COM	278642103	1338	30966	SH	DEFINED	21
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	4	155	SH	DEFINED	9
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	78811	2899579	SH	DEFINED	21
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	29173	1073338	SH	DEFINED	18
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	35066	1290150	SH	DEFINED	20
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	19372	712720	SH	DEFINED	3
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	5090	187357	SH	DEFINED	2
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	224	8250	SH	DEFINED	11
ECI TELECOM LTD	ORD	268258100	17	2300	SH	DEFINED	3
ECLIPSYS CORP	COM	278856109	31	1615	SH	DEFINED	18
ECLIPSYS CORP	COM	278856109	2804	148100	SH	DEFINED	20
ECOLAB INC	COM	278865100	114	3150	SH	DEFINED	9
ECOLAB INC	COM	278865100	1375	37918	SH	DEFINED	19
ECOLAB INC	COM	278865100	168	4645	SH	DEFINED	11
ECOLAB INC	COM	278865100	38	1050	SH	DEFINED	2
ECOLAB INC	COM	278865100	41977	1157348	SH	DEFINED	21
ECOLAB INC	COM	278865100	46770	1289500	SH	DEFINED	20
ECOLAB INC	COM	278865100	7179	197944	SH	DEFINED	17
ECOLAB INC	COM	278865100	11405	314447	SH	DEFINED	18
ECOLLEGE COM	COM	27887E100	43	2412	SH	DEFINED	19
ECTEL LTD	ORD	M29925100	1	123	SH	DEFINED	4
EDGE PETE CORP DEL	COM	279862106	1390	55800	SH	DEFINED	3
EDGE PETE CORP DEL	COM	279862106	57	2285	SH	DEFINED	19
EDISON INTL	COM	281020107	955	21900	SH	DEFINED	23

Edgar Filing: LEGG MASON INC - Form 13F-HR

EDISON INTL	COM		281020107	297	6800	SH	DEFINED	9
EDISON INTL	COM		281020107	6	138	SH	DEFINED	18
EDISON INTL	COM		281020107	275	6300	SH	DEFINED	6
EDISON INTL	COM		281020107	6756	154908	SH	DEFINED	19
EDISON INTL	COM		281020107	1214	27849	SH	DEFINED	20
EDISON INTL	COM		281020107	52370	1200880	SH	DEFINED	3
EDISON INTL	COM		281020107	39	900	SH	DEFINED	2
EDISON INTL	COM		281020107	122	2800	SH	DEFINED	17
EDO CORP	COM		281347104	403	14900	SH	DEFINED	6
EDUCATE INC	COM		28138P100	803	68058	SH	DEFINED	19
EDUCATION MGMT CORP	COM		28139T101	212	6325	SH	DEFINED	18
EDUCATION MGMT CORP	COM		28139T101	35	1050	SH	DEFINED	3
EDUCATION MGMT CORP	COM		28139T101	565	16850	SH	DEFINED	11
EDUCATION MGMT CORP	COM		28139T101	242	7212	SH	DEFINED	19
EDUCATION MGMT CORP	COM		28139T101	204	6100	SH	DEFINED	21
EDWARDS AG INC	COM		281760108	19	400	SH	DEFINED	18
EDWARDS AG INC	COM		281760108	3546	75680	SH	DEFINED	3
EDWARDS AG INC	COM		281760108	23	500	SH	DEFINED	2
EDWARDS AG INC	COM		281760108	141	3000	SH	DEFINED	6
EDWARDS LIFESCIENCES CORP	COM		28176E108	86	2069	SH	DEFINED	18
EDWARDS LIFESCIENCES CORP	COM		28176E108	62	1500	SH	DEFINED	20
EDWARDS LIFESCIENCES CORP	COM		28176E108	10	250	SH	DEFINED	11
EDWARDS LIFESCIENCES CORP	COM		28176E108	11038	265271	SH	DEFINED	3
EDWARDS LIFESCIENCES CORP	COM		28176E108	4	100	SH	DEFINED	2
EDWARDS LIFESCIENCES CORP	COM		28176E108	228	5475	SH	DEFINED	21
EFJ INC	COM		26843B101	22	2190	SH	DEFINED	3
EFUNDS CORP	COM		28224R101	89	3800	SH	DEFINED	19
EGL INC	COM		268484102	1356	36080	SH	DEFINED	3
EGL INC	COM		268484102	9	252	SH	DEFINED	2
EGL INC	COM		268484102	1974	52540	SH	DEFINED	19
EL PASO CORP	DBCV	2/2	28336LAC3	6	10000	PRN	DEFINED	16
EL PASO CORP	COM		28336L109	1	110	SH	DEFINED	9
EL PASO CORP	COM		28336L109	52	4245	SH	DEFINED	18
EL PASO CORP	COM		28336L109	256	21080	SH	DEFINED	6
EL PASO CORP	COM		28336L109	1636	134542	SH	DEFINED	19
EL PASO CORP	COM		28336L109	30	2504	SH	DEFINED	22
EL PASO CORP	COM		28336L109	5	400	SH	DEFINED	4
EL PASO CORP	COM		28336L109	4	300	SH	DEFINED	17
EL PASO CORP	DBCV	2/2	28336LAC3	15000	15000000	PRN	DEFINED	21
EL PASO CORP	DBCV	2/2	28336LAC3	2100800	40400000	SH	DEFINED	20
EL PASO CORP	COM		28336L109	580	47675	SH	DEFINED	2
EL PASO CORP	DBCV	2/2	28336LAC3	2720	5065000	PRN	DEFINED	14
EL PASO ELEC CO	COM NEW		283677854	8740	415420	SH	DEFINED	3
EL PASO ELEC CO	COM NEW		283677854	9	412	SH	DEFINED	19
EL PASO ENERGY CAP TR I	PFD CV TR SECS		283678209	33	1000	SH	DEFINED	18
ELDORADO GOLD CORP NEW	COM		284902103	4356	885400	SH	DEFINED	7
ELECTRO RENT CORP	COM		285218103	2911	195252	SH	DEFINED	6
ELECTRO RENT CORP	COM		285218103	11	749	SH	DEFINED	19
ELECTRO SCIENTIFIC INDS	COM		285229100	24	1000	SH	DEFINED	11
ELECTRONIC ARTS INC	COM		285512109	268399	5130929	SH	DEFINED	18
ELECTRONIC ARTS INC	COM		285512109	2173	41540	SH	DEFINED	17
ELECTRONIC ARTS INC	COM		285512109	356	6800	SH	DEFINED	11
ELECTRONIC ARTS INC	COM		285512109	269	5150	SH	DEFINED	5
ELECTRONIC ARTS INC	COM		285512109	990463	18934480	SH	DEFINED	8
ELECTRONIC ARTS INC	COM		285512109	5523	105575	SH	DEFINED	1
ELECTRONIC ARTS INC	COM		285512109	5231	100000	SH	DEFINED	7
ELECTRONIC ARTS INC	COM		285512109	39076	747006	SH	DEFINED	21
ELECTRONIC ARTS INC	COM		285512109	189404	3620790	SH	DEFINED	20
ELECTRONIC ARTS INC	COM		285512109	136043	2600700	SH	DEFINED	10
ELECTRONIC ARTS INC	COM		285512109	3144	60100	SH	DEFINED	9
ELECTRONIC ARTS INC	COM		285512109	3051	58328	SH	DEFINED	19
ELECTRONIC DATA SYS NEW	COM		285661104	735	30575	SH	DEFINED	5

Edgar Filing: LEGG MASON INC - Form 13F-HR

ELECTRONIC DATA SYS NEW	COM		285661104	129	5384	SH	DEFINED	18
ELECTRONIC DATA SYS NEW	COM		285661104	382	15870	SH	DEFINED	6
ELECTRONIC DATA SYS NEW	COM		285661104	0	16	SH	DEFINED	1
ELECTRONIC DATA SYS NEW	COM		285661104	2537	105546	SH	DEFINED	19
ELECTRONIC DATA SYS NEW	COM		285661104	19027	791460	SH	DEFINED	3
ELECTRONIC DATA SYS NEW	COM		285661104	52	2147	SH	DEFINED	22
ELECTRONIC DATA SYS NEW	COM		285661104	156	6472	SH	DEFINED	9
ELECTRONIC DATA SYS NEW	COM		285661104	16	656	SH	DEFINED	11
ELECTRONIC DATA SYS NEW	NOTE	3.875% 7/1	285661AF1	1595	1595000	PRN	DEFINED	21
ELECTRONIC DATA SYS NEW	COM		285661104	5	200	SH	DEFINED	2
ELECTRONICS FOR IMAGING INC	COM		286082102	14615	549240	SH	DEFINED	21
ELECTRONICS FOR IMAGING INC	DBCV	1.500% 6/0	286082AA0	23450	200000	SH	DEFINED	20
ELECTRONICS FOR IMAGING INC	COM		286082102	3073	115500	SH	DEFINED	20
ELECTRONICS FOR IMAGING INC	COM		286082102	1503	56493	SH	DEFINED	18
ELECTRONICS FOR IMAGING INC	COM		286082102	168	6300	SH	DEFINED	2
ELECTRONICS FOR IMAGING INC	COM		286082102	2855	112172	SH	DEFINED	6
ELECTRONICS FOR IMAGING INC	COM		286082102	3438	129189	SH	DEFINED	19
ELECTRONICS FOR IMAGING INC	DBCV	1.500% 6/0	286082AA0	5575	5575000	PRN	DEFINED	21
ELIZABETH ARDEN INC	COM		28660G106	1	37	SH	DEFINED	18
ELKCORP	COM		287456107	845	25100	SH	DEFINED	20
ELKCORP	COM		287456107	1683	50010	SH	DEFINED	3
ELKCORP	COM		287456107	4302	127800	SH	DEFINED	21
ELKCORP	COM		287456107	414	12300	SH	DEFINED	18
ELKCORP	COM		287456107	8967	266400	SH	DEFINED	6
ELLIS PERRY INTL INC	COM		288853104	828	43580	SH	DEFINED	3
EMBARCADERO TECHNOLOGIES INC	COM		290787100	86	11750	SH	DEFINED	3
EMBRAER-EMPRESA BRASILEIRA D	SP ADR PFD SHS		29081M102	12	300	SH	DEFINED	17
EMBEX INC	COM		290817105	16	1125	SH	DEFINED	18
EMBEX INC	COM		290817105	14	1000	SH	DEFINED	17
EMC INS GROUP INC	COM		268664109	5119	256700	SH	DEFINED	20
EMC INS GROUP INC	COM		268664109	311	15600	SH	DEFINED	18
EMCOR GROUP INC	COM		29084Q100	16	236	SH	DEFINED	19
EMCOR GROUP INC	COM		29084Q100	2389	35370	SH	DEFINED	18
EMCOR GROUP INC	COM		29084Q100	23990	355238	SH	DEFINED	6
EMCOR GROUP INC	COM		29084Q100	6961	103073	SH	DEFINED	20
EMCOR GROUP INC	COM		29084Q100	78	1150	SH	DEFINED	3
EMCORE CORP	COM		290846104	208	28000	SH	DEFINED	18
EMCORE CORP	COM		290846104	672	90600	SH	DEFINED	20
EMCORE CORP	COM		290846104	3659	493068	SH	DEFINED	21
EMDEON CORP	COM		290849108	1942	229597	SH	DEFINED	23
EMDEON CORP	COM		290849108	4	518	SH	DEFINED	1
EMDEON CORP	COM		290849108	41	4853	SH	DEFINED	19
EMDEON CORP	COM		290849108	28	3309	SH	DEFINED	18
EMERGE INTERACTIVE INC	CL A		29088W103	0	80	SH	DEFINED	18
EMERSON ELEC CO	COM		291011104	997	13349	SH	DEFINED	11
EMERSON ELEC CO	COM		291011104	315	4219	SH	DEFINED	9
EMERSON ELEC CO	COM		291011104	329549	4411638	SH	DEFINED	18
EMERSON ELEC CO	COM		291011104	73587	985098	SH	DEFINED	20
EMERSON ELEC CO	COM		291011104	2237	29953	SH	DEFINED	21
EMERSON ELEC CO	COM		291011104	28348	379493	SH	DEFINED	22
EMERSON ELEC CO	COM		291011104	1952	26136	SH	DEFINED	1
EMERSON ELEC CO	COM		291011104	1168	15636	SH	DEFINED	23
EMERSON ELEC CO	COM		291011104	6286	84144	SH	DEFINED	19
EMERSON ELEC CO	COM		291011104	35261	472035	SH	DEFINED	17
EMERSON ELEC CO	COM		291011104	11227	150300	SH	DEFINED	7
EMERSON ELEC CO	COM		291011104	3573	47834	SH	DEFINED	3
EMERSON ELEC CO	COM		291011104	13404	179435	SH	DEFINED	2
EMERSON ELEC CO	COM		291011104	931	12464	SH	DEFINED	5
EMERSON ELEC CO	COM		291011104	18292	247254	SH	DEFINED	6
EMISPHERE TECHNOLOGIES INC	COM		291345106	20	4700	SH	DEFINED	18
EMS TECHNOLOGIES INC	COM		26873N108	0	23	SH	DEFINED	18
EMS TECHNOLOGIES INC	COM		26873N108	25	1390	SH	DEFINED	3



Edgar Filing: LEGG MASON INC - Form 13F-HR

EMULEX CORP	COM NEW	292475209	1100	55566	SH	DEFINED	19
EMULEX CORP	COM NEW	292475209	2038	103000	SH	DEFINED	20
EMULEX CORP	COM NEW	292475209	36971	1868166	SH	DEFINED	3
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	44	1000	SH	DEFINED	18
ENBRIDGE INC	COM	29250N105	25	800	SH	DEFINED	11
ENBRIDGE INC	COM	29250N105	9867	335120	SH	DEFINED	7
ENCANA CORP	COM	292505104	1858	41144	SH	DEFINED	17
ENCANA CORP	COM	292505104	55444	1374782	SH	DEFINED	7
ENCANA CORP	COM	292505104	405	8978	SH	DEFINED	11
ENCANA CORP	COM	292505104	75	1670	SH	DEFINED	3
ENCORE ACQUISITION CO	COM	29255W100	13595	424323	SH	DEFINED	6
ENCORE CAP GROUP INC	COM	292554102	21	1222	SH	DEFINED	3
ENCORE CAP GROUP INC	COM	292554102	5467	315091	SH	DEFINED	6
ENCORE MED CORP	COM	29256E109	99	19900	SH	DEFINED	3
ENCORE MED CORP	COM	29256E109	39	7909	SH	DEFINED	19
ENCORE WIRE CORP	COM	292562105	3443	151280	SH	DEFINED	3
ENCORE WIRE CORP	COM	292562105	6	267	SH	DEFINED	19
ENCYSIVE PHARMACEUTICALS INC	COM	29256X107	2	250	SH	DEFINED	2
ENCYSIVE PHARMACEUTICALS INC	COM	29256X107	8	1000	SH	DEFINED	18
ENDESA S A	SPONSORED ADR	29258N107	156	6000	SH	DEFINED	2
ENDESA S A	SPONSORED ADR	29258N107	67	2575	SH	DEFINED	11
ENDESA S A	SPONSORED ADR	29258N107	1929	74150	SH	DEFINED	17
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	9887	326743	SH	DEFINED	3
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	520	17180	SH	DEFINED	19
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	2	82	SH	DEFINED	18
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	3	84	SH	DEFINED	11
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	30	850	SH	DEFINED	3
ENEL SOCIETA PER AZIONI	ADR	29265W108	515	13110	SH	DEFINED	17
ENERGEN CORP	COM	29265N108	6730	185300	SH	DEFINED	6
ENERGEN CORP	COM	29265N108	76	2084	SH	DEFINED	18
ENERGEN CORP	COM	29265N108	45925	1264447	SH	DEFINED	3
ENERGEN CORP	COM	29265N108	1709	47052	SH	DEFINED	19
ENERGIZER HLDGS INC	COM	29266R108	158	3178	SH	DEFINED	18
ENERGIZER HLDGS INC	COM	29266R108	1452	29167	SH	DEFINED	19
ENERGIZER HLDGS INC	COM	29266R108	7	145	SH	DEFINED	20
ENERGY CONVERSION DEVICES IN	COM	292659109	1451	35600	SH	DEFINED	20
ENERGY EAST CORP	COM	29266M109	114	5000	SH	DEFINED	18
ENERGY EAST CORP	COM	29266M109	8	346	SH	DEFINED	9
ENERGY EAST CORP	COM	29266M109	767	33620	SH	DEFINED	6
ENERGY EAST CORP	COM	29266M109	673	29512	SH	DEFINED	19
ENERGY EAST CORP	COM	29266M109	15	655	SH	DEFINED	17
ENERGY PARTNERS LTD	COM	29270U105	2218	101792	SH	DEFINED	3
ENERGY PARTNERS LTD	COM	29270U105	109	5000	SH	DEFINED	18
ENERGY TRANSFER PRTRNS L P	UNIT LTD PARTN	29273R109	180	5250	SH	DEFINED	18
ENERGY TRANSFER PRTRNS L P	UNIT LTD PARTN	29273R109	68	2000	SH	DEFINED	9
ENERGYSOUTH INC	COM	292970100	1405	52481	SH	DEFINED	6
ENERPLUS RES FD	UNIT TR G NEW	29274D604	43	1000	SH	DEFINED	7
ENERPLUS RES FD	UNIT TR G NEW	29274D604	48	1000	SH	DEFINED	1
ENERPLUS RES FD	UNIT TR G NEW	29274D604	14	300	SH	DEFINED	2
ENERPLUS RES FD	UNIT TR G NEW	29274D604	413	8600	SH	DEFINED	11
ENERPLUS RES FD	UNIT TR G NEW	29274D604	72	1504	SH	DEFINED	17
ENERPLUS RES FD	UNIT TR G NEW	29274D604	14	300	SH	DEFINED	9
ENGELHARD CORP	COM	292845104	4941	163880	SH	DEFINED	6
ENGELHARD CORP	COM	292845104	3741	124084	SH	DEFINED	21
ENGELHARD CORP	COM	292845104	45	1500	SH	DEFINED	9
ENGELHARD CORP	COM	292845104	161677	5362427	SH	DEFINED	18
ENGELHARD CORP	COM	292845104	707	23459	SH	DEFINED	19
ENGELHARD CORP	COM	292845104	66491	2205341	SH	DEFINED	20
ENGINEERED SUPPORT SYS INC	COM	292866100	104	2506	SH	DEFINED	18
ENGINEERED SUPPORT SYS INC	COM	292866100	9	206	SH	DEFINED	2
ENI S P A	SPONSORED ADR	26874R108	1001	7178	SH	DEFINED	17
ENI S P A	SPONSORED ADR	26874R108	216	1550	SH	DEFINED	6

Edgar Filing: LEGG MASON INC - Form 13F-HR

ENNIS INC	COM		293389102	386	21250	SH	DEFINED	2
ENNIS INC	COM		293389102	4179	229970	SH	DEFINED	3
ENNIS INC	COM		293389102	114	6300	SH	DEFINED	9
ENNIS INC	COM		293389102	352	19350	SH	DEFINED	19
ENNIS INC	COM		293389102	1852	101950	SH	DEFINED	6
ENNIS INC	COM		293389102	218	12025	SH	DEFINED	18
ENPRO INDS INC	COM		29355X107	1	40	SH	DEFINED	17
ENPRO INDS INC	COM		29355X107	30	1107	SH	DEFINED	20
ENPRO INDS INC	COM		29355X107	1787	66300	SH	DEFINED	3
ENSCO INTL INC	COM		26874Q100	327	7375	SH	DEFINED	5
ENSCO INTL INC	COM		26874Q100	91342	2059576	SH	DEFINED	21
ENSCO INTL INC	COM		26874Q100	1614	36400	SH	DEFINED	23
ENSCO INTL INC	COM		26874Q100	217	4900	SH	DEFINED	11
ENSCO INTL INC	COM		26874Q100	171	3854	SH	DEFINED	1
ENSCO INTL INC	COM		26874Q100	1164	26257	SH	DEFINED	19
ENSCO INTL INC	COM		26874Q100	1344	30300	SH	DEFINED	3
ENSCO INTL INC	COM		26874Q100	17187	387537	SH	DEFINED	18
ENSCO INTL INC	COM		26874Q100	67692	1526310	SH	DEFINED	20
ENSCO INTL INC	COM		26874Q100	1444	32560	SH	DEFINED	2
ENTEGRIS INC	COM		29362U104	6	673	SH	DEFINED	19
ENTEGRIS INC	COM		29362U104	24914	2644810	SH	DEFINED	21
ENTEGRIS INC	COM		29362U104	809	85840	SH	DEFINED	18
ENTEGRIS INC	COM		29362U104	4	375	SH	DEFINED	11
ENTEGRIS INC	COM		29362U104	18	1880	SH	DEFINED	17
ENTEGRIS INC	COM		29362U104	2040	216600	SH	DEFINED	20
ENTERASYS NETWORKS INC	COM NEW		293637401	0	8	SH	DEFINED	11
ENTERASYS NETWORKS INC	COM NEW		293637401	172	12965	SH	DEFINED	20
ENTERASYS NETWORKS INC	COM NEW		293637401	0	36	SH	DEFINED	19
ENTERCOM COMMUNICATIONS CORP	CL A		293639100	18	600	SH	DEFINED	2
ENTERCOM COMMUNICATIONS CORP	CL A		293639100	411	13861	SH	DEFINED	19
ENTERCOM COMMUNICATIONS CORP	CL A		293639100	298	10050	SH	DEFINED	18
ENTERCOM COMMUNICATIONS CORP	CL A		293639100	593	20000	SH	DEFINED	20
ENTERCOM COMMUNICATIONS CORP	CL A		293639100	18	600	SH	DEFINED	6
ENERGY CORP NEW	COM		29364G103	6947	101200	SH	DEFINED	20
ENERGY CORP NEW	COM		29364G103	319	4650	SH	DEFINED	11
ENERGY CORP NEW	COM		29364G103	973	14170	SH	DEFINED	5
ENERGY CORP NEW	COM		29364G103	2739	39903	SH	DEFINED	19
ENERGY CORP NEW	COM		29364G103	694	10110	SH	DEFINED	6
ENERGY CORP NEW	COM		29364G103	19484	283812	SH	DEFINED	17
ENERGY CORP NEW	COM		29364G103	10	140	SH	DEFINED	9
ENERGY CORP NEW	COM		29364G103	29	420	SH	DEFINED	18
ENTERPRISE PRODS PARTNERS L	COM		293792107	2737	113986	SH	DEFINED	18
ENTERPRISE PRODS PARTNERS L	COM		293792107	109	4525	SH	DEFINED	9
ENTERPRISE PRODS PARTNERS L	COM		293792107	3	124	SH	DEFINED	1
ENTERPRISE PRODS PARTNERS L	COM		293792107	514	21395	SH	DEFINED	17
ENTERTAINMENT PPTYS TR	COM SH BEN INT		29380T105	7539	185000	SH	DEFINED	22
ENTERTAINMENT PPTYS TR	COM SH BEN INT		29380T105	41	1010	SH	DEFINED	20
ENTERTAINMENT PPTYS TR	COM SH BEN INT		29380T105	1145	28109	SH	DEFINED	19
ENTERTAINMENT PPTYS TR	COM SH BEN INT		29380T105	8	200	SH	DEFINED	9
ENTREMED INC	COM		29382F103	0	90	SH	DEFINED	18
ENTREMED INC	COM		29382F103	6	3000	SH	DEFINED	11
ENZO BIOCHEM INC	COM		294100102	1802	145056	SH	DEFINED	21
ENZO BIOCHEM INC	COM		294100102	31820	2562006	SH	DEFINED	20
ENZO BIOCHEM INC	COM		294100102	18738	1508676	SH	DEFINED	18
ENZON PHARMACEUTICALS INC	NOTE	4.500% 7/0	293904AB4	16100	16100000	PRN	DEFINED	20
ENZON PHARMACEUTICALS INC	NOTE	4.500% 7/0	293904AB4	10450	10450000	SH	DEFINED	21
ENZON PHARMACEUTICALS INC	COM		293904108	371	50200	SH	DEFINED	20
ENZON PHARMACEUTICALS INC	COM		293904108	2597	350900	SH	DEFINED	21
EOG RES INC	COM		26875P101	4083	55655	SH	DEFINED	19
EOG RES INC	COM		26875P101	198	2700	SH	DEFINED	11
EOG RES INC	COM		26875P101	33	450	SH	DEFINED	2
EOG RES INC	COM		26875P101	110	1500	SH	DEFINED	18

Edgar Filing: LEGG MASON INC - Form 13F-HR

EOG RES INC	COM	26875P101	11747	160100	SH	DEFINED	3
EPICOR SOFTWARE CORP	COM	29426L108	90	6379	SH	DEFINED	19
EPIQ SYS INC	COM	26882D109	744	40150	SH	DEFINED	3
EPIQ SYS INC	COM	26882D109	2091	112805	SH	DEFINED	18
EPIQ SYS INC	COM	26882D109	5063	273102	SH	DEFINED	20
EPIQ SYS INC	COM	26882D109	409	22074	SH	DEFINED	19
EQUIFAX INC	COM	294429105	1048	27567	SH	DEFINED	19
EQUIFAX INC	COM	294429105	67	1772	SH	DEFINED	18
EQUIFAX INC	COM	294429105	1476	38830	SH	DEFINED	17
EQUIFAX INC	COM	294429105	855	22485	SH	DEFINED	1
EQUINIX INC	COM NEW	29444U502	2584	63400	SH	DEFINED	20
EQUINIX INC	COM NEW	29444U502	15	360	SH	DEFINED	18
EQUITABLE RES INC	COM	294549100	467	12720	SH	DEFINED	19
EQUITABLE RES INC	COM	294549100	26769	729600	SH	DEFINED	20
EQUITABLE RES INC	COM	294549100	8586	234014	SH	DEFINED	18
EQUITABLE RES INC	COM	294549100	892	24300	SH	DEFINED	3
EQUITABLE RES INC	COM	294549100	48	1300	SH	DEFINED	2
EQUITABLE RES INC	COM	294549100	133	3620	SH	DEFINED	11
EQUITY INCOME FD	UT 1 EX SR-ATT	294700703	80	1076	SH	DEFINED	18
EQUITY INNS INC	COM	294703103	6549	483312	SH	DEFINED	3
EQUITY INNS INC	COM	294703103	2157	159202	SH	DEFINED	19
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	387	8700	SH	DEFINED	18
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	966	21700	SH	DEFINED	23
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	89	2000	SH	DEFINED	1
EQUITY OFFICE PROPERTIES TRU	COM	294741103	3263	107595	SH	DEFINED	2
EQUITY OFFICE PROPERTIES TRU	COM	294741103	4509	148663	SH	DEFINED	18
EQUITY OFFICE PROPERTIES TRU	COM	294741103	234	7708	SH	DEFINED	5
EQUITY OFFICE PROPERTIES TRU	COM	294741103	440	14500	SH	DEFINED	3
EQUITY OFFICE PROPERTIES TRU	COM	294741103	118	3900	SH	DEFINED	7
EQUITY OFFICE PROPERTIES TRU	COM	294741103	397	13095	SH	DEFINED	17
EQUITY OFFICE PROPERTIES TRU	COM	294741103	84	2775	SH	DEFINED	11
EQUITY OFFICE PROPERTIES TRU	COM	294741103	2626	86574	SH	DEFINED	19
EQUITY OFFICE PROPERTIES TRU	COM	294741103	31880	1051100	SH	DEFINED	6
EQUITY OFFICE PROPERTIES TRU	COM	294741103	16	525	SH	DEFINED	9
EQUITY OFFICE PROPERTIES TRU	COM	294741103	385	12700	SH	DEFINED	22
EQUITY OFFICE PROPERTIES TRU	COM	294741103	46065	1518800	SH	DEFINED	21
EQUITY OFFICE PROPERTIES TRU	COM	294741103	18626	614114	SH	DEFINED	20
EQUITY OFFICE PROPERTIES TRU	PFD CV B 5.25%	294741509	1265	25300	SH	DEFINED	14
EQUITY ONE	COM	294752100	3956	171100	SH	DEFINED	22
EQUITY ONE	COM	294752100	58	2488	SH	DEFINED	19
EQUITY ONE	COM	294752100	42	1800	SH	DEFINED	17
EQUITY ONE	COM	294752100	1487	64310	SH	DEFINED	18
EQUITY ONE	COM	294752100	4287	185440	SH	DEFINED	20
EQUITY ONE	COM	294752100	9	400	SH	DEFINED	11
EQUITY RESIDENTIAL	SH BEN INT	29476L107	35	900	SH	DEFINED	7
EQUITY RESIDENTIAL	SH BEN INT	29476L107	17910	457805	SH	DEFINED	1
EQUITY RESIDENTIAL	PFD CONV E 7%	29476L883	113	2600	SH	DEFINED	2
EQUITY RESIDENTIAL	SH BEN INT	29476L107	539	13769	SH	DEFINED	2
EQUITY RESIDENTIAL	SH BEN INT	29476L107	1455	37200	SH	DEFINED	3
EQUITY RESIDENTIAL	SH BEN INT	29476L107	519	13260	SH	DEFINED	17
EQUITY RESIDENTIAL	SH BEN INT	29476L107	19576	500401	SH	DEFINED	20
EQUITY RESIDENTIAL	SH BEN INT	29476L107	2753	70320	SH	DEFINED	9
EQUITY RESIDENTIAL	SH BEN INT	29476L107	2382	60881	SH	DEFINED	19
EQUITY RESIDENTIAL	SH BEN INT	29476L107	571	14600	SH	DEFINED	23
EQUITY RESIDENTIAL	SH BEN INT	29476L107	36961	944800	SH	DEFINED	21
EQUITY RESIDENTIAL	SH BEN INT	29476L107	1248	31905	SH	DEFINED	18
EQUITY RESIDENTIAL	SH BEN INT	29476L107	80	2050	SH	DEFINED	11
ERICSSON L M TEL CO	ADR B SEK 10	294821608	3	80	SH	DEFINED	9
ERICSSON L M TEL CO	ADR B SEK 10	294821608	5	140	SH	DEFINED	2
ERICSSON L M TEL CO	ADR B SEK 10	294821608	43	1260	SH	DEFINED	11
ERICSSON L M TEL CO	ADR B SEK 10	294821608	669	19461	SH	DEFINED	17
ERIE INDY CO	CL A	29530P102	60	1133	SH	DEFINED	18

Edgar Filing: LEGG MASON INC - Form 13F-HR

ESCALA GROUP INC	COM		29605W107	1344	66280	SH	DEFINED	3
ESCALADE INC	COM		296056104	12	1000	SH	DEFINED	11
ESCO TECHNOLOGIES INC	COM		296315104	8	170	SH	DEFINED	18
ESSEX CORP	COM		296744105	34	2000	SH	DEFINED	18
ESSEX CORP	COM		296744105	8	450	SH	DEFINED	11
ESSEX CORP	COM		296744105	179	10500	SH	DEFINED	1
ESSEX PPTY TR INC	COM		297178105	13	141	SH	DEFINED	19
ESSEX PPTY TR INC	COM		297178105	13	141	SH	DEFINED	20
ESTERLINE TECHNOLOGIES CORP	COM		297425100	8	220	SH	DEFINED	19
ESTERLINE TECHNOLOGIES CORP	COM		297425100	22	595	SH	DEFINED	18
ETHAN ALLEN INTERIORS INC	COM		297602104	35533	972700	SH	DEFINED	6
ETHAN ALLEN INTERIORS INC	COM		297602104	6524	178585	SH	DEFINED	5
ETHAN ALLEN INTERIORS INC	COM		297602104	10178	278632	SH	DEFINED	4
ETHAN ALLEN INTERIORS INC	COM		297602104	261	7150	SH	DEFINED	7
ETHAN ALLEN INTERIORS INC	COM		297602104	18	500	SH	DEFINED	11
ETHAN ALLEN INTERIORS INC	COM		297602104	3520	96359	SH	DEFINED	18
ETHAN ALLEN INTERIORS INC	COM		297602104	21538	589600	SH	DEFINED	20
ETHAN ALLEN INTERIORS INC	COM		297602104	68	1851	SH	DEFINED	19
ETHAN ALLEN INTERIORS INC	COM		297602104	2016	55200	SH	DEFINED	3
EUROBANCSHARES INC	COM		298716101	30	2150	SH	DEFINED	20
EUROBANCSHARES INC	COM		298716101	470	33180	SH	DEFINED	6
EUROBANCSHARES INC	COM		298716101	40	2800	SH	DEFINED	3
EURONET WORLDWIDE INC	COM		298736109	24288	873678	SH	DEFINED	3
EURONET WORLDWIDE INC	DBCV	1.625%12/1	298736AD1	71313	700000	SH	DEFINED	20
EURONET WORLDWIDE INC	DBCV	1.625%12/1	298736AD1	7400	7400000	PRN	DEFINED	21
EUROPE FD INC	COM		29874M103	2	150	SH	DEFINED	18
EUROWEB INTL CORP	COM NEW		298801408	0	48	SH	DEFINED	18
EVEREST RE GROUP LTD	COM		G3223R108	602	6000	SH	DEFINED	17
EVEREST RE GROUP LTD	COM		G3223R108	13316	132700	SH	DEFINED	6
EVERGREEN INCOME ADVANTAGE F	COM SHS		30023Y105	10	747	SH	DEFINED	18
EVERGREEN UTLS & HIGH INCM F	COM		30034Q109	9	489	SH	DEFINED	18
EXAR CORP	COM		300645108	4339	346540	SH	DEFINED	20
EXAR CORP	COM		300645108	332	26500	SH	DEFINED	18
EXAR CORP	COM		300645108	4042	322840	SH	DEFINED	3
EXCEL MARITIME CARRIERS LTD	COM		V3267N107	426	37200	SH	DEFINED	3
EXCEL TECHNOLOGY INC	COM		30067T103	26056	1095708	SH	DEFINED	18
EXCEL TECHNOLOGY INC	COM		30067T103	29	1200	SH	DEFINED	4
EXCEL TECHNOLOGY INC	COM		30067T103	16767	705100	SH	DEFINED	20
EXCEL TECHNOLOGY INC	COM		30067T103	137	5750	SH	DEFINED	21
EXCHANGE NATL BANCSHARES INC	COM		301309100	140	4760	SH	DEFINED	6
EXELON CORP	COM		30161N101	110	2072	SH	DEFINED	20
EXELON CORP	COM		30161N101	24260	456522	SH	DEFINED	17
EXELON CORP	COM		30161N101	902	16966	SH	DEFINED	5
EXELON CORP	COM		30161N101	38	722	SH	DEFINED	2
EXELON CORP	COM		30161N101	13372	251640	SH	DEFINED	3
EXELON CORP	COM		30161N101	16	296	SH	DEFINED	6
EXELON CORP	COM		30161N101	994	18700	SH	DEFINED	23
EXELON CORP	COM		30161N101	713	13418	SH	DEFINED	9
EXELON CORP	COM		30161N101	9259	174235	SH	DEFINED	19
EXELON CORP	COM		30161N101	852	16025	SH	DEFINED	18
EXELON CORP	COM		30161N101	581	10940	SH	DEFINED	11
EXPEDIA INC DEL	COM		30212P105	365	15225	SH	DEFINED	6
EXPEDIA INC DEL	COM		30212P105	38	1595	SH	DEFINED	2
EXPEDIA INC DEL	COM		30212P105	3548	148070	SH	DEFINED	3
EXPEDIA INC DEL	COM		30212P105	227	9487	SH	DEFINED	17
EXPEDIA INC DEL	COM		30212P105	158136	6600000	SH	DEFINED	13
EXPEDIA INC DEL	COM		30212P105	1255003	52379104	SH	DEFINED	8
EXPEDIA INC DEL	COM		30212P105	5391	224999	SH	DEFINED	7
EXPEDIA INC DEL	COM		30212P105	48504	2024373	SH	DEFINED	20
EXPEDIA INC DEL	COM		30212P105	384	16037	SH	DEFINED	11
EXPEDIA INC DEL	COM		30212P105	3059	127674	SH	DEFINED	9
EXPEDIA INC DEL	COM		30212P105	1529	63800	SH	DEFINED	23

Edgar Filing: LEGG MASON INC - Form 13F-HR

EXPEDIA INC DEL	COM	30212P105	161317	6732766	SH	DEFINED	10
EXPEDIA INC DEL	COM	30212P105	250127	10439376	SH	DEFINED	18
EXPEDIA INC DEL	COM	30212P105	2472	103153	SH	DEFINED	21
EXPEDITORS INTL WASH INC	COM	302130109	24	355	SH	DEFINED	1
EXPEDITORS INTL WASH INC	COM	302130109	328	4855	SH	DEFINED	19
EXPEDITORS INTL WASH INC	COM	302130109	39	577	SH	DEFINED	18
EXPEDITORS INTL WASH INC	COM	302130109	19	283	SH	DEFINED	21
EXPEDITORS INTL WASH INC	COM	302130109	1339	19841	SH	DEFINED	11
EXPONENT INC	COM	30214U102	84	2969	SH	DEFINED	6
EXPRESS SCRIPTS INC	COM	302182100	42	501	SH	DEFINED	18
EXPRESS SCRIPTS INC	COM	302182100	11	130	SH	DEFINED	3
EXPRESS SCRIPTS INC	COM	302182100	721	8600	SH	DEFINED	17
EXPRESS SCRIPTS INC	COM	302182100	2390	28520	SH	DEFINED	19
EXPRESSJET HOLDINGS INC	CL A	30218U108	8806	1088450	SH	DEFINED	6
EXTREME NETWORKS INC	COM	30226D106	162	34000	SH	DEFINED	20
EXXON MOBIL CORP	COM	30231G102	51	900	SH	DEFINED	7
EXXON MOBIL CORP	COM	30231G102	64681	1151515	SH	DEFINED	2
EXXON MOBIL CORP	COM	30231G102	330	5870	SH	DEFINED	4
EXXON MOBIL CORP	COM	30231G102	110822	1972966	SH	DEFINED	3
EXXON MOBIL CORP	COM	30231G102	17234	306822	SH	DEFINED	11
EXXON MOBIL CORP	COM	30231G102	1685	30000	SH	DEFINED	8
EXXON MOBIL CORP	COM	30231G102	60953	1085168	SH	DEFINED	1
EXXON MOBIL CORP	COM	30231G102	58547	1042322	SH	DEFINED	5
EXXON MOBIL CORP	COM	30231G102	101376	1804798	SH	DEFINED	21
EXXON MOBIL CORP	COM	30231G102	905017	16112097	SH	DEFINED	18
EXXON MOBIL CORP	COM	30231G102	438366	7804268	SH	DEFINED	20
EXXON MOBIL CORP	COM	30231G102	1409	25081	SH	DEFINED	22
EXXON MOBIL CORP	COM	30231G102	232061	4131405	SH	DEFINED	17
EXXON MOBIL CORP	COM	30231G102	10397	185090	SH	DEFINED	23
EXXON MOBIL CORP	COM	30231G102	15208	270750	SH	DEFINED	6
EXXON MOBIL CORP	COM	30231G102	100594	1790885	SH	DEFINED	19
EXXON MOBIL CORP	COM	30231G102	5800	103209	SH	DEFINED	9
EZCORP INC	CL A NON VTG	302301106	7885	516027	SH	DEFINED	3
F M C CORP	COM NEW	302491303	183	3450	SH	DEFINED	21
F M C CORP	COM NEW	302491303	3068	57701	SH	DEFINED	23
F M C CORP	COM NEW	302491303	2035	38274	SH	DEFINED	19
F M C CORP	COM NEW	302491303	16	300	SH	DEFINED	6
F M C CORP	COM NEW	302491303	27828	523380	SH	DEFINED	3
F M C CORP	COM NEW	302491303	229	4300	SH	DEFINED	18
F N B CORP N C	COM	302519103	1058	55673	SH	DEFINED	6
F N B CORP VA	COM	302930102	3074	100230	SH	DEFINED	6
FACTORY CARD OUTLET & PARTY	COM	303051106	9	1400	SH	DEFINED	11
FAIR ISAAC CORP	COM	303250104	2985	67590	SH	DEFINED	19
FAIR ISAAC CORP	COM	303250104	97	2188	SH	DEFINED	18
FAIR ISAAC CORP	COM	303250104	1575	35660	SH	DEFINED	3
FAIR ISAAC CORP	COM	303250104	15	337	SH	DEFINED	11
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	577	34149	SH	DEFINED	21
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	9	508	SH	DEFINED	18
FAIRMONT HOTELS RESORTS INC	COM	305204109	4	100	SH	DEFINED	2
FAIRMONT HOTELS RESORTS INC	COM	305204109	6	151	SH	DEFINED	11
FAIRPOINT COMMUNICATIONS INC	COM	305560104	4	400	SH	DEFINED	9
FALCONBRIDGE LTD NEW 2005	COM	306104100	13825	498059	SH	DEFINED	7
FAMILY DLR STORES INC	COM	307000109	743	29990	SH	DEFINED	19
FAMILY DLR STORES INC	COM	307000109	2	100	SH	DEFINED	4
FAMILY DLR STORES INC	COM	307000109	12	500	SH	DEFINED	2
FAMILY DLR STORES INC	COM	307000109	37	1500	SH	DEFINED	9
FAMILY DLR STORES INC	COM	307000109	72917	2941386	SH	DEFINED	20
FAMILY DLR STORES INC	COM	307000109	7385	297900	SH	DEFINED	21
FAMILY DLR STORES INC	COM	307000109	11	460	SH	DEFINED	11
FAMILY DLR STORES INC	COM	307000109	6963	280887	SH	DEFINED	22
FAMILY DLR STORES INC	COM	307000109	341	13748	SH	DEFINED	23
FAMILY DLR STORES INC	COM	307000109	11302	455917	SH	DEFINED	18

Edgar Filing: LEGG MASON INC - Form 13F-HR

FARGO ELECTRONICS INC	COM	30744P102	1347	69960	SH	DEFINED	3
FARMER BROS CO	COM	307675108	29	1500	SH	DEFINED	2
FASTENAL CO	COM	311900104	2657	67908	SH	DEFINED	11
FASTENAL CO	COM	311900104	9	220	SH	DEFINED	2
FASTENAL CO	COM	311900104	29	748	SH	DEFINED	18
FBL FINL GROUP INC	CL A	30239F106	26572	809860	SH	DEFINED	6
FBL FINL GROUP INC	CL A	30239F106	210	6400	SH	DEFINED	11
FBL FINL GROUP INC	CL A	30239F106	8	253	SH	DEFINED	19
FEATHERLITE INC	COM	313054108	602	142606	SH	DEFINED	6
FEDERAL AGRIC MTG CORP	CL C	313148306	15	505	SH	DEFINED	19
FEDERAL HOME LN MTG CORP	COM	313400301	10496	160615	SH	DEFINED	19
FEDERAL HOME LN MTG CORP	COM	313400301	13449	205796	SH	DEFINED	2
FEDERAL HOME LN MTG CORP	COM	313400301	4902	75004	SH	DEFINED	3
FEDERAL HOME LN MTG CORP	COM	313400301	1607	24591	SH	DEFINED	17
FEDERAL HOME LN MTG CORP	COM	313400301	253	3876	SH	DEFINED	11
FEDERAL HOME LN MTG CORP	COM	313400301	10277	157263	SH	DEFINED	5
FEDERAL HOME LN MTG CORP	COM	313400301	17765	271848	SH	DEFINED	4
FEDERAL HOME LN MTG CORP	COM	313400301	606	9275	SH	DEFINED	7
FEDERAL HOME LN MTG CORP	COM	313400301	7855	120202	SH	DEFINED	23
FEDERAL HOME LN MTG CORP	COM	313400301	1029	15750	SH	DEFINED	6
FEDERAL HOME LN MTG CORP	COM	313400301	20867	319310	SH	DEFINED	8
FEDERAL HOME LN MTG CORP	COM	313400301	30114	460811	SH	DEFINED	22
FEDERAL HOME LN MTG CORP	COM	313400301	77838	1191091	SH	DEFINED	21
FEDERAL HOME LN MTG CORP	COM	313400301	37544	574506	SH	DEFINED	20
FEDERAL HOME LN MTG CORP	COM	313400301	16599	254006	SH	DEFINED	18
FEDERAL HOME LN MTG CORP	COM	313400301	79	1216	SH	DEFINED	1
FEDERAL HOME LN MTG CORP	COM	313400301	74	1135	SH	DEFINED	9
FEDERAL NATL MTG ASSN	COM	313586109	4137	84756	SH	DEFINED	17
FEDERAL NATL MTG ASSN	COM	313586109	5968	122276	SH	DEFINED	9
FEDERAL NATL MTG ASSN	COM	313586109	9621	197103	SH	DEFINED	18
FEDERAL NATL MTG ASSN	COM	313586109	14141	289723	SH	DEFINED	19
FEDERAL NATL MTG ASSN	COM	313586109	2203	45135	SH	DEFINED	20
FEDERAL NATL MTG ASSN	COM	313586109	3479	71271	SH	DEFINED	22
FEDERAL NATL MTG ASSN	COM	313586109	5051	103490	SH	DEFINED	7
FEDERAL NATL MTG ASSN	COM	313586109	14579	298690	SH	DEFINED	8
FEDERAL NATL MTG ASSN	COM	313586109	32473	665295	SH	DEFINED	6
FEDERAL NATL MTG ASSN	COM	313586109	5929	121476	SH	DEFINED	23
FEDERAL NATL MTG ASSN	COM	313586109	713	14605	SH	DEFINED	11
FEDERAL NATL MTG ASSN	COM	313586109	5076	104004	SH	DEFINED	3
FEDERAL NATL MTG ASSN	COM	313586109	4229	86647	SH	DEFINED	4
FEDERAL NATL MTG ASSN	COM	313586109	21001	430251	SH	DEFINED	2
FEDERAL NATL MTG ASSN	COM	313586109	2167	44398	SH	DEFINED	5
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	60	995	SH	DEFINED	2
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	7372	121542	SH	DEFINED	20
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	1807	29800	SH	DEFINED	21
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	2483	40910	SH	DEFINED	9
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	131	2168	SH	DEFINED	11
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	39	642	SH	DEFINED	19
FEDERAL SIGNAL CORP	COM	313855108	353	23490	SH	DEFINED	9
FEDERAL SIGNAL CORP	COM	313855108	173	11500	SH	DEFINED	2
FEDERATED DEPT STORES INC DE	COM	31410H101	1499	22600	SH	DEFINED	11
FEDERATED DEPT STORES INC DE	COM	31410H101	975	14693	SH	DEFINED	5
FEDERATED DEPT STORES INC DE	COM	31410H101	342	5158	SH	DEFINED	2
FEDERATED DEPT STORES INC DE	COM	31410H101	19977	301170	SH	DEFINED	3
FEDERATED DEPT STORES INC DE	COM	31410H101	878	13240	SH	DEFINED	17
FEDERATED DEPT STORES INC DE	COM	31410H101	469	7077	SH	DEFINED	22
FEDERATED DEPT STORES INC DE	COM	31410H101	3333	50244	SH	DEFINED	20
FEDERATED DEPT STORES INC DE	COM	31410H101	4947	74575	SH	DEFINED	19
FEDERATED DEPT STORES INC DE	COM	31410H101	750	11309	SH	DEFINED	18
FEDERATED DEPT STORES INC DE	COM	31410H101	920	13874	SH	DEFINED	9
FEDERATED DEPT STORES INC DE	COM	31410H101	61167	922166	SH	DEFINED	6
FEDERATED INVS INC PA	CL B	314211103	1500	40488	SH	DEFINED	19

Edgar Filing: LEGG MASON INC - Form 13F-HR

FEDEX CORP	COM	31428X106	2864	27700	SH	DEFINED	10
FEDEX CORP	COM	31428X106	297	2876	SH	DEFINED	11
FEDEX CORP	COM	31428X106	362	3500	SH	DEFINED	2
FEDEX CORP	COM	31428X106	12050	116550	SH	DEFINED	3
FEDEX CORP	COM	31428X106	186	1800	SH	DEFINED	1
FEDEX CORP	COM	31428X106	3215	31100	SH	DEFINED	7
FEDEX CORP	COM	31428X106	11244	108756	SH	DEFINED	17
FEDEX CORP	COM	31428X106	6044	58460	SH	DEFINED	19
FEDEX CORP	COM	31428X106	16259	157260	SH	DEFINED	6
FEDEX CORP	COM	31428X106	77791	752400	SH	DEFINED	8
FEDEX CORP	COM	31428X106	7253	70154	SH	DEFINED	18
FEDEX CORP	COM	31428X106	26	250	SH	DEFINED	21
FEDEX CORP	COM	31428X106	1885	18225	SH	DEFINED	9
FEI CO	COM	30241L109	19	1000	SH	DEFINED	11
FELCOR LODGING TR INC	COM	31430F101	21	1200	SH	DEFINED	2
FELCOR LODGING TR INC	COM	31430F101	32	1878	SH	DEFINED	19
FELCOR LODGING TR INC	COM	31430F101	17	1013	SH	DEFINED	20
FERRELLGAS PARTNERS L.P.	UNIT LTD PART	315293100	206	10000	SH	DEFINED	18
FERRO CORP	COM	315405100	14	750	SH	DEFINED	11
FERRO CORP	COM	315405100	895	47700	SH	DEFINED	2
FIBERSTARS INC	COM	315662106	1043	122000	SH	DEFINED	20
FIBERSTARS INC	COM	315662106	144	16800	SH	DEFINED	18
FIDELITY BANKSHARES INC NEW	COM	31604Q107	6493	198574	SH	DEFINED	1
FIDELITY BANKSHARES INC NEW	COM	31604Q107	198	6050	SH	DEFINED	11
FIDELITY BANKSHARES INC NEW	COM	31604Q107	69	2104	SH	DEFINED	17
FIDELITY NATL FINL INC	COM	316326107	8363	227326	SH	DEFINED	20
FIDELITY NATL FINL INC	COM	316326107	3900	106000	SH	DEFINED	23
FIDELITY NATL FINL INC	COM	316326107	25	687	SH	DEFINED	9
FIDELITY NATL FINL INC	COM	316326107	101	2756	SH	DEFINED	22
FIDELITY NATL FINL INC	COM	316326107	541	14711	SH	DEFINED	19
FIDELITY NATL FINL INC	COM	316326107	13	347	SH	DEFINED	2
FIDELITY NATL FINL INC	COM	316326107	103	2794	SH	DEFINED	6
FIDELITY NATL FINL INC	COM	316326107	4417	120070	SH	DEFINED	3
FIDELITY NATL TITLE GROUP IN	CL A	31620R105	969	39781	SH	DEFINED	20
FIDELITY NATL TITLE GROUP IN	CL A	31620R105	3	120	SH	DEFINED	9
FIDELITY NATL TITLE GROUP IN	CL A	31620R105	50	2056	SH	DEFINED	19
FIDELITY NATL TITLE GROUP IN	CL A	31620R105	12	488	SH	DEFINED	6
FIELDSTONE INVT CORP	COM	31659U300	31631	2667000	SH	DEFINED	13
FIFTH THIRD BANCORP	COM	316773100	694	18400	SH	DEFINED	6
FIFTH THIRD BANCORP	COM	316773100	204	5405	SH	DEFINED	11
FIFTH THIRD BANCORP	COM	316773100	29012	769138	SH	DEFINED	2
FIFTH THIRD BANCORP	COM	316773100	4041	107123	SH	DEFINED	19
FIFTH THIRD BANCORP	COM	316773100	6704	177726	SH	DEFINED	20
FIFTH THIRD BANCORP	COM	316773100	1699	45050	SH	DEFINED	9
FIFTH THIRD BANCORP	COM	316773100	238	6313	SH	DEFINED	18
FIFTH THIRD BANCORP	COM	316773100	6520	172858	SH	DEFINED	17
FINANCIAL FED CORP	COM	317492106	5088	114464	SH	DEFINED	20
FINANCIAL FED CORP	COM	317492106	382	8600	SH	DEFINED	18
FINANCIAL FED CORP	COM	317492106	697	15674	SH	DEFINED	1
FINANCIAL FED CORP	COM	317492106	50	1130	SH	DEFINED	11
FINISAR	COM	31787A101	3011	1447403	SH	DEFINED	23
FINISH LINE INC	CL A	317923100	3710	212965	SH	DEFINED	6
FINISH LINE INC	CL A	317923100	615	35300	SH	DEFINED	20
FINISH LINE INC	CL A	317923100	20	1150	SH	DEFINED	18
FINLAY ENTERPRISES INC	COM NEW	317884203	3759	383940	SH	DEFINED	6
FIRST ALBANY COS INC	COM	318465101	1	200	SH	DEFINED	18
FIRST AMERN CORP CALIF	COM	318522307	2994	66087	SH	DEFINED	19
FIRST AMERN CORP CALIF	COM	318522307	5	113	SH	DEFINED	9
FIRST AMERN CORP CALIF	COM	318522307	14108	311435	SH	DEFINED	3
FIRST AMERN CORP CALIF	COM	318522307	3	74	SH	DEFINED	11
FIRST AMERN CORP CALIF	COM	318522307	18288	403710	SH	DEFINED	6
FIRST BANCORP N C	COM	318910106	2469	122453	SH	DEFINED	6

Edgar Filing: LEGG MASON INC - Form 13F-HR

FIRST BANCORP P R	COM	318672102	2247	181099	SH	DEFINED	19
FIRST BANCORP P R	COM	318672102	191	15430	SH	DEFINED	20
FIRST BANCORP P R	COM	318672102	45	3629	SH	DEFINED	18
FIRST BANCORP P R	COM	318672102	13048	1051380	SH	DEFINED	3
FIRST CASH FINL SVCS INC	COM	31942D107	23	776	SH	DEFINED	19
FIRST CASH FINL SVCS INC	COM	31942D107	601	20600	SH	DEFINED	3
FIRST CHARTER CORP	COM	319439105	468	19798	SH	DEFINED	19
FIRST CHARTER CORP	COM	319439105	5785	244486	SH	DEFINED	20
FIRST CHARTER CORP	COM	319439105	2437	103010	SH	DEFINED	18
FIRST CMNTY BANCORP CALIF	COM	31983B101	5886	108250	SH	DEFINED	3
FIRST CMNTY BANCORP CALIF	COM	31983B101	1361	25032	SH	DEFINED	19
FIRST CMNTY BANCSHARES INC N	COM	31983A103	4330	138960	SH	DEFINED	6
FIRST COMWLTH FINL CORP PA	COM	319829107	129	10000	SH	DEFINED	1
FIRST COMWLTH FINL CORP PA	COM	319829107	5641	436300	SH	DEFINED	6
FIRST CONSULTING GROUP INC	COM	31986R103	3067	522400	SH	DEFINED	6
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	70	400	SH	DEFINED	2
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	15	85	SH	DEFINED	19
FIRST DATA CORP	COM	319963104	675	15684	SH	DEFINED	11
FIRST DATA CORP	COM	319963104	6326	147080	SH	DEFINED	2
FIRST DATA CORP	COM	319963104	11415	265397	SH	DEFINED	4
FIRST DATA CORP	COM	319963104	1028	23900	SH	DEFINED	23
FIRST DATA CORP	COM	319963104	21981	511068	SH	DEFINED	17
FIRST DATA CORP	COM	319963104	2620	60917	SH	DEFINED	9
FIRST DATA CORP	COM	319963104	5349	124368	SH	DEFINED	5
FIRST DATA CORP	COM	319963104	619	14400	SH	DEFINED	6
FIRST DATA CORP	COM	319963104	12100	281322	SH	DEFINED	1
FIRST DATA CORP	COM	319963104	7077	164540	SH	DEFINED	7
FIRST DATA CORP	COM	319963104	1153	26800	SH	DEFINED	22
FIRST DATA CORP	COM	319963104	4574	106351	SH	DEFINED	20
FIRST DATA CORP	COM	319963104	6777	157570	SH	DEFINED	19
FIRST DATA CORP	COM	319963104	1699	39504	SH	DEFINED	18
FIRST DATA CORP	COM	319963104	3904	90771	SH	DEFINED	3
FIRST FINL BANCORP OH	COM	320209109	53	3016	SH	DEFINED	18
FIRST FINL BANCORP OH	COM	320209109	143	8162	SH	DEFINED	2
FIRST FINL BANKSHARES	COM	32020R109	701	20001	SH	DEFINED	1
FIRST FINL CORP IND	COM	320218100	1044	38653	SH	DEFINED	6
FIRST FINL FD INC	COM	320228109	12	700	SH	DEFINED	18
FIRST FINL HLDGS INC	COM	320239106	246	8000	SH	DEFINED	11
FIRST FINL HLDGS INC	COM	320239106	5381	175167	SH	DEFINED	6
FIRST FINL SVC CORP	COM	32022D108	1295	44734	SH	DEFINED	6
FIRST FRANKLIN CORP	COM	320272107	14	900	SH	DEFINED	2
FIRST HORIZON NATL CORP	COM	320517105	54	1400	SH	DEFINED	18
FIRST HORIZON NATL CORP	COM	320517105	346	8990	SH	DEFINED	6
FIRST HORIZON NATL CORP	COM	320517105	943	24519	SH	DEFINED	19
FIRST HORIZON NATL CORP	COM	320517105	0	2	SH	DEFINED	20
FIRST HORIZON NATL CORP	COM	320517105	62	1600	SH	DEFINED	9
FIRST HORIZON NATL CORP	COM	320517105	1026	26700	SH	DEFINED	3
FIRST HORIZON NATL CORP	COM	320517105	1144	29765	SH	DEFINED	2
FIRST HORIZON NATL CORP	COM	320517105	15	400	SH	DEFINED	11
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	33	1915	SH	DEFINED	18
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	1127	65356	SH	DEFINED	19
FIRST IND CORP	COM	32054R108	12	344	SH	DEFINED	19
FIRST IND CORP	COM	32054R108	309	8975	SH	DEFINED	2
FIRST IND CORP	COM	32054R108	1702	49505	SH	DEFINED	3
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	61	1573	SH	DEFINED	19
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	8	200	SH	DEFINED	11
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	61	1573	SH	DEFINED	20
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	270	7002	SH	DEFINED	18
FIRST ISRAEL FD INC	COM	32063L100	170	10856	SH	DEFINED	18
FIRST M & F CORP	COM	320744105	1704	50553	SH	DEFINED	6
FIRST MARBLEHEAD CORP	COM	320771108	375	11410	SH	DEFINED	19
FIRST MERCHANTS CORP	COM	320817109	502	19312	SH	DEFINED	19



Edgar Filing: LEGG MASON INC - Form 13F-HR

FIRST MERCHANTS CORP	COM	320817109	446	17149	SH	DEFINED	18
FIRST MERCHANTS CORP	COM	320817109	34	1322	SH	DEFINED	6
FIRST MERCHANTS CORP	COM	320817109	42	1600	SH	DEFINED	3
FIRST MIDWEST BANCORP DEL	COM	320867104	3585	102250	SH	DEFINED	3
FIRST MIDWEST BANCORP DEL	COM	320867104	60	1714	SH	DEFINED	18
FIRST MUTUAL BANCSHARES INC	COM	32190E102	891	34354	SH	DEFINED	6
FIRST NATL LINCOLN CORP ME	COM	335716106	4	200	SH	DEFINED	18
FIRST NIAGARA FINL GP INC	COM	33582V108	45	3101	SH	DEFINED	2
FIRST NIAGARA FINL GP INC	COM	33582V108	442	30529	SH	DEFINED	11
FIRST NIAGARA FINL GP INC	COM	33582V108	17504	1209683	SH	DEFINED	3
FIRST NIAGARA FINL GP INC	COM	33582V108	1	39	SH	DEFINED	18
FIRST NIAGARA FINL GP INC	COM	33582V108	6	399	SH	DEFINED	9
FIRST NIAGARA FINL GP INC	COM	33582V108	2673	184704	SH	DEFINED	19
FIRST PL FINL CORP	COM	33610T109	2567	106733	SH	DEFINED	6
FIRST PL FINL CORP	COM	33610T109	22	900	SH	DEFINED	17
FIRST POTOMAC RLTY TR	COM	33610F109	1452	54592	SH	DEFINED	19
FIRST POTOMAC RLTY TR	COM	33610F109	4301	161700	SH	DEFINED	22
FIRST REGL BANCORP	COM	33615C101	442	6550	SH	DEFINED	3
FIRST REP BK SAN FRANCISCO	COM	336158100	2913	78700	SH	DEFINED	3
FIRST REP BK SAN FRANCISCO	COM	336158100	2495	67417	SH	DEFINED	19
FIRST REP BK SAN FRANCISCO	COM	336158100	8	226	SH	DEFINED	9
FIRST SEC GROUP INC	COM	336312103	244	25000	SH	DEFINED	1
FIRST SEC GROUP INC	COM	336312103	280	28700	SH	DEFINED	18
FIRST SEC GROUP INC	COM	336312103	4904	503471	SH	DEFINED	20
FIRST SOUTH BANCORP INC VA	COM	33646W100	49	1400	SH	DEFINED	6
FIRST ST BANCORPORATION	COM	336453105	12	485	SH	DEFINED	19
FIRST ST BANCORPORATION	COM	336453105	389	16200	SH	DEFINED	18
FIRST ST BANCORPORATION	COM	336453105	5571	232201	SH	DEFINED	1
FIRST ST BANCORPORATION	COM	336453105	6078	253376	SH	DEFINED	20
FIRST ST BANCORPORATION	COM	336453105	1526	63610	SH	DEFINED	3
FIRST ST FINL CORP FLA	COM	33708M206	229	15000	SH	DEFINED	1
FIRST TR FIDCRY ASST MNGT CO	COM	337318109	26	1500	SH	DEFINED	18
FIRST UTD CORP	COM	33741H107	1880	88494	SH	DEFINED	6
FIRST W VA BANCORP INC	COM	337493100	21	1100	SH	DEFINED	11
FIRSTBANK CORP MICH	COM	33761G104	920	39628	SH	DEFINED	6
FIRSTENERGY CORP	COM	337932107	429	8758	SH	DEFINED	2
FIRSTENERGY CORP	COM	337932107	8307	169560	SH	DEFINED	3
FIRSTENERGY CORP	COM	337932107	6489	132446	SH	DEFINED	20
FIRSTENERGY CORP	COM	337932107	3447	70366	SH	DEFINED	18
FIRSTENERGY CORP	COM	337932107	41	832	SH	DEFINED	22
FIRSTENERGY CORP	COM	337932107	7342	149873	SH	DEFINED	19
FIRSTENERGY CORP	COM	337932107	42	850	SH	DEFINED	11
FIRSTENERGY CORP	COM	337932107	3189	65099	SH	DEFINED	17
FIRSTENERGY CORP	COM	337932107	42	851	SH	DEFINED	9
FIRSTENERGY CORP	COM	337932107	1165	23775	SH	DEFINED	21
FIRSTENERGY CORP	COM	337932107	1404	28669	SH	DEFINED	6
FIRSTFED FINL CORP	COM	337907109	14	254	SH	DEFINED	19
FIRSTFED FINL CORP	COM	337907109	14262	261600	SH	DEFINED	6
FIRSTFED FINL CORP	COM	337907109	76	1400	SH	DEFINED	11
FIRSTMERIT CORP	COM	337915102	10	400	SH	DEFINED	2
FIRSTMERIT CORP	COM	337915102	640	24700	SH	DEFINED	3
FIRSTMERIT CORP	COM	337915102	977	37694	SH	DEFINED	20
FISERV INC	COM	337738108	6	140	SH	DEFINED	20
FISERV INC	COM	337738108	968	22362	SH	DEFINED	11
FISERV INC	COM	337738108	60	1380	SH	DEFINED	2
FISERV INC	COM	337738108	122	2810	SH	DEFINED	3
FISERV INC	COM	337738108	2606	60223	SH	DEFINED	19
FISERV INC	COM	337738108	7831	180990	SH	DEFINED	1
FISERV INC	COM	337738108	21	475	SH	DEFINED	17
FISERV INC	COM	337738108	39	890	SH	DEFINED	22
FISERV INC	COM	337738108	115	2663	SH	DEFINED	18
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	4993	80712	SH	DEFINED	11

Edgar Filing: LEGG MASON INC - Form 13F-HR

FISHER SCIENTIFIC INTL INC	COM NEW	338032204	928	15000	SH	DEFINED	17
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	3020	48820	SH	DEFINED	18
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	1832	29623	SH	DEFINED	19
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	18463	298469	SH	DEFINED	20
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	472	7637	SH	DEFINED	21
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	538	8700	SH	DEFINED	5
FIVE STAR QUALITY CARE INC	COM	33832D106	23	2900	SH	DEFINED	3
FIVE STAR QUALITY CARE INC	COM	33832D106	0	30	SH	DEFINED	9
FLAGSTAR BANCORP INC	COM	337930101	23043	1600168	SH	DEFINED	6
FLAHERTY & CRUMRINE PFD INC	COM	33848E106	5	495	SH	DEFINED	18
FLAHERTY & CRUMRINE PFD INC	COM	338480106	0	14	SH	DEFINED	18
FLANDERS CORP	COM	338494107	162	13300	SH	DEFINED	11
FLEETWOOD ENTERPRISES INC	COM	339099103	0	0	SH	DEFINED	20
FLEETWOOD ENTERPRISES INC	COM	339099103	1088	88077	SH	DEFINED	19
FLEETWOOD ENTERPRISES INC	COM	339099103	22010	1782200	SH	DEFINED	6
FLEXSTEEL INDS INC	COM	339382103	1156	82170	SH	DEFINED	6
FLEXTRONICS INTL LTD	ORD	Y2573F102	161	15405	SH	DEFINED	17
FLEXTRONICS INTL LTD	ORD	Y2573F102	16717	1614630	SH	DEFINED	6
FLEXTRONICS INTL LTD	ORD	Y2573F102	737	70550	SH	DEFINED	5
FLEXTRONICS INTL LTD	ORD	Y2573F102	54	5150	SH	DEFINED	11
FLIR SYS INC	COM	302445101	6161	275900	SH	DEFINED	1
FLIR SYS INC	COM	302445101	12	550	SH	DEFINED	11
FLORIDA EAST COAST INDS	COM	340632108	9	207	SH	DEFINED	11
FLORIDA EAST COAST INDS	COM	340632108	62437	1473617	SH	DEFINED	20
FLORIDA EAST COAST INDS	COM	340632108	39940	942640	SH	DEFINED	18
FLORIDA EAST COAST INDS	COM	340632108	735	17358	SH	DEFINED	17
FLORIDA ROCK INDS INC	COM	341140101	1415	28842	SH	DEFINED	19
FLORIDA ROCK INDS INC	COM	341140101	746	15200	SH	DEFINED	3
FLORIDA ROCK INDS INC	COM	341140101	660	13450	SH	DEFINED	17
FLORIDA ROCK INDS INC	COM	341140101	69	1403	SH	DEFINED	18
FLOWERS FOODS INC	COM	343498101	15	540	SH	DEFINED	11
FLOWERS FOODS INC	COM	343498101	974	35329	SH	DEFINED	19
FLOWERVE CORP	COM	34354P105	405	10247	SH	DEFINED	19
FLUOR CORP NEW	COM	343412102	2	20	SH	DEFINED	2
FLUOR CORP NEW	COM	343412102	1297	16790	SH	DEFINED	19
FLUOR CORP NEW	COM	343412102	44	569	SH	DEFINED	18
FLUOR CORP NEW	COM	343412102	155	2000	SH	DEFINED	9
FLUSHING FINL CORP	COM	343873105	3888	249701	SH	DEFINED	6
FMC TECHNOLOGIES INC	COM	30249U101	3807	88700	SH	DEFINED	20
FMC TECHNOLOGIES INC	COM	30249U101	12	280	SH	DEFINED	11
FNB CORP PA	COM	302520101	13806	795300	SH	DEFINED	6
FNB CORP PA	COM	302520101	148	8500	SH	DEFINED	17
FNB FINANCIAL SERVICES CORP	COM	302526108	1645	100333	SH	DEFINED	6
FOOT LOCKER INC	COM	344849104	4006	169800	SH	DEFINED	20
FOOT LOCKER INC	COM	344849104	668	28309	SH	DEFINED	18
FOOT LOCKER INC	COM	344849104	26	1100	SH	DEFINED	11
FOOT LOCKER INC	COM	344849104	6006	254580	SH	DEFINED	6
FOOT LOCKER INC	COM	344849104	379	16082	SH	DEFINED	19
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	52	1900	SH	DEFINED	9
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	41	1500	SH	DEFINED	1
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	14	500	SH	DEFINED	2
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	15	530	SH	DEFINED	18
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	1115	40400	SH	DEFINED	6
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	10	350	PRN	DEFINED	14
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	34	1250	SH	DEFINED	11
FORD MTR CO DEL	COM PAR \$0.01	345370860	28	3605	SH	DEFINED	2
FORD MTR CO DEL	COM PAR \$0.01	345370860	55	7078	SH	DEFINED	9
FORD MTR CO DEL	COM PAR \$0.01	345370860	2203	285426	SH	DEFINED	18
FORD MTR CO DEL	COM PAR \$0.01	345370860	415	53700	SH	DEFINED	6
FORD MTR CO DEL	COM PAR \$0.01	345370860	3509	454487	SH	DEFINED	19
FORD MTR CO DEL	COM PAR \$0.01	345370860	4	560	SH	DEFINED	20
FORD MTR CO DEL	COM PAR \$0.01	345370860	10	1245	SH	DEFINED	11

Edgar Filing: LEGG MASON INC - Form 13F-HR

FORD MTR CO DEL	COM PAR \$0.01	345370860	22	2800	SH	DEFINED	7
FORDING CDN COAL TR	TR UNIT	345425102	304	8800	SH	DEFINED	5
FORDING CDN COAL TR	TR UNIT	345425102	135	3900	SH	DEFINED	11
FORDING CDN COAL TR	TR UNIT	345425102	7	198	SH	DEFINED	2
FOREST CITY ENTERPRISES INC	CL B CONV	345550305	1500	39600	SH	DEFINED	18
FOREST CITY ENTERPRISES INC	CL A	345550107	11538	304200	SH	DEFINED	21
FOREST CITY ENTERPRISES INC	CL A	345550107	21602	569520	SH	DEFINED	18
FOREST CITY ENTERPRISES INC	CL A	345550107	334	8800	SH	DEFINED	5
FOREST CITY ENTERPRISES INC	CL A	345550107	626	16500	SH	DEFINED	11
FOREST CITY ENTERPRISES INC	CL A	345550107	98765	2603864	SH	DEFINED	20
FOREST CITY ENTERPRISES INC	CL B CONV	345550305	314	8300	SH	DEFINED	11
FOREST CITY ENTERPRISES INC	CL B CONV	345550305	6604	174300	SH	DEFINED	21
FOREST LABS INC	COM	345838106	5040	123899	SH	DEFINED	21
FOREST LABS INC	COM	345838106	551616	13559884	SH	DEFINED	18
FOREST LABS INC	COM	345838106	387101	9515755	SH	DEFINED	20
FOREST LABS INC	COM	345838106	30	730	SH	DEFINED	22
FOREST LABS INC	COM	345838106	256	6300	SH	DEFINED	6
FOREST LABS INC	COM	345838106	2664	65494	SH	DEFINED	19
FOREST LABS INC	COM	345838106	75	1840	SH	DEFINED	4
FOREST LABS INC	COM	345838106	6	149	SH	DEFINED	2
FOREST LABS INC	COM	345838106	31	750	SH	DEFINED	11
FOREST LABS INC	COM	345838106	7	160	SH	DEFINED	9
FOREST LABS INC	COM	345838106	6958	171048	SH	DEFINED	17
FOREST OIL CORP	COM PAR \$0.01	346091705	31	675	SH	DEFINED	18
FOREST OIL CORP	COM PAR \$0.01	346091705	672	14740	SH	DEFINED	19
FOREST OIL CORP	COM PAR \$0.01	346091705	1873	41100	SH	DEFINED	6
FORMFACTOR INC	COM	346375108	1559	63800	SH	DEFINED	20
FORMFACTOR INC	COM	346375108	413	16900	SH	DEFINED	23
FORRESTER RESH INC	COM	346563109	1240	66150	SH	DEFINED	3
FORRESTER RESH INC	COM	346563109	5	284	SH	DEFINED	18
FORRESTER RESH INC	COM	346563109	670	35747	SH	DEFINED	19
FORRESTER RESH INC	COM	346563109	564	30054	SH	DEFINED	21
FORT DEARBORN INCOME SECS IN	COM	347200107	1	87	SH	DEFINED	18
FORTUNE BRANDS INC	COM	349631101	509	6530	SH	DEFINED	5
FORTUNE BRANDS INC	COM	349631101	8	100	SH	DEFINED	9
FORTUNE BRANDS INC	COM	349631101	359	4607	SH	DEFINED	18
FORTUNE BRANDS INC	COM	349631101	24	308	SH	DEFINED	20
FORTUNE BRANDS INC	COM	349631101	5809	74456	SH	DEFINED	19
FORTUNE BRANDS INC	COM	349631101	29328	375905	SH	DEFINED	17
FORTUNE BRANDS INC	COM	349631101	26105	334600	SH	DEFINED	6
FORTUNE BRANDS INC	COM	349631101	411	5266	SH	DEFINED	2
FORTUNE BRANDS INC	COM	349631101	23	300	SH	DEFINED	4
FORTUNE BRANDS INC	COM	349631101	566	7255	SH	DEFINED	11
FOSSIL INC	COM	349882100	20	910	SH	DEFINED	18
FOSTER WHEELER LTD	SHS NEW	G36535139	84565	2299200	SH	DEFINED	13
FOUNDATION COAL HLDGS INC	COM	35039W100	5828	153360	SH	DEFINED	3
FOUNDATION COAL HLDGS INC	COM	35039W100	13	339	SH	DEFINED	19
FOUNDRY NETWORKS INC	COM	35063R100	5	341	SH	DEFINED	19
FOUNDRY NETWORKS INC	COM	35063R100	2451	177500	SH	DEFINED	20
FOUNDRY NETWORKS INC	COM	35063R100	14	1000	SH	DEFINED	18
FOUNDRY NETWORKS INC	COM	35063R100	21146	1531245	SH	DEFINED	6
FOUNDRY NETWORKS INC	COM	35063R100	1243	89990	SH	DEFINED	17
FOUNDRY NETWORKS INC	COM	35063R100	26	1900	SH	DEFINED	11
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	5645	115352	SH	DEFINED	7
FPIC INS GROUP INC	COM	302563101	728	20993	SH	DEFINED	19
FPIC INS GROUP INC	COM	302563101	392	11300	SH	DEFINED	6
FPL GROUP INC	COM	302571104	814	19580	SH	DEFINED	6
FPL GROUP INC	COM	302571104	15025	361524	SH	DEFINED	17
FPL GROUP INC	COM	302571104	554	13328	SH	DEFINED	23
FPL GROUP INC	COM	302571104	11059	266103	SH	DEFINED	22
FPL GROUP INC	COM	302571104	17106	411600	SH	DEFINED	20
FPL GROUP INC	COM	302571104	44993	1082602	SH	DEFINED	18

Edgar Filing: LEGG MASON INC - Form 13F-HR

FPL GROUP INC	COM	302571104	3357	80783	SH	DEFINED	19
FPL GROUP INC	COM	302571104	222	5345	SH	DEFINED	5
FPL GROUP INC	COM	302571104	487	11726	SH	DEFINED	11
FPL GROUP INC	COM	302571104	305	7340	SH	DEFINED	2
FPL GROUP INC	COM	302571104	3095	74450	SH	DEFINED	9
FRANCE TELECOM	SPONSORED ADR	35177Q105	10	400	SH	DEFINED	17
FRANKLIN BK CORP DEL	COM	352451108	14	800	SH	DEFINED	2
FRANKLIN ELEC INC	COM	353514102	29	740	SH	DEFINED	11
FRANKLIN RES INC	COM	354613101	4486	47717	SH	DEFINED	17
FRANKLIN RES INC	COM	354613101	10	103	SH	DEFINED	11
FRANKLIN RES INC	COM	354613101	35	374	SH	DEFINED	2
FRANKLIN RES INC	COM	354613101	5528	58802	SH	DEFINED	19
FRANKLIN RES INC	COM	354613101	15	161	SH	DEFINED	20
FRANKLIN RES INC	COM	354613101	842	8957	SH	DEFINED	18
FRANKLIN RES INC	COM	354613101	150	1600	SH	DEFINED	7
FRANKLIN RES INC	COM	354613101	432	4597	SH	DEFINED	1
FRANKLIN STREET PPTYS CORP	COM	35471R106	142	6787	SH	DEFINED	2
FRANKLIN STREET PPTYS CORP	COM	35471R106	347	16571	SH	DEFINED	17
FRANKLIN TEMPLETON LTD DUR I	COM	35472T101	8	631	SH	DEFINED	18
FREDS INC	CL A	356108100	8	500	SH	DEFINED	11
FREEMPORT-MCMORAN COPPER & GO	CL B	35671D857	55	1021	SH	DEFINED	20
FREEMPORT-MCMORAN COPPER & GO	CL B	35671D857	30	561	SH	DEFINED	2
FREEMPORT-MCMORAN COPPER & GO	CL B	35671D857	70	1300	SH	DEFINED	4
FREEMPORT-MCMORAN COPPER & GO	CL B	35671D857	2651	49280	SH	DEFINED	3
FREEMPORT-MCMORAN COPPER & GO	CL B	35671D857	2071	38490	SH	DEFINED	19
FREEMPORT-MCMORAN COPPER & GO	CL B	35671D857	16308	303130	SH	DEFINED	17
FREEMPORT-MCMORAN COPPER & GO	CL B	35671D857	1370	25465	SH	DEFINED	11
FREEMPORT-MCMORAN COPPER & GO	CL B	35671D857	848	15763	SH	DEFINED	21
FREEMPORT-MCMORAN COPPER & GO	CL B	35671D857	39	730	SH	DEFINED	18
FREEMPORT-MCMORAN COPPER & GO	CL B	35671D857	99	1837	SH	DEFINED	9
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	5	198	SH	DEFINED	7
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	519	20602	SH	DEFINED	21
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	41	1622	SH	DEFINED	2
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	60249	2393683	SH	DEFINED	20
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	38736	1538960	SH	DEFINED	3
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	1968	78185	SH	DEFINED	19
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	70	2788	SH	DEFINED	17
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	3992	158600	SH	DEFINED	18
FREESCALE SEMICONDUCTOR INC	COM CL A	35687M107	1	20	SH	DEFINED	18
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	105	4175	SH	DEFINED	9
FREIGHTCAR AMER INC	COM	357023100	29716	618062	SH	DEFINED	3
FREMONT GEN CORP	COM	357288109	41732	1796455	SH	DEFINED	3
FREMONT GEN CORP	COM	357288109	23659	1018450	SH	DEFINED	6
FREMONT GEN CORP	COM	357288109	1425	61361	SH	DEFINED	19
FRESENIUS MED CARE AG	SPONSORED ADR	358029106	15572	456338	SH	DEFINED	6
FRESENIUS MED CARE AG	SPONSORED ADR	358029106	1506	43000	SH	DEFINED	17
FRESH BRANDS INC	COM	35803U108	511	74422	SH	DEFINED	6
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	46	4650	SH	DEFINED	11
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	2	200	SH	DEFINED	9
FRISCHS RESTAURANTS INC	COM	358748101	1567	64100	SH	DEFINED	6
FRONTIER AIRLINES INC NEW	DBCV 5.000%12/1	359065AA7	8200	8200000	PRN	DEFINED	21
FRONTIER AIRLINES INC NEW	DBCV 5.000%12/1	359065AA7	115775	1100000	SH	DEFINED	20
FRONTIER FINL CORP WASH	COM	35907K105	44	1386	SH	DEFINED	19
FRONTIER FINL CORP WASH	COM	35907K105	496	15500	SH	DEFINED	3
FRONTIER OIL CORP	COM	35914P105	889	23700	SH	DEFINED	23
FRONTIER OIL CORP	COM	35914P105	82499	2198209	SH	DEFINED	3
FRONTIER OIL CORP	COM	35914P105	3253	86675	SH	DEFINED	19
FROZEN FOOD EXPRESS INDS INC	COM	359360104	769	69730	SH	DEFINED	3
FTD GROUP INC	COM	30267U108	2610	251200	SH	DEFINED	20
FTI CONSULTING INC	COM	302941109	856	31210	SH	DEFINED	19
FTI CONSULTING INC	COM	302941109	21	767	SH	DEFINED	18
FTI CONSULTING INC	COM	302941109	595	21693	SH	DEFINED	21

Edgar Filing: LEGG MASON INC - Form 13F-HR

FTI CONSULTING INC	COM	302941109	315	11466	SH	DEFINED	11
FULLER H B CO	COM	359694106	1303	40628	SH	DEFINED	19
FULLER H B CO	COM	359694106	17228	537210	SH	DEFINED	3
FULLER H B CO	COM	359694106	10	300	SH	DEFINED	2
FULLER H B CO	COM	359694106	6898	215100	SH	DEFINED	6
FULTON FINL CORP PA	COM	360271100	23	1312	SH	DEFINED	11
FURNITURE BRANDS INTL INC	COM	360921100	5060	226613	SH	DEFINED	20
FURNITURE BRANDS INTL INC	COM	360921100	1787	80030	SH	DEFINED	18
FURNITURE BRANDS INTL INC	COM	360921100	42	1900	SH	DEFINED	11
FURNITURE BRANDS INTL INC	COM	360921100	37066	1659907	SH	DEFINED	6
G & K SVCS INC	CL A	361268105	52	1316	SH	DEFINED	18
G & K SVCS INC	CL A	361268105	12	300	SH	DEFINED	4
G B & T BANCSHARES INC	COM	361462104	86	4000	SH	DEFINED	1
GABELLI DIVD & INCOME TR	COM	36242H104	92	5233	SH	DEFINED	18
GABELLI EQUITY TR INC	COM	362397101	54	6783	SH	DEFINED	18
GABELLI GLB GLD NAT RES & IN	COM SHS BN INT	36244N109	0	7	SH	DEFINED	18
GABELLI GLOBAL MULTIMEDIA TR	COM	36239Q109	17	1694	SH	DEFINED	18
GABELLI UTIL TR	COM	36240A101	7	757	SH	DEFINED	18
GALLAGHER ARTHUR J & CO	COM	363576109	1447	46851	SH	DEFINED	21
GALLAGHER ARTHUR J & CO	COM	363576109	4	129	SH	DEFINED	18
GALLAGHER ARTHUR J & CO	COM	363576109	27853	901960	SH	DEFINED	6
GALLAHER GROUP PLC	SPONSORED ADR	363595109	25357	421500	SH	DEFINED	6
GALLAHER GROUP PLC	SPONSORED ADR	363595109	6	100	SH	DEFINED	9
GALLAHER GROUP PLC	SPONSORED ADR	363595109	48	800	SH	DEFINED	11
GALLAHER GROUP PLC	SPONSORED ADR	363595109	853	14180	SH	DEFINED	17
GALLAHER GROUP PLC	SPONSORED ADR	363595109	96	1590	SH	DEFINED	2
GAMESTOP CORP NEW	CL A	36467W109	1159	36415	SH	DEFINED	23
GAMESTOP CORP NEW	CL B	36467W208	7	254	SH	DEFINED	18
GAMESTOP CORP NEW	CL B	36467W208	7	238	SH	DEFINED	11
GAMESTOP CORP NEW	CL B	36467W208	1217	42094	SH	DEFINED	19
GAMESTOP CORP NEW	CL B	36467W208	5	169	SH	DEFINED	20
GAMESTOP CORP NEW	CL B	36467W208	2139	74000	SH	DEFINED	23
GANNETT INC	COM	364730101	2032	33548	SH	DEFINED	11
GANNETT INC	COM	364730101	1199	19800	SH	DEFINED	5
GANNETT INC	COM	364730101	4162	68715	SH	DEFINED	2
GANNETT INC	COM	364730101	15947	263274	SH	DEFINED	17
GANNETT INC	COM	364730101	97600	1611358	SH	DEFINED	20
GANNETT INC	COM	364730101	5064	83600	SH	DEFINED	19
GANNETT INC	COM	364730101	96228	1588700	SH	DEFINED	18
GANNETT INC	COM	364730101	557	9200	SH	DEFINED	9
GANNETT INC	COM	364730101	3774	62300	SH	DEFINED	23
GANNETT INC	COM	364730101	545	9000	SH	DEFINED	6
GAP INC DEL	COM	364760108	8486	481083	SH	DEFINED	22
GAP INC DEL	COM	364760108	15	875	SH	DEFINED	17
GAP INC DEL	COM	364760108	7	375	SH	DEFINED	11
GAP INC DEL	COM	364760108	7	370	SH	DEFINED	2
GAP INC DEL	COM	364760108	223	12654	SH	DEFINED	20
GAP INC DEL	COM	364760108	3060	173446	SH	DEFINED	19
GAP INC DEL	COM	364760108	555	31450	SH	DEFINED	6
GAP INC DEL	COM	364760108	428	24237	SH	DEFINED	23
GAP INC DEL	COM	364760108	10371	587906	SH	DEFINED	18
GARDNER DENVER INC	COM	365558105	1535	31127	SH	DEFINED	19
GARDNER DENVER INC	COM	365558105	25	500	SH	DEFINED	11
GARDNER DENVER INC	COM	365558105	3	66	SH	DEFINED	18
GARDNER DENVER INC	COM	365558105	1314	26660	SH	DEFINED	3
GARMIN LTD	ORD	G37260109	886	13350	SH	DEFINED	11
GARTNER INC	COM	366651107	0	13	SH	DEFINED	2
GARTNER INC	COM	366651107	7	559	SH	DEFINED	18
GARTNER INC	COM	366651107	7	520	SH	DEFINED	17
GATEWAY FINL HLDGS INC	COM	368140109	846	51000	SH	DEFINED	1
GATEWAY INC	COM	367626108	0	100	SH	DEFINED	2
GATEWAY INC	COM	367626108	42	16887	SH	DEFINED	9

Edgar Filing: LEGG MASON INC - Form 13F-HR

GATEWAY INC	COM	367626108	11	4525	SH	DEFINED	20
GATEWAY INC	COM	367626108	124	49238	SH	DEFINED	19
GATEWAY INC	COM	367626108	2	800	SH	DEFINED	17
GATX CORP	COM	361448103	396	10965	SH	DEFINED	19
GATX CORP	COM	361448103	446	12366	SH	DEFINED	18
GATX CORP	COM	361448103	18	500	SH	DEFINED	11
GATX CORP	COM	361448103	17	458	SH	DEFINED	2
GAYLORD ENTMT CO NEW	COM	367905106	2397	55000	SH	DEFINED	20
GAYLORD ENTMT CO NEW	COM	367905106	34	787	SH	DEFINED	18
GEAC COMPUTER LTD	COM	368289104	70	7200	SH	DEFINED	7
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	52	20000	SH	DEFINED	18
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	4648	1780700	SH	DEFINED	6
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	8877	3401243	SH	DEFINED	8
GEN-PROBE INC NEW	COM	36866T103	46	952	SH	DEFINED	18
GEN-PROBE INC NEW	COM	36866T103	2405	49300	SH	DEFINED	20
GENAERA CORP	COM	36867G100	1	400	SH	DEFINED	9
GENENTECH INC	COM NEW	368710406	489898	5296193	SH	DEFINED	20
GENENTECH INC	COM NEW	368710406	9733	105219	SH	DEFINED	17
GENENTECH INC	COM NEW	368710406	7504	81126	SH	DEFINED	21
GENENTECH INC	COM NEW	368710406	4329	46800	SH	DEFINED	23
GENENTECH INC	COM NEW	368710406	467	5051	SH	DEFINED	11
GENENTECH INC	COM NEW	368710406	41128	444630	SH	DEFINED	1
GENENTECH INC	COM NEW	368710406	71	765	SH	DEFINED	2
GENENTECH INC	COM NEW	368710406	2115	22860	SH	DEFINED	5
GENENTECH INC	COM NEW	368710406	37	400	SH	DEFINED	9
GENENTECH INC	COM NEW	368710406	3475	37572	SH	DEFINED	19
GENENTECH INC	COM NEW	368710406	730877	7901370	SH	DEFINED	18
GENENTECH INC	COM NEW	368710406	4609	49822	SH	DEFINED	22
GENENTECH INC	COM NEW	368710406	9	100	SH	DEFINED	4
GENERAL AMERN INVS INC	COM	368802104	412	11935	SH	DEFINED	18
GENERAL CABLE CORP DEL NEW	COM	369300108	1	35	SH	DEFINED	18
GENERAL CABLE CORP DEL NEW	COM	369300108	1467	74474	SH	DEFINED	19
GENERAL DYNAMICS CORP	COM	369550108	4417	38725	SH	DEFINED	17
GENERAL DYNAMICS CORP	COM	369550108	84	737	SH	DEFINED	22
GENERAL DYNAMICS CORP	COM	369550108	12317	108000	SH	DEFINED	8
GENERAL DYNAMICS CORP	COM	369550108	9233	80956	SH	DEFINED	19
GENERAL DYNAMICS CORP	COM	369550108	56	494	SH	DEFINED	18
GENERAL DYNAMICS CORP	COM	369550108	4585	40200	SH	DEFINED	7
GENERAL DYNAMICS CORP	COM	369550108	7035	61685	SH	DEFINED	1
GENERAL DYNAMICS CORP	COM	369550108	8809	77240	SH	DEFINED	3
GENERAL DYNAMICS CORP	COM	369550108	236	2070	SH	DEFINED	2
GENERAL DYNAMICS CORP	COM	369550108	225	1975	SH	DEFINED	11
GENERAL DYNAMICS CORP	COM	369550108	1015	8900	SH	DEFINED	6
GENERAL DYNAMICS CORP	COM	369550108	34	295	SH	DEFINED	20
GENERAL DYNAMICS CORP	COM	369550108	1299	11380	SH	DEFINED	9
GENERAL DYNAMICS CORP	COM	369550108	6489	56900	SH	DEFINED	21
GENERAL ELECTRIC CO	COM	369604103	65352	1864530	SH	DEFINED	2
GENERAL ELECTRIC CO	COM	369604103	4512	128726	SH	DEFINED	4
GENERAL ELECTRIC CO	COM	369604103	7470	213130	SH	DEFINED	22
GENERAL ELECTRIC CO	COM	369604103	44371	1265934	SH	DEFINED	3
GENERAL ELECTRIC CO	COM	369604103	29362	837710	SH	DEFINED	1
GENERAL ELECTRIC CO	COM	369604103	107800	3075604	SH	DEFINED	17
GENERAL ELECTRIC CO	COM	369604103	8377	238994	SH	DEFINED	11
GENERAL ELECTRIC CO	COM	369604103	11917	340000	SH	DEFINED	8
GENERAL ELECTRIC CO	COM	369604103	13183	376111	SH	DEFINED	7
GENERAL ELECTRIC CO	COM	369604103	104004	2967293	SH	DEFINED	19
GENERAL ELECTRIC CO	COM	369604103	43121	1236493	SH	DEFINED	6
GENERAL ELECTRIC CO	COM	369604103	696508	19871854	SH	DEFINED	20
GENERAL ELECTRIC CO	COM	369604103	1120912	31980378	SH	DEFINED	18
GENERAL ELECTRIC CO	COM	369604103	8687	247797	SH	DEFINED	9
GENERAL ELECTRIC CO	COM	369604103	31760	906126	SH	DEFINED	23
GENERAL ELECTRIC CO	COM	369604103	15209	433931	SH	DEFINED	5

Edgar Filing: LEGG MASON INC - Form 13F-HR

GENERAL ELECTRIC CO	COM		369604103	160892	4590356	SH	DEFINED	21
GENERAL GROWTH PPTYS INC	COM		370021107	381	8100	SH	DEFINED	9
GENERAL GROWTH PPTYS INC	COM		370021107	242	5150	SH	DEFINED	5
GENERAL GROWTH PPTYS INC	COM		370021107	73	1550	SH	DEFINED	2
GENERAL GROWTH PPTYS INC	COM		370021107	1197	25470	SH	DEFINED	3
GENERAL GROWTH PPTYS INC	COM		370021107	930	19795	SH	DEFINED	19
GENERAL GROWTH PPTYS INC	COM		370021107	16	350	SH	DEFINED	7
GENERAL GROWTH PPTYS INC	COM		370021107	31	660	SH	DEFINED	11
GENERAL GROWTH PPTYS INC	COM		370021107	11992	255204	SH	DEFINED	23
GENERAL GROWTH PPTYS INC	COM		370021107	2852	60700	SH	DEFINED	21
GENERAL GROWTH PPTYS INC	COM		370021107	13161	280073	SH	DEFINED	20
GENERAL GROWTH PPTYS INC	COM		370021107	89	1893	SH	DEFINED	18
GENERAL MLS INC	COM		370334104	3985	80800	SH	DEFINED	23
GENERAL MLS INC	COM		370334104	39	792	SH	DEFINED	21
GENERAL MLS INC	COM		370334104	52323	1060880	SH	DEFINED	20
GENERAL MLS INC	COM		370334104	1585	32139	SH	DEFINED	17
GENERAL MLS INC	COM		370334104	29358	595250	SH	DEFINED	6
GENERAL MLS INC	COM		370334104	411	8340	SH	DEFINED	2
GENERAL MLS INC	COM		370334104	248	5035	SH	DEFINED	5
GENERAL MLS INC	COM		370334104	217	4403	SH	DEFINED	11
GENERAL MLS INC	COM		370334104	897	18183	SH	DEFINED	9
GENERAL MLS INC	COM		370334104	6093	123550	SH	DEFINED	19
GENERAL MLS INC	COM		370334104	69528	1409727	SH	DEFINED	18
GENERAL MLS INC	COM		370334104	10	200	SH	DEFINED	1
GENERAL MLS INC	COM		370334104	25	516	SH	DEFINED	22
GENERAL MTRS CORP	COM		370442105	56	2901	SH	DEFINED	2
GENERAL MTRS CORP	DEB SR CONV A		370442741	208	9975	SH	DEFINED	9
GENERAL MTRS CORP	DEB SR CONV A		370442741	25725	1225000	SH	DEFINED	14
GENERAL MTRS CORP	DEB SR CONV A		370442741	131	6300	SH	DEFINED	2
GENERAL MTRS CORP	DEB SR CONV B		370442733	52	3475	SH	DEFINED	9
GENERAL MTRS CORP	DEB SR CONV B		370442733	138789	9176150	SH	DEFINED	14
GENERAL MTRS CORP	DEB SR CV C 33		370442717	142	9000	SH	DEFINED	9
GENERAL MTRS CORP	DEB SR CV C 33		370442717	110	7000	SH	DEFINED	11
GENERAL MTRS CORP	COM		370442105	17	875	SH	DEFINED	17
GENERAL MTRS CORP	COM		370442105	12	600	SH	DEFINED	4
GENERAL MTRS CORP	COM		370442105	2120	109154	SH	DEFINED	19
GENERAL MTRS CORP	COM		370442105	10	490	SH	DEFINED	7
GENERAL MTRS CORP	COM		370442105	9025	464723	SH	DEFINED	18
GENERAL MTRS CORP	COM		370442105	27	1391	SH	DEFINED	9
GENERAL MTRS CORP	COM		370442105	2	100	SH	DEFINED	1
GENERAL MTRS CORP	DEB SR CV C 33		370442717	895	56795	SH	DEFINED	2
GENESCO INC	COM		371532102	1473	37986	SH	DEFINED	19
GENESCO INC	COM		371532102	15978	411900	SH	DEFINED	6
GENESCO INC	COM		371532102	34026	877180	SH	DEFINED	3
GENESEE & WYO INC	CL A		371559105	1514	40308	SH	DEFINED	19
GENESIS ENERGY L P	UNIT LTD PARTN		371927104	163	14000	SH	DEFINED	5
GENESIS HEALTHCARE CORP	COM		37184D101	1056	28924	SH	DEFINED	19
GENESIS MICROCHIP INC DEL	COM		37184C103	9	500	SH	DEFINED	2
GENESIS MICROCHIP INC DEL	COM		37184C103	436	24075	SH	DEFINED	19
GENESIS MICROCHIP INC DEL	COM		37184C103	39428	2179542	SH	DEFINED	3
GENLYTE GROUP INC	COM		372302109	12619	235566	SH	DEFINED	3
GENLYTE GROUP INC	COM		372302109	1063	19843	SH	DEFINED	19
GENLYTE GROUP INC	COM		372302109	32	600	SH	DEFINED	11
GENTA INC	COM NEW		37245M207	6	4400	SH	DEFINED	9
GENTEX CORP	COM		371901109	60	3075	SH	DEFINED	11
GENTEX CORP	COM		371901109	312	16000	SH	DEFINED	18
GENTIVA HEALTH SERVICES INC	COM		37247A102	2	168	SH	DEFINED	2
GENTIVA HEALTH SERVICES INC	COM		37247A102	17	1175	SH	DEFINED	18
GENUINE PARTS CO	COM		372460105	39	899	SH	DEFINED	22
GENUINE PARTS CO	COM		372460105	170	3876	SH	DEFINED	11
GENUINE PARTS CO	COM		372460105	963	21920	SH	DEFINED	3
GENUINE PARTS CO	COM		372460105	1467	33401	SH	DEFINED	19

Edgar Filing: LEGG MASON INC - Form 13F-HR

GENUINE PARTS CO	COM	372460105	1065	24238	SH	DEFINED	17
GENUINE PARTS CO	COM	372460105	653	14866	SH	DEFINED	18
GENUINE PARTS CO	COM	372460105	4	89	SH	DEFINED	9
GENUINE PARTS CO	COM	372460105	1798	40927	SH	DEFINED	2
GENWORTH FINL INC	COM CL A	37247D106	8823	255159	SH	DEFINED	18
GENWORTH FINL INC	COM CL A	37247D106	328	9480	SH	DEFINED	3
GENWORTH FINL INC	COM CL A	37247D106	316	9130	SH	DEFINED	23
GENWORTH FINL INC	COM CL A	37247D106	29	841	SH	DEFINED	22
GENWORTH FINL INC	COM CL A	37247D106	2516	72765	SH	DEFINED	19
GENWORTH FINL INC	COM CL A	37247D106	7	200	SH	DEFINED	2
GENWORTH FINL INC	COM CL A	37247D106	489	14135	SH	DEFINED	5
GENZYME CORP	COM	372917104	6777	95745	SH	DEFINED	11
GENZYME CORP	COM	372917104	813508	11493470	SH	DEFINED	18
GENZYME CORP	COM	372917104	6170	87167	SH	DEFINED	21
GENZYME CORP	COM	372917104	33	469	SH	DEFINED	2
GENZYME CORP	COM	372917104	504144	7122693	SH	DEFINED	20
GENZYME CORP	COM	372917104	3918	55350	SH	DEFINED	19
GENZYME CORP	COM	372917104	697	9842	SH	DEFINED	22
GENZYME CORP	COM	372917104	21	300	SH	DEFINED	17
GENZYME CORP	COM	372917104	125	1761	SH	DEFINED	4
GENZYME CORP	COM	372917104	773	10920	SH	DEFINED	5
GENZYME CORP	COM	372917104	14541	205435	SH	DEFINED	1
GEO GROUP INC	COM	36159R103	1	31	SH	DEFINED	18
GEO GROUP INC	COM	36159R103	1677	73151	SH	DEFINED	3
GEORGIA GULF CORP	COM PAR \$0.01	373200203	12	400	SH	DEFINED	11
GEORGIA GULF CORP	COM PAR \$0.01	373200203	2770	91070	SH	DEFINED	18
GEORGIA GULF CORP	COM PAR \$0.01	373200203	3921	128900	SH	DEFINED	20
GEORGIA PAC CORP	COM	373298108	108	2259	SH	DEFINED	18
GEORGIA PAC CORP	COM	373298108	6	135	SH	DEFINED	2
GEORGIA PAC CORP	COM	373298108	1	12	SH	DEFINED	17
GEORGIA PAC CORP	COM	373298108	29	600	SH	DEFINED	9
GERBER SCIENTIFIC INC	COM	373730100	195	20400	SH	DEFINED	3
GERBER SCIENTIFIC INC	COM	373730100	10	1000	SH	DEFINED	11
GERDAU AMERISTEEL CORP	COM	37373P105	1673	296573	SH	DEFINED	3
GERMAN AMERN BANCORP	COM	373865104	1366	103817	SH	DEFINED	6
GERON CORP	COM	374163103	21139	2455169	SH	DEFINED	3
GERON CORP	COM	374163103	45	5243	SH	DEFINED	19
GETTY IMAGES INC	COM	374276103	275	3075	SH	DEFINED	5
GETTY IMAGES INC	COM	374276103	2491	27900	SH	DEFINED	20
GETTY IMAGES INC	COM	374276103	5	53	SH	DEFINED	18
GETTY IMAGES INC	COM	374276103	170	1900	SH	DEFINED	23
GETTY RLTY CORP NEW	COM	374297109	36	1351	SH	DEFINED	19
GETTY RLTY CORP NEW	COM	374297109	36	1351	SH	DEFINED	20
GEVITY HR INC	COM	374393106	1	37	SH	DEFINED	18
GEVITY HR INC	COM	374393106	43	1658	SH	DEFINED	19
GFI GROUP INC	COM	361652209	3657	77100	SH	DEFINED	3
GIANT INDS INC	COM	374508109	53960	1038495	SH	DEFINED	3
GIBRALTAR INDS INC	COM	374689107	502	21900	SH	DEFINED	18
GIBRALTAR INDS INC	COM	374689107	9832	428614	SH	DEFINED	6
GIBRALTAR INDS INC	COM	374689107	6998	305052	SH	DEFINED	20
GILEAD SCIENCES INC	COM	375558103	200	3800	SH	DEFINED	11
GILEAD SCIENCES INC	COM	375558103	903	17184	SH	DEFINED	5
GILEAD SCIENCES INC	COM	375558103	84	1594	SH	DEFINED	2
GILEAD SCIENCES INC	COM	375558103	12228	232600	SH	DEFINED	23
GILEAD SCIENCES INC	COM	375558103	20645	392719	SH	DEFINED	18
GILEAD SCIENCES INC	COM	375558103	9624	183078	SH	DEFINED	19
GILEAD SCIENCES INC	COM	375558103	30	571	SH	DEFINED	20
GILEAD SCIENCES INC	COM	375558103	605	11510	SH	DEFINED	21
GILEAD SCIENCES INC	COM	375558103	17075	324425	SH	DEFINED	17
GILEAD SCIENCES INC	COM	375558103	11	200	SH	DEFINED	7
GILEAD SCIENCES INC	COM	375558103	14217	270438	SH	DEFINED	1
GIVEN IMAGING	ORD SHS	M52020100	8	300	SH	DEFINED	17



Edgar Filing: LEGG MASON INC - Form 13F-HR

GLACIER BANCORP INC NEW	COM	37637Q105	448	14912	SH	DEFINED	2
GLACIER BANCORP INC NEW	COM	37637Q105	1305	43430	SH	DEFINED	19
GLACIER BANCORP INC NEW	COM	37637Q105	7724	257037	SH	DEFINED	1
GLACIER BANCORP INC NEW	COM	37637Q105	210	7000	SH	DEFINED	11
GLADSTONE CAPITAL CORP	COM	376535100	30	1400	SH	DEFINED	2
GLADSTONE CAPITAL CORP	COM	376535100	1199	56096	SH	DEFINED	19
GLAMIS GOLD LTD	COM	376775102	13	500	SH	DEFINED	7
GLATFELTER	COM	377316104	17	1200	SH	DEFINED	11
GLATFELTER	COM	377316104	2352	165767	SH	DEFINED	19
GLATFELTER	COM	377316104	0	1	SH	DEFINED	18
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	575	11383	SH	DEFINED	2
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	302	5980	SH	DEFINED	5
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	43337	884160	SH	DEFINED	6
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	10	200	SH	DEFINED	1
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	4603	91185	SH	DEFINED	17
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	10	200	SH	DEFINED	11
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	244	4843	SH	DEFINED	9
GLENBOROUGH RLTY TR INC	COM	37803P105	37	2062	SH	DEFINED	19
GLENBOROUGH RLTY TR INC	COM	37803P105	1416	78230	SH	DEFINED	3
GLENBOROUGH RLTY TR INC	COM	37803P105	1303	72000	SH	DEFINED	22
GLENBOROUGH RLTY TR INC	COM	37803P105	37	2062	SH	DEFINED	20
GLIMCHER RLTY TR	SH BEN INT	379302102	4767	196000	SH	DEFINED	22
GLOBAL IMAGING SYSTEMS	COM	37934A100	3	80	SH	DEFINED	17
GLOBAL IMAGING SYSTEMS	COM	37934A100	3402	98250	SH	DEFINED	6
GLOBAL INDS LTD	COM	379336100	57	5000	SH	DEFINED	18
GLOBAL INDS LTD	COM	379336100	1086	95647	SH	DEFINED	19
GLOBAL PMTS INC	COM	37940X102	4	90	SH	DEFINED	18
GLOBAL PMTS INC	COM	37940X102	75	1600	SH	DEFINED	17
GLOBAL POWER EQUIPMENT INC	COM	37941P108	9669	2139210	SH	DEFINED	6
GLOBAL SIGNAL INC	COM	37944Q103	3284	76100	SH	DEFINED	20
GLOBAL SIGNAL INC	COM	37944Q103	5834	135160	SH	DEFINED	21
GLOBAL SIGNAL INC	COM	37944Q103	388	9000	SH	DEFINED	18
GLOBALSANTAFE CORP	SHS	G3930E101	530	11000	SH	DEFINED	5
GLOBALSANTAFE CORP	SHS	G3930E101	5194	107862	SH	DEFINED	6
GLOBALSANTAFE CORP	SHS	G3930E101	112	2335	SH	DEFINED	2
GLOBALSANTAFE CORP	SHS	G3930E101	13	266	SH	DEFINED	11
GLOBIX CORP	COM NEW	37957F200	93	68906	SH	DEFINED	21
GLYCOGENESYS INC	COM NEW	37989P200	0	0	SH	DEFINED	18
GMH CMNTYS TR	COM	36188G102	2869	185000	SH	DEFINED	22
GMH CMNTYS TR	COM	36188G102	47	3000	SH	DEFINED	2
GOLD BANC CORP INC	COM	379907108	911	50000	SH	DEFINED	1
GOLD KIST INC	COM	380614107	15075	1008380	SH	DEFINED	3
GOLD KIST INC	COM	380614107	822	54975	SH	DEFINED	19
GOLDCORP INC NEW	COM	380956409	159	8000	SH	DEFINED	7
GOLDCORP INC NEW	COM	380956409	9260	415600	SH	DEFINED	6
GOLDEN TELECOM INC	COM	38122G107	1903	73043	SH	DEFINED	19
GOLDEN WEST FINL CORP DEL	COM	381317106	3889	58917	SH	DEFINED	19
GOLDEN WEST FINL CORP DEL	COM	381317106	467	7080	SH	DEFINED	6
GOLDEN WEST FINL CORP DEL	COM	381317106	932	14120	SH	DEFINED	17
GOLDEN WEST FINL CORP DEL	COM	381317106	248	3760	SH	DEFINED	2
GOLDEN WEST FINL CORP DEL	COM	381317106	57243	867320	SH	DEFINED	20
GOLDEN WEST FINL CORP DEL	COM	381317106	43974	666266	SH	DEFINED	18
GOLDEN WEST FINL CORP DEL	COM	381317106	14	210	SH	DEFINED	9
GOLDEN WEST FINL CORP DEL	COM	381317106	5663	85800	SH	DEFINED	23
GOLDEN WEST FINL CORP DEL	COM	381317106	120342	1823367	SH	DEFINED	21
GOLDMAN SACHS GROUP INC	COM	38141G104	1431	11215	SH	DEFINED	9
GOLDMAN SACHS GROUP INC	COM	38141G104	25458	199345	SH	DEFINED	1
GOLDMAN SACHS GROUP INC	COM	38141G104	18645	145991	SH	DEFINED	3
GOLDMAN SACHS GROUP INC	COM	38141G104	77	600	SH	DEFINED	4
GOLDMAN SACHS GROUP INC	COM	38141G104	28642	224272	SH	DEFINED	17
GOLDMAN SACHS GROUP INC	COM	38141G104	736	5763	SH	DEFINED	11
GOLDMAN SACHS GROUP INC	COM	38141G104	688	5390	SH	DEFINED	5

Edgar Filing: LEGG MASON INC - Form 13F-HR

GOLDMAN SACHS GROUP INC	COM		38141G104	61566	484228	SH	DEFINED	6
GOLDMAN SACHS GROUP INC	COM		38141G104	211	1653	SH	DEFINED	2
GOLDMAN SACHS GROUP INC	COM		38141G104	66984	524500	SH	DEFINED	8
GOLDMAN SACHS GROUP INC	COM		38141G104	103550	810822	SH	DEFINED	20
GOLDMAN SACHS GROUP INC	COM		38141G104	113542	889061	SH	DEFINED	18
GOLDMAN SACHS GROUP INC	COM		38141G104	1680	13155	SH	DEFINED	22
GOLDMAN SACHS GROUP INC	COM		38141G104	2567	20100	SH	DEFINED	10
GOLDMAN SACHS GROUP INC	COM		38141G104	136139	1066005	SH	DEFINED	21
GOLDMAN SACHS GROUP INC	COM		38141G104	19326	151328	SH	DEFINED	19
GOODRICH CORP	COM		382388106	8	200	SH	DEFINED	17
GOODRICH CORP	COM		382388106	5784	140725	SH	DEFINED	11
GOODRICH CORP	COM		382388106	285	6925	SH	DEFINED	5
GOODRICH CORP	COM		382388106	962	23400	SH	DEFINED	19
GOODRICH CORP	COM		382388106	228	5538	SH	DEFINED	20
GOODYEAR TIRE & RUBR CO	COM		382550101	73	4209	SH	DEFINED	9
GOODYEAR TIRE & RUBR CO	COM		382550101	4	249	SH	DEFINED	18
GOODYEAR TIRE & RUBR CO	COM		382550101	9	500	SH	DEFINED	17
GOODYEAR TIRE & RUBR CO	COM		382550101	610	35096	SH	DEFINED	19
GOODYEAR TIRE & RUBR CO	COM		382550101	1654	95160	SH	DEFINED	3
GOOGLE INC	CL A		38259P508	2149	5181	SH	DEFINED	5
GOOGLE INC	CL A		38259P508	431	1039	SH	DEFINED	11
GOOGLE INC	CL A		38259P508	27	65	SH	DEFINED	2
GOOGLE INC	CL A		38259P508	482	1163	SH	DEFINED	19
GOOGLE INC	CL A		38259P508	1883627	4540391	SH	DEFINED	8
GOOGLE INC	CL A		38259P508	3609	8700	SH	DEFINED	23
GOOGLE INC	CL A		38259P508	32401	78100	SH	DEFINED	21
GOOGLE INC	CL A		38259P508	3043	7335	SH	DEFINED	9
GOOGLE INC	CL A		38259P508	8131	19600	SH	DEFINED	20
GOOGLE INC	CL A		38259P508	38499	92799	SH	DEFINED	18
GOOGLE INC	CL A		38259P508	272365	656522	SH	DEFINED	10
GOOGLE INC	CL A		38259P508	124	300	SH	DEFINED	17
GRACE W R & CO DEL NEW	COM		38388F108	2	200	SH	DEFINED	18
GRACO INC	COM		384109104	3	86	SH	DEFINED	18
GRAFTECH INTL LTD	DBCV	1.625% 1/1	384313AB8	833750	11500000	SH	DEFINED	20
GRAFTECH INTL LTD	DBCV	1.625% 1/1	384313AB8	2500	2500000	PRN	DEFINED	21
GRAFTECH INTL LTD	COM		384313102	2770	445400	SH	DEFINED	6
GRAINGER W W INC	COM		384802104	30	427	SH	DEFINED	22
GRAINGER W W INC	COM		384802104	1374	19326	SH	DEFINED	19
GRAINGER W W INC	COM		384802104	1737	24425	SH	DEFINED	17
GRAINGER W W INC	COM		384802104	53	750	SH	DEFINED	2
GRAINGER W W INC	COM		384802104	75	1050	SH	DEFINED	11
GRAINGER W W INC	COM		384802104	602	8473	SH	DEFINED	18
GRAMERCY CAP CORP	COM		384871109	3284	144150	SH	DEFINED	20
GRAMERCY CAP CORP	COM		384871109	1971	86519	SH	DEFINED	3
GRAMERCY CAP CORP	COM		384871109	2597	114000	SH	DEFINED	21
GRAMERCY CAP CORP	COM		384871109	156	6850	SH	DEFINED	18
GRAMERCY CAP CORP	COM		384871109	10	456	SH	DEFINED	19
GRANITE CONSTR INC	COM		387328107	1139	31727	SH	DEFINED	19
GRANITE CONSTR INC	COM		387328107	363	10100	SH	DEFINED	21
GRANITE CONSTR INC	COM		387328107	578	16100	SH	DEFINED	18
GRANT PRIDECO INC	COM		38821G101	63	1435	SH	DEFINED	4
GRANT PRIDECO INC	COM		38821G101	3	70	SH	DEFINED	2
GRANT PRIDECO INC	COM		38821G101	35147	796612	SH	DEFINED	3
GRANT PRIDECO INC	COM		38821G101	2859	64807	SH	DEFINED	19
GRANT PRIDECO INC	COM		38821G101	353	8000	SH	DEFINED	17
GRANT PRIDECO INC	COM		38821G101	318648	7222304	SH	DEFINED	18
GRANT PRIDECO INC	COM		38821G101	1414	32048	SH	DEFINED	21
GRANT PRIDECO INC	COM		38821G101	264322	5990986	SH	DEFINED	20
GRAY TELEVISION INC	COM		389375106	2619	304700	SH	DEFINED	20
GRAY TELEVISION INC	COM		389375106	1485	172733	SH	DEFINED	19
GREAT AMERN FINL RES INC	COM		389915109	11412	575200	SH	DEFINED	6
GREAT PLAINS ENERGY INC	COM		391164100	28	1000	SH	DEFINED	18

Edgar Filing: LEGG MASON INC - Form 13F-HR

GREAT PLAINS ENERGY INC	COM		391164100	102	3650	SH	DEFINED	2
GREAT PLAINS ENERGY INC	COM		391164100	123	4400	SH	DEFINED	17
GREAT PLAINS ENERGY INC	COM		391164100	35470	1268590	SH	DEFINED	6
GREATBATCH INC	COM		39153L106	2206	84798	SH	DEFINED	19
GREATER BAY BANCORP	COM		391648102	1121	43750	SH	DEFINED	1
GREATER BAY BANCORP	COM		391648102	22882	893120	SH	DEFINED	3
GREATER BAY BANCORP	COM		391648102	0	11	SH	DEFINED	18
GREATER BAY BANCORP	COM		391648102	29	1120	SH	DEFINED	11
GREATER BAY BANCORP	COM		391648102	6882	268600	SH	DEFINED	6
GREATER CHINA FD INC	COM		39167B102	6	466	SH	DEFINED	18
GREATER CHINA FD INC	RIGHT	12/16/2005	39167B110	0	466	SH	DEFINED	18
GREATER COMMUNITY BANCORP	COM		39167M108	309	20310	SH	DEFINED	6
GREEN MOUNTAIN PWR CORP	COM		393154109	236	8200	SH	DEFINED	6
GREENE CNTY BANCSHARES INC	COM NEW		394361208	162	5910	SH	DEFINED	6
GREENE CNTY BANCSHARES INC	COM NEW		394361208	451	16490	SH	DEFINED	3
GREENHILL & CO INC	COM		395259104	9	164	SH	DEFINED	18
GREENHILL & CO INC	COM		395259104	90	1600	SH	DEFINED	3
GREENHILL & CO INC	COM		395259104	724	12895	SH	DEFINED	21
GREIF INC	CL A		397624107	20213	304960	SH	DEFINED	3
GREY WOLF INC	FRNT	4/0	397888AF5	111696	800000	SH	DEFINED	20
GREY WOLF INC	FRNT	4/0	397888AF5	5925	5925000	PRN	DEFINED	21
GREY WOLF INC	COM		397888108	4879	631200	SH	DEFINED	21
GREY WOLF INC	COM		397888108	988	127800	SH	DEFINED	20
GREY WOLF INC	COM		397888108	518	67040	SH	DEFINED	18
GREY WOLF INC	COM		397888108	24765	3203750	SH	DEFINED	3
GRIFFON CORP	COM		398433102	8719	366210	SH	DEFINED	3
GRIFFON CORP	COM		398433102	29	1200	SH	DEFINED	11
GRIFFON CORP	COM		398433102	1202	50473	SH	DEFINED	19
GROUP 1 AUTOMOTIVE INC	COM		398905109	21973	699100	SH	DEFINED	6
GROUP 1 AUTOMOTIVE INC	COM		398905109	13	424	SH	DEFINED	19
GROUPE CGI INC	CL A SUB VTG		39945C109	2	336	SH	DEFINED	7
GROUPE DANONE	SPONSORED ADR		399449107	144	6850	SH	DEFINED	11
GRUPO TELEVISIA SA DE CV	SP ADR REP ORD		40049J206	32	400	SH	DEFINED	2
GRUPO TMM S A	SP ADR A SHS		40051D105	8	2000	SH	DEFINED	11
GSI COMMERCE INC	COM		36238G102	16	1060	SH	DEFINED	18
GSI COMMERCE INC	COM		36238G102	1847	122400	SH	DEFINED	20
GSI COMMERCE INC	COM		36238G102	15	1000	SH	DEFINED	9
GTECH HLDGS CORP	COM		400518106	72	2280	SH	DEFINED	21
GTECH HLDGS CORP	COM		400518106	347	10940	SH	DEFINED	18
GTECH HLDGS CORP	COM		400518106	3	98	SH	DEFINED	11
GTECH HLDGS CORP	COM		400518106	2752	86713	SH	DEFINED	19
GTECH HLDGS CORP	COM		400518106	12983	409050	SH	DEFINED	20
GUESS INC	COM		401617105	5	146	SH	DEFINED	18
GUESS INC	COM		401617105	8674	243650	SH	DEFINED	3
GUESS INC	COM		401617105	657	18467	SH	DEFINED	21
GUESS INC	COM		401617105	1204	33826	SH	DEFINED	19
GUIDANT CORP	COM		401698105	160	2472	SH	DEFINED	2
GUIDANT CORP	COM		401698105	4550	70275	SH	DEFINED	17
GUIDANT CORP	COM		401698105	50	775	SH	DEFINED	11
GUIDANT CORP	COM		401698105	1971	30447	SH	DEFINED	22
GUIDANT CORP	COM		401698105	1714	26475	SH	DEFINED	20
GUIDANT CORP	COM		401698105	4132	63815	SH	DEFINED	19
GUIDANT CORP	COM		401698105	50	768	SH	DEFINED	9
GUIDANT CORP	COM		401698105	3813	58887	SH	DEFINED	18
GUITAR CTR MGMT INC	COM		402040109	1600	32001	SH	DEFINED	19
GUITAR CTR MGMT INC	COM		402040109	28	555	SH	DEFINED	18
GUITAR CTR MGMT INC	COM		402040109	1885	37700	SH	DEFINED	20
GULFMARK OFFSHORE INC	COM		402629109	4764	160840	SH	DEFINED	3
GYMBOREE CORP	COM		403777105	6977	298170	SH	DEFINED	3
GYMBOREE CORP	COM		403777105	58	2481	SH	DEFINED	19
GYRODYNE CO AMER INC	COM		403820103	88	2000	SH	DEFINED	11
H & Q HEALTHCARE FD	SH BEN INT		404052102	33	1841	SH	DEFINED	18

Edgar Filing: LEGG MASON INC - Form 13F-HR

H & Q LIFE SCIENCES INVS	SH BEN INT	404053100	32	2067	SH	DEFINED	18
HAEMONETICS CORP	COM	405024100	33728	690300	SH	DEFINED	3
HAIN CELESTIAL GROUP INC	COM	405217100	429	20290	SH	DEFINED	18
HAIN CELESTIAL GROUP INC	COM	405217100	63	3000	SH	DEFINED	17
HAIN CELESTIAL GROUP INC	COM	405217100	97	4600	SH	DEFINED	11
HAIN CELESTIAL GROUP INC	COM	405217100	4968	234770	SH	DEFINED	2
HAIN CELESTIAL GROUP INC	COM	405217100	4652	219860	SH	DEFINED	21
HAIN CELESTIAL GROUP INC	COM	405217100	13	600	SH	DEFINED	19
HAIN CELESTIAL GROUP INC	COM	405217100	879	41530	SH	DEFINED	20
HALLIBURTON CO	COM	406216101	1441	23263	SH	DEFINED	23
HALLIBURTON CO	COM	406216101	76049	1227395	SH	DEFINED	18
HALLIBURTON CO	COM	406216101	92722	1496482	SH	DEFINED	20
HALLIBURTON CO	COM	406216101	164	2651	SH	DEFINED	11
HALLIBURTON CO	COM	406216101	8334	134506	SH	DEFINED	22
HALLIBURTON CO	COM	406216101	8264	133382	SH	DEFINED	19
HALLIBURTON CO	COM	406216101	162	2620	SH	DEFINED	3
HALLIBURTON CO	COM	406216101	397	6405	SH	DEFINED	2
HALLIBURTON CO	COM	406216101	349	5625	SH	DEFINED	5
HALLIBURTON CO	NOTE 3.125% 7/1	406216AM3	700	700000	PRN	DEFINED	20
HALLIBURTON CO	NOTE 3.125% 7/1	406216AM3	5850	5850000	PRN	DEFINED	21
HALLIBURTON CO	COM	406216101	41278	666200	SH	DEFINED	21
HALLIBURTON CO	COM	406216101	285	4600	SH	DEFINED	17
HANCOCK HLDG CO	COM	410120109	2095	55400	SH	DEFINED	3
HANCOCK JOHN PFD INCOME FD	SH BEN INT	41013W108	2	109	SH	DEFINED	18
HANCOCK JOHN PFD INCOME FD I	COM	41013X106	21	1000	SH	DEFINED	18
HANCOCK JOHN TAX-ADV DIV INC	COM	41013V100	34	2000	SH	DEFINED	18
HANDLEMAN CO DEL	COM	410252100	414	33300	SH	DEFINED	3
HANDLEMAN CO DEL	COM	410252100	4444	357850	SH	DEFINED	6
HANDLEMAN CO DEL	COM	410252100	204	16431	SH	DEFINED	19
HANMI FINL CORP	COM	410495105	6718	376130	SH	DEFINED	3
HANMI FINL CORP	COM	410495105	32	1800	SH	DEFINED	2
HANMI FINL CORP	COM	410495105	1284	71878	SH	DEFINED	19
HANOVER COMPRESSOR CO	COM	410768105	1778	126032	SH	DEFINED	20
HANOVER COMPRESSOR CO	NOTE 4.750% 3/1	410768AC9	715	715000	PRN	DEFINED	21
HANOVER COMPRESSOR CO	COM	410768105	4	300	SH	DEFINED	3
HANOVER COMPRESSOR CO	COM	410768105	27	1907	SH	DEFINED	18
HANOVER INS GROUP INC	COM	410867105	23278	557300	SH	DEFINED	6
HANOVER INS GROUP INC	COM	410867105	137	3285	SH	DEFINED	2
HANSEN NAT CORP	COM	411310105	27	342	SH	DEFINED	19
HANSEN NAT CORP	COM	411310105	3846	48800	SH	DEFINED	23
HANSON PLC NEW	SPONSORED ADR	411349103	10	187	SH	DEFINED	2
HARBOR FLA BANCSHARES INC	COM	411901101	5951	160623	SH	DEFINED	1
HARBOR FLA BANCSHARES INC	COM	411901101	230	6200	SH	DEFINED	5
HARBOR FLA BANCSHARES INC	COM	411901101	434	11709	SH	DEFINED	11
HARLAND JOHN H CO	COM	412693103	1495	39765	SH	DEFINED	18
HARLAND JOHN H CO	COM	412693103	6990	185895	SH	DEFINED	20
HARLAND JOHN H CO	COM	412693103	25696	683397	SH	DEFINED	3
HARLAND JOHN H CO	COM	412693103	23962	637300	SH	DEFINED	6
HARLAND JOHN H CO	COM	412693103	1114	29617	SH	DEFINED	19
HARLEY DAVIDSON INC	COM	412822108	4588	89100	SH	DEFINED	10
HARLEY DAVIDSON INC	COM	412822108	4094	79510	SH	DEFINED	19
HARLEY DAVIDSON INC	COM	412822108	8	162	SH	DEFINED	20
HARLEY DAVIDSON INC	COM	412822108	4720	91654	SH	DEFINED	9
HARLEY DAVIDSON INC	COM	412822108	51	1000	SH	DEFINED	1
HARLEY DAVIDSON INC	COM	412822108	114797	2229500	SH	DEFINED	8
HARLEY DAVIDSON INC	COM	412822108	234	4550	SH	DEFINED	6
HARLEY DAVIDSON INC	COM	412822108	80	1550	SH	DEFINED	2
HARLEY DAVIDSON INC	COM	412822108	259	5036	SH	DEFINED	11
HARLEY DAVIDSON INC	COM	412822108	7788	151250	SH	DEFINED	17
HARLEY DAVIDSON INC	COM	412822108	355	6902	SH	DEFINED	18
HARLEYSVILLE GROUP INC	COM	412824104	5	189	SH	DEFINED	19
HARLEYSVILLE GROUP INC	COM	412824104	984	37120	SH	DEFINED	3

Edgar Filing: LEGG MASON INC - Form 13F-HR

HARLEYSVILLE GROUP INC	COM	412824104	6319	238469	SH	DEFINED	6
HARMAN INTL INDS INC	COM	413086109	485	4953	SH	DEFINED	21
HARMAN INTL INDS INC	COM	413086109	459	4694	SH	DEFINED	19
HARMAN INTL INDS INC	COM	413086109	2	20	SH	DEFINED	18
HARMONIC INC	COM	413160102	4	800	SH	DEFINED	11
HARMONY GOLD MNG LTD	SPONSORED ADR	413216300	19774	1557794	SH	DEFINED	6
HARMONY GOLD MNG LTD	SPONSORED ADR	413216300	150	11525	SH	DEFINED	17
HARRAHS ENTMT INC	COM	413619107	4576	64189	SH	DEFINED	3
HARRAHS ENTMT INC	COM	413619107	1141	16000	SH	DEFINED	5
HARRAHS ENTMT INC	COM	413619107	2814	39468	SH	DEFINED	19
HARRAHS ENTMT INC	COM	413619107	64	900	SH	DEFINED	18
HARRAHS ENTMT INC	COM	413619107	0	2	SH	DEFINED	6
HARRAHS ENTMT INC	COM	413619107	1306	18324	SH	DEFINED	11
HARRINGTON WEST FINL GROUP I	COM	41383L104	1194	71965	SH	DEFINED	6
HARRIS & HARRIS GROUP INC	COM	413833104	28	2000	SH	DEFINED	11
HARRIS CORP DEL	COM	413875105	7411	172310	SH	DEFINED	20
HARRIS CORP DEL	COM	413875105	81	1889	SH	DEFINED	18
HARRIS CORP DEL	COM	413875105	3821	88840	SH	DEFINED	3
HARRIS CORP DEL	COM	413875105	24	548	SH	DEFINED	11
HARRIS CORP DEL	COM	413875105	3797	88278	SH	DEFINED	19
HARSCO CORP	COM	415864107	2623	38859	SH	DEFINED	3
HARSCO CORP	COM	415864107	7008	103800	SH	DEFINED	6
HARSCO CORP	COM	415864107	630	9332	SH	DEFINED	19
HARSCO CORP	COM	415864107	3003	44480	SH	DEFINED	18
HARSCO CORP	COM	415864107	115	1700	SH	DEFINED	17
HARSCO CORP	COM	415864107	7502	111130	SH	DEFINED	20
HARTE-HANKS INC	COM	416196103	24	900	SH	DEFINED	9
HARTE-HANKS INC	COM	416196103	19706	746740	SH	DEFINED	20
HARTE-HANKS INC	COM	416196103	451	17075	SH	DEFINED	11
HARTFORD FINL SVCS GROUP INC	COM	416515104	1639	19083	SH	DEFINED	5
HARTFORD FINL SVCS GROUP INC	COM	416515104	6545	76200	SH	DEFINED	19
HARTFORD FINL SVCS GROUP INC	COM	416515104	909	10582	SH	DEFINED	2
HARTFORD FINL SVCS GROUP INC	COM	416515104	6236	72610	SH	DEFINED	6
HARTFORD FINL SVCS GROUP INC	COM	416515104	10	120	SH	DEFINED	17
HARTFORD FINL SVCS GROUP INC	COM	416515104	29	343	SH	DEFINED	11
HARTFORD FINL SVCS GROUP INC	COM	416515104	20648	240405	SH	DEFINED	3
HARTFORD FINL SVCS GROUP INC	COM	416515104	60659	706240	SH	DEFINED	20
HARTFORD FINL SVCS GROUP INC	COM	416515104	3619	42130	SH	DEFINED	23
HARTFORD FINL SVCS GROUP INC	COM	416515104	5216	60728	SH	DEFINED	22
HARTFORD FINL SVCS GROUP INC	COM	416515104	29076	338521	SH	DEFINED	18
HARTFORD FINL SVCS GROUP INC	COM	416515104	611	7109	SH	DEFINED	9
HARTFORD FINL SVCS GROUP INC	COM	416515104	3265	38014	SH	DEFINED	21
HARTMARX CORP	COM	417119104	3696	473200	SH	DEFINED	6
HARTMARX CORP	COM	417119104	273	35000	SH	DEFINED	3
HARVEST NATURAL RESOURCES IN	COM	41754V103	391	44037	SH	DEFINED	19
HARVEY ELECTRONICS INC	COM	417660107	0	2	SH	DEFINED	18
HASBRO INC	COM	418056107	82	4045	SH	DEFINED	11
HASBRO INC	COM	418056107	93570	4636782	SH	DEFINED	20
HASBRO INC	COM	418056107	1	58	SH	DEFINED	2
HASBRO INC	COM	418056107	5811	287947	SH	DEFINED	21
HASBRO INC	COM	418056107	1977	97956	SH	DEFINED	19
HASBRO INC	COM	418056107	199919	9906780	SH	DEFINED	18
HASTINGS ENTMT INC	COM	418365102	989	180451	SH	DEFINED	6
HAVERTY FURNITURE INC	COM	419596101	124	9600	SH	DEFINED	6
HAWAIIAN ELEC INDUSTRIES	COM	419870100	73	2800	SH	DEFINED	17
HAWAIIAN ELEC INDUSTRIES	COM	419870100	699	26970	SH	DEFINED	6
HAWAIIAN ELEC INDUSTRIES	COM	419870100	130	5000	SH	DEFINED	18
HAWAIIAN ELEC INDUSTRIES	COM	419870100	27	1044	SH	DEFINED	11
HAWAIIAN ELEC INDUSTRIES	COM	419870100	104	4000	SH	DEFINED	2
HAWAIIAN HOLDINGS INC	COM	419879101	9	2200	SH	DEFINED	2
HAWKINS INC	COM	420261109	1095	78249	SH	DEFINED	6
HCA INC	COM	404119109	1159	22950	SH	DEFINED	5

Edgar Filing: LEGG MASON INC - Form 13F-HR

HCA INC	COM		404119109	163	3225	SH	DEFINED	9
HCA INC	COM		404119109	167	3303	SH	DEFINED	18
HCA INC	COM		404119109	609	12050	SH	DEFINED	6
HCA INC	COM		404119109	4275	84657	SH	DEFINED	19
HCA INC	COM		404119109	955	18910	SH	DEFINED	11
HCA INC	COM		404119109	4545	90000	SH	DEFINED	7
HCA INC	COM		404119109	30	600	SH	DEFINED	2
HCA INC	COM		404119109	8701	172290	SH	DEFINED	3
HCC INS HLDGS INC	COM		404132102	191	6445	SH	DEFINED	1
HCC INS HLDGS INC	COM		404132102	2039	68713	SH	DEFINED	19
HCC INS HLDGS INC	COM		404132102	13	450	SH	DEFINED	18
HDFC BANK LTD	ADR REPS 3 SHS		40415F101	13	250	SH	DEFINED	11
HEADWATERS INC	COM		42210P102	26670	752550	SH	DEFINED	3
HEADWATERS INC	COM		42210P102	1130	31890	SH	DEFINED	19
HEALTH CARE PPTY INVS INC	COM		421915109	51	2000	SH	DEFINED	4
HEALTH CARE PPTY INVS INC	COM		421915109	401	15700	SH	DEFINED	18
HEALTH CARE PPTY INVS INC	COM		421915109	466	18216	SH	DEFINED	20
HEALTH CARE PPTY INVS INC	COM		421915109	4867	190400	SH	DEFINED	22
HEALTH CARE PPTY INVS INC	COM		421915109	6342	248084	SH	DEFINED	9
HEALTH CARE PPTY INVS INC	COM		421915109	260	10153	SH	DEFINED	11
HEALTH CARE PPTY INVS INC	COM		421915109	46	1816	SH	DEFINED	19
HEALTH CARE PPTY INVS INC	COM		421915109	20	800	SH	DEFINED	2
HEALTH CARE PPTY INVS INC	COM		421915109	230	9008	SH	DEFINED	17
HEALTH CARE REIT INC	COM		42217K106	40	1173	SH	DEFINED	20
HEALTH CARE REIT INC	COM		42217K106	34	1000	SH	DEFINED	18
HEALTH CARE REIT INC	COM		42217K106	6	180	SH	DEFINED	2
HEALTH CARE REIT INC	COM		42217K106	40	1180	SH	DEFINED	11
HEALTH CARE REIT INC	COM		42217K106	40	1173	SH	DEFINED	19
HEALTH CARE REIT INC	COM		42217K106	2166	63864	SH	DEFINED	9
HEALTH MGMT ASSOC INC NEW	CL A		421933102	23	1069	SH	DEFINED	22
HEALTH MGMT ASSOC INC NEW	NOTE	1.500% 8/0	421933AF9	1500	1500000	PRN	DEFINED	21
HEALTH MGMT ASSOC INC NEW	CL A		421933102	692	31500	SH	DEFINED	11
HEALTH MGMT ASSOC INC NEW	CL A		421933102	778	35425	SH	DEFINED	5
HEALTH MGMT ASSOC INC NEW	CL A		421933102	101	4590	SH	DEFINED	2
HEALTH MGMT ASSOC INC NEW	CL A		421933102	1048	47728	SH	DEFINED	19
HEALTH MGMT ASSOC INC NEW	CL A		421933102	136	6200	SH	DEFINED	6
HEALTH MGMT ASSOC INC NEW	CL A		421933102	233	10620	SH	DEFINED	18
HEALTH MGMT ASSOC INC NEW	CL A		421933102	608	27685	SH	DEFINED	21
HEALTH MGMT ASSOC INC NEW	CL A		421933102	22	1000	SH	DEFINED	17
HEALTH NET INC	COM		42222G108	1191	23100	SH	DEFINED	18
HEALTH NET INC	COM		42222G108	670	13000	SH	DEFINED	23
HEALTH NET INC	COM		42222G108	154047	2988300	SH	DEFINED	10
HEALTH NET INC	COM		42222G108	904078	17537888	SH	DEFINED	8
HEALTH NET INC	COM		42222G108	9717	188500	SH	DEFINED	6
HEALTH NET INC	COM		42222G108	610	11825	SH	DEFINED	19
HEALTH NET INC	COM		42222G108	3258	63200	SH	DEFINED	3
HEALTH NET INC	COM		42222G108	227	4400	SH	DEFINED	11
HEALTH NET INC	COM		42222G108	31	600	SH	DEFINED	7
HEALTH NET INC	COM		42222G108	12589	244200	SH	DEFINED	21
HEALTH NET INC	COM		42222G108	2433	47200	SH	DEFINED	20
HEALTHCARE RLTY TR	COM		421946104	10147	305000	SH	DEFINED	22
HEALTHCARE RLTY TR	COM		421946104	50	1511	SH	DEFINED	18
HEALTHCARE RLTY TR	COM		421946104	57	1718	SH	DEFINED	19
HEALTHCARE RLTY TR	COM		421946104	57	1718	SH	DEFINED	20
HEALTHTRONICS INC	COM		42222L107	6794	888090	SH	DEFINED	3
HEARST-ARGYLE TELEVISION INC	COM		422317107	1193	50000	SH	DEFINED	20
HEARST-ARGYLE TELEVISION INC	COM		422317107	365	15300	SH	DEFINED	11
HEARST-ARGYLE TELEVISION INC	COM		422317107	258	10800	SH	DEFINED	5
HEARTLAND EXPRESS INC	COM		422347104	365	18000	SH	DEFINED	5
HEARTLAND EXPRESS INC	COM		422347104	2442	120338	SH	DEFINED	18
HEARTLAND EXPRESS INC	COM		422347104	7304	359966	SH	DEFINED	20
HEARTLAND FINL USA INC	COM		42234Q102	12	547	SH	DEFINED	19

Edgar Filing: LEGG MASON INC - Form 13F-HR

HEICO CORP NEW	CL A	422806208	349	17030	SH	DEFINED	18
HEICO CORP NEW	CL A	422806208	4872	237448	SH	DEFINED	20
HEIDRICK & STRUGGLES INTL IN	COM	422819102	1094	34146	SH	DEFINED	19
HEINZ H J CO	COM	423074103	253	7500	SH	DEFINED	1
HEINZ H J CO	COM	423074103	6064	179820	SH	DEFINED	17
HEINZ H J CO	COM	423074103	266	7887	SH	DEFINED	11
HEINZ H J CO	COM	423074103	61162	1813831	SH	DEFINED	20
HEINZ H J CO	COM	423074103	2200	65238	SH	DEFINED	19
HEINZ H J CO	COM	423074103	463	13720	SH	DEFINED	6
HEINZ H J CO	COM	423074103	61844	1834039	SH	DEFINED	18
HEINZ H J CO	COM	423074103	3045	90295	SH	DEFINED	9
HEINZ H J CO	COM	423074103	330	9800	SH	DEFINED	21
HEINZ H J CO	COM	423074103	27	800	SH	DEFINED	4
HEINZ H J CO	COM	423074103	1169	34661	SH	DEFINED	2
HEINZ H J CO	COM	423074103	1414	41940	SH	DEFINED	3
HELEN OF TROY CORP LTD	COM	G4388N106	15133	939370	SH	DEFINED	6
HELEN OF TROY CORP LTD	COM	G4388N106	10	600	SH	DEFINED	11
HELLENIC TELECOM ORGANIZATN	SPONSORED ADR	423325307	261	24930	SH	DEFINED	17
HELMERICH & PAYNE INC	COM	423452101	311	5017	SH	DEFINED	21
HELMERICH & PAYNE INC	COM	423452101	1086	17536	SH	DEFINED	19
HELMERICH & PAYNE INC	COM	423452101	186	3000	SH	DEFINED	17
HELMERICH & PAYNE INC	COM	423452101	4	61	SH	DEFINED	18
HELMERICH & PAYNE INC	COM	423452101	31	500	SH	DEFINED	11
HELMERICH & PAYNE INC	COM	423452101	657	10610	SH	DEFINED	2
HELMERICH & PAYNE INC	COM	423452101	24428	394579	SH	DEFINED	3
HENRY JACK & ASSOC INC	COM	426281101	84	4395	SH	DEFINED	18
HERBALIFE LTD	COM USD SHS	G4412G101	18790	577806	SH	DEFINED	3
HERCULES INC	COM	427056106	35491	3140800	SH	DEFINED	6
HERCULES INC	COM	427056106	33	2880	SH	DEFINED	17
HERCULES INC	COM	427056106	0	39	SH	DEFINED	18
HERCULES INC	COM	427056106	252	22294	SH	DEFINED	19
HERITAGE PPTY INVT TR INC	COM	42725M107	42	1267	SH	DEFINED	19
HERITAGE PPTY INVT TR INC	COM	42725M107	8417	252000	SH	DEFINED	22
HERITAGE PPTY INVT TR INC	COM	42725M107	1301	38967	SH	DEFINED	20
HERITAGE PPTY INVT TR INC	COM	42725M107	1934	57900	SH	DEFINED	21
HERLEY INDS INC DEL	COM	427398102	91	5511	SH	DEFINED	19
HERSHEY CO	COM	427866108	434	7850	SH	DEFINED	17
HERSHEY CO	COM	427866108	17109	309669	SH	DEFINED	20
HERSHEY CO	COM	427866108	10485	189778	SH	DEFINED	18
HERSHEY CO	COM	427866108	9029	163427	SH	DEFINED	1
HERSHEY CO	COM	427866108	1954	35371	SH	DEFINED	19
HERSHEY CO	COM	427866108	22	400	SH	DEFINED	4
HERSHEY CO	COM	427866108	872	15789	SH	DEFINED	2
HERSHEY CO	COM	427866108	109	1965	SH	DEFINED	11
HERSHEY CO	COM	427866108	18	330	SH	DEFINED	9
HEWITT ASSOCS INC	COM	42822Q100	8945	319367	SH	DEFINED	3
HEWLETT PACKARD CO	COM	428236103	4094	143006	SH	DEFINED	21
HEWLETT PACKARD CO	COM	428236103	46744	1632700	SH	DEFINED	10
HEWLETT PACKARD CO	COM	428236103	8372	292406	SH	DEFINED	17
HEWLETT PACKARD CO	COM	428236103	22137	773197	SH	DEFINED	22
HEWLETT PACKARD CO	COM	428236103	12875	449689	SH	DEFINED	23
HEWLETT PACKARD CO	COM	428236103	74657	2617786	SH	DEFINED	6
HEWLETT PACKARD CO	COM	428236103	23615	824851	SH	DEFINED	19
HEWLETT PACKARD CO	COM	428236103	75905	2651238	SH	DEFINED	20
HEWLETT PACKARD CO	COM	428236103	1483	51800	SH	DEFINED	7
HEWLETT PACKARD CO	COM	428236103	648	22613	SH	DEFINED	1
HEWLETT PACKARD CO	COM	428236103	323863	11312001	SH	DEFINED	8
HEWLETT PACKARD CO	COM	428236103	4056	141658	SH	DEFINED	5
HEWLETT PACKARD CO	COM	428236103	2577	90026	SH	DEFINED	11
HEWLETT PACKARD CO	COM	428236103	31861	1112848	SH	DEFINED	3
HEWLETT PACKARD CO	COM	428236103	2439	85195	SH	DEFINED	2
HEWLETT PACKARD CO	COM	428236103	23030	804410	SH	DEFINED	18

Edgar Filing: LEGG MASON INC - Form 13F-HR

HEWLETT PACKARD CO	COM	428236103	888	31000	SH	DEFINED	4
HEWLETT PACKARD CO	COM	428236103	389	13550	SH	DEFINED	9
HEXCEL CORP NEW	COM	428291108	388	21500	SH	DEFINED	5
HI SHEAR TECHNOLOGY CORP	COM	42839Y104	41	14500	SH	DEFINED	6
HI-TECH PHARMACAL INC	COM	42840B101	3625	81850	SH	DEFINED	3
HIBBETT SPORTING GOODS INC	COM	428565105	2051	72000	SH	DEFINED	20
HIBBETT SPORTING GOODS INC	COM	428565105	26	900	SH	DEFINED	18
HIBBETT SPORTING GOODS INC	COM	428565105	1693	59440	SH	DEFINED	3
HICKORY TECH CORP	COM	429060106	1365	172970	SH	DEFINED	6
HIGH INCOME OPPORTUNITY FD I	COM	42967Q105	9	1414	SH	DEFINED	18
HIGH YIELD PLUS FD INC	COM	429906100	0	15	SH	DEFINED	18
HIGHLAND HOSPITALITY CORP	COM	430141101	7	624	SH	DEFINED	20
HIGHLAND HOSPITALITY CORP	COM	430141101	83	7500	SH	DEFINED	2
HIGHLAND HOSPITALITY CORP	COM	430141101	7	624	SH	DEFINED	19
HIGHWOODS PPTYS INC	COM	431284108	768	27000	SH	DEFINED	21
HIGHWOODS PPTYS INC	COM	431284108	14	500	SH	DEFINED	18
HIGHWOODS PPTYS INC	COM	431284108	128	4500	SH	DEFINED	2
HIGHWOODS PPTYS INC	COM	431284108	457	16065	SH	DEFINED	19
HIGHWOODS PPTYS INC	COM	431284108	3210	112824	SH	DEFINED	20
HIGHWOODS PPTYS INC	COM	431284108	8251	290000	SH	DEFINED	22
HILB ROGAL & HOBBS CO	COM	431294107	6439	167215	SH	DEFINED	1
HILB ROGAL & HOBBS CO	COM	431294107	2045	53100	SH	DEFINED	6
HILB ROGAL & HOBBS CO	COM	431294107	13	350	SH	DEFINED	11
HILB ROGAL & HOBBS CO	COM	431294107	4	103	SH	DEFINED	18
HILB ROGAL & HOBBS CO	COM	431294107	850	22063	SH	DEFINED	21
HILFIGER TOMMY CORP	ORD	G8915Z102	22	1350	SH	DEFINED	11
HILFIGER TOMMY CORP	ORD	G8915Z102	18310	1127488	SH	DEFINED	6
HILLENBRAND INDS INC	COM	431573104	5	100	SH	DEFINED	6
HILLENBRAND INDS INC	COM	431573104	474	9593	SH	DEFINED	2
HILLENBRAND INDS INC	COM	431573104	271	5488	SH	DEFINED	18
HILTON HOTELS CORP	COM	432848109	1528	63396	SH	DEFINED	19
HILTON HOTELS CORP	COM	432848109	23	940	SH	DEFINED	18
HILTON HOTELS CORP	COM	432848109	2614	108400	SH	DEFINED	3
HILTON HOTELS CORP	COM	432848109	639	26500	SH	DEFINED	5
HILTON HOTELS CORP	COM	432848109	24	1000	SH	DEFINED	11
HILTON HOTELS CORP	COM	432848109	651	26987	SH	DEFINED	17
HILTON HOTELS CORP	COM	432848109	5	200	SH	DEFINED	9
HITACHI LIMITED	ADR 10 COM	433578507	29	425	SH	DEFINED	11
HITACHI LIMITED	ADR 10 COM	433578507	740	10975	SH	DEFINED	17
HITACHI LIMITED	ADR 10 COM	433578507	24883	378773	SH	DEFINED	6
HMN FINL INC	COM	40424G108	976	33100	SH	DEFINED	6
HNI CORP	COM	404251100	91	1650	SH	DEFINED	21
HNI CORP	COM	404251100	38	700	SH	DEFINED	11
HNI CORP	COM	404251100	6	110	SH	DEFINED	18
HNI CORP	COM	404251100	303	5519	SH	DEFINED	19
HOLLY CORP	COM PAR \$0.01	435758305	46600	791574	SH	DEFINED	3
HOLLY CORP	COM PAR \$0.01	435758305	2	32	SH	DEFINED	2
HOLLY CORP	COM PAR \$0.01	435758305	40	676	SH	DEFINED	19
HOLOGIC INC	COM	436440101	2530	66730	SH	DEFINED	19
HOME DEPOT INC	COM	437076102	24044	593976	SH	DEFINED	19
HOME DEPOT INC	COM	437076102	2653	65529	SH	DEFINED	11
HOME DEPOT INC	COM	437076102	35669	881158	SH	DEFINED	17
HOME DEPOT INC	COM	437076102	846960	20922914	SH	DEFINED	8
HOME DEPOT INC	COM	437076102	420964	10399297	SH	DEFINED	20
HOME DEPOT INC	COM	437076102	14022	346384	SH	DEFINED	21
HOME DEPOT INC	COM	437076102	1663	41072	SH	DEFINED	1
HOME DEPOT INC	COM	437076102	3566	88093	SH	DEFINED	23
HOME DEPOT INC	COM	437076102	22057	544887	SH	DEFINED	22
HOME DEPOT INC	COM	437076102	580	14325	SH	DEFINED	5
HOME DEPOT INC	COM	437076102	17457	431254	SH	DEFINED	2
HOME DEPOT INC	COM	437076102	23502	580593	SH	DEFINED	3
HOME DEPOT INC	COM	437076102	4285	105850	SH	DEFINED	7



Edgar Filing: LEGG MASON INC - Form 13F-HR

HOME DEPOT INC	COM	437076102	12303	303925	SH	DEFINED	6
HOME DEPOT INC	COM	437076102	145890	3604000	SH	DEFINED	10
HOME DEPOT INC	COM	437076102	946765	23388454	SH	DEFINED	18
HOME DEPOT INC	COM	437076102	2640	65116	SH	DEFINED	9
HOME PROPERTIES INC	COM	437306103	347	8500	SH	DEFINED	18
HOME PROPERTIES INC	COM	437306103	54	1320	SH	DEFINED	20
HOME PROPERTIES INC	COM	437306103	54	1320	SH	DEFINED	19
HONDA MOTOR LTD	AMERN SHS	438128308	43	1500	SH	DEFINED	4
HONDA MOTOR LTD	AMERN SHS	438128308	2326	80309	SH	DEFINED	6
HONDA MOTOR LTD	AMERN SHS	438128308	118	4059	SH	DEFINED	2
HONEYWELL INTL INC	COM	438516106	7665	205771	SH	DEFINED	5
HONEYWELL INTL INC	COM	438516106	38947	1048838	SH	DEFINED	6
HONEYWELL INTL INC	COM	438516106	5964	160100	SH	DEFINED	7
HONEYWELL INTL INC	COM	438516106	65	1736	SH	DEFINED	22
HONEYWELL INTL INC	COM	438516106	6585	176788	SH	DEFINED	21
HONEYWELL INTL INC	COM	438516106	173367	4654155	SH	DEFINED	20
HONEYWELL INTL INC	COM	438516106	256839	6895011	SH	DEFINED	18
HONEYWELL INTL INC	COM	438516106	1973	52951	SH	DEFINED	9
HONEYWELL INTL INC	COM	438516106	6469	173670	SH	DEFINED	23
HONEYWELL INTL INC	COM	438516106	13254	355821	SH	DEFINED	4
HONEYWELL INTL INC	COM	438516106	7650	205376	SH	DEFINED	2
HONEYWELL INTL INC	COM	438516106	8552	229594	SH	DEFINED	19
HONEYWELL INTL INC	COM	438516106	597	16030	SH	DEFINED	11
HONEYWELL INTL INC	COM	438516106	1495	40135	SH	DEFINED	17
HONEYWELL INTL INC	COM	438516106	12613	338613	SH	DEFINED	3
HORACE MANN EDUCATORS CORP N	COM	440327104	1003	52875	SH	DEFINED	19
HORACE MANN EDUCATORS CORP N	COM	440327104	332	17500	SH	DEFINED	18
HORACE MANN EDUCATORS CORP N	COM	440327104	15163	799760	SH	DEFINED	3
HORACE MANN EDUCATORS CORP N	COM	440327104	12889	679800	SH	DEFINED	6
HORACE MANN EDUCATORS CORP N	COM	440327104	233	12300	SH	DEFINED	21
HORMEL FOODS CORP	COM	440452100	1079	33020	SH	DEFINED	3
HORMEL FOODS CORP	COM	440452100	2680	82010	SH	DEFINED	23
HORMEL FOODS CORP	COM	440452100	18032	551760	SH	DEFINED	21
HORMEL FOODS CORP	COM	440452100	4169	127578	SH	DEFINED	18
HORMEL FOODS CORP	COM	440452100	27322	836038	SH	DEFINED	20
HORMEL FOODS CORP	COM	440452100	900	27552	SH	DEFINED	19
HOSPIRA INC	COM	441060100	60	1409	SH	DEFINED	2
HOSPIRA INC	COM	441060100	538	12586	SH	DEFINED	18
HOSPIRA INC	COM	441060100	1740	40663	SH	DEFINED	19
HOSPIRA INC	COM	441060100	2409	56300	SH	DEFINED	23
HOSPIRA INC	COM	441060100	1779	41583	SH	DEFINED	17
HOSPIRA INC	COM	441060100	82	1925	SH	DEFINED	11
HOSPIRA INC	COM	441060100	278	6487	SH	DEFINED	20
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	5855	146000	SH	DEFINED	22
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	43	1060	SH	DEFINED	11
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	581	14493	SH	DEFINED	19
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	82	2041	SH	DEFINED	20
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	696	17310	SH	DEFINED	9
HOST MARRIOTT CORP NEW	COM	44107P104	777	41000	SH	DEFINED	3
HOST MARRIOTT CORP NEW	COM	44107P104	2	100	SH	DEFINED	2
HOST MARRIOTT CORP NEW	COM	44107P104	2100	110800	SH	DEFINED	18
HOST MARRIOTT CORP NEW	COM	44107P104	665	35093	SH	DEFINED	9
HOST MARRIOTT CORP NEW	COM	44107P104	5179	273288	SH	DEFINED	20
HOST MARRIOTT CORP NEW	COM	44107P104	1366	72060	SH	DEFINED	19
HOUSTON EXPL CO	COM	442120101	21	400	SH	DEFINED	11
HOUSTON EXPL CO	COM	442120101	49826	943679	SH	DEFINED	6
HOVNANIAN ENTERPRISES INC	CL A	442487203	23722	477875	SH	DEFINED	8
HOVNANIAN ENTERPRISES INC	CL A	442487203	10535	212220	SH	DEFINED	3
HRPT PPTYS TR	COM SH BEN INT	40426W101	474	45820	SH	DEFINED	3
HRPT PPTYS TR	COM SH BEN INT	40426W101	23	2200	SH	DEFINED	2
HRPT PPTYS TR	COM SH BEN INT	40426W101	16	1500	SH	DEFINED	9
HRPT PPTYS TR	COM SH BEN INT	40426W101	64	6202	SH	DEFINED	20

Edgar Filing: LEGG MASON INC - Form 13F-HR

HRPT PPTYS TR	COM SH BEN INT	40426W101	4	400	SH	DEFINED	11
HRPT PPTYS TR	COM SH BEN INT	40426W101	500	48278	SH	DEFINED	19
HRPT PPTYS TR	COM SH BEN INT	40426W101	8784	848700	SH	DEFINED	22
HSBC HLDGS PLC	SPON ADR NEW	404280406	224	2789	SH	DEFINED	2
HSBC HLDGS PLC	SPON ADR NEW	404280406	2655	32989	SH	DEFINED	17
HSBC HLDGS PLC	SPON ADR NEW	404280406	90	1115	SH	DEFINED	11
HSBC HLDGS PLC	SPON ADR NEW	404280406	107	1330	SH	DEFINED	9
HSBC HLDGS PLC	SPON ADR NEW	404280406	253	3150	SH	DEFINED	6
HUB GROUP INC	CL A	443320106	98	2773	SH	DEFINED	19
HUB GROUP INC	CL A	443320106	24	690	SH	DEFINED	3
HUB GROUP INC	CL A	443320106	21	600	SH	DEFINED	11
HUBBELL INC	CL B	443510201	207	4592	SH	DEFINED	17
HUBBELL INC	CL B	443510201	73	1619	SH	DEFINED	18
HUBBELL INC	CL B	443510201	158	3500	SH	DEFINED	2
HUBBELL INC	CL B	443510201	431	9550	SH	DEFINED	5
HUBBELL INC	CL B	443510201	282	6246	SH	DEFINED	11
HUDSON CITY BANCORP	COM	443683107	327	27000	SH	DEFINED	1
HUDSON CITY BANCORP	COM	443683107	1170	96500	SH	DEFINED	23
HUDSON HIGHLAND GROUP INC	COM	443792106	103	5948	SH	DEFINED	20
HUDSON HIGHLAND GROUP INC	COM	443792106	481	27700	SH	DEFINED	3
HUDSON UNITED BANCORP	COM	444165104	15	350	SH	DEFINED	11
HUDSON UNITED BANCORP	COM	444165104	458	11000	SH	DEFINED	17
HUDSON UNITED BANCORP	COM	444165104	46632	1118800	SH	DEFINED	6
HUGHES SUPPLY INC	COM	444482103	461	12863	SH	DEFINED	18
HUGHES SUPPLY INC	COM	444482103	3169	88400	SH	DEFINED	3
HUGHES SUPPLY INC	COM	444482103	1393	38867	SH	DEFINED	19
HUGHES SUPPLY INC	COM	444482103	32	900	SH	DEFINED	9
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	163	4300	SH	DEFINED	18
HUMAN GENOME SCIENCES INC	COM	444903108	28	3305	SH	DEFINED	3
HUMAN GENOME SCIENCES INC	COM	444903108	25	2900	SH	DEFINED	2
HUMANA INC	COM	444859102	7057	129900	SH	DEFINED	23
HUMANA INC	COM	444859102	30	561	SH	DEFINED	20
HUMANA INC	COM	444859102	1298	23900	SH	DEFINED	21
HUMANA INC	COM	444859102	41359	761264	SH	DEFINED	3
HUMANA INC	COM	444859102	95816	1763600	SH	DEFINED	8
HUMANA INC	COM	444859102	5955	109600	SH	DEFINED	10
HUMANA INC	COM	444859102	19	350	SH	DEFINED	9
HUMANA INC	COM	444859102	8242	151700	SH	DEFINED	6
HUMANA INC	COM	444859102	6032	111028	SH	DEFINED	19
HUNT J B TRANS SVCS INC	COM	445658107	3727	164600	SH	DEFINED	6
HUNT J B TRANS SVCS INC	COM	445658107	34	1500	SH	DEFINED	11
HUNT J B TRANS SVCS INC	COM	445658107	2	80	SH	DEFINED	18
HUNT J B TRANS SVCS INC	COM	445658107	23	1000	SH	DEFINED	3
HUNTINGTON BANCSHARES INC	COM	446150104	47	1995	SH	DEFINED	17
HUNTINGTON BANCSHARES INC	COM	446150104	503	21162	SH	DEFINED	6
HUNTINGTON BANCSHARES INC	COM	446150104	1052	44287	SH	DEFINED	19
HUNTINGTON BANCSHARES INC	COM	446150104	5678	239093	SH	DEFINED	2
HUNTINGTON BANCSHARES INC	COM	446150104	826	34785	SH	DEFINED	20
HUNTINGTON BANCSHARES INC	COM	446150104	43	1801	SH	DEFINED	18
HUNTSMAN CORP	COM	447011107	7661	444900	SH	DEFINED	6
HUNTSMAN CORP	PFD MND CV 5%	447011206	607	15000	SH	DEFINED	7
HURCO COMPANIES INC	COM	447324104	2754	89350	SH	DEFINED	3
HUTCHINSON TECHNOLOGY INC	COM	448407106	17	615	SH	DEFINED	18
HUTCHINSON TECHNOLOGY INC	COM	448407106	9538	335266	SH	DEFINED	3
HUTCHINSON TECHNOLOGY INC	COM	448407106	9024	317200	SH	DEFINED	6
HUTCHINSON TECHNOLOGY INC	COM	448407106	1334	46900	SH	DEFINED	20
HYDROGENICS CORP	COM	448882100	3	1000	SH	DEFINED	17
HYPERION SOLUTIONS CORP	COM	44914M104	3363	93900	SH	DEFINED	20
HYPERION SOLUTIONS CORP	COM	44914M104	4848	135354	SH	DEFINED	21
HYPERION SOLUTIONS CORP	COM	44914M104	453	12638	SH	DEFINED	18
HYPERION SOLUTIONS CORP	COM	44914M104	33866	945452	SH	DEFINED	3
HYPERION SOLUTIONS CORP	COM	44914M104	11	300	SH	DEFINED	11

Edgar Filing: LEGG MASON INC - Form 13F-HR

HYPERION SOLUTIONS CORP	COM	44914M104	31	855	SH	DEFINED	17
HYPERION TOTAL RETURN & INCO	COM	449145101	7	802	SH	DEFINED	18
I2 TECHNOLOGIES INC	COM NEW	465754208	0	26	SH	DEFINED	3
I2 TECHNOLOGIES INC	NOTE 5.250%12/1	465754AF6	673	673000	PRN	DEFINED	20
I2 TECHNOLOGIES INC	NOTE 5.250%12/1	465754AF6	216	216000	PRN	DEFINED	21
IAC INTERACTIVECORP	COM NEW	44919P300	17	613	SH	DEFINED	2
IAC INTERACTIVECORP	COM NEW	44919P300	483	17062	SH	DEFINED	11
IAC INTERACTIVECORP	COM NEW	44919P300	1197965	42315961	SH	DEFINED	8
IAC INTERACTIVECORP	COM NEW	44919P300	3	100	SH	DEFINED	1
IAC INTERACTIVECORP	COM NEW	44919P300	171497	6057823	SH	DEFINED	10
IAC INTERACTIVECORP	COM NEW	44919P300	322	11384	SH	DEFINED	17
IAC INTERACTIVECORP	COM NEW	44919P300	323151	11414724	SH	DEFINED	18
IAC INTERACTIVECORP	COM NEW	44919P300	4954	175000	SH	DEFINED	7
IAC INTERACTIVECORP	COM NEW	44919P300	3012	106386	SH	DEFINED	21
IAC INTERACTIVECORP	COM NEW	44919P300	1818	64224	SH	DEFINED	9
IAC INTERACTIVECORP	COM NEW	44919P300	184015	6500000	SH	DEFINED	13
IAC INTERACTIVECORP	COM NEW	44919P300	714	25215	SH	DEFINED	6
IAC INTERACTIVECORP	COM NEW	44919P300	175752	6208129	SH	DEFINED	20
IAC INTERACTIVECORP	COM NEW	44919P300	857	30279	SH	DEFINED	22
IAMGOLD CORP	COM	450913108	3786	499000	SH	DEFINED	7
IBERIABANK CORP	COM	450828108	1275	25000	SH	DEFINED	1
IBERIABANK CORP	COM	450828108	186	3650	SH	DEFINED	18
IBERIABANK CORP	COM	450828108	3701	72562	SH	DEFINED	6
IBERIABANK CORP	COM	450828108	2439	47809	SH	DEFINED	20
ICICI BK LTD	ADR	45104G104	417	14475	SH	DEFINED	17
ICICI BK LTD	ADR	45104G104	14	500	SH	DEFINED	11
ICICI BK LTD	ADR	45104G104	3658	127000	SH	DEFINED	3
ICU MED INC	COM	44930G107	3379	86180	SH	DEFINED	3
IDACORP INC	COM	451107106	8	267	SH	DEFINED	9
IDACORP INC	COM	451107106	17473	596350	SH	DEFINED	6
IDACORP INC	COM	451107106	341	11655	SH	DEFINED	19
IDACORP INC	COM	451107106	9	294	SH	DEFINED	18
IDENIX PHARMACEUTICALS INC	COM	45166R204	33	1952	SH	DEFINED	19
IDEX CORP	COM	45167R104	7729	188000	SH	DEFINED	21
IDEX CORP	COM	45167R104	3520	85626	SH	DEFINED	18
IDEX CORP	COM	45167R104	49	1200	SH	DEFINED	2
IDEX CORP	COM	45167R104	11	275	SH	DEFINED	11
IDEX CORP	COM	45167R104	7921	192670	SH	DEFINED	1
IDEX CORP	COM	45167R104	10954	266454	SH	DEFINED	20
IDEXX LABS INC	COM	45168D104	5168	71800	SH	DEFINED	18
IDEXX LABS INC	COM	45168D104	497	6900	SH	DEFINED	11
IDEXX LABS INC	COM	45168D104	38725	538000	SH	DEFINED	20
IDEXX LABS INC	COM	45168D104	9	130	SH	DEFINED	9
IHOP CORP	COM	449623107	131	2800	SH	DEFINED	19
IHOP CORP	COM	449623107	94	2000	SH	DEFINED	9
IHS INC	CL A	451734107	408	19900	SH	DEFINED	18
IHS INC	CL A	451734107	4876	237600	SH	DEFINED	21
IHS INC	CL A	451734107	2296	111900	SH	DEFINED	20
IKON OFFICE SOLUTIONS INC	COM	451713101	1039	99814	SH	DEFINED	18
IKON OFFICE SOLUTIONS INC	COM	451713101	5058	485916	SH	DEFINED	20
IKON OFFICE SOLUTIONS INC	COM	451713101	30452	2925220	SH	DEFINED	6
ILLINOIS TOOL WKS INC	COM	452308109	11	125	SH	DEFINED	9
ILLINOIS TOOL WKS INC	COM	452308109	13061	148440	SH	DEFINED	2
ILLINOIS TOOL WKS INC	COM	452308109	26	300	SH	DEFINED	4
ILLINOIS TOOL WKS INC	COM	452308109	282	3200	SH	DEFINED	1
ILLINOIS TOOL WKS INC	COM	452308109	390	4433	SH	DEFINED	11
ILLINOIS TOOL WKS INC	COM	452308109	14367	163277	SH	DEFINED	20
ILLINOIS TOOL WKS INC	COM	452308109	818	9300	SH	DEFINED	6
ILLINOIS TOOL WKS INC	COM	452308109	2439	27719	SH	DEFINED	17
ILLINOIS TOOL WKS INC	COM	452308109	1223	13900	SH	DEFINED	23
ILLINOIS TOOL WKS INC	COM	452308109	562	6391	SH	DEFINED	21
ILLINOIS TOOL WKS INC	COM	452308109	2205	25065	SH	DEFINED	18

Edgar Filing: LEGG MASON INC - Form 13F-HR

ILLINOIS TOOL WKS INC	COM	452308109	3701	42065	SH	DEFINED	19
ILLINOIS TOOL WKS INC	COM	452308109	468	5315	SH	DEFINED	3
IMATION CORP	COM	45245A107	419	9100	SH	DEFINED	11
IMATION CORP	COM	45245A107	3896	84570	SH	DEFINED	3
IMATION CORP	COM	45245A107	2266	49181	SH	DEFINED	19
IMATION CORP	COM	45245A107	6	132	SH	DEFINED	18
IMCLONE SYS INC	COM	45245W109	1897	55415	SH	DEFINED	21
IMCLONE SYS INC	COM	45245W109	214538	6265715	SH	DEFINED	20
IMCLONE SYS INC	COM	45245W109	44803	1308500	SH	DEFINED	8
IMCLONE SYS INC	COM	45245W109	131646	3844804	SH	DEFINED	18
IMMERSION CORP	COM	452521107	185	28000	SH	DEFINED	18
IMMUNICON CORP DEL	COM	45260A107	10	3000	SH	DEFINED	11
IMMUNOGEN INC	COM	45253H101	29	5700	SH	DEFINED	3
IMPAC MTG HLDGS INC	COM	45254P102	692	73553	SH	DEFINED	19
IMPERIAL OIL LTD	COM NEW	453038408	527	5290	SH	DEFINED	11
IMPERIAL OIL LTD	COM NEW	453038408	12132	126200	SH	DEFINED	7
IMPERIAL OIL LTD	COM NEW	453038408	8432	84655	SH	DEFINED	17
IMPERIAL TOBACCO GROUP PLC	SPONSORED ADR	453142101	1265	20920	SH	DEFINED	17
IMS HEALTH INC	COM	449934108	1267	50844	SH	DEFINED	19
IMS HEALTH INC	COM	449934108	297	11900	SH	DEFINED	23
IMS HEALTH INC	COM	449934108	422	16940	SH	DEFINED	2
IMS HEALTH INC	COM	449934108	211	8450	SH	DEFINED	11
IMS HEALTH INC	COM	449934108	4948	198564	SH	DEFINED	17
INAMED CORP	COM	453235103	1	8	SH	DEFINED	18
INCO LTD	COM	453258402	6087	152525	SH	DEFINED	7
INCO LTD	COM	453258402	609	13970	SH	DEFINED	17
INCO LTD	COM	453258402	1195	27420	SH	DEFINED	5
INCO LTD	COM	453258402	4	100	SH	DEFINED	9
INCO LTD	COM	453258402	12	275	SH	DEFINED	2
INDEPENDENCE CMNTY BK CORP	COM	453414104	417	10500	SH	DEFINED	11
INDEPENDENCE CMNTY BK CORP	COM	453414104	217	5465	SH	DEFINED	18
INDEPENDENCE CMNTY BK CORP	COM	453414104	1671	42050	SH	DEFINED	6
INDEPENDENT BANK CORP MASS	COM	453836108	11	400	SH	DEFINED	11
INDEPENDENT BANK CORP MASS	COM	453836108	494	17321	SH	DEFINED	19
INDEPENDENT BANK CORP MICH	COM	453838104	1818	66748	SH	DEFINED	19
INDEVUS PHARMACEUTICALS INC	COM	454072109	833	154815	SH	DEFINED	3
INDIA FD INC	COM	454089103	3	63	SH	DEFINED	18
INDYMAC BANCORP INC	COM	456607100	513	13135	SH	DEFINED	19
INDYMAC BANCORP INC	COM	456607100	40001	1025140	SH	DEFINED	6
INERGY L P	UNIT LTD PTNR	456615103	0	10	SH	DEFINED	7
INFINITY PPTY & CAS CORP	COM	45665Q103	32279	867478	SH	DEFINED	6
INFINITY PPTY & CAS CORP	COM	45665Q103	840	22567	SH	DEFINED	19
INFOCROSSING INC	COM	45664X109	9	1088	SH	DEFINED	19
INFORMATICA CORP	COM	45666Q102	13785	1148790	SH	DEFINED	3
INFORMATICA CORP	COM	45666Q102	2644	220300	SH	DEFINED	20
INFORMATICA CORP	COM	45666Q102	30	2490	SH	DEFINED	18
INFOSPACE INC	COM NEW	45678T201	0	11	SH	DEFINED	19
INFOSPACE INC	COM NEW	45678T201	17736	686900	SH	DEFINED	6
INFOSPACE INC	COM NEW	45678T201	141	5448	SH	DEFINED	20
INFOSPACE INC	COM NEW	45678T201	4	150	SH	DEFINED	18
INFOUSA INC NEW	COM	456818301	2238	204768	SH	DEFINED	3
INFOUSA INC NEW	COM	456818301	14238	1302687	SH	DEFINED	6
ING CLARION GLB RE EST INCM	COM	44982G104	24	1475	SH	DEFINED	18
ING CLARION REAL EST INCOME	COM SHS	449788108	0	4	SH	DEFINED	18
ING GLOBAL EQTY DIV & PREM O	COM	45684E107	51	2950	SH	DEFINED	18
ING GROEP N V	SPONSORED ADR	456837103	37	1063	SH	DEFINED	9
ING GROEP N V	SPONSORED ADR	456837103	402	11550	SH	DEFINED	2
ING GROEP N V	SPONSORED ADR	456837103	1273	36570	SH	DEFINED	17
ING GROEP N V	SPONSORED ADR	456837103	3930	122178	SH	DEFINED	6
ING PRIME RATE TR	SH BEN INT	44977W106	10	1526	SH	DEFINED	18
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	256	6350	SH	DEFINED	11
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	48	1200	SH	DEFINED	4

Edgar Filing: LEGG MASON INC - Form 13F-HR

INGERSOLL-RAND COMPANY LTD	CL A		G4776G101	409	10136	SH	DEFINED	5
INGERSOLL-RAND COMPANY LTD	CL A		G4776G101	166	4120	SH	DEFINED	17
INGLES MKTS INC	CL A		457030104	1334	85257	SH	DEFINED	6
INGLES MKTS INC	CL A		457030104	8	504	SH	DEFINED	17
INGLES MKTS INC	CL A		457030104	8	500	SH	DEFINED	18
INGRAM MICRO INC	CL A		457153104	480	24108	SH	DEFINED	19
INGRAM MICRO INC	CL A		457153104	12074	605845	SH	DEFINED	3
INGRAM MICRO INC	CL A		457153104	2224	111601	SH	DEFINED	18
INGRAM MICRO INC	CL A		457153104	27280	1368770	SH	DEFINED	6
INGRAM MICRO INC	CL A		457153104	19083	957500	SH	DEFINED	20
INHALE THERAPEUTIC SYS INC	NOTE	3.500%10/1	457191AH7	12000	12000000	PRN	DEFINED	20
INLAND REAL ESTATE CORP	COM NEW		457461200	44	2972	SH	DEFINED	20
INLAND REAL ESTATE CORP	COM NEW		457461200	44	2972	SH	DEFINED	19
INLAND REAL ESTATE CORP	COM NEW		457461200	1614	109100	SH	DEFINED	3
INNKEEPERS USA TR	COM		4576J0104	367	22931	SH	DEFINED	19
INNKEEPERS USA TR	COM		4576J0104	533	33292	SH	DEFINED	9
INNKEEPERS USA TR	COM		4576J0104	32	2000	SH	DEFINED	2
INNODATA ISOGEN INC	COM NEW		457642205	77	22348	SH	DEFINED	6
INNOVATIVE SOLUTIONS & SUPPO	COM		45769N105	47	3687	SH	DEFINED	19
INNOVATIVE SOLUTIONS & SUPPO	COM		45769N105	2841	222298	SH	DEFINED	6
INSIGHT ENTERPRISES INC	COM		45765U103	541	27581	SH	DEFINED	19
INSPIRE PHARMACEUTICALS INC	COM		457733103	1	201	SH	DEFINED	17
INTEGRA BK CORP	COM		45814P105	1778	83299	SH	DEFINED	6
INTEGRA BK CORP	COM		45814P105	0	15	SH	DEFINED	18
INTEGRA LIFESCIENCES HLDGS C	COM NEW		457985208	317	8927	SH	DEFINED	21
INTEGRA LIFESCIENCES HLDGS C	COM NEW		457985208	1	34	SH	DEFINED	18
INTEGRA LIFESCIENCES HLDGS C	COM NEW		457985208	7065	199250	SH	DEFINED	3
INTEGRATED SILICON SOLUTION	COM		45812P107	8	1175	SH	DEFINED	19
INTEL CORP	COM		458140100	19373	776166	SH	DEFINED	22
INTEL CORP	COM		458140100	16462	659531	SH	DEFINED	23
INTEL CORP	COM		458140100	6163	246925	SH	DEFINED	9
INTEL CORP	COM		458140100	1067199	42756388	SH	DEFINED	18
INTEL CORP	COM		458140100	2144	85882	SH	DEFINED	11
INTEL CORP	COM		458140100	80944	3242954	SH	DEFINED	21
INTEL CORP	COM		458140100	35628	1433312	SH	DEFINED	6
INTEL CORP	COM		458140100	43668	1749523	SH	DEFINED	19
INTEL CORP	COM		458140100	5211	208790	SH	DEFINED	7
INTEL CORP	COM		458140100	29434	1179266	SH	DEFINED	1
INTEL CORP	COM		458140100	8736	350000	SH	DEFINED	8
INTEL CORP	COM		458140100	2658	106481	SH	DEFINED	5
INTEL CORP	COM		458140100	390552	15647101	SH	DEFINED	20
INTEL CORP	COM		458140100	40478	1621704	SH	DEFINED	2
INTEL CORP	COM		458140100	107	4275	SH	DEFINED	4
INTEL CORP	COM		458140100	51250	2053282	SH	DEFINED	3
INTEL CORP	COM		458140100	76388	3060423	SH	DEFINED	17
INTER TEL INC	COM		458372109	19445	993631	SH	DEFINED	6
INTER TEL INC	COM		458372109	61	3095	SH	DEFINED	19
INTERCONTINENTALEXCHANGE INC	COM		45865V100	1192	32800	SH	DEFINED	23
INTERDIGITAL COMMUNICATIONS	COM		45866A105	810	44200	SH	DEFINED	3
INTERDIGITAL COMMUNICATIONS	COM		45866A105	9	500	SH	DEFINED	9
INTERFACE INC	CL A		458665106	2443	297250	SH	DEFINED	3
INTERGRAPH CORP	COM		458683109	1	18	SH	DEFINED	18
INTERGRAPH CORP	COM		458683109	135	2716	SH	DEFINED	19
INTERMEDIATE MUNI FD INC	COM		45880P104	1	120	SH	DEFINED	18
INTERMUNE INC	COM		45884X103	5904	351420	SH	DEFINED	21
INTERMUNE INC	COM		45884X103	518	30830	SH	DEFINED	18
INTERMUNE INC	COM		45884X103	3913	232930	SH	DEFINED	20
INTERMUNE INC	NOTE	0.250% 3/0	45884XAC7	4100	4100000	PRN	DEFINED	21
INTERMUNE INC	NOTE	0.250% 3/0	45884XAC7	2000	2000000	PRN	DEFINED	20
INTERNATIONAL ASSETS HLDG CO	COM		459028106	4	400	SH	DEFINED	18
INTERNATIONAL BANCSHARES COR	COM		459044103	9337	318024	SH	DEFINED	6
INTERNATIONAL BUSINESS MACHS	COM		459200101	5438	66155	SH	DEFINED	7

Edgar Filing: LEGG MASON INC - Form 13F-HR

INTERNATIONAL BUSINESS MACHS	COM	459200101	2229	27125	SH	DEFINED	9
INTERNATIONAL BUSINESS MACHS	COM	459200101	232349	2826630	SH	DEFINED	18
INTERNATIONAL BUSINESS MACHS	COM	459200101	75429	917625	SH	DEFINED	10
INTERNATIONAL BUSINESS MACHS	COM	459200101	97449	1185515	SH	DEFINED	21
INTERNATIONAL BUSINESS MACHS	COM	459200101	17556	213573	SH	DEFINED	22
INTERNATIONAL BUSINESS MACHS	COM	459200101	1003	12205	SH	DEFINED	23
INTERNATIONAL BUSINESS MACHS	COM	459200101	115429	1406856	SH	DEFINED	6
INTERNATIONAL BUSINESS MACHS	COM	459200101	222436	2706032	SH	DEFINED	20
INTERNATIONAL BUSINESS MACHS	COM	459200101	60461	735534	SH	DEFINED	17
INTERNATIONAL BUSINESS MACHS	COM	459200101	4364	53088	SH	DEFINED	1
INTERNATIONAL BUSINESS MACHS	COM	459200101	515214	6267815	SH	DEFINED	8
INTERNATIONAL BUSINESS MACHS	COM	459200101	1700	20677	SH	DEFINED	5
INTERNATIONAL BUSINESS MACHS	COM	459200101	2175	26458	SH	DEFINED	11
INTERNATIONAL BUSINESS MACHS	COM	459200101	38936	473669	SH	DEFINED	3
INTERNATIONAL BUSINESS MACHS	COM	459200101	21903	266458	SH	DEFINED	2
INTERNATIONAL BUSINESS MACHS	COM	459200101	38411	467292	SH	DEFINED	19
INTERNATIONAL BUSINESS MACHS	COM	459200101	503	6115	SH	DEFINED	4
INTERNATIONAL COAL GRP INC N	COM	45928H106	171	18000	SH	DEFINED	20
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	37	1100	SH	DEFINED	17
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	1	20	SH	DEFINED	6
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	10	300	SH	DEFINED	2
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	27892	832599	SH	DEFINED	18
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	27905	832977	SH	DEFINED	20
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	531	15862	SH	DEFINED	19
INTERNATIONAL GAME TECHNOLOG	COM	459902102	2626	85306	SH	DEFINED	9
INTERNATIONAL GAME TECHNOLOG	COM	459902102	2707	87950	SH	DEFINED	17
INTERNATIONAL GAME TECHNOLOG	COM	459902102	1558	50608	SH	DEFINED	11
INTERNATIONAL GAME TECHNOLOG	COM	459902102	970	31500	SH	DEFINED	5
INTERNATIONAL GAME TECHNOLOG	COM	459902102	2022	65678	SH	DEFINED	19
INTERNATIONAL GAME TECHNOLOG	COM	459902102	118946	3864400	SH	DEFINED	8
INTERNATIONAL GAME TECHNOLOG	COM	459902102	4903	159300	SH	DEFINED	10
INTERNATIONAL GAME TECHNOLOG	COM	459902102	9477	307900	SH	DEFINED	18
INTERNATIONAL GAME TECHNOLOG	COM	459902102	42396	1377400	SH	DEFINED	20
INTERNATIONAL GAME TECHNOLOG	COM	459902102	77	2500	SH	DEFINED	1
INTERNATIONAL PWR PLC	SPONSORED ADR	46018M104	28689	686811	SH	DEFINED	6
INTERNATIONAL PWR PLC	SPONSORED ADR	46018M104	724	17235	SH	DEFINED	17
INTERNATIONAL RECTIFIER CORP	COM	460254105	8	250	SH	DEFINED	6
INTERNATIONAL SHIPHOLDING CO	COM NEW	460321201	37	2400	SH	DEFINED	18
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	81	1700	SH	DEFINED	11
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	10	200	SH	DEFINED	2
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	1	14	SH	DEFINED	18
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	57405	1198425	SH	DEFINED	8
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	2252	47008	SH	DEFINED	19
INTERNET CAP GROUP INC	COM NEW	46059C205	1	90	SH	DEFINED	17
INTERNET SEC SYS INC	COM	46060X107	4	200	SH	DEFINED	2
INTERNET SEC SYS INC	COM	46060X107	11169	533120	SH	DEFINED	3
INTEROIL CORP	COM	460951106	1	34	SH	DEFINED	11
INTERPUBLIC GROUP COS INC	COM	460690100	97829	10137693	SH	DEFINED	20
INTERPUBLIC GROUP COS INC	COM	460690100	2	195	SH	DEFINED	9
INTERPUBLIC GROUP COS INC	COM	460690100	162969	16888028	SH	DEFINED	18
INTERPUBLIC GROUP COS INC	COM	460690100	243	25200	SH	DEFINED	6
INTERPUBLIC GROUP COS INC	COM	460690100	8218	851599	SH	DEFINED	21
INTERPUBLIC GROUP COS INC	COM	460690100	240	24875	SH	DEFINED	5
INTERPUBLIC GROUP COS INC	COM	460690100	785	81342	SH	DEFINED	19
INTERPUBLIC GROUP COS INC	COM	460690100	70	7300	SH	DEFINED	17
INTERPUBLIC GROUP COS INC	COM	460690100	290	30000	SH	DEFINED	4
INTERSECTIONS INC	COM	460981301	2172	232517	SH	DEFINED	6
INTERSIL CORP	CL A	46069S109	11	425	SH	DEFINED	18
INTERSIL CORP	CL A	46069S109	973	39100	SH	DEFINED	19
INTERSIL CORP	CL A	46069S109	207	8310	SH	DEFINED	6
INTERTAPE POLYMER GROUP INC	COM	460919103	15	1850	SH	DEFINED	7
INTERTAPE POLYMER GROUP INC	COM	460919103	13	1500	SH	DEFINED	11

Edgar Filing: LEGG MASON INC - Form 13F-HR

INTERVEST BANCSHARES CORP	CL A	460927106	96	3875	SH	DEFINED	3
INTERVIDEO INC	COM	46114Y101	2130	201900	SH	DEFINED	6
INTERVIDEO INC	COM	46114Y101	3897	369421	SH	DEFINED	3
INTERVIDEO INC	COM	46114Y101	16	1524	SH	DEFINED	19
INTERVOICE INC NEW	COM	461142101	812	102041	SH	DEFINED	19
INTERVOICE INC NEW	COM	461142101	3775	474293	SH	DEFINED	6
INTEVAC INC	COM	461148108	1555	117800	SH	DEFINED	3
INTEVAC INC	COM	461148108	164	12400	SH	DEFINED	19
INTL PAPER CO	COM	460146103	3649	108579	SH	DEFINED	20
INTL PAPER CO	COM	460146103	28	847	SH	DEFINED	17
INTL PAPER CO	COM	460146103	4489	133575	SH	DEFINED	19
INTL PAPER CO	COM	460146103	309	9200	SH	DEFINED	6
INTL PAPER CO	COM	460146103	5993	178313	SH	DEFINED	18
INTL PAPER CO	COM	460146103	13	400	SH	DEFINED	9
INTL PAPER CO	COM	460146103	925	27523	SH	DEFINED	2
INTRADO INC	COM	46117A100	37	1600	SH	DEFINED	11
INTRAWEST CORPORATION	COM NEW	460915200	3	100	SH	DEFINED	7
INTRAWEST CORPORATION	COM NEW	460915200	7352	253965	SH	DEFINED	3
INTUIT	COM	461202103	221	4150	SH	DEFINED	17
INTUIT	COM	461202103	449	8415	SH	DEFINED	18
INTUIT	COM	461202103	97251	1824600	SH	DEFINED	10
INTUIT	COM	461202103	8	150	SH	DEFINED	1
INTUIT	COM	461202103	626285	11750195	SH	DEFINED	8
INTUIT	COM	461202103	1851	34720	SH	DEFINED	19
INTUIT	COM	461202103	163	3050	SH	DEFINED	11
INTUIT	COM	461202103	117	2200	SH	DEFINED	3
INTUITIVE SURGICAL INC	COM NEW	46120E602	59	500	SH	DEFINED	2
INTUITIVE SURGICAL INC	COM NEW	46120E602	249	2120	SH	DEFINED	5
INTUITIVE SURGICAL INC	COM NEW	46120E602	3686	31434	SH	DEFINED	19
INVACARE CORP	COM	461203101	252	8000	SH	DEFINED	2
INVACARE CORP	COM	461203101	2422	76900	SH	DEFINED	3
INVERNESS MED INNOVATIONS IN	COM	46126P106	261	11000	SH	DEFINED	23
INVESTMENT GRADE MUN INCOME	COM	461368102	18	1359	SH	DEFINED	18
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	12	350	SH	DEFINED	11
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	6975	196800	SH	DEFINED	6
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	864	24382	SH	DEFINED	19
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	17739	500527	SH	DEFINED	3
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	43	1200	SH	DEFINED	17
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	82	2300	SH	DEFINED	18
INVESTORS FINL SERVICES CORP	COM	461915100	569	15445	SH	DEFINED	18
INVESTORS FINL SERVICES CORP	COM	461915100	132156	3588275	SH	DEFINED	8
INVESTORS FINL SERVICES CORP	COM	461915100	1886	51200	SH	DEFINED	20
INVESTORS FINL SERVICES CORP	COM	461915100	1048	28444	SH	DEFINED	23
INVESTORS REAL ESTATE TR	SH BEN INT	461730103	6	606	SH	DEFINED	19
INVESTORS REAL ESTATE TR	SH BEN INT	461730103	6	606	SH	DEFINED	20
INVITROGEN CORP	NOTE 3.250% 6/1	46185RAM2	105463	1100000	SH	DEFINED	20
INVITROGEN CORP	NOTE 3.250% 6/1	46185RAM2	8500	8500000	PRN	DEFINED	21
INVITROGEN CORP	COM	46185R100	3632	54500	SH	DEFINED	20
INVITROGEN CORP	COM	46185R100	577	8657	SH	DEFINED	19
INVITROGEN CORP	COM	46185R100	39398	591212	SH	DEFINED	3
INVITROGEN CORP	COM	46185R100	782	11730	SH	DEFINED	23
INVITROGEN CORP	COM	46185R100	653	9800	SH	DEFINED	21
IOWA TELECOMM SERVICES INC	COM	462594201	23	1500	SH	DEFINED	11
IOWA TELECOMM SERVICES INC	COM	462594201	9	600	SH	DEFINED	2
IPAYMENT INC	COM	46262E105	25	600	SH	DEFINED	3
IPAYMENT INC	COM	46262E105	903	21752	SH	DEFINED	19
IPC HLDGS LTD	ORD	G4933P101	14	500	SH	DEFINED	11
IPSCO INC	COM	462622101	13697	165059	SH	DEFINED	3
IPSCO INC	COM	462622101	7	100	SH	DEFINED	7
IRELAND BK	SPONSORED ADR	46267Q103	0	0	SH	DEFINED	11
IRON MTN INC	COM	462846106	39	913	SH	DEFINED	18
IRON MTN INC	COM	462846106	904	21400	SH	DEFINED	11

Edgar Filing: LEGG MASON INC - Form 13F-HR

IRWIN FINL CORP	COM	464119106	2230	104100	SH	DEFINED	3
IRWIN FINL CORP	COM	464119106	3	150	SH	DEFINED	2
IRWIN FINL CORP	COM	464119106	1711	79900	SH	DEFINED	6
IRWIN FINL CORP	COM	464119106	2141	99948	SH	DEFINED	19
ISHARES INC	MSCI SWEDEN	464286756	26	1150	SH	DEFINED	7
ISHARES INC	MSCI UTD KINGD	464286699	102	5500	SH	DEFINED	11
ISHARES INC	MSCI SINGAPORE	464286673	13	1600	SH	DEFINED	7
ISHARES INC	MSCI PAC J IDX	464286665	4495	45560	SH	DEFINED	18
ISHARES INC	MSCI PAC J IDX	464286665	123	1250	SH	DEFINED	11
ISHARES INC	MSCI SWITZERLD	464286749	31	1600	SH	DEFINED	7
ISHARES INC	MSCI UTD KINGD	464286699	240	12900	SH	DEFINED	7
ISHARES INC	MSCI JAPAN	464286848	47104	3484000	SH	DEFINED	20
ISHARES INC	MSCI JAPAN	464286848	1013	74955	SH	DEFINED	6
ISHARES INC	MSCI GERMANY	464286806	2645	130208	SH	DEFINED	5
ISHARES INC	MSCI UTD KINGD	464286699	2094	112685	SH	DEFINED	6
ISHARES INC	MSCI FRANCE	464286707	522	20110	SH	DEFINED	5
ISHARES INC	MSCI S KOREA	464286772	1522	34000	SH	DEFINED	3
ISHARES INC	MSCI FRANCE	464286707	821	31615	SH	DEFINED	6
ISHARES INC	MSCI SPAIN	464286764	94	2600	SH	DEFINED	11
ISHARES INC	MSCI JAPAN	464286848	17051	1261134	SH	DEFINED	5
ISHARES INC	MSCI JAPAN	464286848	36494	2699260	SH	DEFINED	18
ISHARES INC	MSCI EMU INDEX	464286608	590	7600	SH	DEFINED	7
ISHARES INC	MSCI HONG KONG	464286871	16	1250	SH	DEFINED	7
ISHARES INC	MSCI JAPAN	464286848	324	24000	SH	DEFINED	11
ISHARES INC	MSCI ITALY	464286855	64	2500	SH	DEFINED	11
ISHARES INC	MSCI JAPAN	464286848	667	49300	SH	DEFINED	7
ISHARES INC	MSCI TAIWAN	464286731	528	42300	SH	DEFINED	3
ISHARES INC	MSCI SWEDEN	464286756	69	3025	SH	DEFINED	11
ISHARES INC	MSCI TAIWAN	464286731	32990	2643436	SH	DEFINED	22
ISHARES INC	MSCI CDA INDEX	464286509	15750	719163	SH	DEFINED	5
ISHARES INC	MSCI BELGIUM	464286301	36	1900	SH	DEFINED	11
ISHARES INC	MSCI AUSTRIA	464286202	44	1600	SH	DEFINED	11
ISHARES INC	MSCI AUSTRALIA	464286103	63	3350	SH	DEFINED	7
ISHARES INC	MSCI AUSTRALIA	464286103	145	7725	SH	DEFINED	11
ISHARES INC	MSCI CDA INDEX	464286509	141	6450	SH	DEFINED	11
ISHARES INC	MSCI SWITZERLD	464286749	96	4950	SH	DEFINED	11
ISHARES TR	MSCI EAFE IDX	464287465	1477	24857	SH	DEFINED	18
ISHARES TR	RUSSELL 1000	464287622	1468	21690	SH	DEFINED	18
ISHARES TR	RUSSELL1000GRW	464287614	1431	28050	SH	DEFINED	18
ISHARES TR	RUSSELL1000VAL	464287598	7080	102565	SH	DEFINED	18
ISHARES TR	RUSSELL1000VAL	464287598	1865	27010	SH	DEFINED	6
ISHARES TR	NASDAQ BIO INDX	464287556	533	6900	SH	DEFINED	18
ISHARES TR	NASDAQ BIO INDX	464287556	9623	124592	SH	DEFINED	20
ISHARES TR	S&P MIDCAP 400	464287507	60	818	SH	DEFINED	11
ISHARES TR	RUSSELL MIDCAP	464287499	176	2000	SH	DEFINED	11
ISHARES TR	RUSSELL MCP VL	464287473	6	50	SH	DEFINED	18
ISHARES TR	RUSL 2000 VALU	464287630	11627	175945	SH	DEFINED	6
ISHARES TR	MSCI EAFE IDX	464287465	686	11544	SH	DEFINED	11
ISHARES TR	RUSL 2000 GROW	464287648	789	11320	SH	DEFINED	18
ISHARES TR	1-3 YR TRS BD	464287457	7	90	SH	DEFINED	18
ISHARES TR	7-10 YR TRS BD	464287440	3	30	SH	DEFINED	18
ISHARES TR	7-10 YR TRS BD	464287440	83	990	SH	DEFINED	11
ISHARES TR	MSCI EAFE IDX	464287465	1328	22338	SH	DEFINED	7
ISHARES TR	RUSL 3000 GROW	464287671	5629	135796	SH	DEFINED	18
ISHARES TR	S&P EURO PLUS	464287861	26803	331844	SH	DEFINED	18
ISHARES TR	S&P EURO PLUS	464287861	20	250	SH	DEFINED	7
ISHARES TR	S&P EURO PLUS	464287861	513	6350	SH	DEFINED	11
ISHARES TR	DJ US BAS MATL	464287838	10	200	SH	DEFINED	11
ISHARES TR	S&P SMLCAP 600	464287804	17918	310000	SH	DEFINED	21
ISHARES TR	S&P SMLCAP 600	464287804	751	12995	SH	DEFINED	18
ISHARES TR	RUSL 2000 GROW	464287648	2557	36700	SH	DEFINED	20
ISHARES TR	DJ US REAL EST	464287739	32	500	SH	DEFINED	19



Edgar Filing: LEGG MASON INC - Form 13F-HR

ISHARES TR	RUSL 2000 VALU	464287630	35865	543981	SH	DEFINED	20
ISHARES TR	RUSSELL 2000	464287655	193	2900	SH	DEFINED	18
ISHARES TR	RUSSELL 2000	464287655	85	1272	SH	DEFINED	11
ISHARES TR	RUSL 3000 GROW	464287671	101	2436	SH	DEFINED	21
ISHARES TR	RUSL 2000 GROW	464287648	18321	263000	SH	DEFINED	21
ISHARES TR	20+ YR TRS BD	464287432	76	831	SH	DEFINED	18
ISHARES TR	RUSL 2000 VALU	464287630	2512	38100	SH	DEFINED	18
ISHARES TR	DJ US REAL EST	464287739	32	500	SH	DEFINED	20
ISHARES TR	US TIPS BD FD	464287176	10	100	SH	DEFINED	7
ISHARES TR	S&P500/BAR VAL	464287408	279	4290	SH	DEFINED	18
ISHARES TR	RUSSELL 3000	464287689	1357	18845	SH	DEFINED	18
ISHARES TR	DJ SEL DIV INX	464287168	84	1371	SH	DEFINED	18
ISHARES TR	DJ SEL DIV INX	464287168	4836	78936	SH	DEFINED	5
ISHARES TR	US TIPS BD FD	464287176	3	25	SH	DEFINED	18
ISHARES TR	FTSE XNHUA IDX	464287184	1075	17450	SH	DEFINED	18
ISHARES TR	S&P 500 INDEX	464287200	34	276	SH	DEFINED	4
ISHARES TR	S&P 500 INDEX	464287200	90	725	SH	DEFINED	11
ISHARES TR	LEHMAN AGG BND	464287226	38	380	SH	DEFINED	18
ISHARES TR	MSCI EMERG MKT	464287234	24	275	SH	DEFINED	11
ISHARES TR	MSCI EMERG MKT	464287234	3925	44475	SH	DEFINED	18
ISHARES TR	S&P GBL ENER	464287341	190	2026	SH	DEFINED	19
ISHARES TR	S&P/TOPIX 150	464287382	220	1900	SH	DEFINED	5
ISHARES TR	DJ SEL DIV INX	464287168	123	2000	SH	DEFINED	11
ISIS PHARMACEUTICALS INC	COM	464330109	815	155591	SH	DEFINED	19
ISIS PHARMACEUTICALS INC	COM	464330109	14187	2707361	SH	DEFINED	18
ISIS PHARMACEUTICALS INC	COM	464330109	43	8200	SH	DEFINED	21
ISIS PHARMACEUTICALS INC	COM	464330109	7859	1499750	SH	DEFINED	20
ISIS PHARMACEUTICALS INC DEL	NOTE 5.500% 5/0	464337AC8	2200	2200000	PRN	DEFINED	21
ISIS PHARMACEUTICALS INC DEL	NOTE 5.500% 5/0	464337AC8	8200	8200000	PRN	DEFINED	20
ISOLAGEN INC	COM	46488N103	9	5060	SH	DEFINED	11
ISTA PHARMACEUTICALS INC	COM NEW	45031X204	483	75908	SH	DEFINED	20
ISTA PHARMACEUTICALS INC	COM NEW	45031X204	2428	381747	SH	DEFINED	21
ISTA PHARMACEUTICALS INC	COM NEW	45031X204	261	41095	SH	DEFINED	18
ISTAR FINL INC	COM	45031U101	10695	300000	SH	DEFINED	22
ISTAR FINL INC	COM	45031U101	3209	90000	SH	DEFINED	21
ISTAR FINL INC	COM	45031U101	4421	124000	SH	DEFINED	20
ISTAR FINL INC	COM	45031U101	314	8800	SH	DEFINED	18
ISTAR FINL INC	COM	45031U101	4	99	SH	DEFINED	11
ISTAR FINL INC	COM	45031U101	36	1000	SH	DEFINED	2
ITC HLDGS CORP	COM	465685105	5018	178650	SH	DEFINED	20
ITC HLDGS CORP	COM	465685105	10287	366200	SH	DEFINED	21
ITC HLDGS CORP	COM	465685105	711	25300	SH	DEFINED	18
ITLA CAP CORP	COM	450565106	98	2010	SH	DEFINED	3
ITLA CAP CORP	COM	450565106	3	59	SH	DEFINED	19
ITLA CAP CORP	COM	450565106	3258	66700	SH	DEFINED	6
ITRON INC	COM	465741106	75	1862	SH	DEFINED	19
ITRON INC	COM	465741106	27425	684939	SH	DEFINED	3
ITT EDUCATIONAL SERVICES INC	COM	45068B109	6701	113360	SH	DEFINED	3
ITT EDUCATIONAL SERVICES INC	COM	45068B109	9886	167244	SH	DEFINED	6
ITT EDUCATIONAL SERVICES INC	COM	45068B109	739	12500	SH	DEFINED	17
ITT EDUCATIONAL SERVICES INC	COM	45068B109	2	38	SH	DEFINED	18
ITT INDS INC IND	COM	450911102	548	5325	SH	DEFINED	11
ITT INDS INC IND	COM	450911102	205	1994	SH	DEFINED	2
ITT INDS INC IND	COM	450911102	18	174	SH	DEFINED	20
ITT INDS INC IND	COM	450911102	1832	17819	SH	DEFINED	19
ITT INDS INC IND	COM	450911102	7197	70000	SH	DEFINED	7
ITT INDS INC IND	COM	450911102	1471	14309	SH	DEFINED	18
ITT INDS INC IND	COM	450911102	76	739	SH	DEFINED	9
ITT INDS INC IND	COM	450911102	27337	265875	SH	DEFINED	17
IVAX CORP	COM	465823102	92	2951	SH	DEFINED	9
IVAX CORP	COM	465823102	211	6732	SH	DEFINED	11
IVAX CORP	COM	465823102	621	19830	SH	DEFINED	3

Edgar Filing: LEGG MASON INC - Form 13F-HR

IVAX CORP	COM	465823102	18989	606098	SH	DEFINED	2
IXYS CORP	COM	46600W106	6617	566030	SH	DEFINED	3
J & J SNACK FOODS CORP	COM	466032109	30	500	SH	DEFINED	11
J & J SNACK FOODS CORP	COM	466032109	11148	249651	SH	DEFINED	6
J & J SNACK FOODS CORP	COM	466032109	2	58	SH	DEFINED	19
J JILL GROUP INC	COM	466189107	13	700	SH	DEFINED	11
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	7909	185060	SH	DEFINED	3
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	2005	46900	SH	DEFINED	20
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	46	1084	SH	DEFINED	19
JABIL CIRCUIT INC	COM	466313103	3	90	SH	DEFINED	2
JABIL CIRCUIT INC	COM	466313103	4937	133121	SH	DEFINED	19
JABIL CIRCUIT INC	COM	466313103	70	1900	SH	DEFINED	11
JABIL CIRCUIT INC	COM	466313103	13829	372850	SH	DEFINED	3
JABIL CIRCUIT INC	COM	466313103	7	200	SH	DEFINED	9
JABIL CIRCUIT INC	COM	466313103	3811	102742	SH	DEFINED	17
JABIL CIRCUIT INC	COM	466313103	20	532	SH	DEFINED	20
JACK IN THE BOX INC	COM	466367109	2006	57415	SH	DEFINED	19
JACK IN THE BOX INC	COM	466367109	40471	1158630	SH	DEFINED	3
JACK IN THE BOX INC	COM	466367109	14	400	SH	DEFINED	11
JACK IN THE BOX INC	COM	466367109	27060	774700	SH	DEFINED	6
JACKSON HEWITT TAX SVCS INC	COM	468202106	1	30	SH	DEFINED	18
JACKSON HEWITT TAX SVCS INC	COM	468202106	3554	128250	SH	DEFINED	3
JACKSON HEWITT TAX SVCS INC	COM	468202106	3568	128750	SH	DEFINED	19
JACOBS ENGR GROUP INC DEL	COM	469814107	333	4900	SH	DEFINED	5
JACOBS ENGR GROUP INC DEL	COM	469814107	106	1568	SH	DEFINED	11
JACUZZI BRANDS INC	COM	469865109	22	2600	SH	DEFINED	11
JAKKS PAC INC	COM	47012E106	13661	652370	SH	DEFINED	3
JAKKS PAC INC	COM	47012E106	7719	368616	SH	DEFINED	6
JAKKS PAC INC	COM	47012E106	6	309	SH	DEFINED	19
JANUS CAP GROUP INC	COM	47102X105	383	20552	SH	DEFINED	9
JANUS CAP GROUP INC	COM	47102X105	2	105	SH	DEFINED	18
JANUS CAP GROUP INC	COM	47102X105	496	26600	SH	DEFINED	23
JANUS CAP GROUP INC	COM	47102X105	37	2000	SH	DEFINED	17
JANUS CAP GROUP INC	COM	47102X105	152	8140	SH	DEFINED	6
JANUS CAP GROUP INC	COM	47102X105	803	43106	SH	DEFINED	19
JANUS CAP GROUP INC	COM	47102X105	1739	93362	SH	DEFINED	2
JANUS CAP GROUP INC	COM	47102X105	67	3600	SH	DEFINED	4
JANUS CAP GROUP INC	COM	47102X105	2593	139200	SH	DEFINED	20
JANUS CAP GROUP INC	COM	47102X105	101	5400	SH	DEFINED	11
JAPAN EQUITY FD INC	COM	471057109	188	20550	SH	DEFINED	18
JAPAN SMALLER CAPTLZTN FD IN	COM	47109U104	193	12666	SH	DEFINED	5
JARDEN CORP	COM	471109108	10874	360650	SH	DEFINED	3
JARDEN CORP	COM	471109108	4229	140250	SH	DEFINED	20
JARDEN CORP	COM	471109108	53	1757	SH	DEFINED	18
JARDEN CORP	COM	471109108	105525	3500000	SH	DEFINED	13
JARDEN CORP	COM	471109108	2363	78363	SH	DEFINED	19
JARDEN CORP	COM	471109108	581	19283	SH	DEFINED	21
JDA SOFTWARE GROUP INC	COM	46612K108	1937	113900	SH	DEFINED	20
JDA SOFTWARE GROUP INC	COM	46612K108	17	980	SH	DEFINED	18
JDA SOFTWARE GROUP INC	COM	46612K108	1294	76054	SH	DEFINED	3
JDS UNIPHASE CORP	COM	46612J101	2134	904322	SH	DEFINED	20
JDS UNIPHASE CORP	COM	46612J101	758	321343	SH	DEFINED	19
JDS UNIPHASE CORP	COM	46612J101	0	100	SH	DEFINED	17
JDS UNIPHASE CORP	COM	46612J101	2	1000	SH	DEFINED	2
JDS UNIPHASE CORP	COM	46612J101	46	19624	SH	DEFINED	18
JEFFERIES GROUP INC NEW	COM	472319102	90	2000	SH	DEFINED	18
JEFFERSON PILOT CORP	COM	475070108	34	600	SH	DEFINED	11
JEFFERSON PILOT CORP	COM	475070108	4	79	SH	DEFINED	20
JEFFERSON PILOT CORP	COM	475070108	1255	22045	SH	DEFINED	17
JEFFERSON PILOT CORP	COM	475070108	2136	37516	SH	DEFINED	19
JEFFERSON PILOT CORP	COM	475070108	4	72	SH	DEFINED	18
JEFFERSON PILOT CORP	COM	475070108	828	14540	SH	DEFINED	6

Edgar Filing: LEGG MASON INC - Form 13F-HR

JEFFERSON PILOT CORP	COM	475070108	1322	23216	SH	DEFINED	9
JEFFERSON PILOT CORP	COM	475070108	4001	70275	SH	DEFINED	2
JEFFERSON PILOT CORP	COM	475070108	888	15595	SH	DEFINED	21
JER INVT TR INC	COM	46614H301	76	4500	SH	DEFINED	3
JETBLUE AWYS CORP	COM	477143101	65	4200	SH	DEFINED	23
JETBLUE AWYS CORP	COM	477143101	366	23812	SH	DEFINED	21
JETBLUE AWYS CORP	COM	477143101	29774	1935900	SH	DEFINED	13
JETBLUE AWYS CORP	COM	477143101	5761	374587	SH	DEFINED	18
JETBLUE AWYS CORP	COM	477143101	5	300	SH	DEFINED	9
JLG INDS INC	COM	466210101	2	41	SH	DEFINED	18
JLG INDS INC	COM	466210101	73969	1619999	SH	DEFINED	3
JLG INDS INC	COM	466210101	65	1421	SH	DEFINED	19
JLG INDS INC	COM	466210101	494	10812	SH	DEFINED	21
JO-ANN STORES INC	COM	47758P307	2524	213900	SH	DEFINED	20
JOHN HANCOCK BK &THRIFT OPP	SH BEN INT	409735107	165	17778	SH	DEFINED	18
JOHNSON & JOHNSON	COM	478160104	7092	118000	SH	DEFINED	8
JOHNSON & JOHNSON	COM	478160104	62107	1033390	SH	DEFINED	21
JOHNSON & JOHNSON	COM	478160104	29035	483117	SH	DEFINED	22
JOHNSON & JOHNSON	COM	478160104	977	16250	SH	DEFINED	6
JOHNSON & JOHNSON	COM	478160104	3160	52485	SH	DEFINED	9
JOHNSON & JOHNSON	COM	478160104	693239	11534764	SH	DEFINED	20
JOHNSON & JOHNSON	COM	478160104	1149240	19122126	SH	DEFINED	18
JOHNSON & JOHNSON	COM	478160104	12839	213640	SH	DEFINED	1
JOHNSON & JOHNSON	COM	478160104	23080	384023	SH	DEFINED	23
JOHNSON & JOHNSON	COM	478160104	10076	167661	SH	DEFINED	5
JOHNSON & JOHNSON	COM	478160104	8799	146405	SH	DEFINED	11
JOHNSON & JOHNSON	COM	478160104	62857	1045867	SH	DEFINED	17
JOHNSON & JOHNSON	COM	478160104	32646	543202	SH	DEFINED	3
JOHNSON & JOHNSON	COM	478160104	11850	197176	SH	DEFINED	4
JOHNSON & JOHNSON	COM	478160104	32515	541022	SH	DEFINED	2
JOHNSON & JOHNSON	COM	478160104	825	13720	SH	DEFINED	7
JOHNSON & JOHNSON	COM	478160104	50502	840296	SH	DEFINED	19
JOHNSON CTLS INC	COM	478366107	29934	410560	SH	DEFINED	3
JOHNSON CTLS INC	COM	478366107	2829	38800	SH	DEFINED	23
JOHNSON CTLS INC	COM	478366107	224	3071	SH	DEFINED	22
JOHNSON CTLS INC	COM	478366107	762	10456	SH	DEFINED	18
JOHNSON CTLS INC	COM	478366107	2706	37118	SH	DEFINED	19
JOHNSON CTLS INC	COM	478366107	109	1500	SH	DEFINED	11
JOHNSON CTLS INC	COM	478366107	156	2100	SH	DEFINED	9
JOHNSON CTLS INC	COM	478366107	520	7130	SH	DEFINED	6
JOHNSON CTLS INC	COM	478366107	1657	22725	SH	DEFINED	2
JOHNSON CTLS INC	COM	478366107	11244	154215	SH	DEFINED	17
JOHNSON OUTDOORS INC	CL A	479167108	8	500	SH	DEFINED	11
JONES APPAREL GROUP INC	COM	480074103	24365	793129	SH	DEFINED	3
JONES APPAREL GROUP INC	COM	480074103	884	28781	SH	DEFINED	21
JONES APPAREL GROUP INC	COM	480074103	7241	235710	SH	DEFINED	22
JONES APPAREL GROUP INC	COM	480074103	1535	49978	SH	DEFINED	20
JONES APPAREL GROUP INC	COM	480074103	412	13420	SH	DEFINED	5
JONES APPAREL GROUP INC	COM	480074103	8045	261880	SH	DEFINED	6
JONES APPAREL GROUP INC	COM	480074103	965	31402	SH	DEFINED	19
JONES APPAREL GROUP INC	COM	480074103	6734	219202	SH	DEFINED	18
JONES APPAREL GROUP INC	COM	480074103	470	15315	SH	DEFINED	23
JONES LANG LASALLE INC	COM	48020Q107	26640	529090	SH	DEFINED	3
JONES LANG LASALLE INC	COM	48020Q107	3411	67739	SH	DEFINED	19
JORGENSEN EARLE M CO	COM	480829100	2993	324260	SH	DEFINED	3
JOS A BANK CLOTHIERS INC	COM	480838101	33	760	SH	DEFINED	18
JOS A BANK CLOTHIERS INC	COM	480838101	27	625	SH	DEFINED	11
JOS A BANK CLOTHIERS INC	COM	480838101	1583	36455	SH	DEFINED	19
JOS A BANK CLOTHIERS INC	COM	480838101	2869	66100	SH	DEFINED	20
JOS A BANK CLOTHIERS INC	COM	480838101	10982	252990	SH	DEFINED	3
JOURNAL COMMUNICATIONS INC	CL A	481130102	5566	399000	SH	DEFINED	6
JOURNAL COMMUNICATIONS INC	CL A	481130102	644	46150	SH	DEFINED	3

Edgar Filing: LEGG MASON INC - Form 13F-HR

JOURNAL REGISTER CO	COM	481138105	14822	991450	SH	DEFINED	6
JOURNAL REGISTER CO	COM	481138105	173	11600	SH	DEFINED	11
JOURNAL REGISTER CO	COM	481138105	2047	136905	SH	DEFINED	20
JOY GLOBAL INC	COM	481165108	3983	99575	SH	DEFINED	20
JOY GLOBAL INC	COM	481165108	2591	64775	SH	DEFINED	19
JOY GLOBAL INC	COM	481165108	36	907	SH	DEFINED	2
JOY GLOBAL INC	COM	481165108	168	4200	SH	DEFINED	3
JOY GLOBAL INC	COM	481165108	6410	160250	SH	DEFINED	23
JOY GLOBAL INC	COM	481165108	5	127	SH	DEFINED	18
JP MORGAN CHASE & CO	COM	46625H100	24635	620684	SH	DEFINED	22
JP MORGAN CHASE & CO	COM	46625H100	1090	27458	SH	DEFINED	23
JP MORGAN CHASE & CO	COM	46625H100	1588850	40031491	SH	DEFINED	8
JP MORGAN CHASE & CO	COM	46625H100	476627	12008750	SH	DEFINED	18
JP MORGAN CHASE & CO	COM	46625H100	329355	8298197	SH	DEFINED	20
JP MORGAN CHASE & CO	COM	46625H100	252348	6357982	SH	DEFINED	10
JP MORGAN CHASE & CO	COM	46625H100	216	5440	SH	DEFINED	4
JP MORGAN CHASE & CO	COM	46625H100	3042	76595	SH	DEFINED	9
JP MORGAN CHASE & CO	COM	46625H100	40023	1008397	SH	DEFINED	6
JP MORGAN CHASE & CO	COM	46625H100	41561	1047142	SH	DEFINED	19
JP MORGAN CHASE & CO	COM	46625H100	89	2250	SH	DEFINED	7
JP MORGAN CHASE & CO	COM	46625H100	2426	61128	SH	DEFINED	1
JP MORGAN CHASE & CO	COM	46625H100	18660	470141	SH	DEFINED	3
JP MORGAN CHASE & CO	COM	46625H100	32878	828362	SH	DEFINED	17
JP MORGAN CHASE & CO	COM	46625H100	1823	45924	SH	DEFINED	11
JP MORGAN CHASE & CO	COM	46625H100	4309	108567	SH	DEFINED	5
JP MORGAN CHASE & CO	COM	46625H100	11773	296618	SH	DEFINED	2
JP MORGAN CHASE & CO	COM	46625H100	195307	4920803	SH	DEFINED	21
JUNIPER NETWORKS INC	COM	48203R104	34	1521	SH	DEFINED	2
JUNIPER NETWORKS INC	COM	48203R104	4	200	SH	DEFINED	17
JUNIPER NETWORKS INC	COM	48203R104	282	12645	SH	DEFINED	5
JUNIPER NETWORKS INC	COM	48203R104	138852	6226526	SH	DEFINED	20
JUNIPER NETWORKS INC	COM	48203R104	109	4900	SH	DEFINED	19
JUNIPER NETWORKS INC	COM	48203R104	2	77	SH	DEFINED	9
JUNIPER NETWORKS INC	COM	48203R104	528	23698	SH	DEFINED	22
JUNIPER NETWORKS INC	COM	48203R104	19959	895017	SH	DEFINED	18
JUNIPER NETWORKS INC	COM	48203R104	468	20980	SH	DEFINED	21
JUPITERMEDIA CORP	COM	48207D101	1902	128700	SH	DEFINED	20
JUPITERMEDIA CORP	COM	48207D101	3333	225540	SH	DEFINED	21
JUPITERMEDIA CORP	COM	48207D101	223	15100	SH	DEFINED	18
K V PHARMACEUTICAL CO	CL A	482740206	1	28	SH	DEFINED	18
K V PHARMACEUTICAL CO	CL A	482740206	6461	313623	SH	DEFINED	3
K-SWISS INC	CL A	482686102	620	19100	SH	DEFINED	3
K-SWISS INC	CL A	482686102	8480	261400	SH	DEFINED	6
K2 INC	COM	482732104	873	86340	SH	DEFINED	18
K2 INC	COM	482732104	2822	279121	SH	DEFINED	20
KADANT INC	COM	48282T104	6	306	SH	DEFINED	18
KADANT INC	COM	48282T104	37	2007	SH	DEFINED	20
KAMAN CORP	COM	483548103	3042	154513	SH	DEFINED	3
KANSAS CITY SOUTHERN	COM NEW	485170302	66	2700	SH	DEFINED	20
KANSAS CITY SOUTHERN	COM NEW	485170302	711	29100	SH	DEFINED	11
KANSAS CITY SOUTHERN	COM NEW	485170302	35234	1442253	SH	DEFINED	2
KANSAS CITY SOUTHERN	COM NEW	485170302	10	400	SH	DEFINED	9
KATY INDS INC	COM	486026107	2	500	SH	DEFINED	9
KAYDON CORP	COM	486587108	2649	82425	SH	DEFINED	18
KAYDON CORP	COM	486587108	640	19900	SH	DEFINED	2
KAYDON CORP	COM	486587108	7736	240689	SH	DEFINED	20
KAYNE ANDERSON ENRGY TTL RT	COM	48660P104	4	212	SH	DEFINED	18
KAYNE ANDERSON MLP INVSMNT C	COM	486606106	1	35	SH	DEFINED	18
KAYNE ANDERSON MLP INVSMNT C	COM	486606106	22	900	SH	DEFINED	2
KB HOME	COM	48666K109	337	4643	SH	DEFINED	18
KB HOME	COM	48666K109	1046	14398	SH	DEFINED	20
KB HOME	COM	48666K109	6866	94500	SH	DEFINED	23

Edgar Filing: LEGG MASON INC - Form 13F-HR

KB HOME	COM	48666K109	48	660	SH	DEFINED	9
KB HOME	COM	48666K109	21930	301810	SH	DEFINED	3
KB HOME	COM	48666K109	58	800	SH	DEFINED	6
KB HOME	COM	48666K109	3618	49787	SH	DEFINED	19
KCS ENERGY INC	COM	482434206	1527	63028	SH	DEFINED	19
KEANE INC	COM	486665102	409	37187	SH	DEFINED	21
KEANE INC	COM	486665102	6	570	SH	DEFINED	18
KELLOGG CO	COM	487836108	19612	453773	SH	DEFINED	20
KELLOGG CO	COM	487836108	95	2200	SH	DEFINED	2
KELLOGG CO	COM	487836108	231	5334	SH	DEFINED	17
KELLOGG CO	COM	487836108	311	7201	SH	DEFINED	11
KELLOGG CO	COM	487836108	3220	74498	SH	DEFINED	19
KELLOGG CO	COM	487836108	55840	1291985	SH	DEFINED	21
KELLOGG CO	COM	487836108	389	9000	SH	DEFINED	9
KELLOGG CO	COM	487836108	985	22800	SH	DEFINED	23
KELLOGG CO	COM	487836108	9506	219948	SH	DEFINED	18
KELLOGG CO	COM	487836108	95	2190	SH	DEFINED	7
KELLWOOD CO	COM	488044108	17206	720500	SH	DEFINED	6
KELLY SVCS INC	CL A	488152208	921	35120	SH	DEFINED	3
KEMET CORP	COM	488360108	3	390	SH	DEFINED	18
KENDLE INTERNATIONAL INC	COM	48880L107	45	1750	SH	DEFINED	2
KENDLE INTERNATIONAL INC	COM	48880L107	11446	444660	SH	DEFINED	3
KENEXA CORP	COM	488879107	21	1000	SH	DEFINED	11
KENNAMETAL INC	COM	489170100	6497	127300	SH	DEFINED	6
KENNAMETAL INC	COM	489170100	10	200	SH	DEFINED	11
KENNAMETAL INC	COM	489170100	58017	1136701	SH	DEFINED	3
KENNAMETAL INC	COM	489170100	459	9000	SH	DEFINED	18
KENNAMETAL INC	COM	489170100	6466	126688	SH	DEFINED	20
KENNAMETAL INC	COM	489170100	570	11166	SH	DEFINED	19
KENSEY NASH CORP	COM	490057106	4	177	SH	DEFINED	18
KENSEY NASH CORP	COM	490057106	88	4000	SH	DEFINED	2
KENSEY NASH CORP	COM	490057106	382	17362	SH	DEFINED	21
KERR MCGEE CORP	COM	492386107	10461	115134	SH	DEFINED	22
KERR MCGEE CORP	COM	492386107	16824	185161	SH	DEFINED	18
KERR MCGEE CORP	COM	492386107	371	4088	SH	DEFINED	17
KERR MCGEE CORP	COM	492386107	400	4398	SH	DEFINED	23
KERR MCGEE CORP	COM	492386107	732	8051	SH	DEFINED	2
KERR MCGEE CORP	COM	492386107	10	115	SH	DEFINED	9
KERR MCGEE CORP	COM	492386107	57	627	SH	DEFINED	11
KERR MCGEE CORP	COM	492386107	2367	26050	SH	DEFINED	19
KERR MCGEE CORP	COM	492386107	30590	336674	SH	DEFINED	6
KERR MCGEE CORP	COM	492386107	259	2851	SH	DEFINED	20
KERR MCGEE CORP	COM	492386107	3358	36957	SH	DEFINED	3
KEY TRONICS CORP	COM	493144109	211	65875	SH	DEFINED	6
KEYCORP NEW	COM	493267108	158	4802	SH	DEFINED	11
KEYCORP NEW	COM	493267108	4326	131381	SH	DEFINED	19
KEYCORP NEW	COM	493267108	39	1171	SH	DEFINED	22
KEYCORP NEW	COM	493267108	713	21666	SH	DEFINED	21
KEYCORP NEW	COM	493267108	126	3835	SH	DEFINED	18
KEYCORP NEW	COM	493267108	772	23445	SH	DEFINED	17
KEYCORP NEW	COM	493267108	37730	1145750	SH	DEFINED	6
KEYCORP NEW	COM	493267108	1247	37882	SH	DEFINED	2
KEYCORP NEW	COM	493267108	1350	41005	SH	DEFINED	20
KEYCORP NEW	COM	493267108	409	12430	SH	DEFINED	5
KEYCORP NEW	COM	493267108	1133	34400	SH	DEFINED	9
KEYNOTE SYS INC	COM	493308100	6	505	SH	DEFINED	19
KEYSPAN CORP	COM	49337W100	41502	1162850	SH	DEFINED	20
KEYSPAN CORP	COM	49337W100	712	19943	SH	DEFINED	21
KEYSPAN CORP	COM	49337W100	290	8120	SH	DEFINED	9
KEYSPAN CORP	COM	49337W100	38542	1079899	SH	DEFINED	18
KEYSPAN CORP	COM	49337W100	527	14780	SH	DEFINED	6
KEYSPAN CORP	COM	49337W100	1201	33664	SH	DEFINED	19

Edgar Filing: LEGG MASON INC - Form 13F-HR

KEYSPAN CORP	COM	49337W100	153	4280	SH	DEFINED	2
KEYSPAN CORP	COM	49337W100	236	6610	SH	DEFINED	17
KEYSPAN CORP	COM	49337W100	21	600	SH	DEFINED	11
KEYSTONE AUTOMOTIVE INDS INC	COM	49338N109	850	27000	SH	DEFINED	11
KFORCE INC	COM	493732101	3643	326392	SH	DEFINED	3
KFORCE INC	COM	493732101	632	56613	SH	DEFINED	19
KHD HUMBOLDT WEDAG INTL LTD	COM	482462108	95	4270	SH	DEFINED	3
KILROY RLTY CORP	COM	49427F108	658	10627	SH	DEFINED	19
KILROY RLTY CORP	COM	49427F108	13	210	SH	DEFINED	20
KILROY RLTY CORP	COM	49427F108	435	7022	SH	DEFINED	18
KILROY RLTY CORP	COM	49427F108	8357	135000	SH	DEFINED	22
KIMBALL INTL INC	CL B	494274103	16	1500	SH	DEFINED	11
KIMBERLY CLARK CORP	COM	494368103	3261	54675	SH	DEFINED	9
KIMBERLY CLARK CORP	COM	494368103	429	7198	SH	DEFINED	11
KIMBERLY CLARK CORP	COM	494368103	14441	242091	SH	DEFINED	2
KIMBERLY CLARK CORP	COM	494368103	6741	113014	SH	DEFINED	3
KIMBERLY CLARK CORP	COM	494368103	1363	22850	SH	DEFINED	6
KIMBERLY CLARK CORP	COM	494368103	1491	25000	SH	DEFINED	8
KIMBERLY CLARK CORP	COM	494368103	4616	77384	SH	DEFINED	17
KIMBERLY CLARK CORP	COM	494368103	94203	1579265	SH	DEFINED	21
KIMBERLY CLARK CORP	COM	494368103	179913	3016151	SH	DEFINED	18
KIMBERLY CLARK CORP	COM	494368103	8004	134182	SH	DEFINED	19
KIMBERLY CLARK CORP	COM	494368103	317	5313	SH	DEFINED	23
KIMBERLY CLARK CORP	COM	494368103	4785	80211	SH	DEFINED	22
KIMBERLY CLARK CORP	COM	494368103	171259	2871060	SH	DEFINED	20
KIMCO REALTY CORP	COM	49446R109	51	1600	SH	DEFINED	17
KIMCO REALTY CORP	COM	49446R109	1854	57795	SH	DEFINED	11
KIMCO REALTY CORP	COM	49446R109	164	5120	SH	DEFINED	2
KIMCO REALTY CORP	COM	49446R109	3365	104897	SH	DEFINED	20
KIMCO REALTY CORP	COM	49446R109	253	7890	SH	DEFINED	19
KIMCO REALTY CORP	COM	49446R109	433	13496	SH	DEFINED	1
KIMCO REALTY CORP	COM	49446R109	21	662	SH	DEFINED	9
KIMCO REALTY CORP	COM	49446R109	796	24800	SH	DEFINED	21
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1094	22884	SH	DEFINED	9
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1380	28864	SH	DEFINED	2
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1926	40271	SH	DEFINED	18
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	2	40	SH	DEFINED	1
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	292	6100	SH	DEFINED	17
KINDER MORGAN INC KANS	COM	49455P101	46	500	SH	DEFINED	2
KINDER MORGAN INC KANS	COM	49455P101	129	1407	SH	DEFINED	11
KINDER MORGAN INC KANS	COM	49455P101	956	10400	SH	DEFINED	9
KINDER MORGAN INC KANS	COM	49455P101	1862	20250	SH	DEFINED	19
KINDER MORGAN INC KANS	COM	49455P101	173	1811	SH	DEFINED	7
KINDER MORGAN INC KANS	COM	49455P101	122	1322	SH	DEFINED	18
KINDER MORGAN INC KANS	COM	49455P101	41	450	SH	DEFINED	4
KINDER MORGAN MANAGEMENT LLC	SHS	49455U100	249	5474	SH	DEFINED	6
KINDRED HEALTHCARE INC	COM	494580103	0	4	SH	DEFINED	2
KINDRED HEALTHCARE INC	COM	494580103	3686	143100	SH	DEFINED	6
KINETIC CONCEPTS INC	COM NEW	49460W208	21	540	SH	DEFINED	11
KINETIC CONCEPTS INC	COM NEW	49460W208	26	650	SH	DEFINED	3
KING PHARMACEUTICALS INC	COM	495582108	16	925	SH	DEFINED	4
KING PHARMACEUTICALS INC	COM	495582108	13	750	SH	DEFINED	11
KING PHARMACEUTICALS INC	COM	495582108	45476	2687691	SH	DEFINED	3
KING PHARMACEUTICALS INC	COM	495582108	3888	229794	SH	DEFINED	19
KING PHARMACEUTICALS INC	COM	495582108	24099	1424270	SH	DEFINED	6
KING PHARMACEUTICALS INC	COM	495582108	100	5900	SH	DEFINED	7
KING PHARMACEUTICALS INC	COM	495582108	6245	369064	SH	DEFINED	18
KING PHARMACEUTICALS INC	COM	495582108	421	24900	SH	DEFINED	21
KING PHARMACEUTICALS INC	COM	495582108	100023	5911499	SH	DEFINED	20
KINGSWAY FINL SVCS INC	COM	496904103	522	26000	SH	DEFINED	7
KINROSS GOLD CORP	COM NO PAR	496902404	39349	4267803	SH	DEFINED	6
KIRBY CORP	COM	497266106	31	603	SH	DEFINED	19

Edgar Filing: LEGG MASON INC - Form 13F-HR

KIRBY CORP	COM	497266106	6010	115205	SH	DEFINED	20
KIRBY CORP	COM	497266106	11226	215180	SH	DEFINED	3
KIRBY CORP	COM	497266106	1916	36727	SH	DEFINED	18
KIRIN BREWERY LTD	SPONSORED ADR	497350306	305	26260	SH	DEFINED	17
KITE RLTG GROUP TR	COM	49803T102	2731	176520	SH	DEFINED	3
KKR FINL CORP	COM	482476306	31	1300	SH	DEFINED	11
KKR FINL CORP	COM	482476306	13305	554603	SH	DEFINED	3
KLA-TENCOR CORP	COM	482480100	11646	236091	SH	DEFINED	17
KLA-TENCOR CORP	COM	482480100	1156	23440	SH	DEFINED	22
KLA-TENCOR CORP	COM	482480100	343	6947	SH	DEFINED	21
KLA-TENCOR CORP	COM	482480100	924	18734	SH	DEFINED	20
KLA-TENCOR CORP	COM	482480100	3374	68400	SH	DEFINED	23
KLA-TENCOR CORP	COM	482480100	1	24	SH	DEFINED	18
KLA-TENCOR CORP	COM	482480100	23	468	SH	DEFINED	2
KLA-TENCOR CORP	COM	482480100	54	1100	SH	DEFINED	11
KLA-TENCOR CORP	COM	482480100	2646	53645	SH	DEFINED	19
KNBT BANCORP INC	COM	482921103	1940	119100	SH	DEFINED	4
KNBT BANCORP INC	COM	482921103	451	27700	SH	DEFINED	3
KNIGHT CAPITAL GROUP INC	CL A	499005106	117	11790	SH	DEFINED	3
KNIGHT RIDDER INC	COM	499040103	486	7685	SH	DEFINED	17
KNIGHT RIDDER INC	COM	499040103	798	12600	SH	DEFINED	5
KNIGHT RIDDER INC	COM	499040103	1358	21450	SH	DEFINED	11
KNIGHT RIDDER INC	COM	499040103	466	7355	SH	DEFINED	18
KNIGHT RIDDER INC	COM	499040103	841	13292	SH	DEFINED	19
KNIGHT RIDDER INC	COM	499040103	4381	69205	SH	DEFINED	20
KNIGHT RIDDER INC	COM	499040103	13	200	SH	DEFINED	9
KNIGHTSBRIDGE TANKERS LTD	ORD	G5299G106	340	14000	SH	DEFINED	17
KNOLL INC	COM NEW	498904200	24	1400	SH	DEFINED	3
KNOLL INC	COM NEW	498904200	74	4350	SH	DEFINED	11
KNOT INC	COM	499184109	140	12208	SH	DEFINED	23
KOHL'S CORP	COM	500255104	6034	124164	SH	DEFINED	19
KOHL'S CORP	COM	500255104	164	3370	SH	DEFINED	11
KOHL'S CORP	COM	500255104	2027	41705	SH	DEFINED	17
KOHL'S CORP	COM	500255104	219	4516	SH	DEFINED	18
KOHL'S CORP	COM	500255104	19	387	SH	DEFINED	20
KOHL'S CORP	COM	500255104	26	530	SH	DEFINED	21
KOHL'S CORP	COM	500255104	1511	31100	SH	DEFINED	9
KOMAG INC	COM NEW	500453204	42056	1213390	SH	DEFINED	3
KOMAG INC	COM NEW	500453204	3	76	SH	DEFINED	19
KONINKLIJKE AHOLD N V	SPON ADR NEW	500467303	653	86665	SH	DEFINED	17
KONINKLIJKE AHOLD N V	SPON ADR NEW	500467303	20603	2828906	SH	DEFINED	6
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	28	913	SH	DEFINED	9
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	2810	90349	SH	DEFINED	17
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	4821	155020	SH	DEFINED	3
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	115376	3743868	SH	DEFINED	6
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	1959	63000	SH	DEFINED	8
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	81	2613	SH	DEFINED	11
KOOKMIN BK NEW	SPONSORED ADR	50049M109	63436	849100	SH	DEFINED	3
KOOKMIN BK NEW	SPONSORED ADR	50049M109	1235	16525	SH	DEFINED	17
KOOKMIN BK NEW	SPONSORED ADR	50049M109	138339	1880695	SH	DEFINED	6
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	82	4200	SH	DEFINED	2
KOREA FD	COM	500634100	14	400	SH	DEFINED	18
KORN FERRY INTL	COM NEW	500643200	564	30201	SH	DEFINED	19
KORN FERRY INTL	COM NEW	500643200	1224	65474	SH	DEFINED	20
KORN FERRY INTL	COM NEW	500643200	82	4400	SH	DEFINED	18
KORN FERRY INTL	COM NEW	500643200	637	34066	SH	DEFINED	3
KOS PHARMACEUTICALS INC	COM	500648100	2219	42898	SH	DEFINED	19
KOSS CORP	COM	500692108	238	9119	SH	DEFINED	6
KRAFT FOODS INC	CL A	50075N104	1718	61050	SH	DEFINED	6
KRAFT FOODS INC	CL A	50075N104	99	3500	SH	DEFINED	11
KRAFT FOODS INC	CL A	50075N104	28	1000	SH	DEFINED	2
KRAFT FOODS INC	CL A	50075N104	96013	3408353	SH	DEFINED	20

Edgar Filing: LEGG MASON INC - Form 13F-HR

KRAFT FOODS INC	CL A	50075N104	14	500	SH	DEFINED	17
KRAFT FOODS INC	CL A	50075N104	288	10214	SH	DEFINED	23
KRAFT FOODS INC	CL A	50075N104	4794	170183	SH	DEFINED	22
KRAFT FOODS INC	CL A	50075N104	4311	153023	SH	DEFINED	21
KRAFT FOODS INC	CL A	50075N104	139285	4944436	SH	DEFINED	18
KRAFT FOODS INC	CL A	50075N104	509	18104	SH	DEFINED	9
KRAFT FOODS INC	CL A	50075N104	1344	47720	SH	DEFINED	3
KRISPY KREME DOUGHNUTS INC	COM	501014104	11	2000	SH	DEFINED	7
KROGER CO	COM	501044101	2679	141904	SH	DEFINED	19
KROGER CO	COM	501044101	16243	872225	SH	DEFINED	6
KROGER CO	COM	501044101	525	27800	SH	DEFINED	5
KROGER CO	COM	501044101	2348	124386	SH	DEFINED	2
KROGER CO	COM	501044101	38330	2030180	SH	DEFINED	3
KROGER CO	COM	501044101	2710	143542	SH	DEFINED	17
KROGER CO	COM	501044101	15	800	SH	DEFINED	1
KROGER CO	COM	501044101	38	2000	SH	DEFINED	11
KROGER CO	COM	501044101	38	2014	SH	DEFINED	22
KROGER CO	COM	501044101	111018	5880200	SH	DEFINED	21
KROGER CO	COM	501044101	44155	2338720	SH	DEFINED	20
KROGER CO	COM	501044101	63875	3383202	SH	DEFINED	18
KROGER CO	COM	501044101	34	1800	SH	DEFINED	9
KRONOS INC	COM	501052104	2290	54700	SH	DEFINED	20
KRONOS INC	COM	501052104	6	150	SH	DEFINED	18
KRONOS WORLDWIDE INC	COM	50105F105	183	6320	SH	DEFINED	21
KT CORP	SPONSORED ADR	48268K101	10211	473845	SH	DEFINED	6
KULICKE & SOFFA INDS INC	COM	501242101	36	4053	SH	DEFINED	19
KVH INDS INC	COM	482738101	16	1600	SH	DEFINED	11
KYOCERA CORP	ADR	501556203	13	175	SH	DEFINED	11
KYOCERA CORP	ADR	501556203	37	500	SH	DEFINED	7
KYPHON INC	COM	501577100	53	1295	SH	DEFINED	18
KYPHON INC	COM	501577100	1190	29150	SH	DEFINED	2
KYPHON INC	COM	501577100	12	300	SH	DEFINED	11
KYPHON INC	COM	501577100	82	2014	SH	DEFINED	19
KYPHON INC	COM	501577100	3989	97700	SH	DEFINED	20
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	540266	7266524	SH	DEFINED	18
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	287050	3860795	SH	DEFINED	20
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	3364	45243	SH	DEFINED	21
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	2402	32300	SH	DEFINED	23
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	82	1105	SH	DEFINED	17
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	5808	78118	SH	DEFINED	2
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	15527	208830	SH	DEFINED	1
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	446	5996	SH	DEFINED	11
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	1887	25375	SH	DEFINED	19
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	56	750	SH	DEFINED	4
LA QUINTA CORP	PAIRED CTF	50419U202	46	4145	SH	DEFINED	18
LA QUINTA CORP	PAIRED CTF	50419U202	248	22300	SH	DEFINED	11
LA QUINTA CORP	PAIRED CTF	50419U202	256	23000	SH	DEFINED	20
LA QUINTA CORP	PAIRED CTF	50419U202	37	3361	SH	DEFINED	9
LA Z BOY INC	COM	505336107	14355	1058600	SH	DEFINED	6
LABOR READY INC	COM NEW	505401208	25	1200	SH	DEFINED	11
LABOR READY INC	COM NEW	505401208	22788	1094530	SH	DEFINED	3
LABOR READY INC	COM NEW	505401208	9277	445596	SH	DEFINED	20
LABOR READY INC	COM NEW	505401208	1284	61661	SH	DEFINED	19
LABOR READY INC	COM NEW	505401208	550	26440	SH	DEFINED	18
LABOR READY INC	COM NEW	505401208	9092	436675	SH	DEFINED	1
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	153	2838	SH	DEFINED	2
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	11	200	SH	DEFINED	9
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	3	56	SH	DEFINED	18
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	1396	25919	SH	DEFINED	19
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	5568	103400	SH	DEFINED	17
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	318	5911	SH	DEFINED	11
LABRANCHE & CO INC	COM	505447102	754	74550	SH	DEFINED	3



Edgar Filing: LEGG MASON INC - Form 13F-HR

LABRANCHE & CO INC	COM	505447102	36	3549	SH	DEFINED	19
LACLEDE GROUP INC	COM	505597104	58	2000	SH	DEFINED	2
LACLEDE GROUP INC	COM	505597104	938	32100	SH	DEFINED	6
LACLEDE GROUP INC	COM	505597104	3	86	SH	DEFINED	19
LACLEDE GROUP INC	COM	505597104	79	2700	SH	DEFINED	3
LACLEDE GROUP INC	COM	505597104	35	1200	SH	DEFINED	17
LACLEDE GROUP INC	COM	505597104	6	208	SH	DEFINED	9
LADENBURG THALMAN FIN SVCS I	COM	50575Q102	0	203	SH	DEFINED	1
LADISH INC	COM NEW	505754200	342	15280	SH	DEFINED	3
LAFARGE COPPEE S A	SPON ADR NEW	505861401	135	6000	SH	DEFINED	11
LAFARGE NORTH AMERICA INC	COM	505862102	160	2916	SH	DEFINED	18
LAFARGE NORTH AMERICA INC	COM	505862102	171	3100	SH	DEFINED	9
LAFARGE NORTH AMERICA INC	COM	505862102	2030	36900	SH	DEFINED	21
LAFARGE NORTH AMERICA INC	COM	505862102	165	3000	SH	DEFINED	6
LAFARGE NORTH AMERICA INC	COM	505862102	55	1000	SH	DEFINED	2
LAIDLAW INTL INC	COM	50730R102	950	40900	SH	DEFINED	23
LAIDLAW INTL INC	COM	50730R102	1	45	SH	DEFINED	18
LAKELAND FINL CORP	COM	511656100	1642	40675	SH	DEFINED	6
LAM RESEARCH CORP	COM	512807108	121	3400	SH	DEFINED	21
LAM RESEARCH CORP	COM	512807108	1112	31153	SH	DEFINED	19
LAM RESEARCH CORP	COM	512807108	1861	52145	SH	DEFINED	11
LAM RESEARCH CORP	COM	512807108	1409	39500	SH	DEFINED	23
LAM RESEARCH CORP	COM	512807108	18200	510100	SH	DEFINED	20
LAM RESEARCH CORP	COM	512807108	264	7400	SH	DEFINED	18
LAM RESEARCH CORP	COM	512807108	307	8600	SH	DEFINED	3
LAMAR ADVERTISING CO	CL A	512815101	444	9618	SH	DEFINED	18
LAMAR ADVERTISING CO	CL A	512815101	422	9158	SH	DEFINED	23
LAMAR ADVERTISING CO	CL A	512815101	291	6300	SH	DEFINED	21
LAMAR ADVERTISING CO	CL A	512815101	2072	44916	SH	DEFINED	20
LAMSON & SESSIONS CO	COM	513696104	12232	488890	SH	DEFINED	3
LANCASTER COLONY CORP	COM	513847103	296	8000	SH	DEFINED	2
LANCASTER COLONY CORP	COM	513847103	43	1150	SH	DEFINED	17
LANCASTER COLONY CORP	COM	513847103	251	6787	SH	DEFINED	18
LANCE INC	COM	514606102	309	16586	SH	DEFINED	19
LANDAMERICA FINL GROUP INC	COM	514936103	1024	16404	SH	DEFINED	19
LANDAMERICA FINL GROUP INC	COM	514936103	862	13821	SH	DEFINED	21
LANDAMERICA FINL GROUP INC	COM	514936103	3	56	SH	DEFINED	18
LANDAMERICA FINL GROUP INC	COM	514936103	23716	380060	SH	DEFINED	3
LANDAMERICA FINL GROUP INC	COM	514936103	21559	345500	SH	DEFINED	6
LANDAUER INC	COM	51476K103	92	2000	SH	DEFINED	9
LANDRYS RESTAURANTS INC	COM	51508L103	148	5525	SH	DEFINED	21
LANDRYS RESTAURANTS INC	COM	51508L103	1780	66633	SH	DEFINED	19
LANDRYS RESTAURANTS INC	COM	51508L103	9	345	SH	DEFINED	18
LANDRYS RESTAURANTS INC	COM	51508L103	4196	157100	SH	DEFINED	6
LANDSTAR SYS INC	COM	515098101	3118	74700	SH	DEFINED	20
LANDSTAR SYS INC	COM	515098101	2	46	SH	DEFINED	18
LANDSTAR SYS INC	COM	515098101	40	954	SH	DEFINED	19
LANDSTAR SYS INC	COM	515098101	749	17936	SH	DEFINED	17
LAS VEGAS SANDS CORP	COM	517834107	36	900	SH	DEFINED	17
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	73	2000	SH	DEFINED	2
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	3487	94970	SH	DEFINED	3
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	6016	163824	SH	DEFINED	20
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	2570	69992	SH	DEFINED	19
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	37	1000	SH	DEFINED	9
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	419	11411	SH	DEFINED	18
LASERCARD CORP	COM	51807U101	5247	350000	SH	DEFINED	20
LASERCARD CORP	COM	51807U101	514	34300	SH	DEFINED	18
LASERCARD CORP	COM	51807U101	52	3500	SH	DEFINED	21
LATIN AMER EQUITY FD INC NEW	COM	51827Q106	1514	49700	SH	DEFINED	5
LATIN AMERN DISCOVERY FD INC	COM	51828C106	4	184	SH	DEFINED	18
LATTICE SEMICONDUCTOR CORP	COM	518415104	4	871	SH	DEFINED	18
LAUDER ESTEE COS INC	CL A	518439104	44	1300	SH	DEFINED	2

Edgar Filing: LEGG MASON INC - Form 13F-HR

LAUDER ESTEE COS INC	CL A	518439104	288	8601	SH	DEFINED	5
LAUDER ESTEE COS INC	CL A	518439104	147	4381	SH	DEFINED	19
LAUDER ESTEE COS INC	CL A	518439104	13	400	SH	DEFINED	1
LAUDER ESTEE COS INC	CL A	518439104	1965	58695	SH	DEFINED	17
LAUDER ESTEE COS INC	CL A	518439104	1364	40740	SH	DEFINED	18
LAUDER ESTEE COS INC	CL A	518439104	14	407	SH	DEFINED	9
LAUDER ESTEE COS INC	CL A	518439104	22	667	SH	DEFINED	11
LAUREATE EDUCATION INC	COM	518613104	24030	457632	SH	DEFINED	20
LAUREATE EDUCATION INC	COM	518613104	36	690	SH	DEFINED	11
LAUREATE EDUCATION INC	COM	518613104	21	392	SH	DEFINED	2
LAUREATE EDUCATION INC	COM	518613104	2369	45116	SH	DEFINED	18
LAWSON SOFTWARE INC	COM	520780107	9253	1258870	SH	DEFINED	3
LAYNE CHRISTENSEN CO	COM	521050104	598	23530	SH	DEFINED	3
LAZARD GLB TTL RET&INCM FD I	COM	52106W103	10	550	SH	DEFINED	18
LAZARD LTD	SHS A	G54050102	9624	301694	SH	DEFINED	3
LAZARE KAPLAN INTL INC	COM	521078105	58	7400	SH	DEFINED	6
LCA-VISION INC	COM PAR \$.001	501803308	11051	232600	SH	DEFINED	3
LEAPFROG ENTERPRISES INC	CL A	52186N106	3280	281529	SH	DEFINED	20
LEAPFROG ENTERPRISES INC	CL A	52186N106	830	71205	SH	DEFINED	19
LEAPFROG ENTERPRISES INC	CL A	52186N106	18588	1595583	SH	DEFINED	6
LEAPFROG ENTERPRISES INC	CL A	52186N106	658	56453	SH	DEFINED	18
LEAR CORP	COM	521865105	99259	3487671	SH	DEFINED	18
LEAR CORP	NOTE	2/2 521865AG0	3084	3084000	PRN	DEFINED	21
LEAR CORP	COM	521865105	67064	2356419	SH	DEFINED	20
LEAR CORP	COM	521865105	304	10682	SH	DEFINED	19
LEAR CORP	COM	521865105	14839	521400	SH	DEFINED	6
LEAR CORP	COM	521865105	219	7698	SH	DEFINED	23
LEAR CORP	COM	521865105	3980	139858	SH	DEFINED	21
LEAR CORP	COM	521865105	3917	137635	SH	DEFINED	22
LECG CORP	COM	523234102	49	2792	SH	DEFINED	19
LECROY CORP	COM	52324W109	2394	156600	SH	DEFINED	6
LEE ENTERPRISES INC	COM	523768109	2390	64742	SH	DEFINED	20
LEE ENTERPRISES INC	COM	523768109	896	24275	SH	DEFINED	11
LEE ENTERPRISES INC	COM	523768109	428	11600	SH	DEFINED	5
LEESPORT FINANCIAL CORP	COM	524477106	48	2000	SH	DEFINED	1
LEGG MASON INC	COM	524901105	13615	113749	SH	DEFINED	1
LEGG MASON INC	COM	524901105	1257	10500	SH	DEFINED	2
LEGG MASON INC	COM	524901105	59808	499688	SH	DEFINED	11
LEGG MASON INC	COM	524901105	722	6032	SH	DEFINED	21
LEGG MASON INC	COM	524901105	144	1200	SH	DEFINED	17
LEGG MASON INC	COM	524901105	27	224	SH	DEFINED	18
LEGG MASON INC	COM	524901105	67	561	SH	DEFINED	7
LEGG MASON INC	COM	524901105	266	2221	SH	DEFINED	5
LEGGETT & PLATT INC	COM	524660107	62	2700	SH	DEFINED	11
LEGGETT & PLATT INC	COM	524660107	837	36468	SH	DEFINED	19
LEGGETT & PLATT INC	COM	524660107	20464	891303	SH	DEFINED	4
LEGGETT & PLATT INC	COM	524660107	6455	281146	SH	DEFINED	5
LEGGETT & PLATT INC	COM	524660107	184	8025	SH	DEFINED	7
LEGGETT & PLATT INC	COM	524660107	360	15700	SH	DEFINED	2
LEGGETT & PLATT INC	COM	524660107	15	660	SH	DEFINED	6
LEHMAN BROS HLDGS INC	COM	524908100	412	3211	SH	DEFINED	2
LEHMAN BROS HLDGS INC	COM	524908100	14761	115170	SH	DEFINED	3
LEHMAN BROS HLDGS INC	COM	524908100	555	4330	SH	DEFINED	17
LEHMAN BROS HLDGS INC	COM	524908100	78	605	SH	DEFINED	11
LEHMAN BROS HLDGS INC	COM	524908100	484	3775	SH	DEFINED	5
LEHMAN BROS HLDGS INC	COM	524908100	981554	7658222	SH	DEFINED	20
LEHMAN BROS HLDGS INC	COM	524908100	13803	107695	SH	DEFINED	19
LEHMAN BROS HLDGS INC	COM	524908100	4770	37220	SH	DEFINED	6
LEHMAN BROS HLDGS INC	COM	524908100	1474	11500	SH	DEFINED	23
LEHMAN BROS HLDGS INC	COM	524908100	31	241	SH	DEFINED	22
LEHMAN BROS HLDGS INC	COM	524908100	7193	56121	SH	DEFINED	21
LEHMAN BROS HLDGS INC	COM	524908100	778149	6071225	SH	DEFINED	18

Edgar Filing: LEGG MASON INC - Form 13F-HR

LEHMAN BROS HLDGS INC	COM	524908100	221	1725	SH	DEFINED	4
LEHMAN BROS HLDGS INC	COM	524908100	33	261	SH	DEFINED	9
LENNAR CORP	CL A	526057104	103734	1700000	SH	DEFINED	13
LENNAR CORP	CL A	526057104	1627	26667	SH	DEFINED	19
LENNAR CORP	CL A	526057104	6895	113000	SH	DEFINED	23
LENNAR CORP	CL A	526057104	5876	96290	SH	DEFINED	3
LENNAR CORP	CL A	526057104	8	130	SH	DEFINED	2
LENNAR CORP	CL A	526057104	37	600	SH	DEFINED	11
LENNAR CORP	CL B	526057302	3	60	SH	DEFINED	11
LENNAR CORP	CL A	526057104	0	5	SH	DEFINED	18
LENNOX INTL INC	COM	526107107	106	3769	SH	DEFINED	19
LENNOX INTL INC	COM	526107107	13623	483100	SH	DEFINED	6
LENNOX INTL INC	COM	526107107	18775	665770	SH	DEFINED	3
LENNOX INTL INC	COM	526107107	28	1000	SH	DEFINED	11
LENNOX INTL INC	COM	526107107	56	2000	SH	DEFINED	2
LENOX GROUP INC	COM	526262100	3029	228750	SH	DEFINED	6
LEUCADIA NATL CORP	COM	527288104	59	1245	SH	DEFINED	6
LEUCADIA NATL CORP	COM	527288104	28	600	SH	DEFINED	17
LEUCADIA NATL CORP	COM	527288104	244	5150	SH	DEFINED	2
LEUCADIA NATL CORP	COM	527288104	441	9300	SH	DEFINED	18
LEUCADIA NATL CORP	COM	527288104	3320	69950	SH	DEFINED	21
LEUCADIA NATL CORP	COM	527288104	2676	56385	SH	DEFINED	19
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	100450	35000000	SH	DEFINED	13
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	115359	40194700	SH	DEFINED	8
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	97	33750	SH	DEFINED	11
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	329	114700	SH	DEFINED	20
LEVITT CORP	CL A	52742P108	11	500	SH	DEFINED	11
LEVITT CORP	CL A	52742P108	14011	616144	SH	DEFINED	6
LEXAR MEDIA INC	COM	52886P104	505	61492	SH	DEFINED	19
LEXINGTON CORP PPTYS TR	COM	529043101	30	1400	SH	DEFINED	2
LEXINGTON CORP PPTYS TR	COM	529043101	6	282	SH	DEFINED	19
LEXINGTON CORP PPTYS TR	COM	529043101	64	3000	SH	DEFINED	18
LEXINGTON CORP PPTYS TR	COM	529043101	3	141	SH	DEFINED	9
LEXINGTON CORP PPTYS TR	COM	529043101	4047	190000	SH	DEFINED	22
LEXINGTON CORP PPTYS TR	COM	529043101	6	282	SH	DEFINED	20
LEXMARK INTL NEW	CL A	529771107	182	4063	SH	DEFINED	23
LEXMARK INTL NEW	CL A	529771107	5537	123517	SH	DEFINED	6
LEXMARK INTL NEW	CL A	529771107	1	15	SH	DEFINED	17
LEXMARK INTL NEW	CL A	529771107	4	100	SH	DEFINED	2
LEXMARK INTL NEW	CL A	529771107	6006	133981	SH	DEFINED	22
LEXMARK INTL NEW	CL A	529771107	1448	32290	SH	DEFINED	20
LEXMARK INTL NEW	CL A	529771107	8071	180042	SH	DEFINED	18
LEXMARK INTL NEW	CL A	529771107	1463	32637	SH	DEFINED	19
LG PHILIP LCD CO LTD	SPONS ADR REP	50186V102	380	17700	SH	DEFINED	6
LHC GROUP INC	COM	50187A107	27	1540	SH	DEFINED	3
LIBBEY INC	COM	529898108	1514	148100	SH	DEFINED	6
LIBERTY ALL STAR EQUITY FD	SH BEN INT	530158104	47	5659	SH	DEFINED	18
LIBERTY ALL-STAR GROWTH FD I	COM	529900102	0	75	SH	DEFINED	18
LIBERTY GLOBAL INC	COM SER C	530555309	210	9915	SH	DEFINED	9
LIBERTY GLOBAL INC	COM SER A	530555101	5	237	SH	DEFINED	6
LIBERTY GLOBAL INC	COM SER A	530555101	7	310	SH	DEFINED	4
LIBERTY GLOBAL INC	COM SER A	530555101	2	88	SH	DEFINED	2
LIBERTY GLOBAL INC	COM SER A	530555101	5	222	SH	DEFINED	11
LIBERTY GLOBAL INC	COM SER C	530555309	17563	828439	SH	DEFINED	21
LIBERTY GLOBAL INC	COM SER C	530555309	5	222	SH	DEFINED	11
LIBERTY GLOBAL INC	COM SER C	530555309	163	7687	SH	DEFINED	19
LIBERTY GLOBAL INC	COM SER C	530555309	7	310	SH	DEFINED	4
LIBERTY GLOBAL INC	COM SER C	530555309	5	237	SH	DEFINED	6
LIBERTY GLOBAL INC	COM SER C	530555309	36939	1742390	SH	DEFINED	18
LIBERTY GLOBAL INC	COM SER C	530555309	3	142	SH	DEFINED	1
LIBERTY GLOBAL INC	COM SER C	530555309	807	38043	SH	DEFINED	17
LIBERTY GLOBAL INC	COM SER A	530555101	3	142	SH	DEFINED	1

Edgar Filing: LEGG MASON INC - Form 13F-HR

LIBERTY GLOBAL INC	COM SER A	530555101	140	6243	SH	DEFINED	19
LIBERTY GLOBAL INC	COM SER C	530555309	2	88	SH	DEFINED	2
LIBERTY GLOBAL INC	COM SER C	530555309	34873	1644972	SH	DEFINED	20
LIBERTY GLOBAL INC	COM SER A	530555101	24812	1102752	SH	DEFINED	21
LIBERTY GLOBAL INC	COM SER A	530555101	38050	1691122	SH	DEFINED	20
LIBERTY GLOBAL INC	COM SER A	530555101	42642	1895186	SH	DEFINED	18
LIBERTY GLOBAL INC	COM SER A	530555101	223	9915	SH	DEFINED	9
LIBERTY GLOBAL INC	COM SER A	530555101	844	37491	SH	DEFINED	17
LIBERTY MEDIA CORP	DEB 3.500% 1/1	530715AN1	1400	1400000	PRN	DEFINED	21
LIBERTY MEDIA CORP	DEB 3.750% 2/1	530715AL5	8823	15605000	PRN	DEFINED	14
LIBERTY MEDIA CORP	DEB 4.000%11/1	530715AG6	21575	21575000	PRN	DEFINED	21
LIBERTY MEDIA CORP	DEB 4.000%11/1	530715AG6	19020	19020000	PRN	DEFINED	20
LIBERTY MEDIA CORP	DEB 4.000%11/1	530715AG6	1183	2000000	PRN	DEFINED	14
LIBERTY MEDIA CORP NEW	COM SER A	530718105	19	2356	SH	DEFINED	1
LIBERTY MEDIA CORP NEW	COM SER A	530718105	50233	6382856	SH	DEFINED	21
LIBERTY MEDIA CORP NEW	COM SER A	530718105	17402	2211131	SH	DEFINED	22
LIBERTY MEDIA CORP NEW	COM SER A	530718105	11333	1440000	SH	DEFINED	8
LIBERTY MEDIA CORP NEW	COM SER A	530718105	7	900	SH	DEFINED	6
LIBERTY MEDIA CORP NEW	COM SER A	530718105	197147	25050382	SH	DEFINED	20
LIBERTY MEDIA CORP NEW	COM SER A	530718105	6350	806901	SH	DEFINED	17
LIBERTY MEDIA CORP NEW	DEB 0.750% 3/3	530718AF2	1500	1500000	PRN	DEFINED	20
LIBERTY MEDIA CORP NEW	COM SER A	530718105	52	6555	SH	DEFINED	4
LIBERTY MEDIA CORP NEW	COM SER A	530718105	14	1773	SH	DEFINED	2
LIBERTY MEDIA CORP NEW	COM SER A	530718105	184	23400	SH	DEFINED	5
LIBERTY MEDIA CORP NEW	DEB 0.750% 3/3	530718AF2	11250	11250000	PRN	DEFINED	21
LIBERTY MEDIA CORP NEW	COM SER A	530718105	166	21120	SH	DEFINED	11
LIBERTY MEDIA CORP NEW	COM SER A	530718105	551034	70017090	SH	DEFINED	18
LIBERTY MEDIA CORP NEW	COM SER A	530718105	1573	199924	SH	DEFINED	9
LIBERTY MEDIA CORP NEW	COM SER A	530718105	655	83216	SH	DEFINED	23
LIBERTY PPTY TR	SH BEN INT	531172104	11	250	SH	DEFINED	11
LIBERTY PPTY TR	SH BEN INT	531172104	752	17545	SH	DEFINED	9
LIBERTY PPTY TR	SH BEN INT	531172104	9856	230000	SH	DEFINED	22
LIBERTY PPTY TR	SH BEN INT	531172104	3000	70000	SH	DEFINED	21
LIBERTY PPTY TR	SH BEN INT	531172104	3302	77069	SH	DEFINED	20
LIBERTY PPTY TR	SH BEN INT	531172104	313	7300	SH	DEFINED	18
LIBERTY PPTY TR	SH BEN INT	531172104	104	2427	SH	DEFINED	19
LIFECCELL CORP	COM	531927101	4380	230050	SH	DEFINED	3
LIFECCELL CORP	COM	531927101	132	6924	SH	DEFINED	19
LIFEPOINT HOSPITALS INC	COM	53219L109	10727	286065	SH	DEFINED	21
LIFEPOINT HOSPITALS INC	COM	53219L109	4094	109180	SH	DEFINED	20
LIFEPOINT HOSPITALS INC	COM	53219L109	2	66	SH	DEFINED	2
LIFEPOINT HOSPITALS INC	COM	53219L109	24	650	SH	DEFINED	11
LIFEPOINT HOSPITALS INC	COM	53219L109	46	1230	SH	DEFINED	19
LIFEPOINT HOSPITALS INC	SDCV 3.250% 8/1	53219LAG4	1200	1200000	PRN	DEFINED	20
LIFEPOINT HOSPITALS INC	SDCV 3.250% 8/1	53219LAG4	8925	8925000	PRN	DEFINED	21
LIFEPOINT HOSPITALS INC	COM	53219L109	941	25101	SH	DEFINED	18
LIFEPOINT HOSPITALS INC	COM	53219L109	19	500	SH	DEFINED	9
LIFETIME BRANDS INC	COM	53222Q103	539	26070	SH	DEFINED	3
LIGHTBRIDGE INC	COM	532226107	320	38600	SH	DEFINED	3
LILLY ELI & CO	COM	532457108	16943	299396	SH	DEFINED	19
LILLY ELI & CO	COM	532457108	258621	4570089	SH	DEFINED	20
LILLY ELI & CO	COM	532457108	5114	90373	SH	DEFINED	21
LILLY ELI & CO	COM	532457108	6791	119995	SH	DEFINED	22
LILLY ELI & CO	COM	532457108	1552	27429	SH	DEFINED	1
LILLY ELI & CO	COM	532457108	334	5900	SH	DEFINED	23
LILLY ELI & CO	COM	532457108	1645	29070	SH	DEFINED	5
LILLY ELI & CO	COM	532457108	406	7178	SH	DEFINED	11
LILLY ELI & CO	COM	532457108	9696	171338	SH	DEFINED	17
LILLY ELI & CO	COM	532457108	6186	109307	SH	DEFINED	3
LILLY ELI & CO	COM	532457108	17	300	SH	DEFINED	4
LILLY ELI & CO	COM	532457108	1401	24754	SH	DEFINED	2
LILLY ELI & CO	COM	532457108	11	200	SH	DEFINED	7

Edgar Filing: LEGG MASON INC - Form 13F-HR

LILLY ELI & CO	COM	532457108	1899	33557	SH	DEFINED	9
LILLY ELI & CO	COM	532457108	169818	3000845	SH	DEFINED	18
LIMITED BRANDS INC	COM	532716107	2214	99076	SH	DEFINED	20
LIMITED BRANDS INC	COM	532716107	0	16	SH	DEFINED	11
LIMITED BRANDS INC	COM	532716107	399	17852	SH	DEFINED	5
LIMITED BRANDS INC	COM	532716107	1068	47800	SH	DEFINED	2
LIMITED BRANDS INC	COM	532716107	1507	67415	SH	DEFINED	19
LIMITED BRANDS INC	COM	532716107	204	9144	SH	DEFINED	6
LIMITED BRANDS INC	COM	532716107	326	14566	SH	DEFINED	17
LIMITED BRANDS INC	COM	532716107	394	17642	SH	DEFINED	18
LIMITED BRANDS INC	COM	532716107	795	35555	SH	DEFINED	21
LINCARE HLDGS INC	COM	532791100	492	11750	SH	DEFINED	3
LINCARE HLDGS INC	COM	532791100	3	75	SH	DEFINED	18
LINCARE HLDGS INC	COM	532791100	2535	60486	SH	DEFINED	19
LINCOLN ELEC HLDGS INC	COM	533900106	2776	70000	SH	DEFINED	18
LINCOLN ELEC HLDGS INC	COM	533900106	4142	104450	SH	DEFINED	3
LINCOLN ELEC HLDGS INC	COM	533900106	2978	75081	SH	DEFINED	19
LINCOLN NATL CORP IND	COM	534187109	382	7210	SH	DEFINED	11
LINCOLN NATL CORP IND	COM	534187109	6232	117525	SH	DEFINED	2
LINCOLN NATL CORP IND	COM	534187109	471	8890	SH	DEFINED	3
LINCOLN NATL CORP IND	COM	534187109	921	17370	SH	DEFINED	6
LINCOLN NATL CORP IND	COM	534187109	1326	25000	SH	DEFINED	1
LINCOLN NATL CORP IND	COM	534187109	3497	65938	SH	DEFINED	17
LINCOLN NATL CORP IND	COM	534187109	799	15076	SH	DEFINED	21
LINCOLN NATL CORP IND	COM	534187109	1331	25103	SH	DEFINED	20
LINCOLN NATL CORP IND	COM	534187109	2570	48458	SH	DEFINED	19
LINCOLN NATL CORP IND	COM	534187109	5	94	SH	DEFINED	9
LINCOLN NATL CORP IND	COM	534187109	297	5597	SH	DEFINED	23
LINCOLN NATL CORP IND	COM	534187109	11749	221562	SH	DEFINED	18
LINCOLN NATL CORP IND	COM	534187109	4062	76592	SH	DEFINED	22
LINDSAY MFG CO	COM	535555106	1432	74457	SH	DEFINED	20
LINDSAY MFG CO	COM	535555106	994	51695	SH	DEFINED	18
LINEAR TECHNOLOGY CORP	COM	535678106	276	7650	SH	DEFINED	5
LINEAR TECHNOLOGY CORP	COM	535678106	4678	129693	SH	DEFINED	18
LINEAR TECHNOLOGY CORP	COM	535678106	1195	33140	SH	DEFINED	20
LINEAR TECHNOLOGY CORP	COM	535678106	1323	36665	SH	DEFINED	22
LINEAR TECHNOLOGY CORP	COM	535678106	999	27700	SH	DEFINED	23
LINEAR TECHNOLOGY CORP	COM	535678106	17373	481658	SH	DEFINED	17
LINEAR TECHNOLOGY CORP	COM	535678106	11174	309790	SH	DEFINED	1
LINEAR TECHNOLOGY CORP	COM	535678106	2288	63427	SH	DEFINED	19
LINEAR TECHNOLOGY CORP	COM	535678106	83	2300	SH	DEFINED	2
LINEAR TECHNOLOGY CORP	COM	535678106	142	3950	SH	DEFINED	11
LINENS N THINGS INC	COM	535679104	2379	89418	SH	DEFINED	18
LINENS N THINGS INC	COM	535679104	21	800	SH	DEFINED	2
LINENS N THINGS INC	COM	535679104	13	500	SH	DEFINED	1
LINENS N THINGS INC	COM	535679104	4759	178919	SH	DEFINED	20
LIONS GATE ENTMNT CORP	COM NEW	535919203	11471	1493592	SH	DEFINED	3
LITHIA MTRS INC	CL A	536797103	1050	33411	SH	DEFINED	19
LITHIA MTRS INC	CL A	536797103	6912	219850	SH	DEFINED	6
LITHIA MTRS INC	CL A	536797103	987	31400	SH	DEFINED	3
LIZ CLAIBORNE INC	COM	539320101	39	1083	SH	DEFINED	22
LIZ CLAIBORNE INC	COM	539320101	134	3745	SH	DEFINED	17
LIZ CLAIBORNE INC	COM	539320101	8280	231145	SH	DEFINED	3
LIZ CLAIBORNE INC	COM	539320101	2319	64738	SH	DEFINED	19
LIZ CLAIBORNE INC	COM	539320101	26497	739730	SH	DEFINED	6
LIZ CLAIBORNE INC	COM	539320101	419	11684	SH	DEFINED	18
LIZ CLAIBORNE INC	COM	539320101	4	117	SH	DEFINED	9
LIZ CLAIBORNE INC	COM	539320101	113	3150	SH	DEFINED	11
LL & E RTY TR	UNIT BEN INT	502003106	1	200	SH	DEFINED	18
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	24372	745117	SH	DEFINED	6
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	879	26005	SH	DEFINED	17
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	85	2500	SH	DEFINED	2

Edgar Filing: LEGG MASON INC - Form 13F-HR

LO-JACK CORP	COM	539451104	954	39540	SH	DEFINED	3
LOCKHEED MARTIN CORP	COM	539830109	7573	119011	SH	DEFINED	19
LOCKHEED MARTIN CORP	COM	539830109	32	505	SH	DEFINED	9
LOCKHEED MARTIN CORP	COM	539830109	22	340	SH	DEFINED	20
LOCKHEED MARTIN CORP	COM	539830109	12726	200000	SH	DEFINED	8
LOCKHEED MARTIN CORP	COM	539830109	7958	125065	SH	DEFINED	18
LOCKHEED MARTIN CORP	COM	539830109	12096	190100	SH	DEFINED	3
LOCKHEED MARTIN CORP	COM	539830109	1042	16383	SH	DEFINED	2
LOCKHEED MARTIN CORP	COM	539830109	32	500	SH	DEFINED	11
LOCKHEED MARTIN CORP	DBCV	8/1 539830AP4	1500	1500000	PRN	DEFINED	20
LOCKHEED MARTIN CORP	DBCV	8/1 539830AP4	12275	12275000	PRN	DEFINED	21
LOCKHEED MARTIN CORP	COM	539830109	178	2790	SH	DEFINED	17
LOCKHEED MARTIN CORP	COM	539830109	759	11926	SH	DEFINED	21
LOEWS CORP	COM	540424108	29278	308680	SH	DEFINED	3
LOEWS CORP	COM	540424108	2540	26776	SH	DEFINED	2
LOEWS CORP	COM	540424108	9	100	SH	DEFINED	11
LOEWS CORP	COM	540424108	2479	26139	SH	DEFINED	19
LOEWS CORP	CAROLNA GP STK	540424207	56742	1289890	SH	DEFINED	3
LOEWS CORP	CAROLNA GP STK	540424207	28	635	SH	DEFINED	18
LOEWS CORP	COM	540424108	35512	376469	SH	DEFINED	6
LOEWS CORP	COM	540424108	417	4400	SH	DEFINED	17
LOEWS CORP	COM	540424108	24	255	SH	DEFINED	9
LOEWS CORP	COM	540424108	6416	67644	SH	DEFINED	18
LOEWS CORP	COM	540424108	42670	449864	SH	DEFINED	20
LOEWS CORP	COM	540424108	75529	796300	SH	DEFINED	21
LONE STAR STEAKHOUSE SALOON	COM	542307103	5830	245591	SH	DEFINED	6
LONE STAR STEAKHOUSE SALOON	COM	542307103	8	347	SH	DEFINED	19
LONE STAR TECHNOLOGIES INC	COM	542312103	1166	22563	SH	DEFINED	19
LONE STAR TECHNOLOGIES INC	COM	542312103	63665	1232393	SH	DEFINED	3
LONGS DRUG STORES CORP	COM	543162101	2164	59460	SH	DEFINED	3
LONGS DRUG STORES CORP	COM	543162101	1796	49348	SH	DEFINED	19
LONGVIEW FIBRE CO	COM	543213102	7755	372656	SH	DEFINED	6
LOUDEYE CORP	COM	545754103	0	1000	SH	DEFINED	9
LOUISIANA PAC CORP	COM	546347105	87	3170	SH	DEFINED	2
LOUISIANA PAC CORP	COM	546347105	2134	77683	SH	DEFINED	19
LOWES COS INC	COM	548661107	99	1492	SH	DEFINED	21
LOWES COS INC	COM	548661107	49	733	SH	DEFINED	9
LOWES COS INC	COM	548661107	15792	236900	SH	DEFINED	19
LOWES COS INC	COM	548661107	4488	67334	SH	DEFINED	20
LOWES COS INC	COM	548661107	3597	53955	SH	DEFINED	17
LOWES COS INC	COM	548661107	400	6000	SH	DEFINED	1
LOWES COS INC	COM	548661107	20551	308300	SH	DEFINED	3
LOWES COS INC	COM	548661107	13564	203479	SH	DEFINED	2
LOWES COS INC	COM	548661107	1732	25988	SH	DEFINED	5
LOWES COS INC	COM	548661107	24919	373820	SH	DEFINED	18
LOWES COS INC	COM	548661107	427	6405	SH	DEFINED	11
LOWES COS INC	COM	548661107	79	1184	SH	DEFINED	22
LSB FINL CORP	COM	501925101	0	2	SH	DEFINED	18
LSB INDS INC	COM	502160104	2	283	SH	DEFINED	17
LSI INDS INC	COM	50216C108	2780	177492	SH	DEFINED	3
LSI LOGIC CORP	COM	502161102	302	37745	SH	DEFINED	9
LSI LOGIC CORP	COM	502161102	26316	3289450	SH	DEFINED	8
LSI LOGIC CORP	COM	502161102	10574	1321736	SH	DEFINED	3
LSI LOGIC CORP	COM	502161102	142	17790	SH	DEFINED	6
LSI LOGIC CORP	COM	502161102	136	17050	SH	DEFINED	21
LSI LOGIC CORP	COM	502161102	2922	365287	SH	DEFINED	19
LSI LOGIC CORP	COM	502161102	130	16300	SH	DEFINED	18
LTC PPTYS INC	COM	502175102	4539	215830	SH	DEFINED	3
LTX CORP	COM	502392103	739	164264	SH	DEFINED	23
LUBRIZOL CORP	COM	549271104	1159	26692	SH	DEFINED	21
LUBRIZOL CORP	COM	549271104	27	613	SH	DEFINED	2
LUBRIZOL CORP	COM	549271104	214	4925	SH	DEFINED	11

Edgar Filing: LEGG MASON INC - Form 13F-HR

LUBRIZOL CORP	COM	549271104	1290	29710	SH	DEFINED	3
LUBRIZOL CORP	COM	549271104	654	15058	SH	DEFINED	19
LUBRIZOL CORP	COM	549271104	24405	561950	SH	DEFINED	6
LUBRIZOL CORP	COM	549271104	682	15700	SH	DEFINED	9
LUBRIZOL CORP	COM	549271104	741	17063	SH	DEFINED	18
LUBYS INC	COM	549282101	4294	322827	SH	DEFINED	3
LUCENT TECHNOLOGIES INC	COM	549463107	1	250	SH	DEFINED	1
LUCENT TECHNOLOGIES INC	COM	549463107	50	18615	SH	DEFINED	5
LUCENT TECHNOLOGIES INC	COM	549463107	31	11827	SH	DEFINED	2
LUCENT TECHNOLOGIES INC	COM	549463107	5	2000	SH	DEFINED	4
LUCENT TECHNOLOGIES INC	COM	549463107	0	168	SH	DEFINED	11
LUCENT TECHNOLOGIES INC	COM	549463107	5208	1958006	SH	DEFINED	21
LUCENT TECHNOLOGIES INC	COM	549463107	80052	30094898	SH	DEFINED	20
LUCENT TECHNOLOGIES INC	COM	549463107	2566	964518	SH	DEFINED	19
LUCENT TECHNOLOGIES INC	COM	549463107	65493	24621462	SH	DEFINED	18
LUCENT TECHNOLOGIES INC	COM	549463107	1	300	SH	DEFINED	9
LUCENT TECHNOLOGIES INC	COM	549463107	64	24122	SH	DEFINED	17
LUFKIN INDS INC	COM	549764108	4	74	SH	DEFINED	19
LUFKIN INDS INC	COM	549764108	1677	33622	SH	DEFINED	3
LUMINEX CORP DEL	COM	55027E102	1273	109550	SH	DEFINED	3
LUMINEX CORP DEL	COM	55027E102	770	66305	SH	DEFINED	19
LUXOTTICA GROUP S P A	SPONSORED ADR	55068R202	172	6808	SH	DEFINED	2
LYNCH CORP	RIGHT 99/99/9999	551137110	0	4	SH	DEFINED	18
LYON WILLIAM HOMES	COM	552074106	9147	90650	SH	DEFINED	3
LYONDELL CHEMICAL CO	COM	552078107	3	108	SH	DEFINED	9
LYONDELL CHEMICAL CO	COM	552078107	241	10105	SH	DEFINED	18
LYONDELL CHEMICAL CO	COM	552078107	1362	57160	SH	DEFINED	3
LYONDELL CHEMICAL CO	COM	552078107	3692	155000	SH	DEFINED	6
LYONDELL CHEMICAL CO	COM	552078107	268	11241	SH	DEFINED	19
LYONDELL CHEMICAL CO	COM	552078107	3277	137584	SH	DEFINED	20
M & F WORLDWIDE CORP	COM	552541104	10	600	SH	DEFINED	11
M & T BK CORP	COM	55261F104	87	800	SH	DEFINED	2
M & T BK CORP	COM	55261F104	16	150	SH	DEFINED	11
M & T BK CORP	COM	55261F104	1691	15504	SH	DEFINED	19
M & T BK CORP	COM	55261F104	642	5890	SH	DEFINED	7
M & T BK CORP	COM	55261F104	179	1640	SH	DEFINED	17
M & T BK CORP	COM	55261F104	1109	10173	SH	DEFINED	18
M & T BK CORP	COM	55261F104	14866	136319	SH	DEFINED	4
M D C HLDGS INC	COM	552676108	1021	16465	SH	DEFINED	19
M D C HLDGS INC	COM	552676108	5243	84597	SH	DEFINED	3
M D C HLDGS INC	COM	552676108	1223	19732	SH	DEFINED	6
M D C HLDGS INC	COM	552676108	391	6309	SH	DEFINED	18
MACDERMID INC	COM	554273102	26	918	SH	DEFINED	18
MACERICH CO	COM	554382101	25	373	SH	DEFINED	18
MACERICH CO	COM	554382101	57	854	SH	DEFINED	19
MACERICH CO	COM	554382101	2085	31054	SH	DEFINED	20
MACERICH CO	COM	554382101	497	7400	SH	DEFINED	21
MACERICH CO	COM	554382101	9943	148100	SH	DEFINED	22
MACK CALI RLTY CORP	COM	554489104	6955	161000	SH	DEFINED	22
MACK CALI RLTY CORP	COM	554489104	2207	51080	SH	DEFINED	2
MACK CALI RLTY CORP	COM	554489104	248	5735	SH	DEFINED	18
MACK CALI RLTY CORP	COM	554489104	337	7811	SH	DEFINED	19
MACK CALI RLTY CORP	COM	554489104	153	3550	SH	DEFINED	21
MACK CALI RLTY CORP	COM	554489104	6	150	SH	DEFINED	11
MACK CALI RLTY CORP	COM	554489104	43	1000	SH	DEFINED	1
MACK CALI RLTY CORP	COM	554489104	81	1871	SH	DEFINED	20
MACKINAC FINL CORP	COM	554571109	1	150	SH	DEFINED	2
MACQUARIE FT TR GB INF UT DI	COM	55607W100	0	11	SH	DEFINED	18
MACQUARIE GBL INFRA TOTL RE	COM	55608D101	35	1779	SH	DEFINED	18
MADDEN STEVEN LTD	COM	556269108	7522	257330	SH	DEFINED	3
MADDEN STEVEN LTD	COM	556269108	5	184	SH	DEFINED	19
MADISON STRTG SECTOR PREM FD	COM	558268108	0	4	SH	DEFINED	18

Edgar Filing: LEGG MASON INC - Form 13F-HR

MAF BANCORP INC	COM		55261R108	7	175	SH	DEFINED	18
MAF BANCORP INC	COM		55261R108	145	3495	SH	DEFINED	2
MAF BANCORP INC	COM		55261R108	12217	295232	SH	DEFINED	4
MAF BANCORP INC	COM		55261R108	16646	402275	SH	DEFINED	6
MAF BANCORP INC	COM		55261R108	4	100	SH	DEFINED	7
MAF BANCORP INC	COM		55261R108	9	225	SH	DEFINED	11
MAF BANCORP INC	COM		55261R108	4179	101002	SH	DEFINED	5
MAGELLAN HEALTH SVCS INC	COM NEW		559079207	27525	875200	SH	DEFINED	6
MAGELLAN HEALTH SVCS INC	COM NEW		559079207	5580	177430	SH	DEFINED	3
MAGELLAN MIDSTREAM PRTRNS LP	COM UNIT RP LP		559080106	687	21320	SH	DEFINED	3
MAGELLAN MIDSTREAM PRTRNS LP	COM UNIT RP LP		559080106	26	800	SH	DEFINED	18
MAGMA DESIGN AUTOMATION	COM		559181102	3543	421240	SH	DEFINED	3
MAGMA DESIGN AUTOMATION	COM		559181102	531	63155	SH	DEFINED	19
MAGNA ENTMT CORP	CL A		559211107	12	1615	SH	DEFINED	9
MAGNA INTL INC	CL A		559222401	365	5075	SH	DEFINED	5
MAGNA INTL INC	CL A		559222401	23228	353170	SH	DEFINED	7
MAGUIRE PPTYS INC	COM		559775101	9	300	SH	DEFINED	9
MAGUIRE PPTYS INC	COM		559775101	3090	100000	SH	DEFINED	21
MAIDENFORM BRANDS INC	COM		560305104	0	30	SH	DEFINED	18
MAIN STR BKS INC NEW	COM		56034R102	16	586	SH	DEFINED	2
MAINSOURCE FINANCIAL GP INC	COM		56062Y102	2046	114617	SH	DEFINED	6
MAIR HOLDINGS INC	COM		560635104	1914	406472	SH	DEFINED	6
MANAGED HIGH INCOME PORTFOLI	COM		56166C105	73	12228	SH	DEFINED	18
MANAGED HIGH YIELD PLUS FD I	COM		561911108	5	1000	SH	DEFINED	18
MANAGED MUNS PORTFOLIO INC	COM		561662107	224	21296	SH	DEFINED	18
MANHATTAN ASSOCS INC	COM		562750109	6	301	SH	DEFINED	18
MANHATTAN ASSOCS INC	COM		562750109	488	23836	SH	DEFINED	21
MANITOWOC INC	COM		563571108	5296	105450	SH	DEFINED	3
MANITOWOC INC	COM		563571108	35	700	SH	DEFINED	2
MANITOWOC INC	COM		563571108	101	2005	SH	DEFINED	19
MANOR CARE INC NEW	COM		564055101	54	1350	SH	DEFINED	2
MANOR CARE INC NEW	COM		564055101	2190	55075	SH	DEFINED	20
MANOR CARE INC NEW	COM		564055101	4526	113800	SH	DEFINED	21
MANOR CARE INC NEW	COM		564055101	678	17050	SH	DEFINED	3
MANOR CARE INC NEW	COM		564055101	893	22454	SH	DEFINED	19
MANOR CARE INC NEW	COM		564055101	461	11600	SH	DEFINED	18
MANPOWER INC	COM		56418H100	80424	1729550	SH	DEFINED	8
MANPOWER INC	COM		56418H100	216	4650	SH	DEFINED	5
MANPOWER INC	COM		56418H100	31	672	SH	DEFINED	2
MANPOWER INC	COM		56418H100	40	860	SH	DEFINED	6
MANPOWER INC	COM		56418H100	70	1500	SH	DEFINED	17
MANPOWER INC	COM		56418H100	470	10108	SH	DEFINED	18
MANPOWER INC	COM		56418H100	308	6625	SH	DEFINED	21
MANPOWER INC	COM		56418H100	2073	44586	SH	DEFINED	19
MANPOWER INC	COM		56418H100	11009	236756	SH	DEFINED	3
MANTECH INTL CORP	CL A		564563104	7398	265540	SH	DEFINED	3
MANUGISTICS GROUP INC	NOTE	5.000%11/0	565011AB9	17300	17300000	PRN	DEFINED	20
MANUGISTICS GROUP INC	NOTE	5.000%11/0	565011AB9	5000	5000000	PRN	DEFINED	21
MANULIFE FINL CORP	COM		56501R106	33	555	SH	DEFINED	9
MANULIFE FINL CORP	COM		56501R106	59685	1139270	SH	DEFINED	7
MANULIFE FINL CORP	COM		56501R106	143	2436	SH	DEFINED	2
MANULIFE FINL CORP	COM		56501R106	24	405	SH	DEFINED	17
MAPINFO CORP	COM		565105103	199	15790	SH	DEFINED	3
MAPINFO CORP	COM		565105103	63	5000	SH	DEFINED	19
MARATHON OIL CORP	COM		565849106	7615	124903	SH	DEFINED	19
MARATHON OIL CORP	COM		565849106	103	1693	SH	DEFINED	22
MARATHON OIL CORP	COM		565849106	77	1258	SH	DEFINED	9
MARATHON OIL CORP	COM		565849106	9325	152941	SH	DEFINED	18
MARATHON OIL CORP	COM		565849106	55478	909915	SH	DEFINED	20
MARATHON OIL CORP	COM		565849106	131	2150	SH	DEFINED	11
MARATHON OIL CORP	COM		565849106	98	1608	SH	DEFINED	17
MARATHON OIL CORP	COM		565849106	832	13650	SH	DEFINED	6



Edgar Filing: LEGG MASON INC - Form 13F-HR

MARATHON OIL CORP	COM	565849106	10669	174990	SH	DEFINED	3
MARATHON OIL CORP	COM	565849106	14	236	SH	DEFINED	4
MARATHON OIL CORP	COM	565849106	174	2860	SH	DEFINED	2
MARATHON OIL CORP	COM	565849106	96156	1577100	SH	DEFINED	21
MARCUS CORP	COM	566330106	2477	105425	SH	DEFINED	18
MARCUS CORP	COM	566330106	599	25500	SH	DEFINED	11
MARCUS CORP	COM	566330106	19068	811400	SH	DEFINED	20
MARGO CARIBE INC	COM	566605101	3	450	SH	DEFINED	20
MARINE PRODS CORP	COM	568427108	3	243	SH	DEFINED	17
MARINEMAX INC	COM	567908108	3	89	SH	DEFINED	19
MARITRANS INC	COM	570363101	1339	51460	SH	DEFINED	3
MARKEL CORP	COM	570535104	277	875	SH	DEFINED	11
MARLIN BUSINESS SVCS CORP	COM	571157106	141	5900	SH	DEFINED	6
MARRIOTT INTL INC NEW	CL A	571903202	890	13291	SH	DEFINED	17
MARRIOTT INTL INC NEW	CL A	571903202	171	2550	SH	DEFINED	18
MARRIOTT INTL INC NEW	CL A	571903202	6615	98770	SH	DEFINED	19
MARRIOTT INTL INC NEW	CL A	571903202	28	411	SH	DEFINED	20
MARRIOTT INTL INC NEW	CL A	571903202	67	1000	SH	DEFINED	2
MARRIOTT INTL INC NEW	CL A	571903202	154	2300	SH	DEFINED	11
MARSH & MCLENNAN COS INC	COM	571748102	32	1000	SH	DEFINED	17
MARSH & MCLENNAN COS INC	COM	571748102	899	28300	SH	DEFINED	23
MARSH & MCLENNAN COS INC	COM	571748102	1523	47941	SH	DEFINED	18
MARSH & MCLENNAN COS INC	COM	571748102	6320	198978	SH	DEFINED	20
MARSH & MCLENNAN COS INC	COM	571748102	1348	42450	SH	DEFINED	9
MARSH & MCLENNAN COS INC	COM	571748102	11159	351369	SH	DEFINED	6
MARSH & MCLENNAN COS INC	COM	571748102	4746	149437	SH	DEFINED	19
MARSH & MCLENNAN COS INC	COM	571748102	23	734	SH	DEFINED	11
MARSH & MCLENNAN COS INC	COM	571748102	91	2878	SH	DEFINED	2
MARSHALL & ILSLEY CORP	COM	571834100	287	6670	SH	DEFINED	6
MARSHALL & ILSLEY CORP	COM	571834100	2986	69368	SH	DEFINED	19
MARSHALL & ILSLEY CORP	COM	571834100	3458	80349	SH	DEFINED	20
MARSHALL & ILSLEY CORP	COM	571834100	27	618	SH	DEFINED	18
MARSHALL & ILSLEY CORP	COM	571834100	2925	67970	SH	DEFINED	17
MARSHALL & ILSLEY CORP	COM	571834100	138	3200	SH	DEFINED	1
MARSHALL & ILSLEY CORP	COM	571834100	2235	51940	SH	DEFINED	3
MARSHALL & ILSLEY CORP	COM	571834100	13	295	SH	DEFINED	11
MARSHALL & ILSLEY CORP	COM	571834100	702	16310	SH	DEFINED	2
MARTEK BIOSCIENCES CORP	COM	572901106	16	666	SH	DEFINED	11
MARTEN TRANS LTD	COM	573075108	760	41728	SH	DEFINED	19
MARTEN TRANS LTD	COM	573075108	109	6000	SH	DEFINED	11
MARTEN TRANS LTD	COM	573075108	888	48750	SH	DEFINED	3
MARTHA STEWART LIVING OMNIME	CL A	573083102	302	17300	SH	DEFINED	18
MARTHA STEWART LIVING OMNIME	CL A	573083102	0	25	SH	DEFINED	9
MARTHA STEWART LIVING OMNIME	CL A	573083102	3	200	SH	DEFINED	11
MARTIN MARIETTA MATLS INC	COM	573284106	4	51	SH	DEFINED	18
MARTIN MARIETTA MATLS INC	COM	573284106	272	3550	SH	DEFINED	5
MARTIN MARIETTA MATLS INC	COM	573284106	1305	17007	SH	DEFINED	2
MARTIN MARIETTA MATLS INC	COM	573284106	10534	137300	SH	DEFINED	3
MARTIN MARIETTA MATLS INC	COM	573284106	2438	31773	SH	DEFINED	19
MARTIN MARIETTA MATLS INC	COM	573284106	306	3986	SH	DEFINED	11
MARTIN MARIETTA MATLS INC	COM	573284106	12521	163200	SH	DEFINED	6
MARVEL ENTERTAINMENT INC	COM	57383T103	4431	270490	SH	DEFINED	21
MARVEL ENTERTAINMENT INC	COM	57383T103	2745	167595	SH	DEFINED	20
MARVEL ENTERTAINMENT INC	COM	57383T103	1672	102100	SH	DEFINED	23
MARVEL ENTERTAINMENT INC	COM	57383T103	428	26100	SH	DEFINED	18
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	288	5130	SH	DEFINED	5
MASCO CORP	COM	574599106	3647	120813	SH	DEFINED	19
MASCO CORP	NOTE	7/2 574599BB1	17725	17725000	PRN	DEFINED	21
MASCO CORP	NOTE	7/2 574599BB1	2400	2400000	PRN	DEFINED	20
MASCO CORP	COM	574599106	356	11780	SH	DEFINED	2
MASCO CORP	COM	574599106	187	6200	SH	DEFINED	11
MASCO CORP	COM	574599106	407	13490	SH	DEFINED	17

Edgar Filing: LEGG MASON INC - Form 13F-HR

MASCO CORP	COM	574599106	537	17790	SH	DEFINED	6
MASCO CORP	COM	574599106	59047	1955859	SH	DEFINED	20
MASCO CORP	COM	574599106	68	2238	SH	DEFINED	9
MASCO CORP	COM	574599106	84896	2812062	SH	DEFINED	21
MASCO CORP	COM	574599106	51096	1692469	SH	DEFINED	18
MASCO CORP	COM	574599106	28747	952200	SH	DEFINED	10
MASCO CORP	COM	574599106	190468	6308975	SH	DEFINED	8
MASSBANK CORP READ MASS	COM	576152102	40	1200	SH	DEFINED	1
MASSEY ENERGY CORP	COM	576206106	95	2500	SH	DEFINED	9
MASSEY ENERGY CORP	COM	576206106	549	14500	SH	DEFINED	5
MASSEY ENERGY CORP	COM	576206106	11	300	SH	DEFINED	11
MASSMUTUAL CORPORATE INVS IN	COM	576292106	0	10	SH	DEFINED	18
MASSMUTUAL PARTN INVS	SH BEN INT	576299101	2	145	SH	DEFINED	18
MATRIA HEALTHCARE INC	COM NEW	576817209	80	2066	SH	DEFINED	19
MATRIA HEALTHCARE INC	COM NEW	576817209	2822	72800	SH	DEFINED	20
MATRIXONE INC	COM	57685P304	0	45	SH	DEFINED	2
MATRIX INITIATIVES INC	COM	57685L105	726	34550	SH	DEFINED	3
MATRIX INITIATIVES INC	COM	57685L105	6	300	SH	DEFINED	11
MATSUSHITA ELEC INDL	ADR	576879209	156	8050	SH	DEFINED	2
MATSUSHITA ELEC INDL	ADR	576879209	10	510	SH	DEFINED	9
MATTEL INC	COM	577081102	715	45200	SH	DEFINED	9
MATTEL INC	COM	577081102	12	747	SH	DEFINED	1
MATTEL INC	COM	577081102	0	5	SH	DEFINED	11
MATTEL INC	COM	577081102	9	596	SH	DEFINED	2
MATTEL INC	COM	577081102	51117	3231156	SH	DEFINED	20
MATTEL INC	COM	577081102	1228	77648	SH	DEFINED	19
MATTEL INC	COM	577081102	79596	5031326	SH	DEFINED	18
MATTEL INC	COM	577081102	3399	214877	SH	DEFINED	21
MATTEL INC	COM	577081102	242	15280	SH	DEFINED	6
MATTHEWS INTL CORP	CL A	577128101	21	589	SH	DEFINED	19
MATTSON TECHNOLOGY INC	COM	577223100	2075	206300	SH	DEFINED	20
MAVERICK TUBE CORP	COM	577914104	1273	31926	SH	DEFINED	19
MAVERICK TUBE CORP	COM	577914104	527	13225	SH	DEFINED	18
MAVERICK TUBE CORP	COM	577914104	19191	481466	SH	DEFINED	3
MAX RE CAPITAL LTD HAMILTON	SHS	G6052F103	14	550	SH	DEFINED	3
MAXIM INTEGRATED PRODS INC	COM	57772K101	7	200	SH	DEFINED	17
MAXIM INTEGRATED PRODS INC	COM	57772K101	457	12598	SH	DEFINED	5
MAXIM INTEGRATED PRODS INC	COM	57772K101	17	479	SH	DEFINED	11
MAXIM INTEGRATED PRODS INC	COM	57772K101	2	68	SH	DEFINED	9
MAXIM INTEGRATED PRODS INC	COM	57772K101	6349	175190	SH	DEFINED	20
MAXIM INTEGRATED PRODS INC	COM	57772K101	1015	28000	SH	DEFINED	21
MAXIM INTEGRATED PRODS INC	COM	57772K101	3189	88010	SH	DEFINED	19
MAXIM INTEGRATED PRODS INC	COM	57772K101	127	3500	SH	DEFINED	18
MAXIM INTEGRATED PRODS INC	COM	57772K101	40	1100	SH	DEFINED	2
MAXIMUS INC	COM	577933104	12	338	SH	DEFINED	19
MAXIMUS INC	COM	577933104	1	29	SH	DEFINED	18
MAXTOR CORP	COM NEW	577729205	467	67296	SH	DEFINED	21
MAXTOR CORP	COM NEW	577729205	72948	10511260	SH	DEFINED	20
MAXTOR CORP	COM NEW	577729205	30	4355	SH	DEFINED	4
MAXTOR CORP	COM NEW	577729205	137905	19871002	SH	DEFINED	18
MAXWELL TECHNOLOGIES INC	COM	577767106	62	4400	SH	DEFINED	18
MAYTAG CORP	COM	578592107	286	15192	SH	DEFINED	19
MAYTAG CORP	COM	578592107	169	9000	SH	DEFINED	20
MAYTAG CORP	COM	578592107	26	1400	SH	DEFINED	2
MAYTAG CORP	COM	578592107	40	2100	SH	DEFINED	9
MB FINANCIAL INC NEW	COM	55264U108	0	11	SH	DEFINED	18
MBIA INC	COM	55262C100	30139	500985	SH	DEFINED	17
MBIA INC	COM	55262C100	190	3150	SH	DEFINED	11
MBIA INC	COM	55262C100	38	625	SH	DEFINED	18
MBIA INC	COM	55262C100	2233	37110	SH	DEFINED	9
MBIA INC	COM	55262C100	1627	27051	SH	DEFINED	22
MBIA INC	COM	55262C100	1627	27051	SH	DEFINED	20

Edgar Filing: LEGG MASON INC - Form 13F-HR

MBIA INC	COM	55262C100	1561	25948	SH	DEFINED	19
MBIA INC	COM	55262C100	395	6560	SH	DEFINED	2
MBIA INC	COM	55262C100	549	9130	SH	DEFINED	6
MBNA CORP	COM	55262L100	30	1090	SH	DEFINED	7
MBNA CORP	COM	55262L100	5930	218400	SH	DEFINED	1
MBNA CORP	COM	55262L100	90	3302	SH	DEFINED	17
MBNA CORP	COM	55262L100	3789	139567	SH	DEFINED	3
MBNA CORP	COM	55262L100	138974	5118748	SH	DEFINED	20
MBNA CORP	COM	55262L100	273	10044	SH	DEFINED	2
MBNA CORP	COM	55262L100	4871	179425	SH	DEFINED	5
MBNA CORP	COM	55262L100	5510	202950	SH	DEFINED	6
MBNA CORP	COM	55262L100	12877	474295	SH	DEFINED	4
MBNA CORP	COM	55262L100	2279	83943	SH	DEFINED	9
MBNA CORP	COM	55262L100	7710	283976	SH	DEFINED	19
MBNA CORP	COM	55262L100	2546	93777	SH	DEFINED	22
MBNA CORP	COM	55262L100	362	13318	SH	DEFINED	11
MBNA CORP	COM	55262L100	34527	1271729	SH	DEFINED	21
MBNA CORP	COM	55262L100	200579	7387825	SH	DEFINED	18
MBT FINL CORP	COM	578877102	463	28594	SH	DEFINED	6
MCAFEE INC	COM	579064106	499	18400	SH	DEFINED	3
MCAFEE INC	COM	579064106	781	28775	SH	DEFINED	22
MCAFEE INC	COM	579064106	143	5278	SH	DEFINED	21
MCAFEE INC	COM	579064106	5069	186857	SH	DEFINED	20
MCAFEE INC	COM	579064106	2133	78610	SH	DEFINED	18
MCAFEE INC	COM	579064106	4460	164400	SH	DEFINED	23
MCAFEE INC	COM	579064106	474	17485	SH	DEFINED	19
MCAFEE INC	COM	579064106	3294	121420	SH	DEFINED	11
MCCLATCHY CO	CL A	579489105	866	14650	SH	DEFINED	11
MCCLATCHY CO	CL A	579489105	526	8900	SH	DEFINED	5
MCCORMICK & CO INC	COM NON VTG	579780206	794	25695	SH	DEFINED	19
MCCORMICK & CO INC	COM NON VTG	579780206	9132	295345	SH	DEFINED	1
MCCORMICK & CO INC	COM NON VTG	579780206	374	12098	SH	DEFINED	11
MCCORMICK & CO INC	COM NON VTG	579780206	19686	636690	SH	DEFINED	2
MCCORMICK & CO INC	COM NON VTG	579780206	18012	582550	SH	DEFINED	20
MCCORMICK & CO INC	COM NON VTG	579780206	174	5614	SH	DEFINED	18
MCCORMICK & CO INC	COM NON VTG	579780206	1002	32400	SH	DEFINED	9
MCCORMICK & CO INC	COM NON VTG	579780206	41734	1349743	SH	DEFINED	21
MCDATA CORP	CL A	580031201	0	1	SH	DEFINED	17
MCDATA CORP	CL A	580031201	0	45	SH	DEFINED	2
MCDATA CORP	CL A	580031201	9947	2617600	SH	DEFINED	3
MCDATA CORP	CL A	580031201	0	17	SH	DEFINED	9
MCDATA CORP	CL A	580031201	4	1096	SH	DEFINED	20
MCDATA CORP	CL A	580031201	990	260462	SH	DEFINED	19
MCDERMOTT INTL INC	COM	580037109	9	200	SH	DEFINED	2
MCDONALDS CORP	COM	580135101	83158	2466132	SH	DEFINED	20
MCDONALDS CORP	COM	580135101	15316	454223	SH	DEFINED	2
MCDONALDS CORP	COM	580135101	58	1734	SH	DEFINED	22
MCDONALDS CORP	COM	580135101	1900	56332	SH	DEFINED	9
MCDONALDS CORP	COM	580135101	181996	5397282	SH	DEFINED	21
MCDONALDS CORP	COM	580135101	25325	757581	SH	DEFINED	6
MCDONALDS CORP	COM	580135101	218132	6468911	SH	DEFINED	18
MCDONALDS CORP	COM	580135101	14235	422164	SH	DEFINED	19
MCDONALDS CORP	COM	580135101	13348	395862	SH	DEFINED	17
MCDONALDS CORP	COM	580135101	13	400	SH	DEFINED	7
MCDONALDS CORP	COM	580135101	3	103	SH	DEFINED	1
MCDONALDS CORP	COM	580135101	1102	32668	SH	DEFINED	5
MCDONALDS CORP	COM	580135101	621	18422	SH	DEFINED	11
MCDONALDS CORP	COM	580135101	4885	144884	SH	DEFINED	3
MCDONALDS CORP	COM	580135101	1028	30500	SH	DEFINED	23
MCG CAPITAL CORP	COM	58047P107	1856	127208	SH	DEFINED	19
MCGRATH RENTCORP	COM	580589109	9	327	SH	DEFINED	18
MCGRATH RENTCORP	COM	580589109	2159	77659	SH	DEFINED	3

Edgar Filing: LEGG MASON INC - Form 13F-HR

MCGRAW HILL COS INC	COM	580645109	2426	46996	SH	DEFINED	20
MCGRAW HILL COS INC	COM	580645109	379	7340	SH	DEFINED	9
MCGRAW HILL COS INC	COM	580645109	731	14156	SH	DEFINED	11
MCGRAW HILL COS INC	COM	580645109	294	5700	SH	DEFINED	5
MCGRAW HILL COS INC	COM	580645109	4960	96068	SH	DEFINED	2
MCGRAW HILL COS INC	COM	580645109	5394	104466	SH	DEFINED	19
MCGRAW HILL COS INC	COM	580645109	258	5000	SH	DEFINED	1
MCGRAW HILL COS INC	COM	580645109	12402	240218	SH	DEFINED	18
MCGRAW HILL COS INC	COM	580645109	15765	305350	SH	DEFINED	17
MCI INC	COM	552691107	102	5159	SH	DEFINED	21
MCI INC	COM	552691107	21	1050	SH	DEFINED	18
MCKESSON CORP	COM	58155Q103	176494	3421091	SH	DEFINED	10
MCKESSON CORP	COM	58155Q103	3060	59306	SH	DEFINED	19
MCKESSON CORP	COM	58155Q103	70	1350	SH	DEFINED	22
MCKESSON CORP	COM	58155Q103	94	1820	SH	DEFINED	18
MCKESSON CORP	COM	58155Q103	10	200	SH	DEFINED	7
MCKESSON CORP	COM	58155Q103	1174330	22762749	SH	DEFINED	8
MCKESSON CORP	COM	58155Q103	5	100	SH	DEFINED	6
MCKESSON CORP	COM	58155Q103	6655	128990	SH	DEFINED	3
MCKESSON CORP	COM	58155Q103	82	1590	SH	DEFINED	2
MCKESSON CORP	COM	58155Q103	279	5400	SH	DEFINED	11
MCMORAN EXPLORATION CO	COM	582411104	2	124	SH	DEFINED	9
MCMORAN EXPLORATION CO	COM	582411104	0	17	SH	DEFINED	2
MDS INC	COM	55269P302	1185	76560	SH	DEFINED	7
MDU RES GROUP INC	COM	552690109	121	3690	SH	DEFINED	17
MDU RES GROUP INC	COM	552690109	241	7350	SH	DEFINED	2
MDU RES GROUP INC	COM	552690109	16141	493020	SH	DEFINED	6
MDU RES GROUP INC	COM	552690109	1779	54328	SH	DEFINED	18
MDU RES GROUP INC	COM	552690109	2967	90636	SH	DEFINED	19
MDU RES GROUP INC	COM	552690109	2184	66699	SH	DEFINED	3
MEADOWBROOK INS GROUP INC	COM	58319P108	2683	459500	SH	DEFINED	6
MEADWESTVACO CORP	COM	583334107	751	26807	SH	DEFINED	18
MEADWESTVACO CORP	COM	583334107	1789	63833	SH	DEFINED	20
MEADWESTVACO CORP	COM	583334107	994	35446	SH	DEFINED	19
MEADWESTVACO CORP	COM	583334107	2077	74100	SH	DEFINED	6
MEADWESTVACO CORP	COM	583334107	565	20171	SH	DEFINED	2
MECHEL OAO	SPONSORED ADR	583840103	4121	170500	SH	DEFINED	3
MEDAREX INC	COM	583916101	30876	2229337	SH	DEFINED	3
MEDAREX INC	COM	583916101	15	1054	SH	DEFINED	18
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	637	11418	SH	DEFINED	2
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	4804	86099	SH	DEFINED	19
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	11424	204726	SH	DEFINED	5
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	16444	294693	SH	DEFINED	4
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	210	3767	SH	DEFINED	7
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	278	4976	SH	DEFINED	11
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	528	9458	SH	DEFINED	18
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	213	3818	SH	DEFINED	9
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	77	1372	SH	DEFINED	1
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	8062	144486	SH	DEFINED	17
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	398	7134	SH	DEFINED	20
MEDIA GEN INC	CL A	584404107	294	5800	SH	DEFINED	5
MEDIA GEN INC	CL A	584404107	390	7700	SH	DEFINED	11
MEDIA GEN INC	CL A	584404107	31	610	SH	DEFINED	6
MEDIA GEN INC	CL A	584404107	10	200	SH	DEFINED	18
MEDIACOM COMMUNICATIONS CORP	NOTE 5.250% 7/0	58446KAA3	5000	5000000	PRN	DEFINED	21
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	20582	3749004	SH	DEFINED	6
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	292	53135	SH	DEFINED	19
MEDIACOM COMMUNICATIONS CORP	NOTE 5.250% 7/0	58446KAA3	15150	15150000	PRN	DEFINED	20
MEDICAL ACTION INDS INC	COM	58449L100	249	12200	SH	DEFINED	3
MEDICAL PPTYS TRUST INC	COM	58463J304	111	11390	SH	DEFINED	3
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	433	13510	SH	DEFINED	22
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	609	19003	SH	DEFINED	21

Edgar Filing: LEGG MASON INC - Form 13F-HR

MEDICIS PHARMACEUTICAL CORP	CL A NEW		584690309	3155	98443	SH	DEFINED	18
MEDICIS PHARMACEUTICAL CORP	CL A NEW		584690309	83420	2602800	SH	DEFINED	8
MEDICIS PHARMACEUTICAL CORP	CL A NEW		584690309	21500	670829	SH	DEFINED	20
MEDICIS PHARMACEUTICAL CORP	CL A NEW		584690309	13	400	SH	DEFINED	11
MEDIMMUNE INC	COM		584699102	550	15700	SH	DEFINED	11
MEDIMMUNE INC	COM		584699102	19328	551900	SH	DEFINED	2
MEDIMMUNE INC	COM		584699102	1	25	SH	DEFINED	4
MEDIMMUNE INC	COM		584699102	49	1400	SH	DEFINED	3
MEDIMMUNE INC	COM		584699102	4	100	SH	DEFINED	17
MEDIMMUNE INC	COM		584699102	8	236	SH	DEFINED	18
MEDIMMUNE INC	COM		584699102	70	1986	SH	DEFINED	21
MEDIMMUNE INC	COM		584699102	1668	47633	SH	DEFINED	19
MEDIMMUNE INC	COM		584699102	102	2925	SH	DEFINED	7
MEDTRONIC INC	COM		585055106	35367	614327	SH	DEFINED	18
MEDTRONIC INC	COM		585055106	32180	558980	SH	DEFINED	2
MEDTRONIC INC	COM		585055106	75	1310	SH	DEFINED	4
MEDTRONIC INC	COM		585055106	7792	135350	SH	DEFINED	3
MEDTRONIC INC	COM		585055106	14560	252909	SH	DEFINED	17
MEDTRONIC INC	COM		585055106	1950	33872	SH	DEFINED	11
MEDTRONIC INC	COM		585055106	3119	54169	SH	DEFINED	5
MEDTRONIC INC	COM		585055106	68988	1198325	SH	DEFINED	20
MEDTRONIC INC	COM		585055106	19310	335419	SH	DEFINED	19
MEDTRONIC INC	COM		585055106	33625	584084	SH	DEFINED	1
MEDTRONIC INC	COM		585055106	133	2309	SH	DEFINED	9
MEDTRONIC INC	COM		585055106	4653	80820	SH	DEFINED	22
MEDTRONIC INC	COM		585055106	420	7302	SH	DEFINED	21
MELLON FINL CORP	COM		58551A108	368	10755	SH	DEFINED	1
MELLON FINL CORP	COM		58551A108	2144	62600	SH	DEFINED	17
MELLON FINL CORP	COM		58551A108	141	4120	SH	DEFINED	11
MELLON FINL CORP	COM		58551A108	6341	185127	SH	DEFINED	9
MELLON FINL CORP	COM		58551A108	359	10488	SH	DEFINED	18
MELLON FINL CORP	COM		58551A108	9509	277621	SH	DEFINED	2
MELLON FINL CORP	COM		58551A108	471	13750	SH	DEFINED	6
MELLON FINL CORP	COM		58551A108	2762	80633	SH	DEFINED	19
MELLON FINL CORP	COM		58551A108	99	2900	SH	DEFINED	4
MELLON FINL CORP	COM		58551A108	966	28210	SH	DEFINED	3
MELLON FINL CORP	COM		58551A108	244	7112	SH	DEFINED	21
MEMC ELECTR MATLS INC	COM		552715104	371	16737	SH	DEFINED	19
MEMC ELECTR MATLS INC	COM		552715104	31	1390	SH	DEFINED	18
MEMC ELECTR MATLS INC	COM		552715104	2771	125000	SH	DEFINED	20
MEMC ELECTR MATLS INC	COM		552715104	93	4200	SH	DEFINED	3
MEMC ELECTR MATLS INC	COM		552715104	827	37300	SH	DEFINED	23
MEMC ELECTR MATLS INC	COM		552715104	10198	460010	SH	DEFINED	6
MENS WEARHOUSE INC	COM		587118100	28841	979644	SH	DEFINED	3
MENS WEARHOUSE INC	NOTE	3.125%10/1	587118AC4	2000	2000000	PRN	DEFINED	20
MENS WEARHOUSE INC	COM		587118100	8	288	SH	DEFINED	19
MENS WEARHOUSE INC	NOTE	3.125%10/1	587118AC4	15375	15375000	PRN	DEFINED	21
MENS WEARHOUSE INC	COM		587118100	5831	198050	SH	DEFINED	21
MENS WEARHOUSE INC	COM		587118100	1129	38365	SH	DEFINED	20
MENS WEARHOUSE INC	COM		587118100	570	19350	SH	DEFINED	18
MENTOR CORP MINN	COM		587188103	1	12	SH	DEFINED	18
MENTOR CORP MINN	COM		587188103	2044	44353	SH	DEFINED	19
MENTOR GRAPHICS CORP	FRNT	8/0	587200AD8	31643	350000	SH	DEFINED	20
MENTOR GRAPHICS CORP	COM		587200106	55	5332	SH	DEFINED	19
MENTOR GRAPHICS CORP	COM		587200106	136	13200	SH	DEFINED	11
MENTOR GRAPHICS CORP	FRNT	8/0	587200AD8	5675	5675000	PRN	DEFINED	21
MERCANTILE BANK CORP	COM		587376104	538	13981	SH	DEFINED	19
MERCANTILE BANK CORP	COM		587376104	35	900	SH	DEFINED	3
MERCANTILE BANKSHARES CORP	COM		587405101	3	50	SH	DEFINED	6
MERCANTILE BANKSHARES CORP	COM		587405101	299	5300	SH	DEFINED	5
MERCANTILE BANKSHARES CORP	COM		587405101	486	8619	SH	DEFINED	19
MERCANTILE BANKSHARES CORP	COM		587405101	1599	28329	SH	DEFINED	11

Edgar Filing: LEGG MASON INC - Form 13F-HR

MERCANTILE BANKSHARES CORP	COM	587405101	316	5600	SH	DEFINED	21
MERCANTILE BANKSHARES CORP	COM	587405101	21	365	SH	DEFINED	18
MERCANTILE BANKSHARES CORP	COM	587405101	4948	87675	SH	DEFINED	1
MERCANTILE BANKSHARES CORP	COM	587405101	508	9000	SH	DEFINED	2
MERCHANTS BANCSHARES	COM	588448100	1646	68460	SH	DEFINED	6
MERCHANTS GROUP INC	COM	588539106	1206	40000	SH	DEFINED	21
MERCHANTS GROUP INC	COM	588539106	121	4000	SH	DEFINED	18
MERCK & CO INC	COM	589331107	2072	65139	SH	DEFINED	5
MERCK & CO INC	COM	589331107	3348	105255	SH	DEFINED	21
MERCK & CO INC	COM	589331107	18286	574851	SH	DEFINED	17
MERCK & CO INC	COM	589331107	22	700	SH	DEFINED	7
MERCK & CO INC	COM	589331107	28560	897817	SH	DEFINED	6
MERCK & CO INC	COM	589331107	792	24890	SH	DEFINED	11
MERCK & CO INC	COM	589331107	9746	306378	SH	DEFINED	3
MERCK & CO INC	COM	589331107	3153	99123	SH	DEFINED	2
MERCK & CO INC	COM	589331107	9691	304644	SH	DEFINED	20
MERCK & CO INC	COM	589331107	42635	1340296	SH	DEFINED	18
MERCK & CO INC	COM	589331107	5017	157703	SH	DEFINED	22
MERCK & CO INC	COM	589331107	2580	81100	SH	DEFINED	23
MERCK & CO INC	COM	589331107	1346	42173	SH	DEFINED	9
MERCK & CO INC	COM	589331107	19650	617731	SH	DEFINED	19
MERCK & CO INC	COM	589331107	1258	39555	SH	DEFINED	1
MERCK & CO INC	COM	589331107	730	22950	SH	DEFINED	4
MERCURY COMPUTER SYS	COM	589378108	1014	49130	SH	DEFINED	18
MERCURY COMPUTER SYS	COM	589378108	5755	278962	SH	DEFINED	20
MERCURY COMPUTER SYS	COM	589378108	589	28567	SH	DEFINED	19
MERCURY GENL CORP NEW	COM	589400100	18754	322130	SH	DEFINED	6
MERCURY GENL CORP NEW	COM	589400100	1582	27178	SH	DEFINED	19
MERCURY INTERACTIVE CORP	COM	589405109	0	6	SH	DEFINED	2
MERCURY INTERACTIVE CORP	COM	589405109	2	64	SH	DEFINED	18
MERCURY INTERACTIVE CORP	COM	589405109	473	17016	SH	DEFINED	19
MERCURY INTERACTIVE CORP	COM	589405109	26	922	SH	DEFINED	21
MEREDITH CORP	COM	589433101	52	1000	SH	DEFINED	2
MEREDITH CORP	COM	589433101	426	8135	SH	DEFINED	19
MEREDITH CORP	COM	589433101	46436	887200	SH	DEFINED	20
MEREDITH CORP	COM	589433101	61	1160	SH	DEFINED	3
MEREDITH CORP	COM	589433101	214	4097	SH	DEFINED	11
MEREDITH CORP	COM	589433101	34102	651540	SH	DEFINED	18
MERGE TECHNOLOGIES INC	COM	589981109	69	2752	SH	DEFINED	19
MERIDIAN BIOSCIENCE INC	COM	589584101	791	39259	SH	DEFINED	2
MERIDIAN GOLD INC	COM	589975101	11	500	SH	DEFINED	7
MERIDIAN RESOURCE CORP	COM	58977Q109	9299	2214097	SH	DEFINED	6
MERIDIAN RESOURCE CORP	COM	58977Q109	624	148546	SH	DEFINED	19
MERISTAR HOSPITALITY CORP	COM	58984Y103	13	1400	SH	DEFINED	2
MERISTAR HOSPITALITY CORP	COM	58984Y103	1447	153961	SH	DEFINED	19
MERISTAR HOSPITALITY CORP	COM	58984Y103	48	5067	SH	DEFINED	20
MERISTAR HOSPITALITY CORP	COM	58984Y103	1	73	SH	DEFINED	18
MERISTAR HOSPITALITY CORP	COM	58984Y103	180	19180	SH	DEFINED	3
MERIT MED SYS INC	COM	589889104	0	0	SH	DEFINED	18
MERITAGE HOMES CORP	COM	59001A102	20810	330733	SH	DEFINED	3
MERRILL LYNCH & CO INC	COM	590188108	942110	13909792	SH	DEFINED	20
MERRILL LYNCH & CO INC	COM	590188108	8033	118605	SH	DEFINED	17
MERRILL LYNCH & CO INC	COM	590188108	7220	106600	SH	DEFINED	23
MERRILL LYNCH & CO INC	COM	590188108	496	7324	SH	DEFINED	9
MERRILL LYNCH & CO INC	COM	590188108	5757	85000	SH	DEFINED	7
MERRILL LYNCH & CO INC	COM	590188108	8764	129391	SH	DEFINED	3
MERRILL LYNCH & CO INC	COM	590188108	494	7301	SH	DEFINED	2
MERRILL LYNCH & CO INC	COM	590188108	1079	15935	SH	DEFINED	5
MERRILL LYNCH & CO INC	NOTE	3/1 590188W46	500	500000	PRN	DEFINED	20
MERRILL LYNCH & CO INC	NOTE	3/1 590188W46	4100	4100000	PRN	DEFINED	21
MERRILL LYNCH & CO INC	COM	590188108	301	4441	SH	DEFINED	1
MERRILL LYNCH & CO INC	COM	590188108	4741	70000	SH	DEFINED	8

Edgar Filing: LEGG MASON INC - Form 13F-HR

MERRILL LYNCH & CO INC	COM	590188108	258474	3816239	SH	DEFINED	21
MERRILL LYNCH & CO INC	COM	590188108	18158	268095	SH	DEFINED	19
MERRILL LYNCH & CO INC	COM	590188108	348	5141	SH	DEFINED	11
MERRILL LYNCH & CO INC	COM	590188108	1026035	15148901	SH	DEFINED	18
MERRILL LYNCH & CO INC	COM	590188108	61945	914590	SH	DEFINED	6
MESA AIR GROUP INC	COM	590479101	1803	172363	SH	DEFINED	19
MESA AIR GROUP INC	COM	590479101	24155	2309258	SH	DEFINED	3
MESA AIR GROUP INC	COM	590479101	6224	595000	SH	DEFINED	6
MESA AIR GROUP INC	COM	590479101	68	6500	SH	DEFINED	2
MESA LABS INC	COM	59064R109	112	7471	SH	DEFINED	6
METASOLV INC	COM	59139P104	30	10500	SH	DEFINED	5
METHANEX CORP	COM	59151K108	3957	211150	SH	DEFINED	3
METHODE ELECTRS INC	COM	591520200	1	107	SH	DEFINED	18
METHODE ELECTRS INC	COM	591520200	2958	296733	SH	DEFINED	3
METLIFE INC	COM	59156R108	449	9158	SH	DEFINED	17
METLIFE INC	COM	59156R108	381	7776	SH	DEFINED	11
METLIFE INC	COM	59156R108	12637	257900	SH	DEFINED	3
METLIFE INC	COM	59156R108	893	18226	SH	DEFINED	5
METLIFE INC	COM	59156R108	67	1368	SH	DEFINED	2
METLIFE INC	COM	59156R108	7	142	SH	DEFINED	9
METLIFE INC	COM	59156R108	2253	45976	SH	DEFINED	18
METLIFE INC	COM	59156R108	8200	167348	SH	DEFINED	19
METLIFE INC	COM	59156R108	337	6882	SH	DEFINED	20
METLIFE INC	COM	59156R108	3726	76034	SH	DEFINED	22
METLIFE INC	COM	59156R108	43760	893067	SH	DEFINED	6
METROLOGIC INSTRS INC	COM	591676101	304	15800	SH	DEFINED	20
METROLOGIC INSTRS INC	COM	591676101	75	3900	SH	DEFINED	19
METROLOGIC INSTRS INC	COM	591676101	280	14536	SH	DEFINED	3
METSO CORP	SPONSORED ADR	592671101	15663	584806	SH	DEFINED	6
METSO CORP	SPONSORED ADR	592671101	450	16454	SH	DEFINED	17
METTLER TOLEDO INTERNATIONAL	COM	592688105	2865	51900	SH	DEFINED	21
METTLER TOLEDO INTERNATIONAL	COM	592688105	37823	685208	SH	DEFINED	18
METTLER TOLEDO INTERNATIONAL	COM	592688105	1675	30340	SH	DEFINED	19
METTLER TOLEDO INTERNATIONAL	COM	592688105	8	150	SH	DEFINED	2
METTLER TOLEDO INTERNATIONAL	COM	592688105	15677	284006	SH	DEFINED	20
MEXICO FD INC	COM	592835102	3	117	SH	DEFINED	18
MFS CHARTER INCOME TR	SH BEN INT	552727109	22	2579	SH	DEFINED	18
MFS GOVT MKTS INCOME TR	SH BEN INT	552939100	2	319	SH	DEFINED	18
MFS INTER INCOME TR	SH BEN INT	55273C107	27	4285	SH	DEFINED	18
MFS MULTIMARKET INCOME TR	SH BEN INT	552737108	40	6679	SH	DEFINED	18
MFS SPL VALUE TR	SH BEN INT	55274E102	2	174	SH	DEFINED	18
MGE ENERGY INC	COM	55277P104	129	3800	SH	DEFINED	18
MGE ENERGY INC	COM	55277P104	47	1400	SH	DEFINED	11
MGE ENERGY INC	COM	55277P104	8	225	SH	DEFINED	17
MGE ENERGY INC	COM	55277P104	1573	46397	SH	DEFINED	20
MGI PHARMA INC	COM	552880106	29726	1732300	SH	DEFINED	20
MGI PHARMA INC	COM	552880106	3229	188163	SH	DEFINED	18
MGIC INVT CORP WIS	COM	552848103	225490	3425861	SH	DEFINED	18
MGIC INVT CORP WIS	COM	552848103	118485	1800142	SH	DEFINED	10
MGIC INVT CORP WIS	COM	552848103	3696	56152	SH	DEFINED	19
MGIC INVT CORP WIS	COM	552848103	20	300	SH	DEFINED	7
MGIC INVT CORP WIS	COM	552848103	1047	15900	SH	DEFINED	23
MGIC INVT CORP WIS	COM	552848103	61	925	SH	DEFINED	2
MGIC INVT CORP WIS	COM	552848103	629	9550	SH	DEFINED	6
MGIC INVT CORP WIS	COM	552848103	591815	8991422	SH	DEFINED	8
MGIC INVT CORP WIS	COM	552848103	29	441	SH	DEFINED	22
MGIC INVT CORP WIS	COM	552848103	5700	86597	SH	DEFINED	21
MGIC INVT CORP WIS	COM	552848103	82357	1251247	SH	DEFINED	20
MGIC INVT CORP WIS	COM	552848103	6	95	SH	DEFINED	9
MGIC INVT CORP WIS	COM	552848103	165	2500	SH	DEFINED	11
MGM MIRAGE	COM	552953101	60	1625	SH	DEFINED	18
MGM MIRAGE	COM	552953101	1111	30300	SH	DEFINED	5

Edgar Filing: LEGG MASON INC - Form 13F-HR

MGM MIRAGE	COM	552953101	1320	36000	SH	DEFINED	11
MGM MIRAGE	COM	552953101	7	200	SH	DEFINED	7
MI DEVS INC	CL A SUB VTG	55304X104	1722	50050	SH	DEFINED	3
MICHAELS STORES INC	COM	594087108	73	2069	SH	DEFINED	18
MICHAELS STORES INC	COM	594087108	1068	30200	SH	DEFINED	3
MICHAELS STORES INC	COM	594087108	926	26172	SH	DEFINED	19
MICREL INC	COM	594793101	600	51765	SH	DEFINED	18
MICREL INC	COM	594793101	673	58093	SH	DEFINED	19
MICREL INC	COM	594793101	2512	216700	SH	DEFINED	20
MICREL INC	COM	594793101	5882	507500	SH	DEFINED	21
MICROCHIP TECHNOLOGY INC	COM	595017104	1671	51960	SH	DEFINED	22
MICROCHIP TECHNOLOGY INC	COM	595017104	21581	671252	SH	DEFINED	20
MICROCHIP TECHNOLOGY INC	COM	595017104	64	2000	SH	DEFINED	11
MICROCHIP TECHNOLOGY INC	COM	595017104	24	750	SH	DEFINED	2
MICROCHIP TECHNOLOGY INC	COM	595017104	687	21357	SH	DEFINED	21
MICROCHIP TECHNOLOGY INC	COM	595017104	2951	91802	SH	DEFINED	18
MICROCHIP TECHNOLOGY INC	COM	595017104	4573	142250	SH	DEFINED	1
MICROCHIP TECHNOLOGY INC	COM	595017104	511	15896	SH	DEFINED	19
MICROCHIP TECHNOLOGY INC	COM	595017104	431	13400	SH	DEFINED	3
MICROMUSE INC	COM	595094103	3684	372527	SH	DEFINED	21
MICROMUSE INC	COM	595094103	82416	8333281	SH	DEFINED	18
MICROMUSE INC	COM	595094103	46897	4741879	SH	DEFINED	20
MICRON TECHNOLOGY INC	COM	595112103	75774	5693025	SH	DEFINED	8
MICRON TECHNOLOGY INC	COM	595112103	390053	29305242	SH	DEFINED	18
MICRON TECHNOLOGY INC	COM	595112103	65	4855	SH	DEFINED	4
MICRON TECHNOLOGY INC	COM	595112103	221819	16665618	SH	DEFINED	20
MICRON TECHNOLOGY INC	COM	595112103	1	110	SH	DEFINED	2
MICRON TECHNOLOGY INC	COM	595112103	4671	350910	SH	DEFINED	19
MICRON TECHNOLOGY INC	COM	595112103	1312	98560	SH	DEFINED	3
MICRON TECHNOLOGY INC	COM	595112103	618	46450	SH	DEFINED	6
MICRON TECHNOLOGY INC	COM	595112103	82522	6200000	SH	DEFINED	13
MICRON TECHNOLOGY INC	COM	595112103	3650	274202	SH	DEFINED	21
MICROS SYS INC	COM	594901100	5	100	SH	DEFINED	11
MICROS SYS INC	COM	594901100	9665	200020	SH	DEFINED	3
MICROS SYS INC	COM	594901100	2551	52800	SH	DEFINED	20
MICROS SYS INC	COM	594901100	1049	21716	SH	DEFINED	19
MICROSEMI CORP	COM	595137100	3	117	SH	DEFINED	18
MICROSEMI CORP	COM	595137100	3410	123300	SH	DEFINED	20
MICROSEMI CORP	COM	595137100	1619	58542	SH	DEFINED	19
MICROSOFT CORP	COM	594918104	63831	2440938	SH	DEFINED	17
MICROSOFT CORP	COM	594918104	68484	2618891	SH	DEFINED	19
MICROSOFT CORP	COM	594918104	14615	558891	SH	DEFINED	4
MICROSOFT CORP	COM	594918104	6028	230518	SH	DEFINED	9
MICROSOFT CORP	COM	594918104	1352112	51706022	SH	DEFINED	18
MICROSOFT CORP	COM	594918104	209989	8030163	SH	DEFINED	21
MICROSOFT CORP	COM	594918104	33945	1298084	SH	DEFINED	22
MICROSOFT CORP	COM	594918104	4410	171341	SH	DEFINED	6
MICROSOFT CORP	COM	594918104	851897	32577315	SH	DEFINED	20
MICROSOFT CORP	COM	594918104	7239	276810	SH	DEFINED	7
MICROSOFT CORP	COM	594918104	36526	1396800	SH	DEFINED	2
MICROSOFT CORP	COM	594918104	10591	405000	SH	DEFINED	8
MICROSOFT CORP	COM	594918104	31165	1191778	SH	DEFINED	23
MICROSOFT CORP	COM	594918104	12446	475928	SH	DEFINED	5
MICROSOFT CORP	COM	594918104	4958	189585	SH	DEFINED	11
MICROSOFT CORP	COM	594918104	28473	1088851	SH	DEFINED	3
MICROSOFT CORP	COM	594918104	26906	1028889	SH	DEFINED	1
MICROSTRATEGY INC	CL A NEW	594972408	4537	54880	SH	DEFINED	3
MICROSTRATEGY INC	CL A NEW	594972408	88	1069	SH	DEFINED	19
MICROSTRATEGY INC	CL A NEW	594972408	41	500	SH	DEFINED	2
MICROTUNE INC DEL	COM	59514P109	326	78224	SH	DEFINED	19
MICROTUNE INC DEL	COM	59514P109	992	238000	SH	DEFINED	20
MID-AMER APT CMNTYS INC	COM	59522J103	4850	100000	SH	DEFINED	22



Edgar Filing: LEGG MASON INC - Form 13F-HR

MID-AMER APT CMNTYS INC	COM	59522J103	3	54	SH	DEFINED	9
MID-STATE BANCSHARES	COM	595440108	943	35250	SH	DEFINED	1
MIDAS GROUP INC	COM	595626102	11150	607270	SH	DEFINED	6
MIDAS GROUP INC	COM	595626102	5	250	SH	DEFINED	18
MIDCAP SPDR TR	UNIT SER 1	595635103	2209	16400	SH	DEFINED	20
MIDCAP SPDR TR	UNIT SER 1	595635103	1398	10380	SH	DEFINED	18
MIDCAP SPDR TR	UNIT SER 1	595635103	135	1000	SH	DEFINED	2
MIDCAP SPDR TR	UNIT SER 1	595635103	10847	80530	SH	DEFINED	17
MIDCAP SPDR TR	UNIT SER 1	595635103	27	200	SH	DEFINED	7
MIDLAND CO	COM	597486109	487	13500	SH	DEFINED	18
MIDLAND CO	COM	597486109	889	24680	SH	DEFINED	3
MIDLAND CO	COM	597486109	274	7600	SH	DEFINED	6
MIDLAND CO	COM	597486109	7327	203305	SH	DEFINED	20
MIDWAY GAMES INC	COM	598148104	95	5000	SH	DEFINED	18
MIDWEST BANC HOLDINGS INC	COM	598251106	3543	159227	SH	DEFINED	20
MIDWEST BANC HOLDINGS INC	COM	598251106	243	10900	SH	DEFINED	18
MIDWEST BANC HOLDINGS INC	COM	598251106	658	29580	SH	DEFINED	3
MIKOHN GAMING CORP	COM	59862K108	6	600	SH	DEFINED	11
MILACRON INC	COM	598709103	28	22401	SH	DEFINED	2
MILACRON INC	COM	598709103	16	12517	SH	DEFINED	18
MILLEA HOLDINGS INC	ADR	60032R106	59671	715825	SH	DEFINED	6
MILLEA HOLDINGS INC	ADR	60032R106	1538	17875	SH	DEFINED	17
MILLENNIUM PHARMACEUTICALS I	COM	599902103	157303	16216793	SH	DEFINED	18
MILLENNIUM PHARMACEUTICALS I	COM	599902103	2	200	SH	DEFINED	17
MILLENNIUM PHARMACEUTICALS I	COM	599902103	1545	159242	SH	DEFINED	21
MILLENNIUM PHARMACEUTICALS I	COM	599902103	28	2870	SH	DEFINED	6
MILLENNIUM PHARMACEUTICALS I	COM	599902103	1963	202348	SH	DEFINED	19
MILLENNIUM PHARMACEUTICALS I	COM	599902103	34	3525	SH	DEFINED	4
MILLENNIUM PHARMACEUTICALS I	COM	599902103	32	3300	SH	DEFINED	2
MILLENNIUM PHARMACEUTICALS I	COM	599902103	74506	7681064	SH	DEFINED	20
MILLER HERMAN INC	COM	600544100	79	2800	SH	DEFINED	2
MILLER HERMAN INC	COM	600544100	11	400	SH	DEFINED	11
MILLER HERMAN INC	COM	600544100	127	4500	SH	DEFINED	9
MILLER HERMAN INC	COM	600544100	3943	139870	SH	DEFINED	3
MILLER HERMAN INC	COM	600544100	5641	200100	SH	DEFINED	21
MILLER HERMAN INC	COM	600544100	1093	38782	SH	DEFINED	20
MILLER HERMAN INC	COM	600544100	1534	54424	SH	DEFINED	19
MILLER HERMAN INC	COM	600544100	560	19851	SH	DEFINED	18
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	4873	181555	SH	DEFINED	3
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	6	216	SH	DEFINED	11
MILLIPORE CORP	COM	601073109	25624	388007	SH	DEFINED	3
MILLIPORE CORP	COM	601073109	26	400	SH	DEFINED	11
MILLIPORE CORP	COM	601073109	132	2000	SH	DEFINED	17
MILLIPORE CORP	COM	601073109	653	9895	SH	DEFINED	19
MILLS CORP	COM	601148109	30	708	SH	DEFINED	19
MILLS CORP	COM	601148109	213	5085	SH	DEFINED	11
MILLS CORP	COM	601148109	315	7500	SH	DEFINED	5
MILLS CORP	COM	601148109	8	200	SH	DEFINED	2
MILLS CORP	COM	601148109	9760	232708	SH	DEFINED	20
MILLS CORP	COM	601148109	4153	99011	SH	DEFINED	18
MINDSPEED TECHNOLOGIES INC	COM	602682106	5	2333	SH	DEFINED	17
MINDSPEED TECHNOLOGIES INC	COM	602682106	167	71100	SH	DEFINED	23
MINDSPEED TECHNOLOGIES INC	COM	602682106	0	0	SH	DEFINED	18
MINE SAFETY APPLIANCES CO	COM	602720104	54	1500	SH	DEFINED	11
MINE SAFETY APPLIANCES CO	COM	602720104	71	1949	SH	DEFINED	18
MINERALS TECHNOLOGIES INC	COM	603158106	10091	180560	SH	DEFINED	21
MINERALS TECHNOLOGIES INC	COM	603158106	984	17601	SH	DEFINED	18
MINERALS TECHNOLOGIES INC	COM	603158106	2027	36270	SH	DEFINED	20
MIPS TECHNOLOGIES INC	COM	604567107	1177	207200	SH	DEFINED	20
MIPS TECHNOLOGIES INC	COM	604567107	2	376	SH	DEFINED	18
MIRAMAR MINING CORP	COM	60466E100	409	162200	SH	DEFINED	7
MITCHAM INDS INC	COM	606501104	1470	84135	SH	DEFINED	3

Edgar Filing: LEGG MASON INC - Form 13F-HR

MITSUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	16	1200	SH	DEFINED	9
MITSUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	85	6200	SH	DEFINED	2
MITSUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	3122	228040	SH	DEFINED	17
MITSUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	67659	5102668	SH	DEFINED	6
MITTAL STEEL CO N V	NY REG SH CL A	60684P101	33490	1271950	SH	DEFINED	8
MITTAL STEEL CO N V	NY REG SH CL A	60684P101	131650	5000000	SH	DEFINED	13
MITTAL STEEL CO N V	NY REG SH CL A	60684P101	5266	200000	SH	DEFINED	10
MITY ENTERPRISES INC	COM	606850105	708	39750	SH	DEFINED	6
MKS INSTRUMENT INC	COM	55306N104	1957	109396	SH	DEFINED	23
MKS INSTRUMENT INC	COM	55306N104	975	54480	SH	DEFINED	19
MOBILE MINI INC	COM	60740F105	4882	103000	SH	DEFINED	20
MOBILE MINI INC	COM	60740F105	43	913	SH	DEFINED	19
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	20174	576400	SH	DEFINED	3
MOD PAC CORP	COM	607495108	376	33455	SH	DEFINED	6
MODINE MFG CO	COM	607828100	544	16683	SH	DEFINED	19
MODINE MFG CO	COM	607828100	20	600	SH	DEFINED	11
MOHAWK INDS INC	COM	608190104	168	1933	SH	DEFINED	21
MOHAWK INDS INC	COM	608190104	2710	31157	SH	DEFINED	18
MOHAWK INDS INC	COM	608190104	870	10000	SH	DEFINED	11
MOHAWK INDS INC	COM	608190104	1096	12603	SH	DEFINED	19
MOHAWK INDS INC	COM	608190104	14608	167950	SH	DEFINED	20
MOLECULAR DEVICES CORP	COM	60851C107	4354	150498	SH	DEFINED	3
MOLECULAR DEVICES CORP	COM	60851C107	58	1998	SH	DEFINED	19
MOLEX INC	CL A	608554200	45	1820	SH	DEFINED	1
MOLEX INC	COM	608554101	161	6206	SH	DEFINED	17
MOLEX INC	CL A	608554200	23	953	SH	DEFINED	18
MOLEX INC	COM	608554101	96	3700	SH	DEFINED	2
MOLEX INC	CL A	608554200	169	6887	SH	DEFINED	2
MOLEX INC	COM	608554101	730	28147	SH	DEFINED	19
MOLEX INC	COM	608554101	12	451	SH	DEFINED	18
MOLINA HEALTHCARE INC	COM	60855R100	1	49	SH	DEFINED	18
MOLINA HEALTHCARE INC	COM	60855R100	8626	323800	SH	DEFINED	6
MOLSON COORS BREWING CO	CL B	60871R209	37736	563302	SH	DEFINED	18
MOLSON COORS BREWING CO	CL B	60871R209	4336	64721	SH	DEFINED	19
MOLSON COORS BREWING CO	CL B	60871R209	51061	762218	SH	DEFINED	20
MOLSON COORS BREWING CO	CL B	60871R209	2078	31025	SH	DEFINED	21
MOLSON COORS BREWING CO	CL B	60871R209	96	1440	SH	DEFINED	3
MOLSON COORS BREWING CO	CL B	60871R209	3524	52610	SH	DEFINED	17
MOLSON COORS BREWING CO	CL B	60871R209	7	110	SH	DEFINED	6
MONACO COACH CORP	COM	60886R103	705	52994	SH	DEFINED	23
MONARCH CASINO & RESORT INC	COM	609027107	11469	507494	SH	DEFINED	3
MONEYGRAM INTL INC	COM	60935Y109	17404	667313	SH	DEFINED	3
MONEYGRAM INTL INC	COM	60935Y109	1697	65084	SH	DEFINED	19
MONEYGRAM INTL INC	COM	60935Y109	44	1700	SH	DEFINED	9
MONEYGRAM INTL INC	COM	60935Y109	21	799	SH	DEFINED	18
MONOLITHIC PWR SYS INC	COM	609839105	3194	213095	SH	DEFINED	3
MONRO MUFFLER BRAKE INC	COM	610236101	23	750	SH	DEFINED	11
MONSANTO CO NEW	COM	61166W101	99	1275	SH	DEFINED	4
MONSANTO CO NEW	COM	61166W101	281	3625	SH	DEFINED	5
MONSANTO CO NEW	COM	61166W101	5563	71757	SH	DEFINED	19
MONSANTO CO NEW	COM	61166W101	1029	13266	SH	DEFINED	18
MONSANTO CO NEW	COM	61166W101	70	900	SH	DEFINED	11
MONSANTO CO NEW	COM	61166W101	49	638	SH	DEFINED	9
MONSANTO CO NEW	COM	61166W101	2016	25999	SH	DEFINED	21
MONSANTO CO NEW	COM	61166W101	380	4895	SH	DEFINED	20
MONSANTO CO NEW	COM	61166W101	95	1225	SH	DEFINED	2
MONSANTO CO NEW	COM	61166W101	7797	100573	SH	DEFINED	17
MONSTER WORLDWIDE INC	COM	611742107	5	118	SH	DEFINED	18
MONSTER WORLDWIDE INC	COM	611742107	966	23675	SH	DEFINED	19
MONSTER WORLDWIDE INC	COM	611742107	1619	39658	SH	DEFINED	20
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	69747	3690300	SH	DEFINED	8
MOODYS CORP	COM	615369105	769	12524	SH	DEFINED	2

Edgar Filing: LEGG MASON INC - Form 13F-HR

MOODYS CORP	COM	615369105	645	10500	SH	DEFINED	5
MOODYS CORP	COM	615369105	80	1300	SH	DEFINED	9
MOODYS CORP	COM	615369105	2420	39400	SH	DEFINED	1
MOODYS CORP	COM	615369105	5488	89360	SH	DEFINED	17
MOODYS CORP	COM	615369105	21	344	SH	DEFINED	18
MOODYS CORP	COM	615369105	3156	51388	SH	DEFINED	19
MOODYS CORP	COM	615369105	664	10805	SH	DEFINED	11
MOOG INC	CL A	615394202	442	15590	SH	DEFINED	3
MOOG INC	CL A	615394202	479	16895	SH	DEFINED	18
MORGAN STANLEY	COM NEW	617446448	54	950	SH	DEFINED	4
MORGAN STANLEY	COM NEW	617446448	354	6237	SH	DEFINED	2
MORGAN STANLEY	MUN PREM INCOM	61745P429	5	500	SH	DEFINED	18
MORGAN STANLEY	MUN INCM OPPTN	61745P452	18	2121	SH	DEFINED	18
MORGAN STANLEY	QLT MUN INV TR	61745P668	0	30	SH	DEFINED	18
MORGAN STANLEY	QUALT MUN INCM	61745P734	29	2066	SH	DEFINED	18
MORGAN STANLEY	COM NEW	617446448	18209	320919	SH	DEFINED	3
MORGAN STANLEY	INSD MUN INCM	61745P791	6	453	SH	DEFINED	18
MORGAN STANLEY	INSD MUN SECS	61745P833	18	1282	SH	DEFINED	18
MORGAN STANLEY	COM NEW	617446448	3159	55677	SH	DEFINED	22
MORGAN STANLEY	COM NEW	617446448	171	3015	SH	DEFINED	9
MORGAN STANLEY	COM NEW	617446448	58610	1032960	SH	DEFINED	18
MORGAN STANLEY	INCOME SEC INC	61745P874	2	125	SH	DEFINED	18
MORGAN STANLEY	COM NEW	617446448	18226	321223	SH	DEFINED	19
MORGAN STANLEY	COM NEW	617446448	199549	3516906	SH	DEFINED	20
MORGAN STANLEY	COM NEW	617446448	654	11521	SH	DEFINED	21
MORGAN STANLEY	COM NEW	617446448	8602	151600	SH	DEFINED	7
MORGAN STANLEY	COM NEW	617446448	3972	70000	SH	DEFINED	8
MORGAN STANLEY	COM NEW	617446448	32	565	SH	DEFINED	11
MORGAN STANLEY	COM NEW	617446448	742	13075	SH	DEFINED	5
MORGAN STANLEY	COM NEW	617446448	71532	1265931	SH	DEFINED	6
MORGAN STANLEY	COM NEW	617446448	1010	17798	SH	DEFINED	17
MORGAN STANLEY ASIA PAC FD I	COM	61744U106	523	33676	SH	DEFINED	18
MORGAN STANLEY EMER MKTS DEB	COM	61744H105	4	400	SH	DEFINED	18
MORGAN STANLEY EMER MKTS FD	COM	61744G107	3756	171335	SH	DEFINED	5
MORGAN STANLEY EMER MKTS FD	COM	61744G107	312	14234	SH	DEFINED	18
MORGAN STANLEY GBL OPP BOND	COM	61744R103	23	2591	SH	DEFINED	18
MORGAN STANLEY INDIA INVS FD	COM	61745C105	243	6500	SH	DEFINED	5
MORTGAGEIT HLDGS INC	COM	61915Q108	10	700	SH	DEFINED	9
MOSAIC CO	COM	61945A107	6	400	SH	DEFINED	9
MOSAIC CO	COM	61945A107	14	980	SH	DEFINED	6
MOSAIC CO	COM	61945A107	16	1100	SH	DEFINED	11
MOSAIC CO	COM	61945A107	3	200	SH	DEFINED	18
MOSAIC CO	COM	61945A107	2	119	SH	DEFINED	2
MOTOROLA INC	COM	620076109	529	23422	SH	DEFINED	5
MOTOROLA INC	COM	620076109	3570	158044	SH	DEFINED	22
MOTOROLA INC	COM	620076109	785	34756	SH	DEFINED	2
MOTOROLA INC	COM	620076109	21940	971213	SH	DEFINED	3
MOTOROLA INC	COM	620076109	236	10462	SH	DEFINED	11
MOTOROLA INC	COM	620076109	380	16800	SH	DEFINED	23
MOTOROLA INC	COM	620076109	2145	94937	SH	DEFINED	17
MOTOROLA INC	COM	620076109	248754	11011698	SH	DEFINED	18
MOTOROLA INC	COM	620076109	585550	25920745	SH	DEFINED	20
MOTOROLA INC	COM	620076109	28793	1274588	SH	DEFINED	21
MOTOROLA INC	COM	620076109	896	39664	SH	DEFINED	9
MOTOROLA INC	COM	620076109	15697	694867	SH	DEFINED	19
MOVADO GROUP INC	COM	624580106	455	24880	SH	DEFINED	3
MOVIE GALLERY INC	COM	624581104	2079	370600	SH	DEFINED	6
MOVIE GALLERY INC	COM	624581104	0	44	SH	DEFINED	18
MPS GROUP INC	COM	553409103	725	53059	SH	DEFINED	19
MPS GROUP INC	COM	553409103	5154	377000	SH	DEFINED	20
MPS GROUP INC	COM	553409103	1	65	SH	DEFINED	18
MPS GROUP INC	COM	553409103	3037	222200	SH	DEFINED	3

Edgar Filing: LEGG MASON INC - Form 13F-HR

MRO SOFTWARE INC	COM	55347W105	475	33810	SH	DEFINED	3
MRO SOFTWARE INC	COM	55347W105	47	3314	SH	DEFINED	19
MSC INDL DIRECT INC	CL A	553530106	2236	55585	SH	DEFINED	18
MSC INDL DIRECT INC	CL A	553530106	9073	225590	SH	DEFINED	20
MSC INDL DIRECT INC	CL A	553530106	18967	471580	SH	DEFINED	21
MSC INDL DIRECT INC	CL A	553530106	14	350	SH	DEFINED	11
MSC INDL DIRECT INC	CL A	553530106	11390	283200	SH	DEFINED	3
MTS SYS CORP	COM	553777103	164	4757	SH	DEFINED	3
MTS SYS CORP	COM	553777103	4	114	SH	DEFINED	19
MUELLER INDS INC	COM	624756102	1209	44100	SH	DEFINED	3
MUELLER INDS INC	COM	624756102	4406	160675	SH	DEFINED	20
MUELLER INDS INC	COM	624756102	1370	49974	SH	DEFINED	18
MUELLER INDS INC	COM	624756102	25	900	SH	DEFINED	11
MUELLER INDS INC	COM	624756102	48	1760	SH	DEFINED	17
MULTI COLOR CORP	COM	625383104	8	300	SH	DEFINED	2
MULTI FINELINE ELECTRONIX IN	COM	62541B101	3030	62900	SH	DEFINED	3
MULTIMEDIA GAMES INC	COM	625453105	1165	125923	SH	DEFINED	19
MULTIMEDIA GAMES INC	COM	625453105	2978	321980	SH	DEFINED	3
MULTIMEDIA GAMES INC	COM	625453105	12	1300	SH	DEFINED	11
MULTIMEDIA GAMES INC	COM	625453105	2450	264900	SH	DEFINED	6
MUNI N Y INTER DURATION FD I	COM	62618T100	48	3655	SH	DEFINED	18
MUNICIPAL HIGH INCOME FD INC	COM	626214100	32	4418	SH	DEFINED	18
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	52	2000	SH	DEFINED	18
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	801	31020	SH	DEFINED	3
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	83	3200	SH	DEFINED	11
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	2803	108500	SH	DEFINED	22
MUNIENHANCED FD INC	COM	626243109	11	1000	SH	DEFINED	18
MUNI HOLDINGS FD II INC	COM	625935101	15	1000	SH	DEFINED	18
MUNIVEST FD II INC	COM	62629P105	16	1000	SH	DEFINED	18
MUNIYIELD FD INC	COM	626299101	15	1000	SH	DEFINED	18
MUNIYIELD FLA INSD FD	COM	626298103	28	2000	SH	DEFINED	18
MUNIYIELD INSD FD INC	COM	62630E107	15	1023	SH	DEFINED	4
MUNIYIELD INSD FD INC	COM	62630E107	30	1985	SH	DEFINED	18
MUNIYIELD N J INSD FD INC	COM	625921101	0	9	SH	DEFINED	18
MUNIYIELD N Y INSD FD INC	COM	626301105	8	617	SH	DEFINED	18
MUNIYIELD QUALITY FD II	COM	62630T104	12	1000	SH	DEFINED	18
MUNIYIELD QUALITY FD INC	COM	626302103	15	1000	SH	DEFINED	18
MURPHY OIL CORP	COM	626717102	12601	233389	SH	DEFINED	21
MURPHY OIL CORP	COM	626717102	17180	318200	SH	DEFINED	6
MURPHY OIL CORP	COM	626717102	248	4600	SH	DEFINED	1
MURPHY OIL CORP	COM	626717102	224367	4155719	SH	DEFINED	18
MURPHY OIL CORP	COM	626717102	1710	31673	SH	DEFINED	19
MURPHY OIL CORP	COM	626717102	93783	1737044	SH	DEFINED	20
MURPHY OIL CORP	COM	626717102	80	1486	SH	DEFINED	11
MUTUALFIRST FINL INC	COM	62845B104	73	3300	SH	DEFINED	11
MWI VETERINARY SUPPLY INC	COM	55402X105	211	8190	SH	DEFINED	3
MYERS INDS INC	COM	628464109	12	852	SH	DEFINED	19
MYLAN LABS INC	COM	628530107	25	1237	SH	DEFINED	2
MYLAN LABS INC	COM	628530107	2652	132870	SH	DEFINED	19
MYLAN LABS INC	COM	628530107	48	2400	SH	DEFINED	17
MYLAN LABS INC	COM	628530107	141	7048	SH	DEFINED	18
MYLAN LABS INC	COM	628530107	822	41171	SH	DEFINED	22
MYLAN LABS INC	COM	628530107	22	1125	SH	DEFINED	11
MYLAN LABS INC	COM	628530107	251	12570	SH	DEFINED	3
MYLAN LABS INC	COM	628530107	2225	111488	SH	DEFINED	20
MYOGEN INC	COM	62856E104	2682	89100	SH	DEFINED	3
MYRIAD GENETICS INC	COM	62855J104	453	21760	SH	DEFINED	3
MYRIAD GENETICS INC	COM	62855J104	19	900	SH	DEFINED	2
NABI BIOPHARMACEUTICALS	COM	629519109	16	4800	SH	DEFINED	21
NABI BIOPHARMACEUTICALS	COM	629519109	3025	895000	SH	DEFINED	20
NABI BIOPHARMACEUTICALS	COM	629519109	252	74600	SH	DEFINED	18
NABORS INDS INC	NOTE	6/1 629568A10	1600	1600000	PRN	DEFINED	20

Edgar Filing: LEGG MASON INC - Form 13F-HR

NABORS INDS INC	NOTE	6/1	629568AL0	12300	12300000	PRN	DEFINED	21
NABORS INDUSTRIES LTD	SHS		G6359F103	15173	200305	SH	DEFINED	2
NABORS INDUSTRIES LTD	SHS		G6359F103	7883	104070	SH	DEFINED	3
NABORS INDUSTRIES LTD	SHS		G6359F103	67	880	SH	DEFINED	9
NABORS INDUSTRIES LTD	SHS		G6359F103	443	5846	SH	DEFINED	11
NABORS INDUSTRIES LTD	SHS		G6359F103	292	3854	SH	DEFINED	5
NABORS INDUSTRIES LTD	SHS		G6359F103	786	10371	SH	DEFINED	17
NACCO INDS INC	CL A		629579103	4	35	SH	DEFINED	19
NACCO INDS INC	CL A		629579103	59	500	SH	DEFINED	2
NACCO INDS INC	CL A		629579103	24812	211799	SH	DEFINED	6
NAIC GROWTH FD INC	COM		628921108	1	167	SH	DEFINED	18
NAM TAI ELECTRS INC	COM PAR \$0.02		629865205	221	9800	SH	DEFINED	3
NANOGEN INC	COM		630075109	13	4860	SH	DEFINED	21
NANOGEN INC	COM		630075109	3370	1291183	SH	DEFINED	18
NANOGEN INC	COM		630075109	2	607	SH	DEFINED	11
NANOGEN INC	COM		630075109	2741	1050200	SH	DEFINED	20
NAPSTER INC	COM		630797108	0	5	SH	DEFINED	7
NARA BANCORP INC	COM		63080P105	5634	316900	SH	DEFINED	3
NARA BANCORP INC	COM		63080P105	2182	122715	SH	DEFINED	19
NASDAQ 100 TR	UNIT SER 1		631100104	138654	3431000	SH	DEFINED	20
NASDAQ 100 TR	UNIT SER 1		631100104	73493	1818600	SH	DEFINED	21
NASDAQ 100 TR	UNIT SER 1		631100104	51	1260	SH	DEFINED	9
NASDAQ 100 TR	UNIT SER 1		631100104	35154	869895	SH	DEFINED	18
NASDAQ 100 TR	UNIT SER 1		631100104	5	125	SH	DEFINED	4
NASDAQ 100 TR	UNIT SER 1		631100104	364	9006	SH	DEFINED	2
NASH FINCH CO	COM		631158102	879	34482	SH	DEFINED	19
NASH FINCH CO	COM		631158102	14128	554449	SH	DEFINED	6
NASTECH PHARMACEUTICAL INC	COM PAR \$0.006		631728409	0	16	SH	DEFINED	18
NATCO GROUP INC	CL A		63227W203	2715	132690	SH	DEFINED	3
NATIONAL AUSTRALIA BK LTD	SPONSORED ADR		632525408	249	2100	SH	DEFINED	2
NATIONAL CITY CORP	COM		635405103	496	14789	SH	DEFINED	20
NATIONAL CITY CORP	COM		635405103	510	15181	SH	DEFINED	18
NATIONAL CITY CORP	COM		635405103	930	27700	SH	DEFINED	6
NATIONAL CITY CORP	COM		635405103	7416	220916	SH	DEFINED	19
NATIONAL CITY CORP	COM		635405103	819	24398	SH	DEFINED	5
NATIONAL CITY CORP	COM		635405103	15	450	SH	DEFINED	11
NATIONAL CITY CORP	COM		635405103	393	11701	SH	DEFINED	17
NATIONAL CITY CORP	COM		635405103	302	9000	SH	DEFINED	3
NATIONAL CITY CORP	COM		635405103	1910	56898	SH	DEFINED	4
NATIONAL CITY CORP	COM		635405103	6353	189257	SH	DEFINED	2
NATIONAL CITY CORP	COM		635405103	237	7056	SH	DEFINED	1
NATIONAL CITY CORP	COM		635405103	2118	63093	SH	DEFINED	9
NATIONAL DENTEX CORP	COM		63563H109	1843	81751	SH	DEFINED	18
NATIONAL DENTEX CORP	COM		63563H109	6557	290883	SH	DEFINED	20
NATIONAL FINL PARTNERS CORP	COM		63607P208	3	61	SH	DEFINED	18
NATIONAL FINL PARTNERS CORP	COM		63607P208	20305	386401	SH	DEFINED	20
NATIONAL FINL PARTNERS CORP	COM		63607P208	33491	637310	SH	DEFINED	3
NATIONAL FUEL GAS CO N J	COM		636180101	349	11200	SH	DEFINED	18
NATIONAL FUEL GAS CO N J	COM		636180101	25850	828800	SH	DEFINED	6
NATIONAL FUEL GAS CO N J	COM		636180101	37	1200	SH	DEFINED	11
NATIONAL FUEL GAS CO N J	COM		636180101	4	138	SH	DEFINED	20
NATIONAL FUEL GAS CO N J	COM		636180101	2577	82610	SH	DEFINED	19
NATIONAL FUEL GAS CO N J	COM		636180101	874	28024	SH	DEFINED	17
NATIONAL GRID PLC	SPON ADR NEW		636274300	7	152	SH	DEFINED	2
NATIONAL GRID PLC	SPON ADR NEW		636274300	963	19777	SH	DEFINED	17
NATIONAL HEALTH INVS INC	COM		63633D104	30	1142	SH	DEFINED	11
NATIONAL HOME HEALTH CARE CO	COM		636380107	882	89638	SH	DEFINED	6
NATIONAL OILWELL VARCO INC	COM		637071101	3923	62561	SH	DEFINED	18
NATIONAL OILWELL VARCO INC	COM		637071101	46864	747437	SH	DEFINED	21
NATIONAL OILWELL VARCO INC	COM		637071101	9526	151925	SH	DEFINED	2
NATIONAL OILWELL VARCO INC	COM		637071101	75	1200	SH	DEFINED	11
NATIONAL OILWELL VARCO INC	COM		637071101	12853	204995	SH	DEFINED	20

Edgar Filing: LEGG MASON INC - Form 13F-HR

NATIONAL OILWELL VARCO INC	COM		637071101	2150	34283	SH	DEFINED	19
NATIONAL PENN BANCSHARES INC	COM		637138108	246	12888	SH	DEFINED	11
NATIONAL PENN BANCSHARES INC	COM		637138108	714	37500	SH	DEFINED	18
NATIONAL PRESTO INDS INC	COM		637215104	58	1310	SH	DEFINED	18
NATIONAL PRESTO INDS INC	COM		637215104	49	1100	SH	DEFINED	9
NATIONAL SEMICONDUCTOR CORP	COM		637640103	23	880	SH	DEFINED	11
NATIONAL SEMICONDUCTOR CORP	COM		637640103	5864	225710	SH	DEFINED	3
NATIONAL SEMICONDUCTOR CORP	COM		637640103	741	28525	SH	DEFINED	21
NATIONAL SEMICONDUCTOR CORP	COM		637640103	1898	73059	SH	DEFINED	19
NATIONAL SEMICONDUCTOR CORP	COM		637640103	130	5000	SH	DEFINED	1
NATIONAL SEMICONDUCTOR CORP	COM		637640103	67	2580	SH	DEFINED	18
NATIONAL SEMICONDUCTOR CORP	COM		637640103	1496	57600	SH	DEFINED	23
NATIONAL SEMICONDUCTOR CORP	COM		637640103	9	336	SH	DEFINED	2
NATIONAL SEMICONDUCTOR CORP	COM		637640103	30	1172	SH	DEFINED	9
NATIONAL WESTMINSTER BK PLC	SPON ADR C		638539882	13	500	SH	DEFINED	9
NATIONAL WESTN LIFE INS CO	CL A		638522102	8028	38800	SH	DEFINED	6
NATIONWIDE FINL SVCS INC	CL A		638612101	5	107	SH	DEFINED	2
NATIONWIDE FINL SVCS INC	CL A		638612101	4	83	SH	DEFINED	18
NATIONWIDE FINL SVCS INC	CL A		638612101	551	12526	SH	DEFINED	21
NATIONWIDE FINL SVCS INC	CL A		638612101	4753	108025	SH	DEFINED	22
NATIONWIDE FINL SVCS INC	CL A		638612101	9	215	SH	DEFINED	9
NATIONWIDE FINL SVCS INC	CL A		638612101	18	400	SH	DEFINED	17
NATIONWIDE FINL SVCS INC	CL A		638612101	6552	148900	SH	DEFINED	6
NATIONWIDE FINL SVCS INC	CL A		638612101	27494	624868	SH	DEFINED	3
NATIONWIDE FINL SVCS INC	CL A		638612101	5	121	SH	DEFINED	11
NATIONWIDE FINL SVCS INC	CL A		638612101	3298	74946	SH	DEFINED	20
NATIONWIDE HEALTH PPTYS INC	COM		638620104	5	255	SH	DEFINED	20
NATIONWIDE HEALTH PPTYS INC	COM		638620104	257	12000	SH	DEFINED	9
NATIONWIDE HEALTH PPTYS INC	COM		638620104	9	400	SH	DEFINED	11
NATIONWIDE HEALTH PPTYS INC	COM		638620104	5	255	SH	DEFINED	19
NATURAL RESOURCE PARTNERS L	COM UNIT L P		63900P103	50	1000	SH	DEFINED	3
NATURES SUNSHINE PRODUCTS IN	COM		639027101	253	13966	SH	DEFINED	3
NAUTILUS INC	COM		63910B102	369	19783	SH	DEFINED	20
NAUTILUS INC	COM		63910B102	630	33764	SH	DEFINED	19
NAVARRA CORP	COM		639208107	12	2154	SH	DEFINED	19
NAVIGANT CONSULTING INC	COM		63935N107	5715	260000	SH	DEFINED	20
NAVIGANT CONSULTING INC	COM		63935N107	2074	94368	SH	DEFINED	19
NAVIGANT CONSULTING INC	COM		63935N107	248	11300	SH	DEFINED	5
NAVIGATORS GROUP INC	COM		638904102	77	1760	SH	DEFINED	1
NAVISTAR INTL CORP NEW	COM		63934E108	13124	458577	SH	DEFINED	3
NAVISTAR INTL CORP NEW	COM		63934E108	17	600	SH	DEFINED	17
NAVISTAR INTL CORP NEW	COM		63934E108	7	230	SH	DEFINED	18
NAVISTAR INTL CORP NEW	COM		63934E108	595	20802	SH	DEFINED	19
NAVISTAR INTL CORP NEW	COM		63934E108	32396	1131950	SH	DEFINED	6
NB & T FINL GROUP INC	COM		62874M104	425	20419	SH	DEFINED	2
NBT BANCORP INC	COM		628778102	0	1000	SH	DEFINED	9
NBT BANCORP INC	COM		628778102	13572	628608	SH	DEFINED	6
NBTY INC	COM		628782104	2	137	SH	DEFINED	18
NBTY INC	COM		628782104	1583	97415	SH	DEFINED	19
NBTY INC	COM		628782104	17342	1067200	SH	DEFINED	6
NBTY INC	COM		628782104	65	4000	SH	DEFINED	9
NCI BUILDING SYS INC	NOTE	2.125%11/1	628852AG0	600	600000	PRN	DEFINED	20
NCI BUILDING SYS INC	COM		628852105	370	8700	SH	DEFINED	18
NCI BUILDING SYS INC	COM		628852105	30283	712870	SH	DEFINED	6
NCI BUILDING SYS INC	COM		628852105	3938	92700	SH	DEFINED	21
NCI BUILDING SYS INC	NOTE	2.125%11/1	628852AG0	6525	6525000	PRN	DEFINED	21
NCI BUILDING SYS INC	COM		628852105	760	17900	SH	DEFINED	20
NCO GROUP INC	COM		628858102	14316	846077	SH	DEFINED	6
NCO GROUP INC	COM		628858102	8	450	SH	DEFINED	9
NCR CORP NEW	COM		62886E108	1965	57900	SH	DEFINED	23
NCR CORP NEW	COM		62886E108	122	3600	SH	DEFINED	2
NCR CORP NEW	COM		62886E108	8982	264630	SH	DEFINED	3

Edgar Filing: LEGG MASON INC - Form 13F-HR

NCR CORP NEW	COM	62886E108	55	1624	SH	DEFINED	17
NCR CORP NEW	COM	62886E108	306	9024	SH	DEFINED	11
NCR CORP NEW	COM	62886E108	20	584	SH	DEFINED	18
NCR CORP NEW	COM	62886E108	2359	69498	SH	DEFINED	20
NCR CORP NEW	COM	62886E108	1211	35683	SH	DEFINED	19
NDCHEALTH CORP	COM	639480102	25	1300	SH	DEFINED	17
NDCHEALTH CORP	COM	639480102	1049	54573	SH	DEFINED	19
NEENAH PAPER INC	COM	640079109	5	181	SH	DEFINED	21
NEENAH PAPER INC	COM	640079109	9	330	SH	DEFINED	17
NEENAH PAPER INC	COM	640079109	0	15	SH	DEFINED	11
NEENAH PAPER INC	COM	640079109	4	158	SH	DEFINED	2
NEENAH PAPER INC	COM	640079109	2780	99300	SH	DEFINED	20
NEENAH PAPER INC	COM	640079109	16438	587100	SH	DEFINED	6
NEENAH PAPER INC	COM	640079109	0	6	SH	DEFINED	7
NEENAH PAPER INC	COM	640079109	35	1250	SH	DEFINED	18
NEENAH PAPER INC	COM	640079109	0	15	SH	DEFINED	9
NEKTAR THERAPEUTICS	COM	640268108	13	760	SH	DEFINED	11
NEKTAR THERAPEUTICS	COM	640268108	222	13500	SH	DEFINED	6
NEKTAR THERAPEUTICS	COM	640268108	1143	69427	SH	DEFINED	18
NEKTAR THERAPEUTICS	COM	640268108	17589	1068600	SH	DEFINED	21
NEKTAR THERAPEUTICS	COM	640268108	1634	99300	SH	DEFINED	20
NELNET INC	CL A	64031N108	1500	36872	SH	DEFINED	18
NELNET INC	CL A	64031N108	8226	202210	SH	DEFINED	20
NELSON THOMAS INC	COM	640376109	70	2827	SH	DEFINED	19
NESS TECHNOLOGIES INC	COM	64104X108	404	37550	SH	DEFINED	3
NESS TECHNOLOGIES INC	COM	64104X108	5455	506519	SH	DEFINED	6
NET 1 UEPS TECHNOLOGIES INC	COM NEW	64107N206	9	304	SH	DEFINED	3
NETEASE COM INC	SPONSORED ADR	64110W102	95472	1700000	SH	DEFINED	13
NETFLIX COM INC	COM	64110L106	90	3333	SH	DEFINED	19
NETFLIX COM INC	COM	64110L106	202950	7500000	SH	DEFINED	13
NETFLIX COM INC	COM	64110L106	8	300	SH	DEFINED	17
NETFLIX COM INC	COM	64110L106	676	24972	SH	DEFINED	5
NETFLIX COM INC	COM	64110L106	1689	62400	SH	DEFINED	20
NETFLIX COM INC	COM	64110L106	1376	50855	SH	DEFINED	18
NETGEAR INC	COM	64111Q104	52	2706	SH	DEFINED	19
NETGEAR INC	COM	64111Q104	15	800	SH	DEFINED	11
NETGEAR INC	COM	64111Q104	23551	1223454	SH	DEFINED	3
NETIQ CORP	COM	64115P102	205	16700	SH	DEFINED	18
NETIQ CORP	COM	64115P102	2868	233373	SH	DEFINED	20
NETIQ CORP	COM	64115P102	6703	545410	SH	DEFINED	6
NETLOGIC MICROSYSTEMS INC	COM	64118B100	764	28058	SH	DEFINED	3
NETWORK APPLIANCE INC	COM	64120L104	1925	71307	SH	DEFINED	19
NETWORK APPLIANCE INC	COM	64120L104	1	19	SH	DEFINED	4
NETWORK APPLIANCE INC	COM	64120L104	63	2318	SH	DEFINED	11
NETWORK APPLIANCE INC	COM	64120L104	50	1863	SH	DEFINED	18
NETWORK APPLIANCE INC	COM	64120L104	806	29868	SH	DEFINED	1
NETWORK APPLIANCE INC	COM	64120L104	6690	247765	SH	DEFINED	17
NETWORK APPLIANCE INC	COM	64120L104	10	378	SH	DEFINED	2
NETWORK APPLIANCE INC	COM	64120L104	15065	557952	SH	DEFINED	20
NETWORK EQUIP TECHNOLOGIES	COM	641208103	154	35000	SH	DEFINED	18
NEUBERGER BERMAN INCOME OPP	COM SHS	64126L108	15	1037	SH	DEFINED	18
NEUROCRINE BIOSCIENCES INC	COM	64125C109	1899	30277	SH	DEFINED	19
NEUROMETRIX INC	COM	641255104	3	103	SH	DEFINED	18
NEUSTAR INC	CL A	64126X201	299	9800	SH	DEFINED	11
NEW AMER HIGH INCOME FD INC	COM	641876107	0	5	SH	DEFINED	18
NEW GERMANY FD INC	COM	644465106	41	4041	SH	DEFINED	18
NEW IRELAND FUND INC	COM	645673104	1	27	SH	DEFINED	18
NEW JERSEY RES	COM	646025106	7557	180400	SH	DEFINED	6
NEW JERSEY RES	COM	646025106	25	600	SH	DEFINED	11
NEW JERSEY RES	COM	646025106	32	771	SH	DEFINED	4
NEW JERSEY RES	COM	646025106	239	5700	SH	DEFINED	18
NEW JERSEY RES	COM	646025106	3340	79736	SH	DEFINED	20

Edgar Filing: LEGG MASON INC - Form 13F-HR

NEW JERSEY RES	COM	646025106	40	946	SH	DEFINED	9
NEW PLAN EXCEL RLTY TR INC	COM	648053106	9	400	SH	DEFINED	1
NEW PLAN EXCEL RLTY TR INC	COM	648053106	73	3155	SH	DEFINED	20
NEW PLAN EXCEL RLTY TR INC	COM	648053106	107	4634	SH	DEFINED	18
NEW PLAN EXCEL RLTY TR INC	COM	648053106	109	4700	SH	DEFINED	9
NEW PLAN EXCEL RLTY TR INC	COM	648053106	2747	118500	SH	DEFINED	21
NEW PLAN EXCEL RLTY TR INC	COM	648053106	39	1700	SH	DEFINED	11
NEW PLAN EXCEL RLTY TR INC	COM	648053106	73	3155	SH	DEFINED	19
NEW RIV PHARMACEUTICALS INC	COM	648468205	166	3200	SH	DEFINED	19
NEW YORK & CO INC	COM	649295102	11	500	SH	DEFINED	11
NEW YORK CMNTY BANCORP INC	COM	649445103	295	17849	SH	DEFINED	21
NEW YORK CMNTY BANCORP INC	COM	649445103	5	300	SH	DEFINED	9
NEW YORK CMNTY BANCORP INC	COM	649445103	61833	3742920	SH	DEFINED	18
NEW YORK CMNTY BANCORP INC	COM	649445103	20	1206	SH	DEFINED	4
NEW YORK CMNTY BANCORP INC	COM	649445103	102549	6207582	SH	DEFINED	20
NEW YORK TIMES CO	CL A	650111107	733	27720	SH	DEFINED	19
NEW YORK TIMES CO	CL A	650111107	9	350	SH	DEFINED	2
NEW YORK TIMES CO	CL A	650111107	205	7744	SH	DEFINED	17
NEW YORK TIMES CO	CL A	650111107	550	20812	SH	DEFINED	18
NEW YORK TIMES CO	CL A	650111107	3518	133000	SH	DEFINED	23
NEW YORK TIMES CO	CL A	650111107	11	400	SH	DEFINED	9
NEW YORK TIMES CO	CL A	650111107	844	31900	SH	DEFINED	11
NEW YORK TIMES CO	CL A	650111107	4724	178607	SH	DEFINED	5
NEWELL RUBBERMAID INC	COM	651229106	6	267	SH	DEFINED	11
NEWELL RUBBERMAID INC	COM	651229106	35331	1485753	SH	DEFINED	20
NEWELL RUBBERMAID INC	COM	651229106	46131	1939921	SH	DEFINED	18
NEWELL RUBBERMAID INC	COM	651229106	1353	56890	SH	DEFINED	9
NEWELL RUBBERMAID INC	COM	651229106	58	2441	SH	DEFINED	22
NEWELL RUBBERMAID INC	COM	651229106	4756	200000	SH	DEFINED	7
NEWELL RUBBERMAID INC	COM	651229106	20700	870500	SH	DEFINED	6
NEWELL RUBBERMAID INC	COM	651229106	86571	3640508	SH	DEFINED	21
NEWELL RUBBERMAID INC	COM	651229106	995	41829	SH	DEFINED	2
NEWELL RUBBERMAID INC	COM	651229106	255	10715	SH	DEFINED	17
NEWELL RUBBERMAID INC	COM	651229106	1267	53292	SH	DEFINED	19
NEWFIELD EXPL CO	COM	651290108	2918	58278	SH	DEFINED	19
NEWFIELD EXPL CO	COM	651290108	25943	518144	SH	DEFINED	20
NEWFIELD EXPL CO	COM	651290108	33603	671129	SH	DEFINED	3
NEWFIELD EXPL CO	COM	651290108	26	516	SH	DEFINED	11
NEWFIELD EXPL CO	COM	651290108	70	1400	SH	DEFINED	6
NEWFIELD EXPL CO	COM	651290108	3704	73973	SH	DEFINED	18
NEWKIRK REALTY TR INC	COM	651497109	116	7500	SH	DEFINED	3
NEWMARKET CORP	COM	651587107	9	378	SH	DEFINED	19
NEWMARKET CORP	COM	651587107	0	11	SH	DEFINED	18
NEWMARKET CORP	COM	651587107	5494	224600	SH	DEFINED	6
NEWMONT MINING CORP	COM	651639106	26931	504330	SH	DEFINED	20
NEWMONT MINING CORP	COM	651639106	320	5997	SH	DEFINED	5
NEWMONT MINING CORP	COM	651639106	274	5132	SH	DEFINED	2
NEWMONT MINING CORP	COM	651639106	18156	340000	SH	DEFINED	8
NEWMONT MINING CORP	COM	651639106	2	46	SH	DEFINED	7
NEWMONT MINING CORP	COM	651639106	1413	26455	SH	DEFINED	17
NEWMONT MINING CORP	COM	651639106	6912	129429	SH	DEFINED	19
NEWMONT MINING CORP	COM	651639106	14875	278565	SH	DEFINED	18
NEWMONT MINING CORP	COM	651639106	383	7177	SH	DEFINED	21
NEWMONT MINING CORP	COM	651639106	7570	141760	SH	DEFINED	23
NEWPARK RES INC	COM PAR \$.01NEW	651718504	2276	298300	SH	DEFINED	20
NEWPARK RES INC	COM PAR \$.01NEW	651718504	143	18700	SH	DEFINED	2
NEWPARK RES INC	COM PAR \$.01NEW	651718504	847	111000	SH	DEFINED	3
NEWPORT CORP	COM	651824104	111	8200	SH	DEFINED	11
NEWPORT CORP	COM	651824104	16	1150	SH	DEFINED	2
NEWS CORP	CL A	65248E104	1099	70690	SH	DEFINED	3
NEWS CORP	CL B	65248E203	1311	78913	SH	DEFINED	22
NEWS CORP	CL A	65248E104	44	2818	SH	DEFINED	17



Edgar Filing: LEGG MASON INC - Form 13F-HR

NEWS CORP	CL A	65248E104	2	146	SH	DEFINED	2
NEWS CORP	CL A	65248E104	6294	404773	SH	DEFINED	20
NEWS CORP	CL A	65248E104	10360	666250	SH	DEFINED	19
NEWS CORP	CL A	65248E104	825	53060	SH	DEFINED	6
NEWS CORP	CL B	65248E203	320402	19289731	SH	DEFINED	18
NEWS CORP	CL B	65248E203	1857	111800	SH	DEFINED	23
NEWS CORP	CL A	65248E104	11692	751886	SH	DEFINED	21
NEWS CORP	CL B	65248E203	182664	10997248	SH	DEFINED	20
NEWS CORP	CL B	65248E203	162456	9780618	SH	DEFINED	21
NEWS CORP	CL A	65248E104	56	3625	SH	DEFINED	11
NEWS CORP	CL A	65248E104	12456	801015	SH	DEFINED	18
NEWS CORP	CL A	65248E104	1247	80200	SH	DEFINED	23
NEXEN INC	COM	65334H102	8573	191200	SH	DEFINED	7
NEXMED INC	COM	652903105	856	1111110	SH	DEFINED	20
NEXTEL PARTNERS INC	CL A	65333F107	5496	196700	SH	DEFINED	21
NEXTEL PARTNERS INC	CL A	65333F107	5989	214360	SH	DEFINED	20
NEXTEL PARTNERS INC	CL A	65333F107	10	360	SH	DEFINED	2
NEXTEL PARTNERS INC	CL A	65333F107	595	21300	SH	DEFINED	18
NFJ DIVID INT & PREM STRTGY	COM SHS	65337H109	61	2903	SH	DEFINED	18
NICHOLAS APPLGATE CV&INC FD	COM	65370G109	1	78	SH	DEFINED	18
NICHOLAS-APPLGATE CV & INC	COM	65370F101	0	12	SH	DEFINED	18
NICOR INC	COM	654086107	751	19098	SH	DEFINED	21
NICOR INC	COM	654086107	337	8563	SH	DEFINED	19
NICOR INC	COM	654086107	9865	250950	SH	DEFINED	6
NICOR INC	COM	654086107	233	5938	SH	DEFINED	18
NICOR INC	COM	654086107	12	300	SH	DEFINED	2
NII HLDGS INC	CL B NEW	62913F201	1605	36736	SH	DEFINED	19
NII HLDGS INC	CL B NEW	62913F201	0	0	SH	DEFINED	11
NII HLDGS INC	CL B NEW	62913F201	305760	7000000	SH	DEFINED	13
NII HLDGS INC	CL B NEW	62913F201	3	70	SH	DEFINED	18
NII HLDGS INC	CL B NEW	62913F201	738	16900	SH	DEFINED	23
NII HLDGS INC	CL B NEW	62913F201	270327	6188800	SH	DEFINED	8
NIKE INC	CL B	654106103	1001	11532	SH	DEFINED	18
NIKE INC	CL B	654106103	3633	41863	SH	DEFINED	11
NIKE INC	CL B	654106103	425	4900	SH	DEFINED	2
NIKE INC	CL B	654106103	3330	38370	SH	DEFINED	3
NIKE INC	CL B	654106103	70317	810200	SH	DEFINED	8
NIKE INC	CL B	654106103	9	100	SH	DEFINED	1
NIKE INC	CL B	654106103	26	300	SH	DEFINED	17
NIKE INC	CL B	654106103	2708	31200	SH	DEFINED	10
NIKE INC	CL B	654106103	4717	54353	SH	DEFINED	19
NIKE INC	CL B	654106103	1600	18427	SH	DEFINED	9
NIKE INC	CL B	654106103	6	69	SH	DEFINED	20
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	1	55	SH	DEFINED	2
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	3	150	SH	DEFINED	9
NISOURCE INC	COM	65473P105	906	43451	SH	DEFINED	18
NISOURCE INC	COM	65473P105	99	4756	SH	DEFINED	2
NISOURCE INC	COM	65473P105	78	3753	SH	DEFINED	11
NISOURCE INC	COM	65473P105	589	28217	SH	DEFINED	17
NISOURCE INC	COM	65473P105	486	23320	SH	DEFINED	6
NISOURCE INC	COM	65473P105	1096	52530	SH	DEFINED	19
NISSAN MOTORS	SPONSORED ADR	654744408	611	29885	SH	DEFINED	17
NL INDS INC	COM NEW	629156407	161	11400	SH	DEFINED	21
NMS COMMUNICATIONS CORP	COM	629248105	650	186202	SH	DEFINED	23
NOBEL LEARNING CMNTYS INC	COM	654889104	94	10000	SH	DEFINED	18
NOBLE CORPORATION	SHS	G65422100	443	6285	SH	DEFINED	5
NOBLE CORPORATION	SHS	G65422100	25	359	SH	DEFINED	2
NOBLE CORPORATION	SHS	G65422100	159	2250	SH	DEFINED	11
NOBLE CORPORATION	SHS	G65422100	3112	44120	SH	DEFINED	17
NOBLE ENERGY INC	COM	655044105	776	19253	SH	DEFINED	19
NOBLE ENERGY INC	COM	655044105	10561	262060	SH	DEFINED	3
NOBLE ENERGY INC	COM	655044105	5	128	SH	DEFINED	11

Edgar Filing: LEGG MASON INC - Form 13F-HR

NOBLE ENERGY INC	COM	655044105	6	140	SH	DEFINED	9
NOBLE ENERGY INC	COM	655044105	48	1183	SH	DEFINED	18
NOBLE INTL LTD	COM	655053106	77	3700	SH	DEFINED	6
NOBLE INTL LTD	COM	655053106	7	325	SH	DEFINED	19
NOKIA CORP	SPONSORED ADR	654902204	3802	207800	SH	DEFINED	9
NOKIA CORP	SPONSORED ADR	654902204	22202	1213245	SH	DEFINED	17
NOKIA CORP	SPONSORED ADR	654902204	36	1990	SH	DEFINED	7
NOKIA CORP	SPONSORED ADR	654902204	183472	10025800	SH	DEFINED	8
NOKIA CORP	SPONSORED ADR	654902204	17144	936855	SH	DEFINED	2
NOKIA CORP	SPONSORED ADR	654902204	578	31580	SH	DEFINED	5
NOKIA CORP	SPONSORED ADR	654902204	820	44800	SH	DEFINED	11
NOKIA CORP	SPONSORED ADR	654902204	6835	373500	SH	DEFINED	10
NOKIA CORP	SPONSORED ADR	654902204	70431	3893825	SH	DEFINED	6
NOMURA HLDGS INC	SPONSORED ADR	65535H208	496	25790	SH	DEFINED	17
NOMURA HLDGS INC	SPONSORED ADR	65535H208	18972	1012141	SH	DEFINED	6
NORDSTROM INC	COM	655664100	312	8350	SH	DEFINED	2
NORDSTROM INC	COM	655664100	232	6200	SH	DEFINED	23
NORDSTROM INC	COM	655664100	1591	42536	SH	DEFINED	18
NORDSTROM INC	COM	655664100	1122	30000	SH	DEFINED	1
NORDSTROM INC	COM	655664100	4425	118307	SH	DEFINED	19
NORDSTROM INC	COM	655664100	20	535	SH	DEFINED	20
NORDSTROM INC	COM	655664100	374	10000	SH	DEFINED	17
NORDSTROM INC	COM	655664100	37	1000	SH	DEFINED	11
NORFOLK SOUTHERN CORP	COM	655844108	1293	28850	SH	DEFINED	5
NORFOLK SOUTHERN CORP	COM	655844108	458	10210	SH	DEFINED	6
NORFOLK SOUTHERN CORP	COM	655844108	717	16000	SH	DEFINED	20
NORFOLK SOUTHERN CORP	COM	655844108	11606	258880	SH	DEFINED	23
NORFOLK SOUTHERN CORP	COM	655844108	4136	92270	SH	DEFINED	3
NORFOLK SOUTHERN CORP	COM	655844108	22	500	SH	DEFINED	1
NORFOLK SOUTHERN CORP	COM	655844108	4142	92391	SH	DEFINED	19
NORFOLK SOUTHERN CORP	COM	655844108	84	1863	SH	DEFINED	11
NORFOLK SOUTHERN CORP	COM	655844108	9201	205237	SH	DEFINED	2
NORFOLK SOUTHERN CORP	COM	655844108	83	1850	SH	DEFINED	4
NORFOLK SOUTHERN CORP	COM	655844108	519	11588	SH	DEFINED	18
NORFOLK SOUTHERN CORP	COM	655844108	3890	86775	SH	DEFINED	17
NORSK HYDRO A S	SPONSORED ADR	656531605	346	3350	SH	DEFINED	2
NORTEL NETWORKS CORP NEW	COM	656568102	2	700	SH	DEFINED	9
NORTEL NETWORKS CORP NEW	COM	656568102	6	1860	SH	DEFINED	2
NORTEL NETWORKS CORP NEW	COM	656568102	10771	3955935	SH	DEFINED	7
NORTEL NETWORKS CORP NEW	COM	656568102	1778	581106	SH	DEFINED	6
NORTH CENT BANCSHARES INC	COM	658418108	405	10500	SH	DEFINED	6
NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	8	315	SH	DEFINED	2
NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	206	7900	SH	DEFINED	18
NORTH FORK BANCORPORATION NY	COM	659424105	24817	907039	SH	DEFINED	20
NORTH FORK BANCORPORATION NY	COM	659424105	2512	91805	SH	DEFINED	19
NORTH FORK BANCORPORATION NY	COM	659424105	233	8500	SH	DEFINED	5
NORTH FORK BANCORPORATION NY	COM	659424105	1490	54472	SH	DEFINED	9
NORTH FORK BANCORPORATION NY	COM	659424105	4131	151002	SH	DEFINED	17
NORTH FORK BANCORPORATION NY	COM	659424105	26960	985379	SH	DEFINED	1
NORTH FORK BANCORPORATION NY	COM	659424105	470	17171	SH	DEFINED	6
NORTH FORK BANCORPORATION NY	COM	659424105	207	7575	SH	DEFINED	2
NORTH FORK BANCORPORATION NY	COM	659424105	1119	40900	SH	DEFINED	11
NORTH FORK BANCORPORATION NY	COM	659424105	3771	137832	SH	DEFINED	18
NORTH VALLEY BANCORP	COM	66304M105	1651	92671	SH	DEFINED	6
NORTHEAST UTILS	COM	664397106	2	99	SH	DEFINED	18
NORTHEAST UTILS	COM	664397106	2	100	SH	DEFINED	2
NORTHEAST UTILS	COM	664397106	17	884	SH	DEFINED	17
NORTHEAST UTILS	COM	664397106	37204	1889470	SH	DEFINED	6
NORTHEAST UTILS	COM	664397106	6	324	SH	DEFINED	20
NORTHERN BORDER PARTNERS L P	UNIT LTD PARTN	664785102	202	4800	SH	DEFINED	5
NORTHERN BORDER PARTNERS L P	UNIT LTD PARTN	664785102	1562	37200	SH	DEFINED	18
NORTHERN TR CORP	COM	665859104	479	9253	SH	DEFINED	18

Edgar Filing: LEGG MASON INC - Form 13F-HR

NORTHERN TR CORP	COM	665859104	6	116	SH	DEFINED	9
NORTHERN TR CORP	COM	665859104	3239	62498	SH	DEFINED	17
NORTHERN TR CORP	COM	665859104	119	2300	SH	DEFINED	1
NORTHERN TR CORP	COM	665859104	1862	35933	SH	DEFINED	19
NORTHERN TR CORP	COM	665859104	113	2175	SH	DEFINED	2
NORTHERN TR CORP	COM	665859104	452	8723	SH	DEFINED	5
NORTHERN TR CORP	COM	665859104	13	250	SH	DEFINED	11
NORTHERN TR CORP	COM	665859104	4628	89300	SH	DEFINED	23
NORTHERN TR CORP	COM	665859104	648	12500	SH	DEFINED	20
NORTHFIELD LABS INC	COM	666135108	7	500	SH	DEFINED	18
NORTHGATE MINERALS CORP	COM	666416102	115	62900	SH	DEFINED	3
NORTHGATE MINERALS CORP	COM	666416102	16	10000	SH	DEFINED	7
NORTHRIM BANCORP INC	COM	666762109	938	40000	SH	DEFINED	1
NORTHRIM BANCORP INC	COM	666762109	5021	214135	SH	DEFINED	6
NORTHROP GRUMMAN CORP	COM	666807102	15	250	SH	DEFINED	11
NORTHROP GRUMMAN CORP	COM	666807102	1116	18562	SH	DEFINED	9
NORTHROP GRUMMAN CORP	COM	666807102	262	4361	SH	DEFINED	18
NORTHROP GRUMMAN CORP	COM	666807102	8312	138282	SH	DEFINED	19
NORTHROP GRUMMAN CORP	COM	666807102	67	1120	SH	DEFINED	22
NORTHROP GRUMMAN CORP	COM	666807102	102	1690	SH	DEFINED	17
NORTHROP GRUMMAN CORP	COM	666807102	1031	17144	SH	DEFINED	6
NORTHROP GRUMMAN CORP	COM	666807102	17304	287870	SH	DEFINED	3
NORTHROP GRUMMAN CORP	COM	666807102	212	3524	SH	DEFINED	2
NORTHROP GRUMMAN CORP	COM	666807102	2329	38742	SH	DEFINED	5
NORTHROP GRUMMAN CORP	COM	666807102	1173	19507	SH	DEFINED	20
NORTHWEST NAT GAS CO	COM	667655104	248	7265	SH	DEFINED	18
NORTHWEST NAT GAS CO	COM	667655104	2	65	SH	DEFINED	19
NORTHWEST NAT GAS CO	COM	667655104	3390	99184	SH	DEFINED	20
NORTHWEST PIPE CO	COM	667746101	1776	66385	SH	DEFINED	6
NORTHWESTERN CORP	COM NEW	668074305	1	31	SH	DEFINED	18
NORTHWESTERN CORP	COM NEW	668074305	540	17382	SH	DEFINED	21
NORTHWESTERN CORP	COM NEW	668074305	1519	48884	SH	DEFINED	19
NOVA CHEMICALS CORP	COM	66977W109	3	80	SH	DEFINED	2
NOVA CHEMICALS CORP	COM	66977W109	26825	856990	SH	DEFINED	7
NOVARTIS A G	SPONSORED ADR	66987V109	5736	109298	SH	DEFINED	11
NOVARTIS A G	SPONSORED ADR	66987V109	430	8200	SH	DEFINED	2
NOVARTIS A G	SPONSORED ADR	66987V109	46520	911427	SH	DEFINED	6
NOVARTIS A G	SPONSORED ADR	66987V109	79	1500	SH	DEFINED	1
NOVARTIS A G	SPONSORED ADR	66987V109	2517	47968	SH	DEFINED	17
NOVARTIS A G	SPONSORED ADR	66987V109	5	100	SH	DEFINED	9
NOVARTIS A G	SPONSORED ADR	66987V109	10	200	SH	DEFINED	4
NOVATEL WIRELESS INC	COM NEW	66987M604	289	23868	SH	DEFINED	19
NOVELIS INC	COM	67000X106	7	340	SH	DEFINED	17
NOVELIS INC	COM	67000X106	432	21812	SH	DEFINED	7
NOVELL INC	COM	670006105	9558	1082400	SH	DEFINED	21
NOVELL INC	COM	670006105	2	200	SH	DEFINED	2
NOVELL INC	COM	670006105	657	74433	SH	DEFINED	19
NOVELL INC	COM	670006105	537	60788	SH	DEFINED	18
NOVELL INC	COM	670006105	162	18370	SH	DEFINED	6
NOVELLUS SYS INC	COM	670008101	243	10090	SH	DEFINED	17
NOVELLUS SYS INC	COM	670008101	62921	2608665	SH	DEFINED	18
NOVELLUS SYS INC	COM	670008101	163	6740	SH	DEFINED	23
NOVELLUS SYS INC	COM	670008101	642	26599	SH	DEFINED	19
NOVELLUS SYS INC	COM	670008101	2306	95596	SH	DEFINED	21
NOVELLUS SYS INC	COM	670008101	25	1030	SH	DEFINED	6
NOVELLUS SYS INC	COM	670008101	30	1264	SH	DEFINED	22
NOVELLUS SYS INC	COM	670008101	31626	1311185	SH	DEFINED	20
NOVO-NORDISK A S	ADR	670100205	580	10300	SH	DEFINED	2
NOVO-NORDISK A S	ADR	670100205	11	200	SH	DEFINED	17
NPS PHARMACEUTICALS INC	COM	62936P103	1362	115000	SH	DEFINED	20
NPS PHARMACEUTICALS INC	NOTE	3.000% 6/1 62936PAB9	15525	15525000	PRN	DEFINED	21
NPS PHARMACEUTICALS INC	NOTE	3.000% 6/1 62936PAB9	16600	16600000	PRN	DEFINED	20

Edgar Filing: LEGG MASON INC - Form 13F-HR

NPS PHARMACEUTICALS INC	COM	62936P103	7	620	SH	DEFINED	18
NRG ENERGY INC	COM NEW	629377508	386	8189	SH	DEFINED	19
NRG ENERGY INC	COM NEW	629377508	16313	349682	SH	DEFINED	6
NRG ENERGY INC	COM NEW	629377508	1667	35370	SH	DEFINED	18
NRG ENERGY INC	COM NEW	629377508	39666	841800	SH	DEFINED	21
NRG ENERGY INC	COM NEW	629377508	5098	108200	SH	DEFINED	20
NS GROUP INC	COM	628916108	26506	633953	SH	DEFINED	3
NSTAR	COM	67019E107	28	960	SH	DEFINED	2
NSTAR	COM	67019E107	29211	1017820	SH	DEFINED	6
NSTAR	COM	67019E107	17	581	SH	DEFINED	18
NSTAR	COM	67019E107	277	9668	SH	DEFINED	3
NSTAR	COM	67019E107	759	26462	SH	DEFINED	19
NTL INC DEL	COM	62940M104	36440	540660	SH	DEFINED	6
NTL INC DEL	COM	62940M104	383	5625	SH	DEFINED	17
NTL INC DEL	COM	62940M104	10692	157044	SH	DEFINED	20
NTL INC DEL	COM	62940M104	33929	498363	SH	DEFINED	21
NTT DOCOMO INC	SPONS ADR	62942M201	452	29530	SH	DEFINED	17
NTT DOCOMO INC	SPONS ADR	62942M201	12162	814987	SH	DEFINED	6
NU SKIN ENTERPRISES INC	CL A	67018T105	1538	87500	SH	DEFINED	20
NU SKIN ENTERPRISES INC	CL A	67018T105	7960	452800	SH	DEFINED	21
NU SKIN ENTERPRISES INC	CL A	67018T105	761	43300	SH	DEFINED	18
NUANCE COMMUNICATIONS INC	COM	67020Y100	15	1919	SH	DEFINED	19
NUANCE COMMUNICATIONS INC	COM	67020Y100	687	90044	SH	DEFINED	11
NUCOR CORP	COM	670346105	5	80	SH	DEFINED	6
NUCOR CORP	COM	670346105	56	832	SH	DEFINED	1
NUCOR CORP	COM	670346105	309	4632	SH	DEFINED	17
NUCOR CORP	COM	670346105	380	5697	SH	DEFINED	21
NUCOR CORP	COM	670346105	1311	19648	SH	DEFINED	20
NUCOR CORP	COM	670346105	6519	97704	SH	DEFINED	19
NUCOR CORP	COM	670346105	3709	55589	SH	DEFINED	18
NUCOR CORP	COM	670346105	101	1516	SH	DEFINED	2
NUCOR CORP	COM	670346105	2082	31200	SH	DEFINED	3
NUCOR CORP	COM	670346105	27	400	SH	DEFINED	11
NUTRI SYS INC NEW	COM	67069D108	24	670	SH	DEFINED	18
NUVEEN CA INVT QUALITY MUN F	COM	67062A101	51	3533	SH	DEFINED	18
NUVEEN CA SELECT QUALITY MUN	COM	670975101	51	3410	SH	DEFINED	18
NUVEEN CALIF PERFORM PLUS MU	COM	67062Q106	0	9	SH	DEFINED	18
NUVEEN CALIF QUALITY INCM MU	COM	670985100	99	6700	SH	DEFINED	18
NUVEEN DIV ADV MUNI FD 3	COM SH BEN INT	67070X101	3	188	SH	DEFINED	18
NUVEEN DIV ADVANTAGE MUN FD	COM	67070F100	324	19666	SH	DEFINED	18
NUVEEN DIVERSIFIED DIV INCM	COM	6706EP105	16	1000	SH	DEFINED	18
NUVEEN DIVID ADVANTAGE MUN F	COM	67066V101	25	1722	SH	DEFINED	18
NUVEEN EQTY PRM OPPORTUNITYF	COM	6706EM102	17	985	SH	DEFINED	18
NUVEEN EQUITY PREM ADV FD	COM	6706ET107	1	61	SH	DEFINED	18
NUVEEN EQUITY PREM INCOME FD	COM	6706ER101	1	50	SH	DEFINED	18
NUVEEN FLA INVT QUALITY MUN	COM	670970102	39	2750	SH	DEFINED	18
NUVEEN FLA QUALITY INCOME MU	COM	670978105	52	3750	SH	DEFINED	18
NUVEEN FLOATING RATE INCOME	COM	67072T108	9	680	SH	DEFINED	18
NUVEEN FLTNG RTE INCM OPP FD	COM SHS	6706EN100	55	4407	SH	DEFINED	18
NUVEEN INS NY TX FR ADV MUN	COM	670656107	0	8	SH	DEFINED	18
NUVEEN INSD CA PREM INCOME 2	COM	67061U108	23	1600	SH	DEFINED	18
NUVEEN INSD DIVID ADVANTAGE	COM	67071L106	5	330	SH	DEFINED	18
NUVEEN INSD FLA PREM INCOME	COM	67101V108	60	4000	SH	DEFINED	18
NUVEEN INSD MUN OPPORTUNITY	COM	670984103	76	5248	SH	DEFINED	18
NUVEEN INSD NY PREM INCOME F	COM	67101R107	7	528	SH	DEFINED	18
NUVEEN INSD PREM INCOME MUN	COM	6706D8104	30	2400	SH	DEFINED	18
NUVEEN INVT QUALITY MUN FD I	COM	67062E103	4	300	SH	DEFINED	18
NUVEEN INVTS INC	CL A	67090F106	759	17800	SH	DEFINED	17
NUVEEN INVTS INC	CL A	67090F106	1948	45700	SH	DEFINED	23
NUVEEN INVTS INC	CL A	67090F106	57	1335	SH	DEFINED	18
NUVEEN INVTS INC	CL A	67090F106	19	450	SH	DEFINED	11
NUVEEN MICH PREM INCOME MUN	COM	67101Q109	0	14	SH	DEFINED	18

Edgar Filing: LEGG MASON INC - Form 13F-HR

NUVEEN MICH QUALITY INCOME M	COM	670979103	0	11	SH	DEFINED	18
NUVEEN MUN ADVANTAGE FD INC	COM	67062H106	35	2250	SH	DEFINED	18
NUVEEN MUN HIGH INC OPP FD	COM	670682103	91	5667	SH	DEFINED	18
NUVEEN MUN INCOME FD INC	COM	67062J102	0	26	SH	DEFINED	18
NUVEEN MUN MKT OPPORTUNITY F	COM	67062W103	68	4677	SH	DEFINED	18
NUVEEN MUN VALUE FD INC	COM	670928100	71	7315	SH	DEFINED	18
NUVEEN N Y INVT QUALITY MUN	COM	67062X101	0	6	SH	DEFINED	18
NUVEEN NJ DIV ADVANTAGE MUN	COM	67069Y102	30	1981	SH	DEFINED	18
NUVEEN NJ INVT QUALITY MUN F	COM	670971100	69	4893	SH	DEFINED	18
NUVEEN NY DIVID ADVNTG MUN F	COM	67066X107	50	3003	SH	DEFINED	18
NUVEEN NY MUN VALUE FD	COM	67062M105	0	1	SH	DEFINED	18
NUVEEN NY PERFORM PLUS MUN F	COM	67062R104	50	3151	SH	DEFINED	18
NUVEEN NY SELECT QUALITY MUN	COM	670976109	14	1000	SH	DEFINED	18
NUVEEN OH DIV ADVANTAGE MUN	COM	67070C107	17	1000	SH	DEFINED	18
NUVEEN PERFORMANCE PLUS MUN	COM	67062P108	17	1153	SH	DEFINED	18
NUVEEN PFD & CONV INC FD	COM	67073B106	54	4521	SH	DEFINED	18
NUVEEN PFD & CONV INCOME FD	COM SHS	67073D102	112	9266	SH	DEFINED	18
NUVEEN PREM INCOME MUN FD	COM	67062T100	130	9301	SH	DEFINED	18
NUVEEN PREM INCOME MUN FD 2	COM	67063W102	9	676	SH	DEFINED	18
NUVEEN PREM INCOME MUN FD 4	COM	6706K4105	25	2040	SH	DEFINED	18
NUVEEN PREMIER MUN INCOME FD	COM	670988104	6	432	SH	DEFINED	18
NUVEEN QUALITY INCOME MUN FD	COM	670977107	65	4435	SH	DEFINED	18
NUVEEN QUALITY PFD INC FD 3	COM	67072W101	2	171	SH	DEFINED	18
NUVEEN QUALITY PFD INCOME FD	COM	67071S101	9	760	SH	DEFINED	18
NUVEEN QUALITY PFD INCOME FD	COM	67072C105	48	3725	SH	DEFINED	18
NUVEEN REAL ESTATE INCOME FD	COM	67071B108	191	9545	SH	DEFINED	18
NUVEEN SELECT QUALITY MUN FD	COM	670973106	19	1235	SH	DEFINED	18
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67062F100	11	797	SH	DEFINED	18
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67063C106	7	500	SH	DEFINED	18
NUVEEN VA DIV ADV MUNI FD 2	COM	67071C106	17	1000	SH	DEFINED	18
NVE CORP	COM NEW	629445206	22	1500	SH	DEFINED	11
NVIDIA CORP	COM	67066G104	1819	49743	SH	DEFINED	22
NVIDIA CORP	COM	67066G104	4	106	SH	DEFINED	18
NVIDIA CORP	COM	67066G104	11922	326090	SH	DEFINED	3
NVIDIA CORP	COM	67066G104	1609	44022	SH	DEFINED	20
NVIDIA CORP	COM	67066G104	830	22700	SH	DEFINED	23
NVIDIA CORP	COM	67066G104	29	800	SH	DEFINED	2
NVIDIA CORP	COM	67066G104	2810	76866	SH	DEFINED	19
NVR INC	COM	62944T105	30637	43642	SH	DEFINED	3
NYMAGIC INC	COM	629484106	1	23	SH	DEFINED	18
NYMAGIC INC	COM	629484106	2491	100500	SH	DEFINED	6
O CHARLEYS INC	COM	670823103	430	27700	SH	DEFINED	18
O CHARLEYS INC	COM	670823103	6772	436630	SH	DEFINED	20
O CHARLEYS INC	COM	670823103	3957	255100	SH	DEFINED	6
O REILLY AUTOMOTIVE INC	COM	686091109	149	4650	SH	DEFINED	21
O REILLY AUTOMOTIVE INC	COM	686091109	1389	43400	SH	DEFINED	11
O REILLY AUTOMOTIVE INC	COM	686091109	427	13338	SH	DEFINED	18
O2MICRO INTERNATIONAL LTD	SPONS ADR	67107W100	7	650	SH	DEFINED	11
OAKLEY INC	COM	673662102	542	36916	SH	DEFINED	21
OAKLEY INC	COM	673662102	55	3759	SH	DEFINED	19
OAKLEY INC	COM	673662102	7	456	SH	DEFINED	18
OCCIDENTAL PETE CORP DEL	COM	674599105	51	635	SH	DEFINED	11
OCCIDENTAL PETE CORP DEL	COM	674599105	52	650	SH	DEFINED	9
OCCIDENTAL PETE CORP DEL	COM	674599105	14817	185490	SH	DEFINED	3
OCCIDENTAL PETE CORP DEL	COM	674599105	1286	16100	SH	DEFINED	5
OCCIDENTAL PETE CORP DEL	COM	674599105	48	600	SH	DEFINED	17
OCCIDENTAL PETE CORP DEL	COM	674599105	174	2180	SH	DEFINED	6
OCCIDENTAL PETE CORP DEL	COM	674599105	33	415	SH	DEFINED	20
OCCIDENTAL PETE CORP DEL	COM	674599105	11747	147053	SH	DEFINED	19
OCCIDENTAL PETE CORP DEL	COM	674599105	27	339	SH	DEFINED	18
OCCIDENTAL PETE CORP DEL	COM	674599105	112	1399	SH	DEFINED	2
OCCIDENTAL PETE CORP DEL	COM	674599105	884	11066	SH	DEFINED	21

Edgar Filing: LEGG MASON INC - Form 13F-HR

OCEANEERING INTL INC	COM	675232102	10	204	SH	DEFINED	18
OCEANEERING INTL INC	COM	675232102	11	219	SH	DEFINED	19
OCEANFIRST FINL CORP	COM	675234108	216	9500	SH	DEFINED	11
OCEANFIRST FINL CORP	COM	675234108	1907	83783	SH	DEFINED	6
OCWEN FINL CORP	COM	675746101	870	100000	SH	DEFINED	18
ODYSSEY HEALTHCARE INC	COM	67611V101	2	123	SH	DEFINED	18
ODYSSEY HEALTHCARE INC	COM	67611V101	24	1290	SH	DEFINED	3
ODYSSEY HEALTHCARE INC	COM	67611V101	1770	94945	SH	DEFINED	19
ODYSSEY RE HLDGS CORP	COM	67612W108	40017	1595570	SH	DEFINED	6
OFFICE DEPOT INC	COM	676220106	13	400	SH	DEFINED	7
OFFICE DEPOT INC	COM	676220106	2631	83791	SH	DEFINED	19
OFFICE DEPOT INC	COM	676220106	823	26195	SH	DEFINED	5
OFFICE DEPOT INC	COM	676220106	2010	64015	SH	DEFINED	11
OFFICE DEPOT INC	COM	676220106	2	63	SH	DEFINED	18
OFFICE DEPOT INC	COM	676220106	8222	261863	SH	DEFINED	20
OFFICE DEPOT INC	COM	676220106	527	16786	SH	DEFINED	21
OFFICEMAX INC DEL	COM	67622P101	340	13404	SH	DEFINED	19
OFFICEMAX INC DEL	COM	67622P101	23	900	SH	DEFINED	18
OFFICEMAX INC DEL	COM	67622P101	79	3120	SH	DEFINED	6
OFFSHORE LOGISTICS INC	COM	676255102	1	50	SH	DEFINED	18
OFFSHORE LOGISTICS INC	COM	676255102	5809	198950	SH	DEFINED	6
OGE ENERGY CORP	COM	670837103	218	8129	SH	DEFINED	18
OGE ENERGY CORP	COM	670837103	42	1575	SH	DEFINED	2
OGE ENERGY CORP	COM	670837103	88	3280	SH	DEFINED	17
OGE ENERGY CORP	COM	670837103	21877	816600	SH	DEFINED	6
OHIO CAS CORP	COM	677240103	82	2910	SH	DEFINED	3
OHIO CAS CORP	COM	677240103	175	6180	SH	DEFINED	2
OHIO CAS CORP	COM	677240103	11	375	SH	DEFINED	18
OHIO CAS CORP	COM	677240103	31439	1110127	SH	DEFINED	6
OHIO CAS CORP	COM	677240103	717	25328	SH	DEFINED	17
OHIO CAS CORP	COM	677240103	2237	78982	SH	DEFINED	19
OIL STS INTL INC	COM	678026105	2	64	SH	DEFINED	18
OIL STS INTL INC	COM	678026105	21523	679385	SH	DEFINED	3
OIL STS INTL INC	COM	678026105	91	2872	SH	DEFINED	19
OILGEAR CO	COM	678042102	177	17700	SH	DEFINED	6
OLD DOMINION FGHT LINES INC	COM	679580100	2142	79456	SH	DEFINED	19
OLD DOMINION FGHT LINES INC	COM	679580100	8580	318235	SH	DEFINED	3
OLD NATL BANCORP IND	COM	680033107	4	200	SH	DEFINED	18
OLD POINT FINL CORP	COM	680194107	179	6061	SH	DEFINED	6
OLD REP INTL CORP	COM	680223104	408	19422	SH	DEFINED	19
OLD REP INTL CORP	COM	680223104	1453	55000	SH	DEFINED	1
OLD REP INTL CORP	COM	680223104	32	1225	SH	DEFINED	11
OLD REP INTL CORP	COM	680223104	483	18400	SH	DEFINED	3
OLD REP INTL CORP	COM	680223104	19011	904950	SH	DEFINED	20
OLD REP INTL CORP	COM	680223104	2238	106530	SH	DEFINED	18
OLD REP INTL CORP	COM	680223104	5	172	SH	DEFINED	9
OLD REP INTL CORP	COM	680223104	1387	66000	SH	DEFINED	21
OLD REP INTL CORP	COM	680223104	5312	202295	SH	DEFINED	6
OLIN CORP	COM PAR \$1	680665205	5571	283100	SH	DEFINED	3
OLIN CORP	COM PAR \$1	680665205	25682	1304997	SH	DEFINED	18
OLIN CORP	COM PAR \$1	680665205	20	1000	SH	DEFINED	2
OLIN CORP	COM PAR \$1	680665205	36566	1858014	SH	DEFINED	20
OLIN CORP	COM PAR \$1	680665205	23610	1199700	SH	DEFINED	6
OM GROUP INC	COM	670872100	39	2100	SH	DEFINED	21
OM GROUP INC	COM	670872100	5184	276336	SH	DEFINED	18
OM GROUP INC	COM	670872100	5919	315500	SH	DEFINED	20
OM GROUP INC	COM	670872100	542	28880	SH	DEFINED	19
OMEGA HEALTHCARE INVS INC	COM	681936100	15	1225	SH	DEFINED	11
OMEGA HEALTHCARE INVS INC	COM	681936100	2123	168660	SH	DEFINED	3
OMEGA HEALTHCARE INVS INC	COM	681936100	2363	187700	SH	DEFINED	22
OMEGA HEALTHCARE INVS INC	COM	681936100	5	390	SH	DEFINED	19
OMI CORP NEW	COM	Y6476W104	475	26150	SH	DEFINED	11

Edgar Filing: LEGG MASON INC - Form 13F-HR

OMNICARE INC	COM		681904108	90	1575	SH	DEFINED	11
OMNICARE INC	COM		681904108	1701	29720	SH	DEFINED	18
OMNICARE INC	COM		681904108	1135	19834	SH	DEFINED	19
OMNICARE INC	COM		681904108	33184	579943	SH	DEFINED	21
OMNICARE INC	COM		681904108	601	10500	SH	DEFINED	3
OMNICARE INC	COM		681904108	698	12200	SH	DEFINED	5
OMNICARE INC	DBCV	3.250%12/1	681904AL2	2200	2200000	PRN	DEFINED	20
OMNICARE INC	DBCV	3.250%12/1	681904AL2	15800	15800000	PRN	DEFINED	21
OMNICOM GROUP INC	COM		681919106	3514	41279	SH	DEFINED	19
OMNICOM GROUP INC	COM		681919106	988	11600	SH	DEFINED	5
OMNICOM GROUP INC	COM		681919106	60	700	SH	DEFINED	4
OMNICOM GROUP INC	COM		681919106	417	4903	SH	DEFINED	17
OMNICOM GROUP INC	COM		681919106	27	320	SH	DEFINED	11
OMNICOM GROUP INC	COM		681919106	2358	27700	SH	DEFINED	23
OMNICOM GROUP INC	COM		681919106	60	703	SH	DEFINED	22
OMNICOM GROUP INC	COM		681919106	3226	37900	SH	DEFINED	20
OMNICOM GROUP INC	COM		681919106	17880	210027	SH	DEFINED	18
OMNICOM GROUP INC	COM		681919106	40	465	SH	DEFINED	2
OMNIVISION TECHNOLOGIES INC	COM		682128103	1163	58268	SH	DEFINED	3
OMNIVISION TECHNOLOGIES INC	COM		682128103	20	1000	SH	DEFINED	11
OMNIVISION TECHNOLOGIES INC	COM		682128103	49955	2502755	SH	DEFINED	6
ON SEMICONDUCTOR CORP	COM		682189105	1921	347300	SH	DEFINED	20
ON SEMICONDUCTOR CORP	COM		682189105	22854	4132715	SH	DEFINED	3
ON SEMICONDUCTOR CORP	COM		682189105	1	100	SH	DEFINED	2
ON SEMICONDUCTOR CORP	COM		682189105	74	13326	SH	DEFINED	19
ONEOK INC NEW	COM		682680103	37	1387	SH	DEFINED	11
ONEOK INC NEW	COM		682680103	27	1000	SH	DEFINED	17
ONEOK INC NEW	COM		682680103	404	15168	SH	DEFINED	18
ONEOK INC NEW	COM		682680103	1154	43334	SH	DEFINED	19
ONEOK INC NEW	COM		682680103	16228	609380	SH	DEFINED	6
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR		68370R109	19620	443600	SH	DEFINED	3
OPEN SOLUTIONS INC	NOTE	1.467% 2/0	68371PAB8	510	510000	PRN	DEFINED	20
OPEN SOLUTIONS INC	COM		68371P102	3	144	SH	DEFINED	11
OPEN SOLUTIONS INC	NOTE	1.467% 2/0	68371PAB8	7595	7595000	PRN	DEFINED	21
OPEN SOLUTIONS INC	COM		68371P102	3	113	SH	DEFINED	19
OPEN TEXT CORP	COM		683715106	3162	225800	SH	DEFINED	7
OPEN TEXT CORP	COM		683715106	426	30200	SH	DEFINED	3
OPENTV CORP	CL A		G67543101	13	6000	SH	DEFINED	1
OPENWAVE SYS INC	COM NEW		683718308	6502	372200	SH	DEFINED	21
OPENWAVE SYS INC	COM NEW		683718308	4982	285165	SH	DEFINED	20
OPENWAVE SYS INC	COM NEW		683718308	563	32200	SH	DEFINED	18
OPINION RESH CORP	COM		683755102	383	68000	SH	DEFINED	6
OPPENHEIMER HLDGS INC	CL A NON VTG		683797104	14	700	SH	DEFINED	11
OPSWARE INC	COM		68383A101	18	2700	SH	DEFINED	17
OPTION CARE INC	COM		683948103	10430	780673	SH	DEFINED	3
OPTIONSPRESS HLDGS INC	COM		684010101	97	3952	SH	DEFINED	19
ORACLE CORP	COM		68389X105	132	10823	SH	DEFINED	11
ORACLE CORP	COM		68389X105	3182	260645	SH	DEFINED	2
ORACLE CORP	COM		68389X105	17	1400	SH	DEFINED	4
ORACLE CORP	COM		68389X105	19678	1611601	SH	DEFINED	3
ORACLE CORP	COM		68389X105	3553	290972	SH	DEFINED	17
ORACLE CORP	COM		68389X105	339	27730	SH	DEFINED	5
ORACLE CORP	COM		68389X105	14359	1176012	SH	DEFINED	19
ORACLE CORP	COM		68389X105	1040	85200	SH	DEFINED	6
ORACLE CORP	COM		68389X105	4362	357274	SH	DEFINED	1
ORACLE CORP	COM		68389X105	127	10373	SH	DEFINED	21
ORACLE CORP	COM		68389X105	11402	933833	SH	DEFINED	20
ORACLE CORP	COM		68389X105	776	63578	SH	DEFINED	9
ORACLE CORP	COM		68389X105	3984	326309	SH	DEFINED	23
ORACLE CORP	COM		68389X105	30428	2492023	SH	DEFINED	18
ORACLE CORP	COM		68389X105	14658	1200471	SH	DEFINED	22
ORASURE TECHNOLOGIES INC	COM		68554V108	6	725	SH	DEFINED	11

Edgar Filing: LEGG MASON INC - Form 13F-HR

ORASURE TECHNOLOGIES INC	COM		68554V108	28	3123	SH	DEFINED	19
ORASURE TECHNOLOGIES INC	COM		68554V108	1	150	SH	DEFINED	18
ORBITAL SCIENCES CORP	COM		685564106	7045	548670	SH	DEFINED	18
ORBITAL SCIENCES CORP	COM		685564106	9341	727500	SH	DEFINED	6
ORBITAL SCIENCES CORP	COM		685564106	5482	426924	SH	DEFINED	20
ORBOTECH LTD	ORD		M75253100	1610	67160	SH	DEFINED	3
ORBOTECH LTD	ORD		M75253100	34	1400	SH	DEFINED	11
ORCKIT COMMUNICATIONS LTD	SHS NEW		M7531S206	656	26900	SH	DEFINED	3
ORIENTAL FINL GROUP INC	COM		68618W100	4186	338691	SH	DEFINED	6
ORIENTAL FINL GROUP INC	COM		68618W100	8	673	SH	DEFINED	19
ORIENTAL FINL GROUP INC	COM		68618W100	58	4694	SH	DEFINED	20
ORIX CORP	SPONSORED ADR		686330101	331	2600	SH	DEFINED	6
ORLEANS HOMEBUILDERS INC	COM		686588104	137	7450	SH	DEFINED	3
ORMAT TECHNOLOGIES INC	COM		686688102	27	1025	SH	DEFINED	19
ORTHOVITA INC	COM		68750U102	33	8500	SH	DEFINED	9
OSCIENT PHARMACEUTICALS CORP	COM		68812R105	454	200027	SH	DEFINED	18
OSCIENT PHARMACEUTICALS CORP	NOTE	3.500% 4/1	68812RAB1	14200	14200000	PRN	DEFINED	20
OSCIENT PHARMACEUTICALS CORP	COM		68812R105	6577	2897460	SH	DEFINED	21
OSCIENT PHARMACEUTICALS CORP	COM		68812R105	1130	498000	SH	DEFINED	20
OSCIENT PHARMACEUTICALS CORP	NOTE	3.500% 4/1	68812RAB1	14375	14375000	PRN	DEFINED	21
OSHKOSH TRUCK CORP	COM		688239201	201	4500	SH	DEFINED	21
OSHKOSH TRUCK CORP	COM		688239201	504	11300	SH	DEFINED	18
OSHKOSH TRUCK CORP	COM		688239201	2808	62980	SH	DEFINED	3
OSHKOSH TRUCK CORP	COM		688239201	2531	56755	SH	DEFINED	19
OSHKOSH TRUCK CORP	COM		688239201	13	297	SH	DEFINED	20
OSI PHARMACEUTICALS INC	COM		671040103	0	5	SH	DEFINED	9
OTTER TAIL CORP	COM		689648103	1290	44518	SH	DEFINED	19
OTTER TAIL CORP	COM		689648103	19	656	SH	DEFINED	18
OTTER TAIL CORP	COM		689648103	81	2790	SH	DEFINED	3
OUTBACK STEAKHOUSE INC	COM		689899102	13	324	SH	DEFINED	3
OUTBACK STEAKHOUSE INC	COM		689899102	80	1925	SH	DEFINED	11
OUTBACK STEAKHOUSE INC	COM		689899102	345	8300	SH	DEFINED	5
OUTBACK STEAKHOUSE INC	COM		689899102	7024	168800	SH	DEFINED	20
OUTBACK STEAKHOUSE INC	COM		689899102	7378	177325	SH	DEFINED	21
OUTBACK STEAKHOUSE INC	COM		689899102	1252	30081	SH	DEFINED	18
OVERSEAS SHIPHOLDING GROUP I	COM		690368105	1053	20900	SH	DEFINED	21
OVERSEAS SHIPHOLDING GROUP I	COM		690368105	15	300	SH	DEFINED	18
OVERSEAS SHIPHOLDING GROUP I	COM		690368105	339	6719	SH	DEFINED	19
OVERSTOCK COM INC DEL	COM		690370101	352	12500	SH	DEFINED	4
OWENS & MINOR INC NEW	COM		690732102	704	25570	SH	DEFINED	21
OWENS & MINOR INC NEW	COM		690732102	209	7580	SH	DEFINED	9
OWENS & MINOR INC NEW	COM		690732102	8000	290590	SH	DEFINED	3
OWENS & MINOR INC NEW	COM		690732102	116	4224	SH	DEFINED	18
OWENS ILL INC	COM NEW		690768403	16977	806900	SH	DEFINED	6
OXFORD INDS INC	COM		691497309	22531	411910	SH	DEFINED	3
OXFORD INDS INC	COM		691497309	38	700	SH	DEFINED	11
OXFORD INDS INC	COM		691497309	67	1221	SH	DEFINED	19
P & F INDS INC	CL A NEW		692830508	46	3800	SH	DEFINED	6
P C CONNECTION	COM		69318J100	1030	191405	SH	DEFINED	6
P F CHANGS CHINA BISTRO INC	COM		69333Y108	1122	22600	SH	DEFINED	20
P F CHANGS CHINA BISTRO INC	COM		69333Y108	670	13505	SH	DEFINED	18
P F CHANGS CHINA BISTRO INC	COM		69333Y108	6200	124915	SH	DEFINED	21
P T TELEKOMUNIKASI INDONESIA	SPONSORED ADR		715684106	519	21765	SH	DEFINED	17
PAB BANKSHARES INC	COM		69313P101	292	16000	SH	DEFINED	18
PAB BANKSHARES INC	COM		69313P101	2241	122794	SH	DEFINED	6
PACCAR INC	COM		693718108	363	5250	SH	DEFINED	11
PACCAR INC	COM		693718108	978	14122	SH	DEFINED	2
PACCAR INC	COM		693718108	1845	26650	SH	DEFINED	3
PACCAR INC	COM		693718108	27	396	SH	DEFINED	20
PACCAR INC	COM		693718108	7024	101460	SH	DEFINED	19
PACCAR INC	COM		693718108	19924	287796	SH	DEFINED	17
PACCAR INC	COM		693718108	10	150	SH	DEFINED	18



Edgar Filing: LEGG MASON INC - Form 13F-HR

PACER INTL INC TENN	COM	69373H106	26	1005	SH	DEFINED	19
PACER INTL INC TENN	COM	69373H106	23	900	SH	DEFINED	11
PACER INTL INC TENN	COM	69373H106	7507	288071	SH	DEFINED	3
PACER INTL INC TENN	COM	69373H106	1	54	SH	DEFINED	18
PACER INTL INC TENN	COM	69373H106	2870	110126	SH	DEFINED	20
PACIFIC CAP BANCORP NEW	COM	69404P101	7939	222939	SH	DEFINED	20
PACIFIC CAP BANCORP NEW	COM	69404P101	1812	50872	SH	DEFINED	18
PACIFIC CAP BANCORP NEW	COM	69404P101	1944	54600	SH	DEFINED	6
PACIFIC ENERGY PARTNERS L P	COM UNIT	69422R105	50	1700	SH	DEFINED	18
PACIFIC ENERGY PARTNERS L P	COM UNIT	69422R105	15	500	SH	DEFINED	9
PACIFIC SUNWEAR CALIF INC	COM	694873100	2244	90044	SH	DEFINED	19
PACIFIC SUNWEAR CALIF INC	COM	694873100	27743	1113270	SH	DEFINED	3
PACIFICARE HEALTH SYS DEL	DBCV 3.000%10/1	695112AG7	700	700000	PRN	DEFINED	20
PACIFICARE HEALTH SYS DEL	DBCV 3.000%10/1	695112AG7	5825	5825000	PRN	DEFINED	21
PACKAGING DYNAMICS CORP	COM	695160101	824	73597	SH	DEFINED	6
PACTIV CORP	COM	695257105	632	28739	SH	DEFINED	19
PACTIV CORP	COM	695257105	48	2167	SH	DEFINED	17
PACTIV CORP	COM	695257105	24	1100	SH	DEFINED	11
PACTIV CORP	COM	695257105	4	175	SH	DEFINED	2
PACTIV CORP	COM	695257105	3194	145174	SH	DEFINED	22
PACTIV CORP	COM	695257105	14	614	SH	DEFINED	18
PACTIV CORP	COM	695257105	276	12525	SH	DEFINED	23
PALL CORP	COM	696429307	91699	3413945	SH	DEFINED	20
PALL CORP	COM	696429307	2017	75087	SH	DEFINED	21
PALL CORP	COM	696429307	52	1925	SH	DEFINED	4
PALL CORP	COM	696429307	221502	8246548	SH	DEFINED	18
PALL CORP	COM	696429307	68	2533	SH	DEFINED	2
PALL CORP	COM	696429307	650	24202	SH	DEFINED	19
PALL CORP	COM	696429307	3851	143365	SH	DEFINED	11
PALM INC NEW	COM	696643105	0	7	SH	DEFINED	2
PALM INC NEW	COM	696643105	16	500	SH	DEFINED	11
PALM INC NEW	COM	696643105	814	25600	SH	DEFINED	6
PALM INC NEW	COM	696643105	737	23189	SH	DEFINED	19
PALM INC NEW	COM	696643105	2	50	SH	DEFINED	7
PALM INC NEW	COM	696643105	0	14	SH	DEFINED	17
PALOMAR MED TECHNOLOGIES INC	COM NEW	697529303	93	2667	SH	DEFINED	19
PALOMAR MED TECHNOLOGIES INC	COM NEW	697529303	939	26811	SH	DEFINED	23
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	2381	35590	SH	DEFINED	18
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	30	453	SH	DEFINED	19
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	8909	133189	SH	DEFINED	20
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	482	7200	SH	DEFINED	21
PANACOS PHARMACEUTICALS INC	COM	69811Q106	1015	146400	SH	DEFINED	20
PANACOS PHARMACEUTICALS INC	COM	69811Q106	5448	786200	SH	DEFINED	21
PANACOS PHARMACEUTICALS INC	COM	69811Q106	379	54700	SH	DEFINED	18
PANACOS PHARMACEUTICALS INC	COM	69811Q106	39	5690	SH	DEFINED	3
PANAMSAT HLDG CORP	COM	69831Y105	3212	131100	SH	DEFINED	21
PANAMSAT HLDG CORP	COM	69831Y105	203	8300	SH	DEFINED	18
PANAMSAT HLDG CORP	COM	69831Y105	10	425	SH	DEFINED	9
PANAMSAT HLDG CORP	COM	69831Y105	3930	160400	SH	DEFINED	20
PANTRY INC	COM	698657103	20202	429920	SH	DEFINED	3
PAPA JOHNS INTL INC	COM	698813102	13307	224369	SH	DEFINED	3
PAPA JOHNS INTL INC	COM	698813102	91	1541	SH	DEFINED	19
PAPA JOHNS INTL INC	COM	698813102	202	3400	SH	DEFINED	6
PAR TECHNOLOGY CORP	COM	698884103	3939	141910	SH	DEFINED	3
PARAMETRIC TECHNOLOGY CORP	COM	699173100	166	27243	SH	DEFINED	18
PARAMETRIC TECHNOLOGY CORP	COM	699173100	327	53686	SH	DEFINED	19
PARAMETRIC TECHNOLOGY CORP	COM	699173100	35813	5871059	SH	DEFINED	3
PARAMETRIC TECHNOLOGY CORP	COM	699173100	93	15300	SH	DEFINED	21
PARAMETRIC TECHNOLOGY CORP	COM	699173100	17	2750	SH	DEFINED	11
PARK ELECTROCHEMICAL CORP	COM	700416209	11	432	SH	DEFINED	19
PARK ELECTROCHEMICAL CORP	COM	700416209	229	8800	SH	DEFINED	3
PARK NATL CORP	COM	700658107	17	168	SH	DEFINED	2

Edgar Filing: LEGG MASON INC - Form 13F-HR

PARK NATL CORP	COM	700658107	589	5734	SH	DEFINED	17
PARK NATL CORP	COM	700658107	427	4158	SH	DEFINED	21
PARK NATL CORP	COM	700658107	5	46	SH	DEFINED	18
PARKER DRILLING CO	COM	701081101	23110	2133909	SH	DEFINED	3
PARKER DRILLING CO	COM	701081101	1392	128565	SH	DEFINED	19
PARKER HANNIFIN CORP	COM	701094104	12	177	SH	DEFINED	9
PARKER HANNIFIN CORP	COM	701094104	419	6350	SH	DEFINED	11
PARKER HANNIFIN CORP	COM	701094104	67	1012	SH	DEFINED	2
PARKER HANNIFIN CORP	COM	701094104	3320	50330	SH	DEFINED	3
PARKER HANNIFIN CORP	COM	701094104	892	13520	SH	DEFINED	20
PARKER HANNIFIN CORP	COM	701094104	2584	39170	SH	DEFINED	19
PARKER HANNIFIN CORP	COM	701094104	13	202	SH	DEFINED	18
PARKER HANNIFIN CORP	COM	701094104	15638	237084	SH	DEFINED	17
PARKVALE FINL CORP	COM	701492100	1778	63061	SH	DEFINED	6
PARKWAY PPTYS INC	COM	70159Q104	0	11	SH	DEFINED	18
PARKWAY PPTYS INC	COM	70159Q104	34	851	SH	DEFINED	19
PARKWAY PPTYS INC	COM	70159Q104	34	851	SH	DEFINED	20
PARLUX FRAGRANCES INC	COM	701645103	18974	621490	SH	DEFINED	3
PARLUX FRAGRANCES INC	COM	701645103	140	4600	SH	DEFINED	19
PARTNERRE LTD	COM	G6852T105	294	4475	SH	DEFINED	5
PARTNERRE LTD	COM	G6852T105	131	2000	SH	DEFINED	17
PARTNERS TR FINL GROUP INC N	COM	70213F102	975	80900	SH	DEFINED	3
PARTNERS TR FINL GROUP INC N	COM	70213F102	13	1090	SH	DEFINED	4
PARTNERS TR FINL GROUP INC N	COM	70213F102	209	17320	SH	DEFINED	11
PATHMARK STORES INC NEW	COM	70322A101	3	267	SH	DEFINED	18
PATHMARK STORES INC NEW	COM	70322A101	7007	701312	SH	DEFINED	6
PATRICK INDS INC	COM	703343103	3612	341076	SH	DEFINED	20
PATRICK INDS INC	COM	703343103	29	2700	SH	DEFINED	11
PATRICK INDS INC	COM	703343103	252	23800	SH	DEFINED	18
PATTERSON COMPANIES INC	COM	703395103	886	26536	SH	DEFINED	19
PATTERSON COMPANIES INC	COM	703395103	5	150	SH	DEFINED	9
PATTERSON COMPANIES INC	COM	703395103	10	286	SH	DEFINED	18
PATTERSON UTI ENERGY INC	COM	703481101	3210	97407	SH	DEFINED	19
PATTERSON UTI ENERGY INC	COM	703481101	10	305	SH	DEFINED	2
PATTERSON UTI ENERGY INC	COM	703481101	740	22445	SH	DEFINED	18
PATTERSON UTI ENERGY INC	COM	703481101	132	4000	SH	DEFINED	20
PATTERSON UTI ENERGY INC	COM	703481101	415	12600	SH	DEFINED	21
PATTERSON UTI ENERGY INC	COM	703481101	20	604	SH	DEFINED	9
PATTERSON UTI ENERGY INC	COM	703481101	22845	693323	SH	DEFINED	3
PAXAR CORP	COM	704227107	475	24215	SH	DEFINED	19
PAXAR CORP	COM	704227107	175	8900	SH	DEFINED	6
PAYCHEX INC	COM	704326107	42005	1101918	SH	DEFINED	21
PAYCHEX INC	COM	704326107	88	2300	SH	DEFINED	17
PAYCHEX INC	COM	704326107	1327	34800	SH	DEFINED	11
PAYCHEX INC	COM	704326107	3383	88740	SH	DEFINED	2
PAYCHEX INC	COM	704326107	14829	389000	SH	DEFINED	20
PAYCHEX INC	COM	704326107	2450	64270	SH	DEFINED	19
PAYCHEX INC	COM	704326107	92	2417	SH	DEFINED	9
PAYCHEX INC	COM	704326107	10422	273400	SH	DEFINED	1
PAYCHEX INC	COM	704326107	819	21479	SH	DEFINED	18
PAYLESS SHOESOURCE INC	COM	704379106	45679	1819863	SH	DEFINED	3
PAYLESS SHOESOURCE INC	COM	704379106	3393	135168	SH	DEFINED	19
PAYLESS SHOESOURCE INC	COM	704379106	73	2925	SH	DEFINED	18
PDI INC	COM	69329V100	4538	336162	SH	DEFINED	6
PEABODY ENERGY CORP	COM	704549104	8	100	SH	DEFINED	17
PEABODY ENERGY CORP	COM	704549104	35	420	SH	DEFINED	9
PEABODY ENERGY CORP	COM	704549104	437	5297	SH	DEFINED	18
PEABODY ENERGY CORP	COM	704549104	2506	30400	SH	DEFINED	23
PEABODY ENERGY CORP	COM	704549104	1307	15855	SH	DEFINED	19
PEABODY ENERGY CORP	COM	704549104	108	1308	SH	DEFINED	11
PEABODY ENERGY CORP	COM	704549104	631	7653	SH	DEFINED	21
PEARSON PLC	SPONSORED ADR	705015105	106	8900	SH	DEFINED	2

Edgar Filing: LEGG MASON INC - Form 13F-HR

PEARSON PLC	SPONSORED ADR	705015105	460	38780	SH	DEFINED	17
PEARSON PLC	SPONSORED ADR	705015105	10915	919581	SH	DEFINED	6
PEDIATRIX MED GROUP	COM	705324101	33516	378410	SH	DEFINED	3
PEDIATRIX MED GROUP	COM	705324101	13271	149840	SH	DEFINED	18
PEDIATRIX MED GROUP	COM	705324101	6182	69800	SH	DEFINED	20
PEDIATRIX MED GROUP	COM	705324101	12	131	SH	DEFINED	19
PEERLESS SYS CORP	COM	705536100	633	75080	SH	DEFINED	3
PEETS COFFEE & TEA INC	COM	705560100	103	3400	SH	DEFINED	2
PEGASUS SOLUTIONS INC	COM	705906105	152	17000	SH	DEFINED	18
PEGASUS SOLUTIONS INC	COM	705906105	2182	243282	SH	DEFINED	20
PENGROWTH ENERGY TR	TRUST UNIT A	706902301	141	6000	SH	DEFINED	11
PENN NATL GAMING INC	COM	707569109	4863	147600	SH	DEFINED	23
PENN VA RESOURCES PARTNERS L	COM	707884102	2984	53700	SH	DEFINED	3
PENNEY J C INC	COM	708160106	2845	51170	SH	DEFINED	19
PENNEY J C INC	COM	708160106	20	358	SH	DEFINED	9
PENNEY J C INC	COM	708160106	4238	76220	SH	DEFINED	6
PENNEY J C INC	COM	708160106	34600	622300	SH	DEFINED	20
PENNEY J C INC	COM	708160106	41918	753920	SH	DEFINED	3
PENNEY J C INC	COM	708160106	128	2300	SH	DEFINED	2
PENNEY J C INC	COM	708160106	167	3000	SH	DEFINED	11
PENNEY J C INC	COM	708160106	46734	840542	SH	DEFINED	18
PENNEY J C INC	COM	708160106	53704	965900	SH	DEFINED	21
PENNFED FINL SVCS INC	COM	708167101	133	7200	SH	DEFINED	11
PENNFED FINL SVCS INC	COM	708167101	222	12060	SH	DEFINED	6
PENNS WOODS BANCORP INC	COM	708430103	1706	43885	SH	DEFINED	6
PENNSYLVANIA COMM BANCORP IN	COM	708677109	860	27004	SH	DEFINED	1
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	25	669	SH	DEFINED	20
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	25	669	SH	DEFINED	19
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	1325	35462	SH	DEFINED	9
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	7	200	SH	DEFINED	11
PENTAIR INC	COM	709631105	8864	256776	SH	DEFINED	20
PENTAIR INC	COM	709631105	5943	172155	SH	DEFINED	18
PENTAIR INC	COM	709631105	3803	110174	SH	DEFINED	2
PENTAIR INC	COM	709631105	20	566	SH	DEFINED	11
PENTAIR INC	COM	709631105	7	200	SH	DEFINED	17
PEOPLES BANCORP INC	COM	709789101	4610	161594	SH	DEFINED	6
PEOPLES BK BRIDGEPORT CONN	COM	710198102	821	26434	SH	DEFINED	17
PEOPLES ENERGY CORP	COM	711030106	21	600	SH	DEFINED	2
PEOPLES ENERGY CORP	COM	711030106	40	1150	SH	DEFINED	11
PEOPLES ENERGY CORP	COM	711030106	264	7535	SH	DEFINED	19
PEOPLES ENERGY CORP	COM	711030106	23460	668950	SH	DEFINED	6
PEOPLES ENERGY CORP	COM	711030106	2	65	SH	DEFINED	18
PEOPLESUPPORT INC	COM	712714302	502	59100	SH	DEFINED	3
PEP BOYS MANNY MOE & JACK	COM	713278109	7	500	SH	DEFINED	9
PEP BOYS MANNY MOE & JACK	COM	713278109	2	145	SH	DEFINED	11
PEPCO HOLDINGS INC	COM	713291102	214	9570	SH	DEFINED	6
PEPCO HOLDINGS INC	COM	713291102	151	6746	SH	DEFINED	2
PEPCO HOLDINGS INC	COM	713291102	282	12600	SH	DEFINED	3
PEPCO HOLDINGS INC	COM	713291102	964	43080	SH	DEFINED	19
PEPCO HOLDINGS INC	COM	713291102	39	1750	SH	DEFINED	17
PEPCO HOLDINGS INC	COM	713291102	2120	94762	SH	DEFINED	18
PEPCO HOLDINGS INC	COM	713291102	7	315	SH	DEFINED	9
PEPCO HOLDINGS INC	COM	713291102	14836	663200	SH	DEFINED	20
PEPSI BOTTLING GROUP INC	COM	713409100	6437	225000	SH	DEFINED	8
PEPSI BOTTLING GROUP INC	COM	713409100	138	4820	SH	DEFINED	6
PEPSI BOTTLING GROUP INC	COM	713409100	4677	163470	SH	DEFINED	3
PEPSI BOTTLING GROUP INC	COM	713409100	81	2846	SH	DEFINED	18
PEPSI BOTTLING GROUP INC	COM	713409100	769	26874	SH	DEFINED	19
PEPSI BOTTLING GROUP INC	COM	713409100	14	484	SH	DEFINED	22
PEPSIAMERICAS INC	COM	71343P200	35	1500	SH	DEFINED	18
PEPSIAMERICAS INC	COM	71343P200	72	3114	SH	DEFINED	19
PEPSIAMERICAS INC	COM	71343P200	58	2497	SH	DEFINED	17

Edgar Filing: LEGG MASON INC - Form 13F-HR

PEPSIAMERICAS INC	COM	71343P200	93	4010	SH	DEFINED	6
PEPSIAMERICAS INC	COM	71343P200	7	300	SH	DEFINED	2
PEPSIAMERICAS INC	COM	71343P200	66	2820	SH	DEFINED	3
PEPSICO INC	COM	713448108	130	2200	SH	DEFINED	7
PEPSICO INC	COM	713448108	36462	617156	SH	DEFINED	2
PEPSICO INC	COM	713448108	84	1418	SH	DEFINED	4
PEPSICO INC	COM	713448108	16678	282288	SH	DEFINED	3
PEPSICO INC	COM	713448108	18558	314113	SH	DEFINED	11
PEPSICO INC	COM	713448108	702120	11884225	SH	DEFINED	18
PEPSICO INC	COM	713448108	12469	211050	SH	DEFINED	1
PEPSICO INC	COM	713448108	28727	486244	SH	DEFINED	17
PEPSICO INC	COM	713448108	27611	467345	SH	DEFINED	19
PEPSICO INC	COM	713448108	415	7020	SH	DEFINED	6
PEPSICO INC	COM	713448108	578	9776	SH	DEFINED	22
PEPSICO INC	COM	713448108	88188	1492689	SH	DEFINED	21
PEPSICO INC	COM	713448108	342068	5789905	SH	DEFINED	20
PEPSICO INC	COM	713448108	4837	81874	SH	DEFINED	9
PEPSICO INC	COM	713448108	2249	38061	SH	DEFINED	5
PER-SE TECHNOLOGIES INC	COM NEW	713569309	1625	69564	SH	DEFINED	19
PER-SE TECHNOLOGIES INC	COM NEW	713569309	0	7	SH	DEFINED	18
PER-SE TECHNOLOGIES INC	COM NEW	713569309	2	100	SH	DEFINED	11
PEREGRINE PHARMACEUTICALS IN	COM	713661106	0	10	SH	DEFINED	2
PEREGRINE PHARMACEUTICALS IN	COM	713661106	1	1000	SH	DEFINED	1
PERFORMANCE FOOD GROUP CO	COM	713755106	7	231	SH	DEFINED	18
PERFORMANCE FOOD GROUP CO	COM	713755106	4930	173770	SH	DEFINED	3
PERFORMANCE FOOD GROUP CO	COM	713755106	2154	75920	SH	DEFINED	20
PERFORMANCE FOOD GROUP CO	COM	713755106	532	18765	SH	DEFINED	21
PERINI CORP	COM	713839108	2851	118043	SH	DEFINED	19
PERKINELMER INC	COM	714046109	29	1250	SH	DEFINED	6
PERKINELMER INC	COM	714046109	94	4000	SH	DEFINED	17
PERKINELMER INC	COM	714046109	4	176	SH	DEFINED	2
PERKINELMER INC	COM	714046109	1593	67610	SH	DEFINED	3
PERKINELMER INC	COM	714046109	598	25398	SH	DEFINED	19
PERKINELMER INC	COM	714046109	5	207	SH	DEFINED	18
PERKINELMER INC	COM	714046109	2248	95400	SH	DEFINED	20
PEROT SYS CORP	CL A	714265105	844	59700	SH	DEFINED	18
PEROT SYS CORP	CL A	714265105	14470	1023365	SH	DEFINED	3
PEROT SYS CORP	CL A	714265105	664	46925	SH	DEFINED	19
PEROT SYS CORP	CL A	714265105	5220	369137	SH	DEFINED	20
PERRIGO CO	COM	714290103	21	1400	SH	DEFINED	11
PETCO ANIMAL SUPPLIES	COM NEW	716016209	15723	716300	SH	DEFINED	6
PETMED EXPRESS INC	COM	716382106	4648	328050	SH	DEFINED	3
PETRO-CDA	COM	71644E102	7583	189140	SH	DEFINED	3
PETRO-CDA	COM	71644E102	37754	1053590	SH	DEFINED	7
PETROCHINA CO LTD	SPONSORED ADR	71646E100	21775	270242	SH	DEFINED	6
PETROCHINA CO LTD	SPONSORED ADR	71646E100	354	4320	SH	DEFINED	17
PETROFUND ENERGY TRUST	TR UNIT	71648W108	11	699	SH	DEFINED	7
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	872	12240	SH	DEFINED	17
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	84016	1305200	SH	DEFINED	3
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	379	5895	SH	DEFINED	6
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	13	195	SH	DEFINED	9
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	10552	151990	SH	DEFINED	6
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	57	800	SH	DEFINED	3
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	71	1000	SH	DEFINED	4
PETROLEUM & RES CORP	COM	716549100	44	1359	SH	DEFINED	18
PETROLEUM GEO SVCS ASA NEW	SPONSORED ADR	716599105	0	3	SH	DEFINED	9
PETROLEUM HELICOPTERS INC	COM NON VTG	716604202	12	400	SH	DEFINED	11
PETSMART INC	COM	716768106	33	1300	SH	DEFINED	11
PETSMART INC	COM	716768106	1185	46200	SH	DEFINED	9
PETSMART INC	COM	716768106	5	200	SH	DEFINED	18
PFF BANCORP INC	COM	69331W104	2983	97745	SH	DEFINED	3
PFF BANCORP INC	COM	69331W104	42	1390	SH	DEFINED	11

Edgar Filing: LEGG MASON INC - Form 13F-HR

PFF BANCORP INC	COM	69331W104	10725	351420	SH	DEFINED	6
PFIZER INC	COM	717081103	6951	298045	SH	DEFINED	1
PFIZER INC	COM	717081103	84745	3634000	SH	DEFINED	10
PFIZER INC	COM	717081103	21210	909511	SH	DEFINED	2
PFIZER INC	COM	717081103	9861	422864	SH	DEFINED	4
PFIZER INC	COM	717081103	56861	2438277	SH	DEFINED	3
PFIZER INC	COM	717081103	2623	112499	SH	DEFINED	11
PFIZER INC	COM	717081103	5069	217373	SH	DEFINED	5
PFIZER INC	COM	717081103	8266	354450	SH	DEFINED	7
PFIZER INC	COM	717081103	42250	1811744	SH	DEFINED	17
PFIZER INC	COM	717081103	51944	2234532	SH	DEFINED	6
PFIZER INC	COM	717081103	610226	26167500	SH	DEFINED	8
PFIZER INC	COM	717081103	115807	4966001	SH	DEFINED	21
PFIZER INC	COM	717081103	479935	20580421	SH	DEFINED	20
PFIZER INC	COM	717081103	48649	2086155	SH	DEFINED	19
PFIZER INC	COM	717081103	5242	224656	SH	DEFINED	9
PFIZER INC	COM	717081103	15405	660576	SH	DEFINED	22
PFIZER INC	COM	717081103	8736	374610	SH	DEFINED	23
PFIZER INC	COM	717081103	975149	41816014	SH	DEFINED	18
PG&E CORP	COM	69331C108	2571	69250	SH	DEFINED	3
PG&E CORP	COM	69331C108	2802	75478	SH	DEFINED	19
PG&E CORP	COM	69331C108	5482	147690	SH	DEFINED	6
PG&E CORP	COM	69331C108	74	2000	SH	DEFINED	17
PG&E CORP	COM	69331C108	130	3508	SH	DEFINED	18
PG&E CORP	COM	69331C108	2	65	SH	DEFINED	9
PG&E CORP	COM	69331C108	2138	57600	SH	DEFINED	20
PG&E CORP	COM	69331C108	68	1845	SH	DEFINED	11
PG&E CORP	COM	69331C108	8	225	SH	DEFINED	2
PHARMACEUTICAL HLDERS TR	DEPOSITRY RCPT	71712A206	265	3800	SH	DEFINED	4
PHARMACEUTICAL PROD DEV INC	COM	717124101	32	515	SH	DEFINED	11
PHARMACEUTICAL PROD DEV INC	COM	717124101	7	105	SH	DEFINED	18
PHARMACEUTICAL PROD DEV INC	COM	717124101	23	376	SH	DEFINED	2
PHARMACEUTICAL PROD DEV INC	COM	717124101	5855	94510	SH	DEFINED	3
PHARMACOPEIA DRUG DISCVRY IN	COM	7171EP101	61	17123	SH	DEFINED	9
PHARMION CORP	COM	71715B409	1599	89993	SH	DEFINED	19
PHELPS DODGE CORP	COM	717265102	9298	64630	SH	DEFINED	3
PHELPS DODGE CORP	COM	717265102	7	50	SH	DEFINED	9
PHELPS DODGE CORP	COM	717265102	113	788	SH	DEFINED	18
PHELPS DODGE CORP	COM	717265102	1145	7957	SH	DEFINED	20
PHELPS DODGE CORP	COM	717265102	518	3603	SH	DEFINED	21
PHELPS DODGE CORP	COM	717265102	532	3700	SH	DEFINED	23
PHELPS DODGE CORP	COM	717265102	58	400	SH	DEFINED	17
PHELPS DODGE CORP	COM	717265102	7538	52396	SH	DEFINED	19
PHELPS DODGE CORP	COM	717265102	35	240	SH	DEFINED	2
PHELPS DODGE CORP	COM	717265102	233	1619	SH	DEFINED	11
PHELPS DODGE CORP	COM	717265102	19854	138000	SH	DEFINED	8
PHH CORP	COM NEW	693320202	12	423	SH	DEFINED	11
PHH CORP	COM NEW	693320202	4	129	SH	DEFINED	2
PHH CORP	COM NEW	693320202	4	125	SH	DEFINED	9
PHH CORP	COM NEW	693320202	3	101	SH	DEFINED	18
PHH CORP	COM NEW	693320202	34	1223	SH	DEFINED	7
PHH CORP	COM NEW	693320202	2875	102623	SH	DEFINED	19
PHH CORP	COM NEW	693320202	140	5000	SH	DEFINED	20
PHH CORP	COM NEW	693320202	3600	128474	SH	DEFINED	5
PHH CORP	COM NEW	693320202	11072	395149	SH	DEFINED	4
PHILADELPHIA CONS HLDG CORP	COM	717528103	948	9803	SH	DEFINED	21
PHILADELPHIA CONS HLDG CORP	COM	717528103	9523	98487	SH	DEFINED	1
PHILADELPHIA CONS HLDG CORP	COM	717528103	16761	173350	SH	DEFINED	3
PHILADELPHIA CONS HLDG CORP	COM	717528103	666	6891	SH	DEFINED	18
PHILADELPHIA CONS HLDG CORP	COM	717528103	6	61	SH	DEFINED	19
PHILLIPS VAN HEUSEN CORP	COM	718592108	39587	1221824	SH	DEFINED	3
PHILLIPS VAN HEUSEN CORP	COM	718592108	2530	78093	SH	DEFINED	19

Edgar Filing: LEGG MASON INC - Form 13F-HR

PHILLIPS VAN HEUSEN CORP	COM	718592108	13	400	SH	DEFINED	18
PHOENIX COS INC NEW	COM	71902E109	15	1093	SH	DEFINED	19
PHOENIX COS INC NEW	COM	71902E109	0	3	SH	DEFINED	18
PHOENIX COS INC NEW	COM	71902E109	1	47	SH	DEFINED	2
PHOENIX COS INC NEW	COM	71902E109	0	18	SH	DEFINED	11
PHOENIX COS INC NEW	COM	71902E109	4378	321000	SH	DEFINED	6
PHOENIX TECHNOLOGY LTD	COM	719153108	6	1000	SH	DEFINED	2
PHOTOMEDEX INC	COM	719358103	80	46500	SH	DEFINED	17
PHOTON DYNAMICS INC	COM	719364101	16	900	SH	DEFINED	11
PHOTON DYNAMICS INC	COM	719364101	15061	823900	SH	DEFINED	21
PHOTON DYNAMICS INC	COM	719364101	706	38615	SH	DEFINED	18
PHOTRONICS INC	COM	719405102	1912	126967	SH	DEFINED	19
PHOTRONICS INC	COM	719405102	21765	1445211	SH	DEFINED	3
PHOTRONICS INC	COM	719405102	15	1000	SH	DEFINED	11
PHOTRONICS INC	COM	719405102	558	37031	SH	DEFINED	6
PICO HLDGS INC	COM NEW	693366205	8	250	SH	DEFINED	2
PIEDMONT NAT GAS INC	COM	720186105	39	1600	SH	DEFINED	2
PIEDMONT NAT GAS INC	COM	720186105	70	2880	SH	DEFINED	18
PIER 1 IMPORTS INC	COM	720279108	1839	210700	SH	DEFINED	20
PIER 1 IMPORTS INC	COM	720279108	79	9004	SH	DEFINED	18
PIKE ELEC CORP	COM	721283109	323	19910	SH	DEFINED	3
PILGRIMS PRIDE CORP	COM	721467108	1400	42219	SH	DEFINED	19
PILGRIMS PRIDE CORP	COM	721467108	5200	156825	SH	DEFINED	3
PIMCO CALIF MUN INCOME FD II	COM	72200M108	39	2505	SH	DEFINED	18
PIMCO COML MTG SECS TR INC	COM	693388100	14	1000	SH	DEFINED	18
PIMCO CORPORATE OPP FD	COM	72201B101	9	514	SH	DEFINED	18
PIMCO HIGH INCOME FD	COM SHS	722014107	23	1601	SH	DEFINED	18
PIMCO MUN INCOME FD II	COM	72200W106	0	7	SH	DEFINED	18
PIMCO NEW YORK MUN FD II	COM	72200Y102	51	3156	SH	DEFINED	18
PIMCO STRATEGIC GBL GOV FD I	COM	72200X104	984	93107	SH	DEFINED	18
PINNACLE AIRL CORP	COM	723443107	280	42000	SH	DEFINED	3
PINNACLE ENTMT INC	COM	723456109	44478	1800000	SH	DEFINED	13
PINNACLE WEST CAP CORP	COM	723484101	257	6207	SH	DEFINED	18
PINNACLE WEST CAP CORP	COM	723484101	4	100	SH	DEFINED	11
PINNACLE WEST CAP CORP	COM	723484101	556	13450	SH	DEFINED	5
PINNACLE WEST CAP CORP	COM	723484101	2	50	SH	DEFINED	2
PINNACLE WEST CAP CORP	COM	723484101	2963	71654	SH	DEFINED	19
PINNACLE WEST CAP CORP	COM	723484101	165	4000	SH	DEFINED	17
PINNACLE WEST CAP CORP	COM	723484101	210	5080	SH	DEFINED	6
PIONEER DRILLING CO	COM	723655106	2786	155405	SH	DEFINED	3
PIONEER HIGH INCOME TR	COM	72369H106	34	2050	SH	DEFINED	18
PIONEER NAT RES CO	COM	723787107	5	94	SH	DEFINED	11
PIONEER NAT RES CO	COM	723787107	7	129	SH	DEFINED	9
PIONEER NAT RES CO	COM	723787107	1740	33935	SH	DEFINED	18
PIONEER NAT RES CO	COM	723787107	508	9910	SH	DEFINED	17
PIONEER NAT RES CO	COM	723787107	825	16099	SH	DEFINED	19
PIONEER NAT RES CO	COM	723787107	15807	308300	SH	DEFINED	20
PIONEER NAT RES CO	COM	723787107	120	2345	SH	DEFINED	2
PIONEER NAT RES CO	COM	723787107	113	2200	SH	DEFINED	3
PIONEER TAX ADVNTAGE BALANC	COM	72388R101	130	10526	SH	DEFINED	18
PIPER JAFFRAY COS	COM	724078100	80	1990	SH	DEFINED	2
PIPER JAFFRAY COS	COM	724078100	19	460	SH	DEFINED	11
PIPER JAFFRAY COS	COM	724078100	0	6	SH	DEFINED	1
PIPER JAFFRAY COS	COM	724078100	189	4689	SH	DEFINED	20
PIPER JAFFRAY COS	COM	724078100	17	420	SH	DEFINED	19
PIPER JAFFRAY COS	COM	724078100	1	34	SH	DEFINED	18
PIPER JAFFRAY COS	COM	724078100	1	13	SH	DEFINED	17
PITNEY BOWES INC	COM	724479100	21	500	SH	DEFINED	7
PITNEY BOWES INC	COM	724479100	1861	44045	SH	DEFINED	19
PITNEY BOWES INC	COM	724479100	24	578	SH	DEFINED	11
PITNEY BOWES INC	COM	724479100	976	23103	SH	DEFINED	2
PITNEY BOWES INC	COM	724479100	245	5800	SH	DEFINED	3

Edgar Filing: LEGG MASON INC - Form 13F-HR

PITNEY BOWES INC	COM	724479100	1783	42200	SH	DEFINED	6
PITNEY BOWES INC	COM	724479100	8637	204424	SH	DEFINED	22
PITNEY BOWES INC	COM	724479100	42873	1014750	SH	DEFINED	20
PITNEY BOWES INC	COM	724479100	35980	851598	SH	DEFINED	18
PITNEY BOWES INC	COM	724479100	3974	94055	SH	DEFINED	9
PITNEY BOWES INC	COM	724479100	375	8885	SH	DEFINED	23
PITNEY BOWES INC	COM	724479100	696	16482	SH	DEFINED	17
PITNEY BOWES INC	COM	724479100	770	18229	SH	DEFINED	21
PIXAR	COM	725811103	2821	53500	SH	DEFINED	23
PIXAR	COM	725811103	10	191	SH	DEFINED	11
PIXAR	COM	725811103	11	200	SH	DEFINED	17
PIXELWORKS INC	COM	72581M107	10	2000	SH	DEFINED	18
PLACER DOME INC	COM	725906101	1496	70200	SH	DEFINED	7
PLACER DOME INC	COM	725906101	47	2042	SH	DEFINED	2
PLACER DOME INC	COM	725906101	86	3750	SH	DEFINED	17
PLACER DOME INC	COM	725906101	4	161	SH	DEFINED	9
PLACER SIERRA BANCSHARES	COM	726079106	970	35010	SH	DEFINED	3
PLACER SIERRA BANCSHARES	COM	726079106	9	337	SH	DEFINED	19
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	2809	71000	SH	DEFINED	18
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	527	13325	SH	DEFINED	17
PLAINS EXPL& PRODTN CO	COM	726505100	954	24000	SH	DEFINED	2
PLANTRONICS INC NEW	COM	727493108	43	1525	SH	DEFINED	21
PLANTRONICS INC NEW	COM	727493108	5	160	SH	DEFINED	18
PLANTRONICS INC NEW	COM	727493108	11	400	SH	DEFINED	17
PLANTRONICS INC NEW	COM	727493108	2216	78300	SH	DEFINED	6
PLANTRONICS INC NEW	COM	727493108	1695	59900	SH	DEFINED	20
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	14094	453615	SH	DEFINED	6
PLAYBOY ENTERPRISES INC	CL B	728117300	864	62169	SH	DEFINED	19
PLAYBOY ENTERPRISES INC	CL B	728117300	4937	355400	SH	DEFINED	3
PLAYTEX PRODS INC	COM	72813P100	2148	157100	SH	DEFINED	20
PLAYTEX PRODS INC	COM	72813P100	120	8813	SH	DEFINED	18
PLEXUS CORP	COM	729132100	8518	374600	SH	DEFINED	3
PLEXUS CORP	COM	729132100	1353	59515	SH	DEFINED	19
PLUG POWER INC	COM	72919P103	1	150	SH	DEFINED	17
PLUG POWER INC	COM	72919P103	2	444	SH	DEFINED	18
PLUM CREEK TIMBER CO INC	COM	729251108	18	493	SH	DEFINED	9
PLUM CREEK TIMBER CO INC	COM	729251108	36219	1004700	SH	DEFINED	20
PLUM CREEK TIMBER CO INC	COM	729251108	117	3241	SH	DEFINED	11
PLUM CREEK TIMBER CO INC	COM	729251108	17005	471704	SH	DEFINED	18
PLUM CREEK TIMBER CO INC	COM	729251108	1283	35585	SH	DEFINED	19
PLUM CREEK TIMBER CO INC	COM	729251108	267	7406	SH	DEFINED	2
PLUM CREEK TIMBER CO INC	COM	729251108	26	708	SH	DEFINED	1
PLUM CREEK TIMBER CO INC	COM	729251108	263	7306	SH	DEFINED	17
PLUM CREEK TIMBER CO INC	COM	729251108	701	19450	SH	DEFINED	5
PLUM CREEK TIMBER CO INC	COM	729251108	36	1000	SH	DEFINED	4
PMC COML TR	SH BEN INT	693434102	8	685	SH	DEFINED	18
PMC COML TR	SH BEN INT	693434102	6	518	SH	DEFINED	2
PMC-SIERRA INC	COM	69344F106	4	550	SH	DEFINED	9
PMC-SIERRA INC	COM	69344F106	262	34030	SH	DEFINED	19
PMC-SIERRA INC	COM	69344F106	272	35328	SH	DEFINED	20
PMC-SIERRA INC	COM	69344F106	2126	275800	SH	DEFINED	23
PMI GROUP INC	COM	69344M101	244585	5955332	SH	DEFINED	18
PMI GROUP INC	COM	69344M101	3431	83540	SH	DEFINED	6
PMI GROUP INC	COM	69344M101	398	9700	SH	DEFINED	11
PMI GROUP INC	COM	69344M101	18058	439686	SH	DEFINED	2
PMI GROUP INC	COM	69344M101	9067	220764	SH	DEFINED	21
PMI GROUP INC	COM	69344M101	2350	57213	SH	DEFINED	19
PMI GROUP INC	COM	69344M101	411	10002	SH	DEFINED	23
PMI GROUP INC	COM	69344M101	16345	397982	SH	DEFINED	22
PMI GROUP INC	COM	69344M101	153015	3725702	SH	DEFINED	20
PNC FINL SVCS GROUP INC	COM	693475105	5675	91790	SH	DEFINED	19
PNC FINL SVCS GROUP INC	COM	693475105	3093	50021	SH	DEFINED	20

Edgar Filing: LEGG MASON INC - Form 13F-HR

PNC FINL SVCS GROUP INC	COM	693475105	437	7069	SH	DEFINED	18
PNC FINL SVCS GROUP INC	COM	693475105	2311	37376	SH	DEFINED	9
PNC FINL SVCS GROUP INC	PFD CV D \$1.80	693475501	32	324	SH	DEFINED	4
PNC FINL SVCS GROUP INC	COM	693475105	4026	65122	SH	DEFINED	2
PNC FINL SVCS GROUP INC	COM	693475105	17392	281292	SH	DEFINED	4
PNC FINL SVCS GROUP INC	COM	693475105	1485	24010	SH	DEFINED	3
PNC FINL SVCS GROUP INC	COM	693475105	1044	16893	SH	DEFINED	17
PNC FINL SVCS GROUP INC	COM	693475105	234	3780	SH	DEFINED	11
PNC FINL SVCS GROUP INC	COM	693475105	6869	111090	SH	DEFINED	6
PNC FINL SVCS GROUP INC	COM	693475105	125	2025	SH	DEFINED	7
PNC FINL SVCS GROUP INC	COM	693475105	8278	133889	SH	DEFINED	5
PNC FINL SVCS GROUP INC	COM	693475105	4468	72270	SH	DEFINED	22
PNC FINL SVCS GROUP INC	COM	693475105	972	15717	SH	DEFINED	21
PNM RES INC	COM	69349H107	618	25239	SH	DEFINED	19
PNM RES INC	COM	69349H107	24	990	SH	DEFINED	3
PNM RES INC	COM	69349H107	37	1523	SH	DEFINED	18
POGO PRODUCING CO	COM	730448107	701	14080	SH	DEFINED	21
POGO PRODUCING CO	COM	730448107	103	2066	SH	DEFINED	18
POGO PRODUCING CO	COM	730448107	11957	240050	SH	DEFINED	6
POGO PRODUCING CO	COM	730448107	1649	33097	SH	DEFINED	19
POLARIS INDS INC	COM	731068102	320	6381	SH	DEFINED	18
POLARIS INDS INC	COM	731068102	15	300	SH	DEFINED	11
POLARIS INDS INC	COM	731068102	743	14800	SH	DEFINED	9
POLARIS INDS INC	COM	731068102	4689	93400	SH	DEFINED	6
POLO RALPH LAUREN CORP	CL A	731572103	14	245	SH	DEFINED	2
POLO RALPH LAUREN CORP	CL A	731572103	29	525	SH	DEFINED	9
POLO RALPH LAUREN CORP	CL A	731572103	233	4150	SH	DEFINED	18
POLO RALPH LAUREN CORP	CL A	731572103	767	13656	SH	DEFINED	21
POLO RALPH LAUREN CORP	CL A	731572103	475	8469	SH	DEFINED	19
POLO RALPH LAUREN CORP	CL A	731572103	31810	566615	SH	DEFINED	3
POLYCOM INC	COM	73172K104	703	45958	SH	DEFINED	18
POLYCOM INC	COM	73172K104	6631	433400	SH	DEFINED	21
POLYCOM INC	COM	73172K104	20	1300	SH	DEFINED	11
POLYCOM INC	COM	73172K104	21	1400	SH	DEFINED	17
POLYCOM INC	COM	73172K104	57	3740	SH	DEFINED	19
POLYCOM INC	COM	73172K104	1293	84500	SH	DEFINED	20
POLYONE CORP	COM	73179P106	921	143236	SH	DEFINED	19
POLYONE CORP	COM	73179P106	9141	1421650	SH	DEFINED	6
POMEROY IT SOLUTIONS INC	COM	731822102	4	500	SH	DEFINED	2
POMEROY IT SOLUTIONS INC	COM	731822102	125	15000	SH	DEFINED	18
POMEROY IT SOLUTIONS INC	COM	731822102	1367	163740	SH	DEFINED	6
POMEROY IT SOLUTIONS INC	COM	731822102	1860	222810	SH	DEFINED	20
POPE & TALBOT INC	COM	732827100	835	100186	SH	DEFINED	18
POPE & TALBOT INC	COM	732827100	3301	396266	SH	DEFINED	20
POPULAR INC	COM	733174106	1306	61761	SH	DEFINED	20
POPULAR INC	COM	733174106	42	1980	SH	DEFINED	6
POPULAR INC	COM	733174106	30	1400	SH	DEFINED	17
POPULAR INC	COM	733174106	143	6755	SH	DEFINED	18
POPULAR INC	COM	733174106	5021	237400	SH	DEFINED	21
PORTALPLAYER INC	COM	736187204	674	23800	SH	DEFINED	18
PORTALPLAYER INC	COM	736187204	1376	48600	SH	DEFINED	20
PORTALPLAYER INC	COM	736187204	4609	162750	SH	DEFINED	3
PORTALPLAYER INC	COM	736187204	6978	246400	SH	DEFINED	21
PORTALPLAYER INC	COM	736187204	2045	72227	SH	DEFINED	19
PORTFOLIO RECOVERY ASSOCS IN	COM	73640Q105	938	20193	SH	DEFINED	19
PORTFOLIO RECOVERY ASSOCS IN	COM	73640Q105	10606	228384	SH	DEFINED	20
PORTFOLIO RECOVERY ASSOCS IN	COM	73640Q105	15629	336540	SH	DEFINED	3
PORTFOLIO RECOVERY ASSOCS IN	COM	73640Q105	678	14600	SH	DEFINED	18
POSCO	SPONSORED ADR	693483109	1110	22425	SH	DEFINED	17
POSCO	SPONSORED ADR	693483109	660	13330	SH	DEFINED	6
POSSIS MEDICAL INC	COM	737407106	6	600	SH	DEFINED	2
POST PPTYS INC	COM	737464107	2	60	SH	DEFINED	20



Edgar Filing: LEGG MASON INC - Form 13F-HR

POST PPTYS INC	COM	737464107	2	60	SH	DEFINED	19
POST PPTYS INC	COM	737464107	623	15600	SH	DEFINED	2
POST PPTYS INC	COM	737464107	948	23740	SH	DEFINED	3
POST PPTYS INC	COM	737464107	22	550	SH	DEFINED	9
POTASH CORP SASK INC	COM	73755L107	10313	129300	SH	DEFINED	7
POTASH CORP SASK INC	COM	73755L107	56	700	SH	DEFINED	17
POWER INTEGRATIONS INC	COM	739276103	4	162	SH	DEFINED	18
POWER INTEGRATIONS INC	COM	739276103	534	22419	SH	DEFINED	21
POWERSHARES ETF TRUST	GOLDEN DRG USX	73935X401	42	3000	SH	DEFINED	18
POWERWAVE TECHNOLOGIES INC	COM	739363109	215	17075	SH	DEFINED	18
POWERWAVE TECHNOLOGIES INC	COM	739363109	2322	184723	SH	DEFINED	19
PPG INDS INC	COM	693506107	502	8667	SH	DEFINED	17
PPG INDS INC	COM	693506107	17	300	SH	DEFINED	11
PPG INDS INC	COM	693506107	93184	1609393	SH	DEFINED	20
PPG INDS INC	COM	693506107	85621	1478768	SH	DEFINED	18
PPG INDS INC	COM	693506107	23920	413130	SH	DEFINED	6
PPG INDS INC	COM	693506107	2109	36423	SH	DEFINED	19
PPG INDS INC	COM	693506107	2115	36530	SH	DEFINED	3
PPG INDS INC	COM	693506107	725	12520	SH	DEFINED	2
PPG INDS INC	COM	693506107	83	1441	SH	DEFINED	9
PPL CORP	COM	69351T106	2159	73443	SH	DEFINED	19
PPL CORP	COM	69351T106	1036	35164	SH	DEFINED	9
PPL CORP	COM	69351T106	24	800	SH	DEFINED	2
PPL CORP	COM	69351T106	109	3718	SH	DEFINED	11
PPL CORP	COM	69351T106	32	1096	SH	DEFINED	22
PPL CORP	COM	69351T106	59	2000	SH	DEFINED	17
PPL CORP	COM	69351T106	703	23920	SH	DEFINED	6
PPL CORP	COM	69351T106	7019	238740	SH	DEFINED	3
PPL CORP	COM	69351T106	479	16300	SH	DEFINED	18
PRA INTL	COM	69353C101	8223	292100	SH	DEFINED	3
PRAXAIR INC	COM	74005P104	4143	78227	SH	DEFINED	20
PRAXAIR INC	COM	74005P104	7719	145751	SH	DEFINED	11
PRAXAIR INC	COM	74005P104	450	8500	SH	DEFINED	5
PRAXAIR INC	COM	74005P104	10724	202496	SH	DEFINED	2
PRAXAIR INC	COM	74005P104	3746	70738	SH	DEFINED	19
PRAXAIR INC	COM	74005P104	2996	56565	SH	DEFINED	6
PRAXAIR INC	COM	74005P104	32460	612916	SH	DEFINED	17
PRAXAIR INC	COM	74005P104	1425	26900	SH	DEFINED	23
PRAXAIR INC	COM	74005P104	434	8193	SH	DEFINED	18
PRAXAIR INC	COM	74005P104	6	110	SH	DEFINED	9
PRE PAID LEGAL SVCS INC	COM	740065107	4807	125800	SH	DEFINED	6
PRECISION CASTPARTS CORP	COM	740189105	175	3379	SH	DEFINED	11
PRECISION CASTPARTS CORP	COM	740189105	207	4000	SH	DEFINED	5
PRECISION CASTPARTS CORP	COM	740189105	2762	53309	SH	DEFINED	19
PRECISION CASTPARTS CORP	COM	740189105	1389	26800	SH	DEFINED	23
PRECISION CASTPARTS CORP	COM	740189105	347	6699	SH	DEFINED	18
PRECISION CASTPARTS CORP	COM	740189105	943	18210	SH	DEFINED	3
PRECISION DRILLING TR	TR UNIT	740215108	3625	112400	SH	DEFINED	7
PREFERRED BK LOS ANGELES CA	COM	740367107	823	18500	SH	DEFINED	20
PREFERRED BK LOS ANGELES CA	COM	740367107	227	5090	SH	DEFINED	3
PREMIERE GLOBAL SVCS INC	COM	740585104	8	1000	SH	DEFINED	18
PREMIERE GLOBAL SVCS INC	COM	740585104	83	10238	SH	DEFINED	19
PREMIUM STD FARMS INC	COM	74060C105	1707	114100	SH	DEFINED	3
PRENTISS PPTYS TR	SH BEN INT	740706106	39	969	SH	DEFINED	20
PRENTISS PPTYS TR	SH BEN INT	740706106	6	140	SH	DEFINED	18
PRENTISS PPTYS TR	SH BEN INT	740706106	8543	210000	SH	DEFINED	22
PRENTISS PPTYS TR	SH BEN INT	740706106	2538	62400	SH	DEFINED	21
PRENTISS PPTYS TR	SH BEN INT	740706106	39	969	SH	DEFINED	19
PRESIDENTIAL LIFE CORP	COM	740884101	10341	543107	SH	DEFINED	6
PRESSTEK INC	COM	741113104	433	47865	SH	DEFINED	19
PRESTIGE BRANDS HLDGS INC	COM	74112D101	32	2600	SH	DEFINED	11
PRG-SCHULTZ INTERNATIONAL IN	COM	69357C107	0	600	SH	DEFINED	17

Edgar Filing: LEGG MASON INC - Form 13F-HR

PRICE COMMUNICATIONS CORP	COM NEW	741437305	2173	146142	SH	DEFINED	19
PRICE T ROWE GROUP INC	COM	74144T108	53	739	SH	DEFINED	2
PRICE T ROWE GROUP INC	COM	74144T108	954	13243	SH	DEFINED	11
PRICE T ROWE GROUP INC	COM	74144T108	2428	33705	SH	DEFINED	17
PRICE T ROWE GROUP INC	COM	74144T108	324	4500	SH	DEFINED	20
PRICE T ROWE GROUP INC	COM	74144T108	1799	24982	SH	DEFINED	19
PRICE T ROWE GROUP INC	COM	74144T108	202	2799	SH	DEFINED	18
PRICE T ROWE GROUP INC	COM	74144T108	40	550	SH	DEFINED	9
PRICELINE COM INC	COM NEW	741503403	7	333	SH	DEFINED	18
PRICELINE COM INC	COM NEW	741503403	7633	341980	SH	DEFINED	3
PRICELINE COM INC	COM NEW	741503403	23	1050	SH	DEFINED	11
PRICELINE COM INC	COM NEW	741503403	2716	121699	SH	DEFINED	19
PRIDE INTL INC DEL	COM	74153Q102	9576	311400	SH	DEFINED	20
PRIDE INTL INC DEL	NOTE 3.250% 5/0	74153QAD4	11050	11050000	PRN	DEFINED	21
PRIDE INTL INC DEL	NOTE 3.250% 5/0	74153QAD4	1400	1400000	PRN	DEFINED	20
PRIDE INTL INC DEL	COM	74153Q102	1432	46565	SH	DEFINED	19
PRIDE INTL INC DEL	COM	74153Q102	189	6160	SH	DEFINED	6
PRIDE INTL INC DEL	COM	74153Q102	5206	169315	SH	DEFINED	3
PRIDE INTL INC DEL	COM	74153Q102	4336	141000	SH	DEFINED	21
PRIDE INTL INC DEL	COM	74153Q102	765	24875	SH	DEFINED	18
PRIDE INTL INC DEL	COM	74153Q102	981	31900	SH	DEFINED	23
PRIMEWEST ENERGY TR	TR UNIT NEW	741930309	138	5000	SH	DEFINED	7
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	4857	102400	SH	DEFINED	19
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	821	17320	SH	DEFINED	6
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	232	4883	SH	DEFINED	11
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	5943	125303	SH	DEFINED	2
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	1328	28000	SH	DEFINED	3
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	16	337	SH	DEFINED	20
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	5	95	SH	DEFINED	9
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	6	130	SH	DEFINED	18
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	106	2228	SH	DEFINED	17
PROASSURANCE CORP	COM	74267C106	10	200	SH	DEFINED	11
PROASSURANCE CORP	COM	74267C106	679	13965	SH	DEFINED	19
PROASSURANCE CORP	COM	74267C106	1	17	SH	DEFINED	18
PROASSURANCE CORP	COM	74267C106	7104	146050	SH	DEFINED	3
PROCENTURY CORP	COM	74268T108	1629	151817	SH	DEFINED	6
PROCTER & GAMBLE CO	COM	742718109	15969	275903	SH	DEFINED	1
PROCTER & GAMBLE CO	COM	742718109	5817	100500	SH	DEFINED	7
PROCTER & GAMBLE CO	COM	742718109	411	7105	SH	DEFINED	22
PROCTER & GAMBLE CO	COM	742718109	66756	1153356	SH	DEFINED	21
PROCTER & GAMBLE CO	COM	742718109	484601	8372505	SH	DEFINED	20
PROCTER & GAMBLE CO	COM	742718109	1088414	18804658	SH	DEFINED	18
PROCTER & GAMBLE CO	COM	742718109	53615	926305	SH	DEFINED	19
PROCTER & GAMBLE CO	COM	742718109	3458	59740	SH	DEFINED	23
PROCTER & GAMBLE CO	COM	742718109	97558	1685516	SH	DEFINED	2
PROCTER & GAMBLE CO	COM	742718109	21627	373644	SH	DEFINED	5
PROCTER & GAMBLE CO	COM	742718109	11538	199343	SH	DEFINED	11
PROCTER & GAMBLE CO	COM	742718109	85475	1476762	SH	DEFINED	17
PROCTER & GAMBLE CO	COM	742718109	20419	352781	SH	DEFINED	3
PROCTER & GAMBLE CO	COM	742718109	208	3600	SH	DEFINED	4
PROCTER & GAMBLE CO	COM	742718109	3542	61120	SH	DEFINED	9
PROGENICS PHARMACEUTICALS IN	COM	743187106	53	2100	SH	DEFINED	19
PROGRESS ENERGY INC	COM	743263105	623	14185	SH	DEFINED	2
PROGRESS ENERGY INC	COM	743263105	193	4385	SH	DEFINED	9
PROGRESS ENERGY INC	COM	743263105	142	3223	SH	DEFINED	11
PROGRESS ENERGY INC	COM	743263105	84	1909	SH	DEFINED	4
PROGRESS ENERGY INC	COM	743263105	1042	23727	SH	DEFINED	6
PROGRESS ENERGY INC	COM	743263105	509	11597	SH	DEFINED	17
PROGRESS ENERGY INC	COM	743263105	725	16497	SH	DEFINED	21
PROGRESS ENERGY INC	COM	743263105	2137	48657	SH	DEFINED	19
PROGRESS ENERGY INC	COM	743263105	397	9032	SH	DEFINED	18
PROGRESS SOFTWARE CORP	COM	743312100	142	5000	SH	DEFINED	11

Edgar Filing: LEGG MASON INC - Form 13F-HR

PROGRESS SOFTWARE CORP	COM	743312100	1486	52378	SH	DEFINED	19
PROGRESSIVE CORP OHIO	COM	743315103	29	246	SH	DEFINED	20
PROGRESSIVE CORP OHIO	COM	743315103	9093	77864	SH	DEFINED	19
PROGRESSIVE CORP OHIO	COM	743315103	33	285	SH	DEFINED	11
PROGRESSIVE CORP OHIO	COM	743315103	2043	17495	SH	DEFINED	18
PROGRESSIVE CORP OHIO	COM	743315103	28	239	SH	DEFINED	2
PROLIANCE INTL INC	COM	74340R104	12	2198	SH	DEFINED	18
PROLOGIS	SH BEN INT	743410102	493	10550	SH	DEFINED	11
PROLOGIS	SH BEN INT	743410102	142	3050	SH	DEFINED	2
PROLOGIS	SH BEN INT	743410102	4966	106300	SH	DEFINED	21
PROLOGIS	SH BEN INT	743410102	31382	671705	SH	DEFINED	20
PROLOGIS	SH BEN INT	743410102	2398	51333	SH	DEFINED	19
PROLOGIS	SH BEN INT	743410102	60	1290	SH	DEFINED	17
PROLOGIS	SH BEN INT	743410102	4580	98040	SH	DEFINED	18
PROQUEST COMPANY	COM	74346P102	10151	363720	SH	DEFINED	3
PROQUEST COMPANY	COM	74346P102	944	33807	SH	DEFINED	19
PROQUEST COMPANY	COM	74346P102	2	62	SH	DEFINED	18
PROSPERITY BANCSHARES INC	COM	743606105	467	16241	SH	DEFINED	19
PROTECTIVE LIFE CORP	COM	743674103	17	387	SH	DEFINED	18
PROTECTIVE LIFE CORP	COM	743674103	35967	821730	SH	DEFINED	6
PROTECTIVE LIFE CORP	COM	743674103	607	13876	SH	DEFINED	19
PROTECTIVE LIFE CORP	COM	743674103	23	535	SH	DEFINED	11
PROTEIN DESIGN LABS INC	COM	74369L103	1695	55395	SH	DEFINED	18
PROTEIN DESIGN LABS INC	COM	74369L103	10533	344200	SH	DEFINED	20
PROTEIN DESIGN LABS INC	COM	74369L103	13153	429850	SH	DEFINED	21
PROTEIN DESIGN LABS INC	COM	74369L103	17	600	SH	DEFINED	11
PROTEIN DESIGN LABS INC	COM	74369L103	1102	36011	SH	DEFINED	19
PROVIDE COMM INC	COM	74373W103	65	1976	SH	DEFINED	19
PROVIDENT BANKSHARES CORP	COM	743859100	11874	351614	SH	DEFINED	6
PROVIDENT BANKSHARES CORP	COM	743859100	2	52	SH	DEFINED	11
PROVIDENT BANKSHARES CORP	COM	743859100	14	414	SH	DEFINED	4
PROVIDENT BANKSHARES CORP	COM	743859100	22	649	SH	DEFINED	18
PROVIDENT BANKSHARES CORP	COM	743859100	7	200	SH	DEFINED	9
PROVIDENT BANKSHARES CORP	COM	743859100	621	18380	SH	DEFINED	19
PROVIDENT ENERGY TR	TR UNIT	74386K104	108	10000	SH	DEFINED	11
PROVIDENT FINL SVCS INC	COM	74386T105	446	24103	SH	DEFINED	11
PROVIDENT NEW YORK BANCORP	COM	744028101	0	28	SH	DEFINED	18
PRUDENTIAL FINL INC	COM	744320102	1064	14541	SH	DEFINED	20
PRUDENTIAL FINL INC	COM	744320102	9	125	SH	DEFINED	11
PRUDENTIAL FINL INC	COM	744320102	17	239	SH	DEFINED	2
PRUDENTIAL FINL INC	COM	744320102	19730	269577	SH	DEFINED	3
PRUDENTIAL FINL INC	COM	744320102	10	130	SH	DEFINED	1
PRUDENTIAL FINL INC	COM	744320102	95	1292	SH	DEFINED	17
PRUDENTIAL FINL INC	COM	744320102	13689	187031	SH	DEFINED	19
PRUDENTIAL FINL INC	COM	744320102	673	9200	SH	DEFINED	6
PRUDENTIAL FINL INC	COM	744320102	13	183	SH	DEFINED	18
PRUDENTIAL FINL INC	COM	744320102	3667	50100	SH	DEFINED	23
PRUDENTIAL FINL INC	COM	744320102	110	1500	SH	DEFINED	7
PRUDENTIAL FINL INC	COM	744320102	10	134	SH	DEFINED	9
PRUDENTIAL PLC	ADR	74435K204	669	34980	SH	DEFINED	17
PS BUSINESS PKS INC CALIF	COM	69360J107	9250	188003	SH	DEFINED	20
PS BUSINESS PKS INC CALIF	COM	69360J107	8804	178940	SH	DEFINED	21
PS BUSINESS PKS INC CALIF	COM	69360J107	695	14120	SH	DEFINED	18
PS BUSINESS PKS INC CALIF	COM	69360J107	0	1	SH	DEFINED	19
PSS WORLD MED INC	COM	69366A100	27	1850	SH	DEFINED	18
PSS WORLD MED INC	COM	69366A100	98	6620	SH	DEFINED	19
PSYCHIATRIC SOLUTIONS INC	COM	74439H108	1783	60700	SH	DEFINED	20
PUBLIC STORAGE INC	COM	74460D109	5880	86829	SH	DEFINED	20
PUBLIC STORAGE INC	COM	74460D109	1151	17000	SH	DEFINED	19
PUBLIC STORAGE INC	COM	74460D109	34	500	SH	DEFINED	2
PUBLIC STORAGE INC	COM	74460D109	670	9900	SH	DEFINED	18
PUBLIC STORAGE INC	COM	74460D109	1111	16400	SH	DEFINED	21

Edgar Filing: LEGG MASON INC - Form 13F-HR

PUBLIC SVC ENTERPRISE GROUP	COM	744573106	48	741	SH	DEFINED	2
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	136	2100	SH	DEFINED	11
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	2185	33631	SH	DEFINED	18
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	219	3375	SH	DEFINED	17
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	25299	389400	SH	DEFINED	6
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	4622	71142	SH	DEFINED	19
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	201	3100	SH	DEFINED	1
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	1176	18058	SH	DEFINED	9
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	858	13200	SH	DEFINED	23
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	39	607	SH	DEFINED	20
PUBLICIS S A NEW	SPONSORED ADR	74463M106	2123	61085	SH	DEFINED	6
PUGET ENERGY INC NEW	COM	745310102	6	300	SH	DEFINED	2
PUGET ENERGY INC NEW	COM	745310102	25649	1256080	SH	DEFINED	6
PUGET ENERGY INC NEW	COM	745310102	4	202	SH	DEFINED	9
PUGET ENERGY INC NEW	COM	745310102	65	3180	SH	DEFINED	18
PULTE HOMES INC	COM	745867101	2373	60300	SH	DEFINED	3
PULTE HOMES INC	COM	745867101	123	3125	SH	DEFINED	11
PULTE HOMES INC	COM	745867101	9	228	SH	DEFINED	2
PULTE HOMES INC	COM	745867101	118080	3000000	SH	DEFINED	13
PULTE HOMES INC	COM	745867101	614927	15623151	SH	DEFINED	8
PULTE HOMES INC	COM	745867101	4162	105747	SH	DEFINED	19
PULTE HOMES INC	COM	745867101	90	2280	SH	DEFINED	6
PULTE HOMES INC	COM	745867101	96334	2447500	SH	DEFINED	10
PULTE HOMES INC	COM	745867101	3	78	SH	DEFINED	18
PULTE HOMES INC	COM	745867101	16	394	SH	DEFINED	20
PUTNAM HIGH YIELD MUN TR	SH BEN INT	746781103	68	10000	SH	DEFINED	18
PUTNAM MANAGED HIGH YIELD TR	SH BEN INT	746819101	0	8	SH	DEFINED	18
PUTNAM MASTER INTER INCOME T	SH BEN INT	746909100	11	1838	SH	DEFINED	18
PUTNAM PREMIER INCOME TR	SH BEN INT	746853100	4485	738927	SH	DEFINED	5
PUTNAM PREMIER INCOME TR	SH BEN INT	746853100	41	6729	SH	DEFINED	18
PW EAGLE INC	COM	69366Y108	892	43530	SH	DEFINED	3
Q E P INC	COM	74727K102	291	27075	SH	DEFINED	6
QAD INC	COM	74727D108	475	62136	SH	DEFINED	6
QLOGIC CORP	COM	747277101	894	27500	SH	DEFINED	3
QLOGIC CORP	COM	747277101	16	483	SH	DEFINED	18
QLOGIC CORP	COM	747277101	810	24906	SH	DEFINED	19
QLOGIC CORP	COM	747277101	81	2500	SH	DEFINED	17
QLT INC	COM	746927102	13	2000	SH	DEFINED	2
QLT INC	COM	746927102	6	950	SH	DEFINED	3
QLT INC	COM	746927102	92	14400	SH	DEFINED	6
QLT INC	COM	746927102	1202	190700	SH	DEFINED	7
QUALCOMM INC	COM	747525103	1356	31471	SH	DEFINED	21
QUALCOMM INC	COM	747525103	347	8062	SH	DEFINED	2
QUALCOMM INC	COM	747525103	41	950	SH	DEFINED	4
QUALCOMM INC	COM	747525103	7852	182270	SH	DEFINED	3
QUALCOMM INC	COM	747525103	3691	85686	SH	DEFINED	17
QUALCOMM INC	COM	747525103	1257	29170	SH	DEFINED	11
QUALCOMM INC	COM	747525103	2076	48195	SH	DEFINED	5
QUALCOMM INC	COM	747525103	19105	443488	SH	DEFINED	19
QUALCOMM INC	COM	747525103	2264	52561	SH	DEFINED	22
QUALCOMM INC	COM	747525103	102746	2385000	SH	DEFINED	8
QUALCOMM INC	COM	747525103	170841	3965661	SH	DEFINED	20
QUALCOMM INC	COM	747525103	4157	96500	SH	DEFINED	10
QUALCOMM INC	COM	747525103	37345	866887	SH	DEFINED	18
QUALCOMM INC	COM	747525103	2754	63922	SH	DEFINED	9
QUALCOMM INC	COM	747525103	111	2588	SH	DEFINED	1
QUALITY DISTR INC FLA	COM	74756M102	1273	159707	SH	DEFINED	6
QUALITY SYS INC	COM	747582104	5	60	SH	DEFINED	18
QUANEX CORP	COM	747620102	20	400	SH	DEFINED	11
QUANEX CORP	COM	747620102	35033	701088	SH	DEFINED	3
QUANEX CORP	COM	747620102	366	7320	SH	DEFINED	19
QUANEX CORP	COM	747620102	2004	40100	SH	DEFINED	23

Edgar Filing: LEGG MASON INC - Form 13F-HR

QUANTA SVCS INC	COM		74762E102	7048	535120	SH	DEFINED	20
QUANTA SVCS INC	COM		74762E102	478	36308	SH	DEFINED	19
QUANTUM CORP	COM DSSG		747906204	4	1410	SH	DEFINED	4
QUANTUM CORP	COM DSSG		747906204	51	16600	SH	DEFINED	5
QUANTUM CORP	COM DSSG		747906204	136	44500	SH	DEFINED	11
QUANTUM CORP	COM DSSG		747906204	96	31500	SH	DEFINED	21
QUANTUM CORP	COM DSSG		747906204	19753	6476400	SH	DEFINED	20
QUANTUM CORP	COM DSSG		747906204	29045	9522949	SH	DEFINED	18
QUANTUM FUEL SYS TECH WORLDW	COM		74765E109	1	250	SH	DEFINED	17
QUEBECOR WORLD INC	COM NON-VTG		748203106	492	36220	SH	DEFINED	3
QUEST DIAGNOSTICS INC	COM		74834L100	21564	418890	SH	DEFINED	17
QUEST DIAGNOSTICS INC	COM		74834L100	1656	32173	SH	DEFINED	19
QUEST DIAGNOSTICS INC	COM		74834L100	7608	147778	SH	DEFINED	18
QUEST DIAGNOSTICS INC	COM		74834L100	20	390	SH	DEFINED	3
QUEST DIAGNOSTICS INC	COM		74834L100	25	495	SH	DEFINED	2
QUEST DIAGNOSTICS INC	COM		74834L100	65	1269	SH	DEFINED	11
QUEST SOFTWARE INC	COM		74834T103	104	7150	SH	DEFINED	21
QUEST SOFTWARE INC	COM		74834T103	15817	1084086	SH	DEFINED	20
QUEST SOFTWARE INC	COM		74834T103	1438	98551	SH	DEFINED	19
QUEST SOFTWARE INC	COM		74834T103	1796	123124	SH	DEFINED	23
QUEST SOFTWARE INC	COM		74834T103	2324	159297	SH	DEFINED	18
QUESTAR CORP	COM		748356102	30490	402780	SH	DEFINED	2
QUESTAR CORP	COM		748356102	189	2493	SH	DEFINED	9
QUESTAR CORP	COM		748356102	871	11503	SH	DEFINED	18
QUESTAR CORP	COM		748356102	42	550	SH	DEFINED	17
QUESTAR CORP	COM		748356102	2618	34583	SH	DEFINED	19
QUESTAR CORP	COM		748356102	379	5000	SH	DEFINED	5
QUESTAR CORP	COM		748356102	564	7450	SH	DEFINED	11
QUESTAR CORP	COM		748356102	15695	207334	SH	DEFINED	3
QUIDEL CORP	COM		74838J101	2957	274839	SH	DEFINED	3
QUIKSILVER INC	COM		74838C106	6	410	SH	DEFINED	18
QUIKSILVER INC	COM		74838C106	434	31367	SH	DEFINED	21
QWEST COMMUNICATIONS INTL IN	NOTE	3.500%11/1	749121BY4	1134	960000	PRN	DEFINED	16
QWEST COMMUNICATIONS INTL IN	COM		749121109	194581	34439100	SH	DEFINED	10
QWEST COMMUNICATIONS INTL IN	COM		749121109	2854	505100	SH	DEFINED	23
QWEST COMMUNICATIONS INTL IN	COM		749121109	27	4704	SH	DEFINED	9
QWEST COMMUNICATIONS INTL IN	COM		749121109	23	4149	SH	DEFINED	18
QWEST COMMUNICATIONS INTL IN	COM		749121109	3	595	SH	DEFINED	17
QWEST COMMUNICATIONS INTL IN	COM		749121109	1266179	224102559	SH	DEFINED	8
QWEST COMMUNICATIONS INTL IN	COM		749121109	1672	295929	SH	DEFINED	19
QWEST COMMUNICATIONS INTL IN	COM		749121109	57	10000	SH	DEFINED	4
QWEST COMMUNICATIONS INTL IN	COM		749121109	5	838	SH	DEFINED	2
QWEST COMMUNICATIONS INTL IN	COM		749121109	256	45310	SH	DEFINED	11
QWEST COMMUNICATIONS INTL IN	NOTE	3.500%11/1	749121BY4	4711	4040000	PRN	DEFINED	14
R & B INC	COM		749124103	1341	141500	SH	DEFINED	6
R & G FINANCIAL CORP	CL B		749136107	92	6965	SH	DEFINED	20
R & G FINANCIAL CORP	CL B		749136107	829	62800	SH	DEFINED	3
R H DONNELLEY CORP	COM NEW		74955W307	2719	44132	SH	DEFINED	19
R H DONNELLEY CORP	COM NEW		74955W307	1831	29709	SH	DEFINED	18
R H DONNELLEY CORP	COM NEW		74955W307	7282	118180	SH	DEFINED	20
R H DONNELLEY CORP	COM NEW		74955W307	21992	356900	SH	DEFINED	21
R H DONNELLEY CORP	COM NEW		74955W307	401	6500	SH	DEFINED	9
R H DONNELLEY CORP	COM NEW		74955W307	84	1360	SH	DEFINED	2
R H DONNELLEY CORP	COM NEW		74955W307	2161	35069	SH	DEFINED	17
RACKABLE SYS INC	COM		750077109	5345	187690	SH	DEFINED	3
RADIAN GROUP INC	COM		750236101	891	15200	SH	DEFINED	3
RADIAN GROUP INC	COM		750236101	90	1529	SH	DEFINED	2
RADIAN GROUP INC	COM		750236101	5068	86500	SH	DEFINED	23
RADIAN GROUP INC	COM		750236101	211	3600	SH	DEFINED	5
RADIAN GROUP INC	COM		750236101	1169	19948	SH	DEFINED	19
RADIAN GROUP INC	COM		750236101	25	421	SH	DEFINED	22
RADIAN GROUP INC	COM		750236101	460	7855	SH	DEFINED	18

Edgar Filing: LEGG MASON INC - Form 13F-HR

RADIAN GROUP INC	COM	750236101	37	640	SH	DEFINED	6
RADIATION THERAPY SVCS INC	COM	750323206	7	208	SH	DEFINED	19
RADIATION THERAPY SVCS INC	COM	750323206	6686	189350	SH	DEFINED	3
RADIO ONE INC	CL D NON VTG	75040P405	1146	110743	SH	DEFINED	19
RADIO ONE INC	CL A	75040P108	3	300	SH	DEFINED	2
RADIOSHACK CORP	COM	750438103	7903	375780	SH	DEFINED	6
RADIOSHACK CORP	COM	750438103	3209	152600	SH	DEFINED	20
RADIOSHACK CORP	COM	750438103	242	11500	SH	DEFINED	11
RADIOSHACK CORP	COM	750438103	6	300	SH	DEFINED	17
RADIOSHACK CORP	COM	750438103	120	5689	SH	DEFINED	18
RADIOSHACK CORP	COM	750438103	546	25984	SH	DEFINED	19
RADVISION LTD	ORD	M81869105	2	150	SH	DEFINED	2
RADYNE CORP	COM NEW	750611402	2099	144080	SH	DEFINED	3
RAILAMERICA INC	COM	750753105	373	33900	SH	DEFINED	3
RAIT INVT TR	COM	749227104	69	2649	SH	DEFINED	19
RALCORP HLDGS INC NEW	COM	751028101	0	7	SH	DEFINED	18
RAMBUS INC DEL	COM	750917106	4	250	SH	DEFINED	2
RAMBUS INC DEL	COM	750917106	712	44000	SH	DEFINED	20
RAMBUS INC DEL	COM	750917106	2	150	SH	DEFINED	9
RAMCO-GERSHENSON PPTYS TR	COM SH BEN INT	751452202	35	1332	SH	DEFINED	19
RAMCO-GERSHENSON PPTYS TR	COM SH BEN INT	751452202	35	1332	SH	DEFINED	20
RAMCO-GERSHENSON PPTYS TR	COM SH BEN INT	751452202	3598	135000	SH	DEFINED	22
RANGE RES CORP	COM	75281A109	1798	68250	SH	DEFINED	20
RANGE RES CORP	COM	75281A109	9108	345795	SH	DEFINED	21
RANGE RES CORP	COM	75281A109	885	33600	SH	DEFINED	18
RARE HOSPITALITY INTL INC	COM	753820109	11242	369940	SH	DEFINED	3
RAVEN INDS INC	COM	754212108	335	11600	SH	DEFINED	11
RAYMOND JAMES FINANCIAL INC	COM	754730109	28019	743800	SH	DEFINED	3
RAYMOND JAMES FINANCIAL INC	COM	754730109	72	1900	SH	DEFINED	11
RAYMOND JAMES FINANCIAL INC	COM	754730109	10480	278200	SH	DEFINED	6
RAYONIER INC	COM	754907103	129	3245	SH	DEFINED	18
RAYONIER INC	COM	754907103	1772	44461	SH	DEFINED	19
RAYONIER INC	COM	754907103	336	8420	SH	DEFINED	9
RAYONIER INC	COM	754907103	1102	27661	SH	DEFINED	3
RAYONIER INC	COM	754907103	96	2404	SH	DEFINED	2
RAYONIER INC	COM	754907103	571	14325	SH	DEFINED	11
RAYONIER INC	COM	754907103	3048	76490	SH	DEFINED	21
RAYTHEON CO	COM NEW	755111507	205	5095	SH	DEFINED	17
RAYTHEON CO	COM NEW	755111507	41	1022	SH	DEFINED	11
RAYTHEON CO	COM NEW	755111507	298	7413	SH	DEFINED	2
RAYTHEON CO	COM NEW	755111507	13624	339320	SH	DEFINED	3
RAYTHEON CO	COM NEW	755111507	0	8	SH	DEFINED	1
RAYTHEON CO	COM NEW	755111507	275654	6865593	SH	DEFINED	20
RAYTHEON CO	COM NEW	755111507	4054	100968	SH	DEFINED	19
RAYTHEON CO	COM NEW	755111507	367	9152	SH	DEFINED	9
RAYTHEON CO	COM NEW	755111507	148882	3708136	SH	DEFINED	21
RAYTHEON CO	COM NEW	755111507	352375	8776459	SH	DEFINED	18
RAYTHEON CO	COM NEW	755111507	38820	966880	SH	DEFINED	6
RBC BEARINGS INC	COM	75524B104	42	2570	SH	DEFINED	3
RC2 CORP	COM	749388104	18	500	SH	DEFINED	11
RC2 CORP	COM	749388104	1745	49138	SH	DEFINED	19
RC2 CORP	COM	749388104	3125	87980	SH	DEFINED	3
RCN CORP	COM NEW	749361200	1255	53507	SH	DEFINED	19
READERS DIGEST ASSN INC	COM	755267101	0	32	SH	DEFINED	18
READERS DIGEST ASSN INC	COM	755267101	14001	919919	SH	DEFINED	3
READERS DIGEST ASSN INC	COM	755267101	4	275	SH	DEFINED	2
REAL ESTATE INCOME FUND INC	COM	755881109	10	553	SH	DEFINED	18
REALNETWORKS INC	NOTE	7/0 75605LAB0	8175	8175000	PRN	DEFINED	21
REALNETWORKS INC	NOTE	7/0 75605LAB0	1100	1100000	PRN	DEFINED	20
REALNETWORKS INC	COM	75605L104	13175	1697800	SH	DEFINED	21
REALNETWORKS INC	COM	75605L104	2549	328500	SH	DEFINED	20
REALNETWORKS INC	COM	75605L104	1458	187846	SH	DEFINED	18

Edgar Filing: LEGG MASON INC - Form 13F-HR

REALNETWORKS INC	COM	75605L104	149	19230	SH	DEFINED	3
REALTY INCOME CORP	COM	756109104	3027	140000	SH	DEFINED	22
REALTY INCOME CORP	COM	756109104	60	2796	SH	DEFINED	19
REALTY INCOME CORP	COM	756109104	60	2796	SH	DEFINED	20
RECKSON ASSOCS RLTY CORP	COM	75621K106	25	700	SH	DEFINED	11
RECKSON ASSOCS RLTY CORP	COM	75621K106	24	670	SH	DEFINED	3
RECKSON ASSOCS RLTY CORP	COM	75621K106	1453	40393	SH	DEFINED	21
RECKSON ASSOCS RLTY CORP	COM	75621K106	1789	49728	SH	DEFINED	19
RECKSON ASSOCS RLTY CORP	COM	75621K106	3846	106890	SH	DEFINED	20
RED HAT INC	COM	756577102	149151	5471413	SH	DEFINED	20
RED HAT INC	COM	756577102	1765	64737	SH	DEFINED	18
RED HAT INC	COM	756577102	523	19200	SH	DEFINED	21
RED HAT INC	COM	756577102	403	14790	SH	DEFINED	5
RED ROBIN GOURMET BURGERS IN	COM	75689M101	2940	57700	SH	DEFINED	20
RED ROBIN GOURMET BURGERS IN	COM	75689M101	420	8248	SH	DEFINED	21
RED ROBIN GOURMET BURGERS IN	COM	75689M101	36	713	SH	DEFINED	18
REDBACK NETWORKS INC	COM NEW	757209507	0	1	SH	DEFINED	18
REDWOOD TR INC	COM	758075402	3	68	SH	DEFINED	9
REDWOOD TR INC	COM	758075402	86	2078	SH	DEFINED	11
REEBOK INTL LTD	COM	758110100	52	900	SH	DEFINED	2
REEBOK INTL LTD	COM	758110100	599	10283	SH	DEFINED	19
REED ELSEVIER P L C	SPONSORED ADR	758205108	845	22535	SH	DEFINED	6
REGAL BELOIT CORP	COM	758750103	7	186	SH	DEFINED	18
REGAL BELOIT CORP	COM	758750103	2197	62056	SH	DEFINED	19
REGAL BELOIT CORP	COM	758750103	14491	409364	SH	DEFINED	3
REGAL BELOIT CORP	COM	758750103	21	600	SH	DEFINED	11
REGAL ENTMT GROUP	CL A	758766109	3871	203500	SH	DEFINED	21
REGAL ENTMT GROUP	CL A	758766109	39	2040	SH	DEFINED	2
REGAL ENTMT GROUP	CL A	758766109	197	10360	SH	DEFINED	18
REGAL ENTMT GROUP	CL A	758766109	12180	640370	SH	DEFINED	20
REGENCY CTRS CORP	COM	758849103	89	1505	SH	DEFINED	19
REGENCY CTRS CORP	COM	758849103	4395	74562	SH	DEFINED	20
REGENERON PHARMACEUTICALS	COM	75886F107	11	700	SH	DEFINED	18
REGENERON PHARMACEUTICALS	COM	75886F107	828	52064	SH	DEFINED	19
REGENERX BIOPHARMACEUTICALS	COM	75886X108	0	135	SH	DEFINED	18
REGIONS FINANCIAL CORP NEW	COM	7591EP100	335	9796	SH	DEFINED	18
REGIONS FINANCIAL CORP NEW	COM	7591EP100	3026	88574	SH	DEFINED	19
REGIONS FINANCIAL CORP NEW	COM	7591EP100	181	5307	SH	DEFINED	2
REGIONS FINANCIAL CORP NEW	COM	7591EP100	590	17283	SH	DEFINED	20
REGIONS FINANCIAL CORP NEW	COM	7591EP100	837	24488	SH	DEFINED	21
REGIONS FINANCIAL CORP NEW	COM	7591EP100	261	7628	SH	DEFINED	9
REGIONS FINANCIAL CORP NEW	COM	7591EP100	1013	29644	SH	DEFINED	6
REGIONS FINANCIAL CORP NEW	COM	7591EP100	96	2803	SH	DEFINED	11
REGIS CORP MINN	COM	758932107	15	400	SH	DEFINED	11
REGIS CORP MINN	COM	758932107	254	6585	SH	DEFINED	18
REHABCARE GROUP INC	COM	759148109	2072	102555	SH	DEFINED	18
REHABCARE GROUP INC	COM	759148109	5917	292920	SH	DEFINED	20
REINSURANCE GROUP AMER INC	COM	759351109	38684	809970	SH	DEFINED	6
REINSURANCE GROUP AMER INC	COM	759351109	78	1639	SH	DEFINED	18
REINSURANCE GROUP AMER INC	COM	759351109	8	170	SH	DEFINED	9
RELIANCE STEEL & ALUMINUM CO	COM	759509102	1	18	SH	DEFINED	18
RELIANCE STEEL & ALUMINUM CO	COM	759509102	36737	601060	SH	DEFINED	3
RELIANCE STEEL & ALUMINUM CO	COM	759509102	12	200	SH	DEFINED	11
RELIANCE STEEL & ALUMINUM CO	COM	759509102	1689	27638	SH	DEFINED	19
RELIANT ENERGY INC	COM	75952B105	2959	286695	SH	DEFINED	18
RELIANT ENERGY INC	COM	75952B105	3	315	SH	DEFINED	9
RELIANT ENERGY INC	COM	75952B105	156	15116	SH	DEFINED	2
RELIANT ENERGY INC	COM	75952B105	70921	6901331	SH	DEFINED	6
RELM WIRELESS CORP	COM	759525108	463	63300	SH	DEFINED	3
REMINGTON OIL & GAS CORP	COM	759594302	20371	558121	SH	DEFINED	3
REMINGTON OIL & GAS CORP	COM	759594302	1206	33042	SH	DEFINED	19
RENAISSANCE LEARNING INC	COM	75968L105	95	5000	SH	DEFINED	17

Edgar Filing: LEGG MASON INC - Form 13F-HR

RENAISSANCERE HOLDINGS LTD	COM		G7496G103	230	5225	SH	DEFINED	5
RENAISSANCERE HOLDINGS LTD	COM		G7496G103	946	21450	SH	DEFINED	11
RENAISSANCERE HOLDINGS LTD	COM		G7496G103	13	300	SH	DEFINED	17
RENAISSANCERE HOLDINGS LTD	COM		G7496G103	5051	114500	SH	DEFINED	6
RENAL CARE GROUP INC	COM		759930100	28	600	SH	DEFINED	9
RENAL CARE GROUP INC	COM		759930100	28	596	SH	DEFINED	19
RENAL CARE GROUP INC	COM		759930100	880	18594	SH	DEFINED	20
RENASANT CORP	COM		75970E107	4409	139400	SH	DEFINED	6
RENOVIS INC	COM		759885106	22	1465	SH	DEFINED	19
RENT A CTR INC NEW	COM		76009N100	98	5190	SH	DEFINED	18
RENT A CTR INC NEW	COM		76009N100	4887	259100	SH	DEFINED	3
RENT A CTR INC NEW	COM		76009N100	53889	2857314	SH	DEFINED	6
RENT A CTR INC NEW	COM		76009N100	448	23742	SH	DEFINED	19
RENT WAY INC	COM		76009U104	384	60067	SH	DEFINED	19
RENT WAY INC	COM		76009U104	1210	189400	SH	DEFINED	3
REPLIGEN CORP	COM		759916109	3	700	SH	DEFINED	17
REPSOL YPF S A	SPONSORED ADR		76026T205	2446	83160	SH	DEFINED	6
REPSOL YPF S A	SPONSORED ADR		76026T205	7	235	SH	DEFINED	9
REPSOL YPF S A	SPONSORED ADR		76026T205	353	12000	SH	DEFINED	2
REPUBLIC AWYS HLDGS INC	COM		760276105	646	42475	SH	DEFINED	19
REPUBLIC AWYS HLDGS INC	COM		760276105	7763	510741	SH	DEFINED	6
REPUBLIC BANCORP INC	COM		760282103	24	2024	SH	DEFINED	11
REPUBLIC BANCORP INC	COM		760282103	19734	1658344	SH	DEFINED	6
REPUBLIC COS GROUP INC	COM		760349100	403	26040	SH	DEFINED	3
REPUBLIC FIRST BANCORP INC	COM		760416107	4	324	SH	DEFINED	9
REPUBLIC FIRST BANCORP INC	COM		760416107	739	56218	SH	DEFINED	6
REPUBLIC PROPERTY TR	COM		760737106	1968	164000	SH	DEFINED	20
REPUBLIC PROPERTY TR	COM		760737106	432	36000	SH	DEFINED	21
REPUBLIC SVCS INC	COM		760759100	506	13463	SH	DEFINED	19
REPUBLIC SVCS INC	COM		760759100	10	265	SH	DEFINED	18
REPUBLIC SVCS INC	COM		760759100	1091	29060	SH	DEFINED	3
REPUBLIC SVCS INC	COM		760759100	47	1252	SH	DEFINED	11
REPUBLIC SVCS INC	COM		760759100	217418	5790100	SH	DEFINED	8
RES-CARE INC	COM		760943100	1106	63649	SH	DEFINED	19
RES-CARE INC	COM		760943100	4889	281460	SH	DEFINED	3
RESEARCH IN MOTION LTD	COM		760975102	8797	148400	SH	DEFINED	7
RESMED INC	COM		761152107	2850	74400	SH	DEFINED	20
RESMED INC	COM		761152107	734	19150	SH	DEFINED	19
RESOURCE AMERICA INC	CL A		761195205	17	1000	SH	DEFINED	1
RESOURCES CONNECTION INC	COM		76122Q105	2702	103475	SH	DEFINED	19
RESPIRONICS INC	COM		761230101	363	9800	SH	DEFINED	21
RESPIRONICS INC	COM		761230101	7	200	SH	DEFINED	2
RESPIRONICS INC	COM		761230101	38748	1045264	SH	DEFINED	3
RESPIRONICS INC	COM		761230101	50	1357	SH	DEFINED	18
REUTERS GROUP PLC	SPONSORED ADR		76132M102	12	270	SH	DEFINED	9
REUTERS GROUP PLC	SPONSORED ADR		76132M102	722	16313	SH	DEFINED	17
REUTERS GROUP PLC	SPONSORED ADR		76132M102	11	240	SH	DEFINED	2
REWARDS NETWORK INC	COM		761557107	9	1333	SH	DEFINED	18
REX STORES CORP	COM		761624105	60	4000	SH	DEFINED	3
REX STORES CORP	COM		761624105	3554	236323	SH	DEFINED	6
REYNOLDS & REYNOLDS CO	CL A		761695105	438	15600	SH	DEFINED	5
REYNOLDS & REYNOLDS CO	CL A		761695105	22	800	SH	DEFINED	9
REYNOLDS & REYNOLDS CO	CL A		761695105	785	27972	SH	DEFINED	18
REYNOLDS & REYNOLDS CO	CL A		761695105	8	300	SH	DEFINED	2
REYNOLDS & REYNOLDS CO	CL A		761695105	2292	81650	SH	DEFINED	3
REYNOLDS AMERICAN INC	COM		761713106	94	985	SH	DEFINED	18
REYNOLDS AMERICAN INC	COM		761713106	59	619	SH	DEFINED	2
REYNOLDS AMERICAN INC	COM		761713106	10	100	SH	DEFINED	6
REYNOLDS AMERICAN INC	COM		761713106	1565	16417	SH	DEFINED	19
RF MICRODEVICES INC	NOTE	1.500% 7/0	749941AE0	4700	4700000	PRN	DEFINED	21
RF MICRODEVICES INC	COM		749941100	3592	663905	SH	DEFINED	18
RF MICRODEVICES INC	COM		749941100	929	171695	SH	DEFINED	19



Edgar Filing: LEGG MASON INC - Form 13F-HR

RF MICRODEVICES INC	COM	749941100	26620	4920600	SH	DEFINED	20
RF MICRODEVICES INC	COM	749941100	7913	1462600	SH	DEFINED	21
RF MICRODEVICES INC	COM	749941100	23	4250	SH	DEFINED	11
RF MICRODEVICES INC	COM	749941100	1	100	SH	DEFINED	17
RF MICRODEVICES INC	NOTE 1.500% 7/0	749941AE0	600	600000	PRN	DEFINED	20
RIGEL PHARMACEUTICALS INC	COM NEW	766559603	1309	156590	SH	DEFINED	3
RIMAGE CORP	COM	766721104	464	16000	SH	DEFINED	3
RIMAGE CORP	COM	766721104	2888	99647	SH	DEFINED	20
RIMAGE CORP	COM	766721104	197	6800	SH	DEFINED	18
RIO TINTO PLC	SPONSORED ADR	767204100	27	150	SH	DEFINED	9
RIO TINTO PLC	SPONSORED ADR	767204100	22816	124822	SH	DEFINED	2
RIO TINTO PLC	SPONSORED ADR	767204100	2056	11250	SH	DEFINED	11
RIO TINTO PLC	SPONSORED ADR	767204100	263	1440	SH	DEFINED	17
RIO TINTO PLC	SPONSORED ADR	767204100	21009	117940	SH	DEFINED	6
RITE AID CORP	COM	767754104	35	10000	SH	DEFINED	2
RITE AID CORP	COM	767754104	113	32500	SH	DEFINED	18
RIVERVIEW BANCORP INC	COM	769397100	1181	50670	SH	DEFINED	1
RLI CORP	COM	749607107	2428	48690	SH	DEFINED	18
RLI CORP	COM	749607107	5505	110389	SH	DEFINED	20
RLI CORP	COM	749607107	8	154	SH	DEFINED	19
RLI CORP	COM	749607107	7515	150700	SH	DEFINED	1
ROBERT HALF INTL INC	COM	770323103	643	16973	SH	DEFINED	21
ROBERT HALF INTL INC	COM	770323103	614	16203	SH	DEFINED	18
ROBERT HALF INTL INC	COM	770323103	35	932	SH	DEFINED	11
ROBERT HALF INTL INC	COM	770323103	1572	41488	SH	DEFINED	19
ROBERT HALF INTL INC	COM	770323103	1895	50000	SH	DEFINED	20
ROCK-TENN CO	CL A	772739207	1	44	SH	DEFINED	18
ROCKWELL AUTOMATION INC	COM	773903109	6	105	SH	DEFINED	18
ROCKWELL AUTOMATION INC	COM	773903109	1040	17580	SH	DEFINED	21
ROCKWELL AUTOMATION INC	COM	773903109	47	800	SH	DEFINED	9
ROCKWELL AUTOMATION INC	COM	773903109	494	8350	SH	DEFINED	17
ROCKWELL AUTOMATION INC	COM	773903109	2069	34970	SH	DEFINED	19
ROCKWELL AUTOMATION INC	COM	773903109	9854	166573	SH	DEFINED	20
ROCKWELL AUTOMATION INC	COM	773903109	1474	24912	SH	DEFINED	3
ROCKWELL AUTOMATION INC	COM	773903109	75	1270	SH	DEFINED	2
ROCKWELL AUTOMATION INC	COM	773903109	3279	55422	SH	DEFINED	11
ROCKWELL AUTOMATION INC	COM	773903109	1911	32300	SH	DEFINED	23
ROCKWELL COLLINS INC	COM	774341101	265	5700	SH	DEFINED	17
ROCKWELL COLLINS INC	COM	774341101	46	1000	SH	DEFINED	2
ROCKWELL COLLINS INC	COM	774341101	1458	31380	SH	DEFINED	3
ROCKWELL COLLINS INC	COM	774341101	33	700	SH	DEFINED	9
ROCKWELL COLLINS INC	COM	774341101	1575	33888	SH	DEFINED	19
ROCKY SHOES & BOOTS INC	COM	774830103	762	31300	SH	DEFINED	3
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	22	500	SH	DEFINED	11
ROGERS COMMUNICATIONS INC	CL B	775109200	7	168	SH	DEFINED	9
ROGERS COMMUNICATIONS INC	CL B	775109200	7197	181000	SH	DEFINED	7
ROGERS COMMUNICATIONS INC	CL B	775109200	933	22080	SH	DEFINED	3
ROGERS COMMUNICATIONS INC	CL B	775109200	5	129	SH	DEFINED	11
ROGERS CORP	COM	775133101	141	3600	SH	DEFINED	17
ROHM & HAAS CO	COM	775371107	343	7088	SH	DEFINED	17
ROHM & HAAS CO	COM	775371107	44	900	SH	DEFINED	11
ROHM & HAAS CO	COM	775371107	297	6125	SH	DEFINED	2
ROHM & HAAS CO	COM	775371107	333	6880	SH	DEFINED	21
ROHM & HAAS CO	COM	775371107	1354	27959	SH	DEFINED	19
ROHM & HAAS CO	COM	775371107	119	2450	SH	DEFINED	6
ROHM & HAAS CO	COM	775371107	433	8945	SH	DEFINED	18
ROLLINS INC	COM	775711104	10	505	SH	DEFINED	17
ROLLINS INC	COM	775711104	27	1350	SH	DEFINED	9
ROLLINS INC	COM	775711104	8927	452894	SH	DEFINED	3
ROPER INDS INC NEW	COM	776696106	30236	765262	SH	DEFINED	20
ROPER INDS INC NEW	COM	776696106	5712	144579	SH	DEFINED	18
ROPER INDS INC NEW	COM	776696106	58	1480	SH	DEFINED	1

Edgar Filing: LEGG MASON INC - Form 13F-HR

ROPER INDS INC NEW	NOTE	1.481%	1/1	776696AA4	2900	2900000	PRN	DEFINED	20
ROPER INDS INC NEW	NOTE	1.481%	1/1	776696AA4	22325	22325000	PRN	DEFINED	21
ROPER INDS INC NEW	COM			776696106	611	15455	SH	DEFINED	21
ROSS STORES INC	COM			778296103	2685	92900	SH	DEFINED	20
ROSS STORES INC	COM			778296103	2	65	SH	DEFINED	2
ROWAN COS INC	COM			779382100	7353	206325	SH	DEFINED	1
ROWAN COS INC	COM			779382100	119	3347	SH	DEFINED	11
ROWAN COS INC	COM			779382100	5	151	SH	DEFINED	9
ROWAN COS INC	COM			779382100	5991	168110	SH	DEFINED	3
ROYAL & SUN ALLIANCE INS	SPON ADR NEW			78004V202	18809	1771513	SH	DEFINED	6
ROYAL & SUN ALLIANCE INS	SPON ADR NEW			78004V202	494	45350	SH	DEFINED	17
ROYAL BK CDA MONTREAL QUE	COM			780087102	433	5550	SH	DEFINED	17
ROYAL BK CDA MONTREAL QUE	COM			780087102	55245	792554	SH	DEFINED	7
ROYAL BK SCOTLAND GROUP PLC	SP ADR PREF E			780097705	13	498	SH	DEFINED	2
ROYAL BK SCOTLAND GROUP PLC	SP ADR L RP PF			780097788	62	2700	SH	DEFINED	2
ROYAL BK SCOTLAND GROUP PLC	SP ADR L RP PF			780097788	12	500	SH	DEFINED	11
ROYAL DUTCH SHELL PLC	SPON ADR B			780259107	53	818	SH	DEFINED	9
ROYAL DUTCH SHELL PLC	SPON ADR B			780259107	1400	21697	SH	DEFINED	17
ROYAL DUTCH SHELL PLC	SPONS ADR A			780259206	861	14008	SH	DEFINED	1
ROYAL DUTCH SHELL PLC	SPONS ADR A			780259206	1476	24000	SH	DEFINED	8
ROYAL DUTCH SHELL PLC	SPONS ADR A			780259206	18147	300911	SH	DEFINED	6
ROYAL DUTCH SHELL PLC	SPONS ADR A			780259206	4840	78717	SH	DEFINED	2
ROYAL DUTCH SHELL PLC	SPONS ADR A			780259206	552	8983	SH	DEFINED	11
ROYAL DUTCH SHELL PLC	SPONS ADR A			780259206	36179	588369	SH	DEFINED	17
ROYAL DUTCH SHELL PLC	SPON ADR B			780259107	902	13973	SH	DEFINED	2
ROYAL DUTCH SHELL PLC	SPONS ADR A			780259206	1596	25906	SH	DEFINED	9
ROYAL GROUP TECHNOLOGIES LTD	COM			779915107	16531	1836851	SH	DEFINED	6
ROYCE MICRO-CAP TR INC	COM			780915104	4	265	SH	DEFINED	18
ROYCE VALUE TR INC	COM			780910105	24	1186	SH	DEFINED	18
RPC INC	COM			749660106	13	509	SH	DEFINED	19
RPC INC	COM			749660106	11	405	SH	DEFINED	17
RPM INTL INC	COM			749685103	281	16203	SH	DEFINED	18
RPM INTL INC	COM			749685103	3458	199070	SH	DEFINED	11
RSA SEC INC	COM			749719100	48	4300	SH	DEFINED	21
RSA SEC INC	COM			749719100	54288	4851472	SH	DEFINED	18
RSA SEC INC	COM			749719100	10300	920500	SH	DEFINED	20
RTI INTL METALS INC	COM			74973W107	8441	222430	SH	DEFINED	3
RTI INTL METALS INC	COM			74973W107	2979	78500	SH	DEFINED	21
RTI INTL METALS INC	COM			74973W107	48978	1290600	SH	DEFINED	20
RTI INTL METALS INC	COM			74973W107	23127	609401	SH	DEFINED	18
RUBY TUESDAY INC	COM			781182100	95	3680	SH	DEFINED	2
RUBY TUESDAY INC	COM			781182100	5	200	SH	DEFINED	3
RUBY TUESDAY INC	COM			781182100	39	1500	SH	DEFINED	18
RUBY TUESDAY INC	COM			781182100	13	500	SH	DEFINED	11
RUBY TUESDAY INC	COM			781182100	2537	98000	SH	DEFINED	6
RUDDICK CORP	COM			781258108	23	1100	SH	DEFINED	11
RUDDICK CORP	COM			781258108	23981	1126950	SH	DEFINED	6
RUDDICK CORP	COM			781258108	10	485	SH	DEFINED	19
RURAL / METRO CORP	COM			781748108	202	22300	SH	DEFINED	3
RUSH ENTERPRISES INC	CL A			781846209	2550	171363	SH	DEFINED	3
RUSH ENTERPRISES INC	CL A			781846209	16	1044	SH	DEFINED	19
RUSS BERRIE & CO	COM			782233100	1104	96700	SH	DEFINED	6
RUSSELL CORP	COM			782352108	8	573	SH	DEFINED	19
RUSSELL CORP	COM			782352108	7869	584600	SH	DEFINED	6
RUTHS CHRIS STEAK HSE INC	COM			783332109	1293	71500	SH	DEFINED	3
RYANAIR HLDGS PLC	SPONSORED ADR			783513104	801	14305	SH	DEFINED	17
RYANAIR HLDGS PLC	SPONSORED ADR			783513104	71941	1301654	SH	DEFINED	6
RYANS RESTAURANT GROUP INC	COM			783520109	8	700	SH	DEFINED	11
RYANS RESTAURANT GROUP INC	COM			783520109	8718	722925	SH	DEFINED	6
RYDER SYS INC	COM			783549108	31	750	SH	DEFINED	18
RYDER SYS INC	COM			783549108	23650	576550	SH	DEFINED	6
RYDER SYS INC	COM			783549108	45890	1118731	SH	DEFINED	3

Edgar Filing: LEGG MASON INC - Form 13F-HR

RYDER SYS INC	COM	783549108	2616	63781	SH	DEFINED	19
RYDER SYS INC	COM	783549108	31	750	SH	DEFINED	11
RYERSON TULL INC NEW	COM	78375P107	395	16250	SH	DEFINED	3
RYERSON TULL INC NEW	COM	78375P107	15	602	SH	DEFINED	19
RYLAND GROUP INC	COM	783764103	252	3500	SH	DEFINED	21
RYLAND GROUP INC	COM	783764103	50	700	SH	DEFINED	11
RYLAND GROUP INC	COM	783764103	367104	5089475	SH	DEFINED	8
RYLAND GROUP INC	COM	783764103	117	1620	SH	DEFINED	3
RYLAND GROUP INC	COM	783764103	100982	1400000	SH	DEFINED	13
RYLAND GROUP INC	COM	783764103	53751	745200	SH	DEFINED	10
RYLAND GROUP INC	COM	783764103	199	2760	SH	DEFINED	18
RYLAND GROUP INC	COM	783764103	6506	90200	SH	DEFINED	23
RYLAND GROUP INC	COM	783764103	448	6217	SH	DEFINED	19
S & T BANCORP INC	COM	783859101	2004	54439	SH	DEFINED	6
SABRE HLDGS CORP	CL A	785905100	2352	97563	SH	DEFINED	18
SABRE HLDGS CORP	CL A	785905100	23847	989100	SH	DEFINED	20
SABRE HLDGS CORP	CL A	785905100	196	8134	SH	DEFINED	21
SABRE HLDGS CORP	CL A	785905100	22	921	SH	DEFINED	22
SABRE HLDGS CORP	CL A	785905100	4	160	SH	DEFINED	11
SABRE HLDGS CORP	CL A	785905100	80946	3357371	SH	DEFINED	6
SABRE HLDGS CORP	CL A	785905100	1724	71503	SH	DEFINED	19
SAFECO CORP	COM	786429100	30	530	SH	DEFINED	3
SAFECO CORP	COM	786429100	192	3400	SH	DEFINED	18
SAFECO CORP	COM	786429100	68	1200	SH	DEFINED	17
SAFECO CORP	COM	786429100	1357	24022	SH	DEFINED	19
SAFECO CORP	COM	786429100	4689	82998	SH	DEFINED	2
SAFECO CORP	COM	786429100	40	700	SH	DEFINED	11
SAFECO CORP	COM	786429100	413	7310	SH	DEFINED	6
SAFEGUARD SCIENTIFICS INC	COM	786449108	6	3000	SH	DEFINED	17
SAFEGUARD SCIENTIFICS INC	COM	786449108	4	2000	SH	DEFINED	11
SAFENET INC	COM	78645R107	208	6448	SH	DEFINED	21
SAFENET INC	COM	78645R107	7	224	SH	DEFINED	11
SAFENET INC	COM	78645R107	113	3500	SH	DEFINED	2
SAFENET INC	COM	78645R107	550	17084	SH	DEFINED	19
SAFENET INC	COM	78645R107	1	25	SH	DEFINED	18
SAFETY INS GROUP INC	COM	78648T100	11776	291699	SH	DEFINED	3
SAFETY INS GROUP INC	COM	78648T100	9796	242660	SH	DEFINED	6
SAFEWAY INC	COM NEW	786514208	413	17475	SH	DEFINED	5
SAFEWAY INC	COM NEW	786514208	21	905	SH	DEFINED	2
SAFEWAY INC	COM NEW	786514208	4641	196160	SH	DEFINED	3
SAFEWAY INC	COM NEW	786514208	2038	86155	SH	DEFINED	19
SAFEWAY INC	COM NEW	786514208	5143	217360	SH	DEFINED	6
SAFEWAY INC	COM NEW	786514208	2	98	SH	DEFINED	11
SAFEWAY INC	COM NEW	786514208	49	2064	SH	DEFINED	22
SAFEWAY INC	COM NEW	786514208	5795	244911	SH	DEFINED	21
SAFEWAY INC	COM NEW	786514208	145437	6146955	SH	DEFINED	18
SAFEWAY INC	COM NEW	786514208	84298	3562875	SH	DEFINED	20
SAKS INC	COM	79377W108	104	6160	SH	DEFINED	6
SAKS INC	COM	79377W108	4	260	SH	DEFINED	18
SAKS INC	COM	79377W108	13	800	SH	DEFINED	1
SAKS INC	COM	79377W108	146	8675	SH	DEFINED	21
SALESFORCE COM INC	COM	79466L302	4491	140121	SH	DEFINED	21
SALESFORCE COM INC	COM	79466L302	367	11463	SH	DEFINED	18
SALESFORCE COM INC	COM	79466L302	744	23200	SH	DEFINED	20
SALISBURY BANCORP INC	COM	795226109	83	2184	SH	DEFINED	17
SALISBURY BANCORP INC	COM	795226109	552	14538	SH	DEFINED	18
SALIX PHARMACEUTICALS INC	COM	795435106	26	1470	SH	DEFINED	18
SALIX PHARMACEUTICALS INC	COM	795435106	1143	65000	SH	DEFINED	20
SALIX PHARMACEUTICALS INC	COM	795435106	1090	61990	SH	DEFINED	19
SALOMON BR EMRG MKTS INC II.	COM	794910109	13	1000	SH	DEFINED	9
SALOMON BR INFLTN MNGNT FD I	COM	79550V109	71	4134	SH	DEFINED	18
SALOMON BROS 2008 WORLDWIDE	COM	79548R103	1	100	SH	DEFINED	18

Edgar Filing: LEGG MASON INC - Form 13F-HR

SALOMON BROS CP & INCM FD IN	COM	795500107	73	4224	SH	DEFINED	18
SALOMON BROS EMERG MKT DEBT	COM	79550E107	8	429	SH	DEFINED	18
SALOMON BROS GLBL HIGH INC F	COM	79550G102	89	6970	SH	DEFINED	18
SALOMON BROS HIGH INCOME FD	COM	794907105	325	32588	SH	DEFINED	18
SALOMON BROS VAR RATE STRT F	COM	79550X105	2	114	SH	DEFINED	18
SALOMON BROS WORLDWIDE INCOM	COM	79548T109	1	33	SH	DEFINED	18
SALOMON BROTHERS FD INC	COM	795477108	185	12252	SH	DEFINED	18
SAN JUAN BASIN RTY TR	UNIT BEN INT	798241105	65	1500	SH	DEFINED	18
SAN PAOLO-IMI S P A	SPONSORED ADR	799175104	277	8857	SH	DEFINED	2
SANDERSON FARMS INC	COM	800013104	477	15629	SH	DEFINED	19
SANDERSON FARMS INC	COM	800013104	1369	44850	SH	DEFINED	6
SANDISK CORP	COM	80004C101	78	1235	SH	DEFINED	4
SANDISK CORP	COM	80004C101	635336	10113596	SH	DEFINED	18
SANDISK CORP	COM	80004C101	829	13200	SH	DEFINED	3
SANDISK CORP	COM	80004C101	253565	4036380	SH	DEFINED	20
SANDISK CORP	COM	80004C101	38845	618352	SH	DEFINED	21
SANDISK CORP	COM	80004C101	87	1385	SH	DEFINED	2
SANDISK CORP	COM	80004C101	924	14712	SH	DEFINED	19
SANDISK CORP	COM	80004C101	25	400	SH	DEFINED	17
SANDY SPRING BANCORP INC	COM	800363103	37	1048	SH	DEFINED	11
SANDY SPRING BANCORP INC	COM	800363103	34	976	SH	DEFINED	19
SANDY SPRING BANCORP INC	COM	800363103	507	14540	SH	DEFINED	3
SANFILIPPO JOHN B & SON INC	COM	800422107	95	7350	SH	DEFINED	6
SANMINA SCI CORP	COM	800907107	423	99344	SH	DEFINED	19
SANMINA SCI CORP	COM	800907107	161	37716	SH	DEFINED	20
SANMINA SCI CORP	COM	800907107	4646	1090689	SH	DEFINED	3
SANMINA SCI CORP	COM	800907107	370	86745	SH	DEFINED	4
SANMINA SCI CORP	COM	800907107	71	16570	SH	DEFINED	6
SANOFI AVENTIS	SPONSORED ADR	80105N105	29	650	SH	DEFINED	11
SANOFI AVENTIS	SPONSORED ADR	80105N105	88	2000	SH	DEFINED	1
SANOFI AVENTIS	SPONSORED ADR	80105N105	66	1500	SH	DEFINED	2
SANOFI AVENTIS	SPONSORED ADR	80105N105	215	4907	SH	DEFINED	6
SANOFI AVENTIS	SPONSORED ADR	80105N105	393	8951	SH	DEFINED	17
SANTANDER BANCORP	COM	802809103	282	11208	SH	DEFINED	20
SANTOS LIMITED	SPONSORED ADR	803021609	1	19	SH	DEFINED	1
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	9	200	SH	DEFINED	9
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	1870	41500	SH	DEFINED	17
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	85	1884	SH	DEFINED	2
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	18	400	SH	DEFINED	11
SAPIENT CORP	COM	803062108	375	65900	SH	DEFINED	18
SAPIENT CORP	COM	803062108	1022	179700	SH	DEFINED	20
SAPIENT CORP	COM	803062108	3906	686400	SH	DEFINED	21
SAPPI LTD	SPON ADR NEW	803069202	38127	3365139	SH	DEFINED	6
SAPPI LTD	SPON ADR NEW	803069202	3	245	SH	DEFINED	2
SAPPI LTD	SPON ADR NEW	803069202	271	23925	SH	DEFINED	17
SARA LEE CORP	COM	803111103	2445	129340	SH	DEFINED	2
SARA LEE CORP	COM	803111103	38231	2022809	SH	DEFINED	20
SARA LEE CORP	COM	803111103	3979	210511	SH	DEFINED	19
SARA LEE CORP	COM	803111103	48847	2584490	SH	DEFINED	18
SARA LEE CORP	COM	803111103	1184	62589	SH	DEFINED	9
SARA LEE CORP	COM	803111103	2306	122000	SH	DEFINED	8
SARA LEE CORP	COM	803111103	352	18639	SH	DEFINED	5
SARA LEE CORP	COM	803111103	12571	665133	SH	DEFINED	6
SARA LEE CORP	COM	803111103	1132	59900	SH	DEFINED	23
SARA LEE CORP	COM	803111103	110	5800	SH	DEFINED	11
SARA LEE CORP	COM	803111103	10791	570944	SH	DEFINED	17
SARA LEE CORP	COM	803111103	100651	5325445	SH	DEFINED	21
SASOL LTD	SPONSORED ADR	803866300	481	13500	SH	DEFINED	11
SATYAM COMPUTER SERVICES LTD	ADR	804098101	366	10000	SH	DEFINED	5
SATYAM COMPUTER SERVICES LTD	ADR	804098101	135	3700	SH	DEFINED	3
SAUER-DANFOSS INC	COM	804137107	2181	115975	SH	DEFINED	18
SAUER-DANFOSS INC	COM	804137107	94	5000	SH	DEFINED	2

Edgar Filing: LEGG MASON INC - Form 13F-HR

SAUER-DANFOSS INC	COM	804137107	7672	407847	SH	DEFINED	20
SAUL CTRS INC	COM	804395101	78	2150	SH	DEFINED	11
SAUL CTRS INC	COM	804395101	58	1600	SH	DEFINED	3
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	11	3000	SH	DEFINED	18
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	7	1893	SH	DEFINED	19
SAXON CAP INC NEW	COM	80556T106	4	378	SH	DEFINED	19
SCANA CORP NEW	COM	80589M102	2905	73765	SH	DEFINED	18
SCANA CORP NEW	COM	80589M102	234	5950	SH	DEFINED	6
SCANA CORP NEW	COM	80589M102	14	350	SH	DEFINED	2
SCANA CORP NEW	COM	80589M102	134	3409	SH	DEFINED	11
SCANA CORP NEW	COM	80589M102	20	500	SH	DEFINED	17
SCANA CORP NEW	COM	80589M102	14616	371150	SH	DEFINED	20
SCANSOURCE INC	COM	806037107	35	637	SH	DEFINED	19
SCHAWK INC	CL A	806373106	578	27850	SH	DEFINED	3
SCHEIN HENRY INC	COM	806407102	126	2880	SH	DEFINED	18
SCHEIN HENRY INC	COM	806407102	28	644	SH	DEFINED	2
SCHEIN HENRY INC	COM	806407102	15	334	SH	DEFINED	11
SCHERING A G	SPONSORED ADR	806585204	266	3970	SH	DEFINED	17
SCHERING PLOUGH CORP	COM	806605101	115	5500	SH	DEFINED	11
SCHERING PLOUGH CORP	COM	806605101	84	4050	SH	DEFINED	4
SCHERING PLOUGH CORP	COM	806605101	819	39269	SH	DEFINED	2
SCHERING PLOUGH CORP	COM	806605101	2495	119659	SH	DEFINED	3
SCHERING PLOUGH CORP	COM	806605101	8264	396368	SH	DEFINED	19
SCHERING PLOUGH CORP	COM	806605101	8579	411478	SH	DEFINED	17
SCHERING PLOUGH CORP	COM	806605101	23672	1135352	SH	DEFINED	22
SCHERING PLOUGH CORP	COM	806605101	3706	177734	SH	DEFINED	21
SCHERING PLOUGH CORP	COM	806605101	17793	853370	SH	DEFINED	20
SCHERING PLOUGH CORP	COM	806605101	21508	1031563	SH	DEFINED	18
SCHERING PLOUGH CORP	COM	806605101	28	1357	SH	DEFINED	9
SCHERING PLOUGH CORP	COM	806605101	912	43750	SH	DEFINED	23
SCHERING PLOUGH CORP	PFD CONV MAND	806605606	3	50	SH	DEFINED	1
SCHIFF NUTRITION INTL INC	COM	806693107	548	107600	SH	DEFINED	6
SCHLUMBERGER LTD	COM	806857108	611	6286	SH	DEFINED	5
SCHLUMBERGER LTD	COM	806857108	12605	129745	SH	DEFINED	2
SCHLUMBERGER LTD	COM	806857108	2619	26954	SH	DEFINED	11
SCHLUMBERGER LTD	COM	806857108	1148	11816	SH	DEFINED	9
SCHLUMBERGER LTD	COM	806857108	22171	228215	SH	DEFINED	1
SCHLUMBERGER LTD	COM	806857108	11988	123393	SH	DEFINED	17
SCHLUMBERGER LTD	COM	806857108	6315	65000	SH	DEFINED	7
SCHLUMBERGER LTD	COM	806857108	1066	10970	SH	DEFINED	3
SCHNITZER STL INDS	CL A	806882106	3266	106770	SH	DEFINED	3
SCHOLASTIC CORP	COM	807066105	7104	249169	SH	DEFINED	6
SCHOLASTIC CORP	COM	807066105	61	2135	SH	DEFINED	1
SCHOLASTIC CORP	COM	807066105	8473	297210	SH	DEFINED	3
SCHOLASTIC CORP	COM	807066105	3064	107473	SH	DEFINED	19
SCHOOL SPECIALTY INC	COM	807863105	208	5700	SH	DEFINED	6
SCHULMAN A INC	COM	808194104	4291	199386	SH	DEFINED	20
SCHULMAN A INC	COM	808194104	303	14100	SH	DEFINED	18
SCHULMAN A INC	COM	808194104	26	1200	SH	DEFINED	11
SCHWAB CHARLES CORP NEW	COM	808513105	1029	70126	SH	DEFINED	18
SCHWAB CHARLES CORP NEW	COM	808513105	1185	80751	SH	DEFINED	2
SCHWAB CHARLES CORP NEW	COM	808513105	238	16200	SH	DEFINED	20
SCHWAB CHARLES CORP NEW	COM	808513105	161	11000	SH	DEFINED	1
SCHWAB CHARLES CORP NEW	COM	808513105	3209	218775	SH	DEFINED	11
SCHWAB CHARLES CORP NEW	COM	808513105	659	44915	SH	DEFINED	9
SCHWAB CHARLES CORP NEW	COM	808513105	2938	200302	SH	DEFINED	19
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	6238	251750	SH	DEFINED	6
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	79	3200	SH	DEFINED	11
SCICLONE PHARMACEUTICALS INC	COM	80862K104	9	4000	SH	DEFINED	9
SCIENTIFIC ATLANTA INC	COM	808655104	1417	32889	SH	DEFINED	20
SCIENTIFIC ATLANTA INC	COM	808655104	52	1200	SH	DEFINED	17
SCIENTIFIC ATLANTA INC	COM	808655104	616	14300	SH	DEFINED	5

Edgar Filing: LEGG MASON INC - Form 13F-HR

SCIENTIFIC ATLANTA INC	COM	808655104	258	6000	SH	DEFINED	2
SCIENTIFIC ATLANTA INC	COM	808655104	5085	118060	SH	DEFINED	19
SCIENTIFIC ATLANTA INC	COM	808655104	4	100	SH	DEFINED	9
SCIENTIFIC ATLANTA INC	COM	808655104	121	2800	SH	DEFINED	18
SCIENTIFIC ATLANTA INC	COM	808655104	1075	24950	SH	DEFINED	11
SCIENTIFIC GAMES CORP	CL A	80874P109	76	2800	SH	DEFINED	9
SCIENTIFIC GAMES CORP	CL A	80874P109	2414	88498	SH	DEFINED	20
SCIENTIFIC LEARNING CORP	COM	808760102	60	10584	SH	DEFINED	6
SCOPUS VIDEO NETWORKS LTD	SHS	M8260H106	1446	241010	SH	DEFINED	3
SCOTTISH PWR PLC	SPON ADR FINAL	81013T705	20	526	SH	DEFINED	9
SCOTTISH PWR PLC	SPON ADR FINAL	81013T705	37	991	SH	DEFINED	2
SCOTTISH RE GROUP LTD	ORD	G7885T104	307	12500	SH	DEFINED	3
SCOTTS MIRACLE GRO CO	CL A	810186106	2337	51648	SH	DEFINED	19
SCOTTS MIRACLE GRO CO	CL A	810186106	844	18660	SH	DEFINED	20
SCOTTS MIRACLE GRO CO	CL A	810186106	253	5600	SH	DEFINED	5
SCOTTS MIRACLE GRO CO	CL A	810186106	4311	95300	SH	DEFINED	21
SCOTTS MIRACLE GRO CO	CL A	810186106	968	21400	SH	DEFINED	3
SCOTTS MIRACLE GRO CO	CL A	810186106	701	15490	SH	DEFINED	2
SCOTTS MIRACLE GRO CO	CL A	810186106	402	8880	SH	DEFINED	18
SCP POOL CORP	COM	784028102	444	11918	SH	DEFINED	18
SCP POOL CORP	COM	784028102	838	22520	SH	DEFINED	20
SCP POOL CORP	COM	784028102	4444	119400	SH	DEFINED	21
SCP POOL CORP	COM	784028102	531	14262	SH	DEFINED	11
SCRIPPS E W CO OHIO	CL A	811054204	86	1800	SH	DEFINED	17
SCRIPPS E W CO OHIO	CL A	811054204	801	16680	SH	DEFINED	19
SCRIPPS E W CO OHIO	CL A	811054204	230	4790	SH	DEFINED	18
SCRIPPS E W CO OHIO	CL A	811054204	571	11900	SH	DEFINED	2
SCRIPPS E W CO OHIO	CL A	811054204	253	5270	SH	DEFINED	11
SCS TRANSN INC	COM	81111T102	4412	207635	SH	DEFINED	6
SCUDDER GLOBAL COMMDTS STCK	COM SHS	81114Y108	53	3506	SH	DEFINED	18
SCUDDER HIGH INCOME TR	SH BEN INT	811153105	0	3	SH	DEFINED	18
SCUDDER MUN INCOME TR	COM SH BEN INT	81118R604	28	2187	SH	DEFINED	18
SEABOARD CORP	COM	811543107	2131	1410	SH	DEFINED	23
SEACOAST BKG CORP FLA	COM	811707306	25	1100	SH	DEFINED	11
SEACOAST BKG CORP FLA	COM	811707306	11	488	SH	DEFINED	19
SEAGATE TECHNOLOGY	SHS	G7945J104	514312	25728460	SH	DEFINED	8
SEAGATE TECHNOLOGY	SHS	G7945J104	76170	3810400	SH	DEFINED	10
SEAGATE TECHNOLOGY	SHS	G7945J104	13361	668370	SH	DEFINED	3
SEAGATE TECHNOLOGY	SHS	G7945J104	15751	792626	SH	DEFINED	6
SEAGATE TECHNOLOGY	SHS	G7945J104	30	1500	SH	DEFINED	9
SEAGATE TECHNOLOGY	SHS	G7945J104	182	9100	SH	DEFINED	11
SEALED AIR CORP NEW	COM	81211K100	5713	101706	SH	DEFINED	20
SEALED AIR CORP NEW	COM	81211K100	1123	20000	SH	DEFINED	21
SEALED AIR CORP NEW	COM	81211K100	6	105	SH	DEFINED	9
SEALED AIR CORP NEW	COM	81211K100	17	300	SH	DEFINED	2
SEALED AIR CORP NEW	COM	81211K100	52	920	SH	DEFINED	17
SEALED AIR CORP NEW	COM	81211K100	3351	59658	SH	DEFINED	19
SEALED AIR CORP NEW	COM	81211K100	17	307	SH	DEFINED	18
SEARS HLDGS CORP	COM	812350106	38	333	SH	DEFINED	9
SEARS HLDGS CORP	COM	812350106	163117	1411900	SH	DEFINED	10
SEARS HLDGS CORP	COM	812350106	14	125	SH	DEFINED	17
SEARS HLDGS CORP	COM	812350106	1149057	9945960	SH	DEFINED	8
SEARS HLDGS CORP	COM	812350106	214	1850	SH	DEFINED	11
SEARS HLDGS CORP	COM	812350106	5	47	SH	DEFINED	6
SEARS HLDGS CORP	COM	812350106	49	422	SH	DEFINED	18
SEARS HLDGS CORP	COM	812350106	2270	19651	SH	DEFINED	19
SEATTLE GENETICS INC	COM	812578102	5	1000	SH	DEFINED	18
SECURE COMPUTING CORP	COM	813705100	46	3741	SH	DEFINED	19
SECURE COMPUTING CORP	COM	813705100	21	1700	SH	DEFINED	11
SEI INVESTMENTS CO	COM	784117103	9	250	SH	DEFINED	17
SEI INVESTMENTS CO	COM	784117103	1696	45850	SH	DEFINED	19
SELECT COMFORT CORP	COM	81616X103	2484	90838	SH	DEFINED	19

Edgar Filing: LEGG MASON INC - Form 13F-HR

SELECT COMFORT CORP	COM		81616X103	9394	343470	SH	DEFINED	3
SELECT SECTOR SPDR TR	SBI HEALTHCARE		81369Y209	4987	157210	SH	DEFINED	5
SELECT SECTOR SPDR TR	SBI INT-UTILS		81369Y886	1807	57570	SH	DEFINED	20
SELECT SECTOR SPDR TR	SBI INT-UTILS		81369Y886	188	6000	SH	DEFINED	18
SELECT SECTOR SPDR TR	SBI INT-TECH		81369Y803	20	975	SH	DEFINED	18
SELECT SECTOR SPDR TR	SBI HEALTHCARE		81369Y209	13050	411400	SH	DEFINED	20
SELECT SECTOR SPDR TR	SBI INT-ENERGY		81369Y506	175	3477	SH	DEFINED	20
SELECT SECTOR SPDR TR	SBI HEALTHCARE		81369Y209	476	15000	SH	DEFINED	18
SELECT SECTOR SPDR TR	SBI INT-TECH		81369Y803	10	500	SH	DEFINED	11
SELECTIVE INS GROUP INC	COM		816300107	1037	19527	SH	DEFINED	19
SELECTIVE INS GROUP INC	COM		816300107	53	1000	SH	DEFINED	11
SELECTIVE INS GROUP INC	COM		816300107	15336	288811	SH	DEFINED	3
SELECTIVE INS GROUP INC	COM		816300107	11	205	SH	DEFINED	18
SEMICONDUCTOR HLDRS TR	DEP RCPT		816636203	30	820	SH	DEFINED	2
SEMPRA ENERGY	COM		816851109	713	15910	SH	DEFINED	6
SEMPRA ENERGY	COM		816851109	4	95	SH	DEFINED	11
SEMPRA ENERGY	COM		816851109	24	530	SH	DEFINED	2
SEMPRA ENERGY	COM		816851109	2467	55008	SH	DEFINED	19
SEMPRA ENERGY	COM		816851109	9	200	SH	DEFINED	17
SEMPRA ENERGY	COM		816851109	5	119	SH	DEFINED	9
SEMPRA ENERGY	COM		816851109	168692	3762096	SH	DEFINED	21
SEMPRA ENERGY	COM		816851109	44779	998650	SH	DEFINED	20
SEMPRA ENERGY	COM		816851109	57002	1271227	SH	DEFINED	18
SEMPRA ENERGY	COM		816851109	6043	134770	SH	DEFINED	3
SEMTECH CORP	COM		816850101	268	14700	SH	DEFINED	23
SENIOR HIGH INCOME PORTFOLIO	COM		81721E107	0	53	SH	DEFINED	18
SENIOR HSG PPTYS TR	SH BEN INT		81721M109	3	150	SH	DEFINED	9
SENIOR HSG PPTYS TR	SH BEN INT		81721M109	8653	511700	SH	DEFINED	22
SENIOR HSG PPTYS TR	SH BEN INT		81721M109	41	2436	SH	DEFINED	20
SENIOR HSG PPTYS TR	SH BEN INT		81721M109	3	200	SH	DEFINED	18
SENIOR HSG PPTYS TR	SH BEN INT		81721M109	41	2436	SH	DEFINED	19
SENOXYX INC	COM		81724Q107	348	28700	SH	DEFINED	18
SENOXYX INC	COM		81724Q107	304	25090	SH	DEFINED	3
SENOXYX INC	COM		81724Q107	698	57600	SH	DEFINED	20
SENOXYX INC	COM		81724Q107	3672	303000	SH	DEFINED	21
SENSIENT TECHNOLOGIES CORP	COM		81725T100	24835	1387450	SH	DEFINED	6
SENSIENT TECHNOLOGIES CORP	COM		81725T100	691	38581	SH	DEFINED	21
SENSIENT TECHNOLOGIES CORP	COM		81725T100	428	23883	SH	DEFINED	18
SENSIENT TECHNOLOGIES CORP	COM		81725T100	25	1400	SH	DEFINED	2
SENSIENT TECHNOLOGIES CORP	COM		81725T100	26	1425	SH	DEFINED	11
SENSIENT TECHNOLOGIES CORP	COM		81725T100	35	1970	SH	DEFINED	17
SEPRACOR INC	COM		817315104	13218	256170	SH	DEFINED	20
SEPRACOR INC	SDCV	5.000% 2/1	817315AL8	2000	2000000	PRN	DEFINED	21
SEPRACOR INC	NOTE	10/1	817315AW4	10025	10025000	PRN	DEFINED	21
SEPRACOR INC	SDCV	5.000% 2/1	817315AL8	2491	25000	SH	DEFINED	18
SEPRACOR INC	COM		817315104	788	15273	SH	DEFINED	18
SEPRACOR INC	SDCV	5.000% 2/1	817315AL8	8060	8060000	PRN	DEFINED	20
SEPRACOR INC	COM		817315104	139320	2700000	SH	DEFINED	13
SEPRACOR INC	NOTE	10/1	817315AW4	1300	1300000	PRN	DEFINED	20
SEPRACOR INC	COM		817315104	172842	3349650	SH	DEFINED	8
SEPRACOR INC	COM		817315104	52359	1014715	SH	DEFINED	21
SEPRACOR INC	COM		817315104	4164	80700	SH	DEFINED	23
SEPRACOR INC	COM		817315104	26	500	SH	DEFINED	17
SEQUA CORPORATION	CL A		817320104	69	1000	SH	DEFINED	2
SERENA SOFTWARE INC	COM		817492101	22576	963557	SH	DEFINED	6
SEROLOGICALS CORP	COM		817523103	37	1862	SH	DEFINED	19
SEROLOGICALS CORP	COM		817523103	13198	668590	SH	DEFINED	3
SERVICE CORP INTL	COM		817565104	579	70797	SH	DEFINED	20
SERVICE CORP INTL	COM		817565104	33	4000	SH	DEFINED	2
SERVICE CORP INTL	COM		817565104	4	500	SH	DEFINED	9
SERVICE CORP INTL	COM		817565104	7	860	SH	DEFINED	6
SERVICE CORP INTL	COM		817565104	4	500	SH	DEFINED	18

Edgar Filing: LEGG MASON INC - Form 13F-HR

SERVICE CORP INTL	COM	817565104	141	17200	SH	DEFINED	23
SERVICEMASTER CO	COM	81760N109	25112	2101399	SH	DEFINED	20
SERVICEMASTER CO	COM	81760N109	636	53214	SH	DEFINED	9
SERVICEMASTER CO	COM	81760N109	4301	359890	SH	DEFINED	3
SERVICEMASTER CO	COM	81760N109	270	22586	SH	DEFINED	2
SERVICEMASTER CO	COM	81760N109	45	3795	SH	DEFINED	11
SERVICEMASTER CO	COM	81760N109	121	10124	SH	DEFINED	17
SERVICEMASTER CO	COM	81760N109	6016	503391	SH	DEFINED	18
SFBC INTL INC	COM	784121105	13823	863390	SH	DEFINED	6
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	1672	77109	SH	DEFINED	6
SHAW GROUP INC	COM	820280105	729	25072	SH	DEFINED	21
SHAW GROUP INC	COM	820280105	42	1446	SH	DEFINED	18
SHERWIN WILLIAMS CO	COM	824348106	73	1600	SH	DEFINED	11
SHERWIN WILLIAMS CO	COM	824348106	393	8650	SH	DEFINED	5
SHERWIN WILLIAMS CO	COM	824348106	1403	30899	SH	DEFINED	19
SHERWIN WILLIAMS CO	COM	824348106	6539	143970	SH	DEFINED	6
SHERWIN WILLIAMS CO	COM	824348106	8055	177345	SH	DEFINED	17
SHERWIN WILLIAMS CO	COM	824348106	16	350	SH	DEFINED	9
SHERWIN WILLIAMS CO	COM	824348106	1817	40000	SH	DEFINED	21
SHERWIN WILLIAMS CO	COM	824348106	25431	559900	SH	DEFINED	20
SHERWIN WILLIAMS CO	COM	824348106	3238	71279	SH	DEFINED	18
SHERWIN WILLIAMS CO	COM	824348106	95	2090	SH	DEFINED	2
SHIRE PLC	SPONSORED ADR	82481R106	314	8100	SH	DEFINED	6
SHIRE PLC	SPONSORED ADR	82481R106	83230	2145650	SH	DEFINED	8
SHOE CARNIVAL INC	COM	824889109	3251	148332	SH	DEFINED	3
SHUFFLE MASTER INC	COM	825549108	37	1470	SH	DEFINED	18
SHUFFLE MASTER INC	COM	825549108	2347	93350	SH	DEFINED	20
SHURGARD STORAGE CTRS INC	COM	82567D104	19	331	SH	DEFINED	20
SHURGARD STORAGE CTRS INC	COM	82567D104	638	11254	SH	DEFINED	18
SHURGARD STORAGE CTRS INC	COM	82567D104	19	331	SH	DEFINED	19
SI INTL INC	COM	78427V102	1010	33040	SH	DEFINED	3
SIEBEL SYS INC	COM	826170102	11	1000	SH	DEFINED	1
SIEBEL SYS INC	COM	826170102	12	1133	SH	DEFINED	18
SIEBEL SYS INC	COM	826170102	1068	101055	SH	DEFINED	19
SIEBEL SYS INC	COM	826170102	5	500	SH	DEFINED	2
SIEBEL SYS INC	COM	826170102	4283	405182	SH	DEFINED	20
SIEMENS A G	SPONSORED ADR	826197501	17124	208311	SH	DEFINED	6
SIEMENS A G	SPONSORED ADR	826197501	2040	23837	SH	DEFINED	17
SIERRA BANCORP	COM	82620P102	1314	57657	SH	DEFINED	6
SIERRA HEALTH SVCS INC	COM	826322109	20	250	SH	DEFINED	3
SIERRA HEALTH SVCS INC	COM	826322109	39	968	SH	DEFINED	19
SIERRA HEALTH SVCS INC	COM	826322109	3162	79100	SH	DEFINED	20
SIERRA HEALTH SVCS INC	COM	826322109	34	850	SH	DEFINED	18
SIERRA HEALTH SVCS INC	COM	826322109	12	150	SH	DEFINED	11
SIERRA PAC RES NEW	COM	826428104	9643	739458	SH	DEFINED	18
SIERRA PAC RES NEW	COM	826428104	46	3500	SH	DEFINED	2
SIERRA PAC RES NEW	COM	826428104	687	52701	SH	DEFINED	19
SIGMA ALDRICH CORP	COM	826552101	367	5800	SH	DEFINED	5
SIGMA ALDRICH CORP	COM	826552101	2754	43513	SH	DEFINED	18
SIGMA ALDRICH CORP	COM	826552101	467	7375	SH	DEFINED	11
SIGMA ALDRICH CORP	COM	826552101	23138	365593	SH	DEFINED	17
SIGMA ALDRICH CORP	COM	826552101	831	13125	SH	DEFINED	19
SIGMA ALDRICH CORP	COM	826552101	2617	41347	SH	DEFINED	3
SIGMA ALDRICH CORP	COM	826552101	165	2600	SH	DEFINED	2
SIGMA ALDRICH CORP	COM	826552101	1569	24793	SH	DEFINED	23
SIGMATEL INC	COM	82661W107	1	40	SH	DEFINED	3
SIGMATEL INC	COM	82661W107	7944	606400	SH	DEFINED	6
SIGMATRON INTL INC	COM	82661L101	513	48306	SH	DEFINED	6
SIGNALIFE INC	COM	82669P104	27	10000	SH	DEFINED	17
SILGAN HOLDINGS INC	COM	827048109	2638	73042	SH	DEFINED	19
SILGAN HOLDINGS INC	COM	827048109	35449	981412	SH	DEFINED	6
SILGAN HOLDINGS INC	COM	827048109	16334	452204	SH	DEFINED	3



Edgar Filing: LEGG MASON INC - Form 13F-HR

SILICON IMAGE INC	COM	82705T102	4858	535590	SH	DEFINED	3
SILICON IMAGE INC	COM	82705T102	2413	266000	SH	DEFINED	21
SILICON IMAGE INC	COM	82705T102	461	50800	SH	DEFINED	20
SILICON IMAGE INC	COM	82705T102	396	43700	SH	DEFINED	19
SILICON IMAGE INC	COM	82705T102	229	25300	SH	DEFINED	18
SILICON LABORATORIES INC	COM	826919102	719	19602	SH	DEFINED	20
SILICON STORAGE TECHNOLOGY I	COM	827057100	21	4113	SH	DEFINED	19
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	15766	2271720	SH	DEFINED	3
SIMMONS 1ST NATL CORP	CL A \$1 PAR	828730200	4440	160300	SH	DEFINED	6
SIMON PPTY GROUP INC NEW	COM	828806109	29184	380845	SH	DEFINED	20
SIMON PPTY GROUP INC NEW	PFD CONV I 6%	828806802	9976	155100	SH	DEFINED	21
SIMON PPTY GROUP INC NEW	PFD CONV I 6%	828806802	7880	122500	SH	DEFINED	20
SIMON PPTY GROUP INC NEW	COM	828806109	1215	15850	SH	DEFINED	17
SIMON PPTY GROUP INC NEW	COM	828806109	125	1625	SH	DEFINED	2
SIMON PPTY GROUP INC NEW	COM	828806109	3027	39507	SH	DEFINED	19
SIMON PPTY GROUP INC NEW	COM	828806109	506	6600	SH	DEFINED	7
SIMON PPTY GROUP INC NEW	COM	828806109	3457	45110	SH	DEFINED	9
SIMON PPTY GROUP INC NEW	COM	828806109	713	9300	SH	DEFINED	22
SIMON PPTY GROUP INC NEW	COM	828806109	2644	34500	SH	DEFINED	21
SIMON PPTY GROUP INC NEW	COM	828806109	4803	62675	SH	DEFINED	18
SIMON PPTY GROUP INC NEW	COM	828806109	211	2750	SH	DEFINED	11
SIMPSON MANUFACTURING CO INC	COM	829073105	37	1027	SH	DEFINED	19
SIMPSON MANUFACTURING CO INC	COM	829073105	68	1860	SH	DEFINED	18
SIMPSON MANUFACTURING CO INC	COM	829073105	3772	103780	SH	DEFINED	3
SIMPSON MANUFACTURING CO INC	COM	829073105	614	16886	SH	DEFINED	21
SINA CORP	ORD	G81477104	50736	2100000	SH	DEFINED	13
SINCLAIR BROADCAST GROUP INC	CL A	829226109	1	77	SH	DEFINED	18
SINGAPORE FD INC	COM	82929L109	2	250	SH	DEFINED	18
SIRF TECHNOLOGY HLDGS INC	COM	82967H101	2056	69000	SH	DEFINED	23
SIRIUS SATELLITE RADIO INC	COM	82966U103	45	6700	SH	DEFINED	17
SIRIUS SATELLITE RADIO INC	COM	82966U103	61	9061	SH	DEFINED	18
SIRIUS SATELLITE RADIO INC	COM	82966U103	29	4400	SH	DEFINED	1
SIRIUS SATELLITE RADIO INC	COM	82966U103	20	3000	SH	DEFINED	9
SIRVA INC	COM	82967Y104	280	35000	SH	DEFINED	3
SIRVA INC	COM	82967Y104	1650	206210	SH	DEFINED	19
SIX FLAGS INC	COM	83001P109	23	3000	SH	DEFINED	18
SK TELECOM LTD	SPONSORED ADR	78440P108	823	40540	SH	DEFINED	17
SK TELECOM LTD	SPONSORED ADR	78440P108	60936	3045416	SH	DEFINED	6
SK TELECOM LTD	SPONSORED ADR	78440P108	11	550	SH	DEFINED	2
SKECHERS U S A INC	CL A	830566105	1204	78617	SH	DEFINED	19
SKECHERS U S A INC	CL A	830566105	11317	738730	SH	DEFINED	3
SKY FINL GROUP INC	COM	83080P103	195	7000	SH	DEFINED	18
SKY FINL GROUP INC	COM	83080P103	10079	362307	SH	DEFINED	6
SKY FINL GROUP INC	COM	83080P103	232	8324	SH	DEFINED	11
SKYEPHARMA PLC	SPONSORED ADR	830808101	17	2000	SH	DEFINED	11
SKYEPHARMA PLC	SPONSORED ADR	830808101	4	500	SH	DEFINED	7
SKYWEST INC	COM	830879102	3014	112200	SH	DEFINED	20
SKYWEST INC	COM	830879102	1232	45869	SH	DEFINED	18
SKYWEST INC	COM	830879102	23380	870425	SH	DEFINED	3
SKYWEST INC	COM	830879102	22989	855881	SH	DEFINED	6
SKYWEST INC	COM	830879102	1103	41067	SH	DEFINED	19
SKYWORKS SOLUTIONS INC	COM	83088M102	10	1930	SH	DEFINED	17
SKYWORKS SOLUTIONS INC	COM	83088M102	10	2000	SH	DEFINED	20
SKYWORKS SOLUTIONS INC	COM	83088M102	1	105	SH	DEFINED	9
SL GREEN RLTY CORP	COM	78440X101	14649	191769	SH	DEFINED	20
SL GREEN RLTY CORP	COM	78440X101	3155	41300	SH	DEFINED	21
SL GREEN RLTY CORP	COM	78440X101	5	67	SH	DEFINED	18
SL GREEN RLTY CORP	COM	78440X101	616	8060	SH	DEFINED	3
SL GREEN RLTY CORP	COM	78440X101	2285	29918	SH	DEFINED	19
SLM CORP	COM	78442P106	398	7227	SH	DEFINED	21
SLM CORP	COM	78442P106	20728	376250	SH	DEFINED	23
SLM CORP	COM	78442P106	80	1455	SH	DEFINED	9

Edgar Filing: LEGG MASON INC - Form 13F-HR

SLM CORP	COM	78442P106	5078	92184	SH	DEFINED	19
SLM CORP	COM	78442P106	2474	44900	SH	DEFINED	20
SLM CORP	COM	78442P106	711	12899	SH	DEFINED	2
SLM CORP	COM	78442P106	369	6700	SH	DEFINED	11
SLM CORP	COM	78442P106	124	2249	SH	DEFINED	17
SLM CORP	COM	78442P106	2043	37085	SH	DEFINED	18
SMART & FINAL INC	COM	831683107	5380	417700	SH	DEFINED	6
SMART & FINAL INC	COM	831683107	419	32530	SH	DEFINED	3
SMART & FINAL INC	COM	831683107	4	341	SH	DEFINED	19
SMEDVIG A S	SPON ADR REP A	83169H105	759	27090	SH	DEFINED	6
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	858	18522	SH	DEFINED	6
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	23	505	SH	DEFINED	17
SMITH A O	COM	831865209	1	38	SH	DEFINED	19
SMITH A O	COM	831865209	39	1100	SH	DEFINED	2
SMITH A O	COM	831865209	19966	568820	SH	DEFINED	3
SMITH INTL INC	COM	832110100	1856	50000	SH	DEFINED	7
SMITH INTL INC	COM	832110100	26	700	SH	DEFINED	17
SMITH INTL INC	COM	832110100	1397	37650	SH	DEFINED	11
SMITH INTL INC	COM	832110100	238	6400	SH	DEFINED	21
SMITH INTL INC	COM	832110100	17027	458830	SH	DEFINED	20
SMITH INTL INC	COM	832110100	519	13973	SH	DEFINED	19
SMITH INTL INC	COM	832110100	2693	72577	SH	DEFINED	18
SMITHFIELD FOODS INC	COM	832248108	22135	723370	SH	DEFINED	6
SMITHFIELD FOODS INC	COM	832248108	153	5000	SH	DEFINED	2
SMITHFIELD FOODS INC	COM	832248108	3137	102511	SH	DEFINED	19
SMITHFIELD FOODS INC	COM	832248108	19	637	SH	DEFINED	20
SMITHFIELD FOODS INC	COM	832248108	2956	96600	SH	DEFINED	23
SMITHFIELD FOODS INC	COM	832248108	1	42	SH	DEFINED	18
SMUCKER J M CO	COM NEW	832696405	412	9354	SH	DEFINED	18
SMUCKER J M CO	COM NEW	832696405	147	3350	SH	DEFINED	21
SMUCKER J M CO	COM NEW	832696405	1	16	SH	DEFINED	9
SMUCKER J M CO	COM NEW	832696405	5	120	SH	DEFINED	1
SMUCKER J M CO	COM NEW	832696405	33	740	SH	DEFINED	6
SMUCKER J M CO	COM NEW	832696405	16	363	SH	DEFINED	11
SMUCKER J M CO	COM NEW	832696405	49	1121	SH	DEFINED	17
SMUCKER J M CO	COM NEW	832696405	1931	43890	SH	DEFINED	2
SMUCKER J M CO	COM NEW	832696405	36	826	SH	DEFINED	20
SMURFIT-STONE CONTAINER CORP	COM	832727101	76227	5379445	SH	DEFINED	18
SMURFIT-STONE CONTAINER CORP	COM	832727101	1768	124794	SH	DEFINED	21
SMURFIT-STONE CONTAINER CORP	COM	832727101	6578	464202	SH	DEFINED	22
SMURFIT-STONE CONTAINER CORP	COM	832727101	383	27000	SH	DEFINED	5
SMURFIT-STONE CONTAINER CORP	COM	832727101	33823	2386970	SH	DEFINED	20
SMURFIT-STONE CONTAINER CORP	COM	832727101	66	4640	SH	DEFINED	6
SMURFIT-STONE CONTAINER CORP	COM	832727101	362	25526	SH	DEFINED	23
SNAP ON INC	COM	833034101	39	1050	SH	DEFINED	11
SNAP ON INC	COM	833034101	4445	118353	SH	DEFINED	20
SNAP ON INC	COM	833034101	410	10927	SH	DEFINED	19
SNAP ON INC	COM	833034101	41	1080	SH	DEFINED	6
SNAP ON INC	COM	833034101	312	8300	SH	DEFINED	18
SNB BANCSHARES INC TEX	COM	78460M209	130	7448	SH	DEFINED	2
SOCIEDAD QUIMICA MINERA DE C	SPON ADR SER B	833635105	109	1000	SH	DEFINED	2
SOHU COM INC	COM	83408W103	1210	66000	SH	DEFINED	18
SOHU COM INC	COM	83408W103	16807	916400	SH	DEFINED	21
SOHU COM INC	COM	83408W103	2929	159700	SH	DEFINED	20
SOLECTRON CORP	COM	834182107	2	510	SH	DEFINED	11
SOLECTRON CORP	COM	834182107	2	500	SH	DEFINED	2
SOLECTRON CORP	COM	834182107	61	16610	SH	DEFINED	6
SOLECTRON CORP	COM	834182107	380	103950	SH	DEFINED	5
SOLECTRON CORP	COM	834182107	71	19499	SH	DEFINED	20
SOLECTRON CORP	COM	834182107	650	177652	SH	DEFINED	19
SOLECTRON CORP	COM	834182107	619	169250	SH	DEFINED	18
SOLECTRON CORP	COM	834182107	543	148400	SH	DEFINED	4

Edgar Filing: LEGG MASON INC - Form 13F-HR

SONIC AUTOMOTIVE INC	CL A	83545G102	1137	51013	SH	DEFINED	19
SONIC AUTOMOTIVE INC	CL A	83545G102	18470	829000	SH	DEFINED	6
SONIC AUTOMOTIVE INC	CL A	83545G102	2691	120800	SH	DEFINED	3
SONIC CORP	COM	835451105	67	2278	SH	DEFINED	18
SONIC SOLUTIONS	COM	835460106	23	1549	SH	DEFINED	19
SONIC SOLUTIONS	COM	835460106	110	7300	SH	DEFINED	3
SONICWALL INC	COM	835470105	796	100541	SH	DEFINED	19
SONICWALL INC	COM	835470105	222	28050	SH	DEFINED	3
SONICWALL INC	COM	835470105	48	6000	SH	DEFINED	18
SONOCO PRODS CO	COM	835495102	15	505	SH	DEFINED	11
SONOCO PRODS CO	COM	835495102	794	27000	SH	DEFINED	20
SONOCO PRODS CO	COM	835495102	754	25662	SH	DEFINED	17
SONOCO PRODS CO	COM	835495102	12199	414925	SH	DEFINED	6
SONOCO PRODS CO	COM	835495102	629	21388	SH	DEFINED	19
SONOCO PRODS CO	COM	835495102	5246	178427	SH	DEFINED	3
SONOCO PRODS CO	COM	835495102	190	6476	SH	DEFINED	18
SONOCO PRODS CO	COM	835495102	21	717	SH	DEFINED	2
SONUS NETWORKS INC	COM	835916107	112	30000	SH	DEFINED	18
SONUS NETWORKS INC	COM	835916107	1269	341100	SH	DEFINED	23
SONY CORP	ADR NEW	835699307	8	200	SH	DEFINED	9
SONY CORP	ADR NEW	835699307	1122	27500	SH	DEFINED	2
SONY CORP	ADR NEW	835699307	1078	26421	SH	DEFINED	17
SONY CORP	ADR NEW	835699307	29082	735079	SH	DEFINED	6
SOTHEBYS HLDGS INC	CL A	835898107	581	31635	SH	DEFINED	21
SOTHEBYS HLDGS INC	CL A	835898107	7	356	SH	DEFINED	18
SOTHEBYS HLDGS INC	CL A	835898107	1846	100550	SH	DEFINED	3
SOTHEBYS HLDGS INC	CL A	835898107	2868	156189	SH	DEFINED	19
SOUND FED BANCORP INC	COM	83607V104	764	40000	SH	DEFINED	1
SOUND FED BANCORP INC	COM	83607V104	115	6000	SH	DEFINED	18
SOURCECORP	COM	836167106	4196	174995	SH	DEFINED	6
SOURCECORP	COM	836167106	4726	197080	SH	DEFINED	3
SOURCECORP	COM	836167106	1044	43543	SH	DEFINED	19
SOUTH FINL GROUP INC	COM	837841105	23	847	SH	DEFINED	2
SOUTH FINL GROUP INC	COM	837841105	19	700	SH	DEFINED	11
SOUTH JERSEY INDS INC	COM	838518108	26	900	SH	DEFINED	17
SOUTH JERSEY INDS INC	COM	838518108	13	448	SH	DEFINED	18
SOUTH JERSEY INDS INC	COM	838518108	619	21244	SH	DEFINED	19
SOUTH JERSEY INDS INC	COM	838518108	10015	343700	SH	DEFINED	6
SOUTH JERSEY INDS INC	COM	838518108	345	11850	SH	DEFINED	3
SOUTHERN CO	COM	842587107	242	7010	SH	DEFINED	11
SOUTHERN CO	COM	842587107	6426	186091	SH	DEFINED	17
SOUTHERN CO	COM	842587107	152	4400	SH	DEFINED	7
SOUTHERN CO	COM	842587107	943	27300	SH	DEFINED	6
SOUTHERN CO	COM	842587107	1073	31033	SH	DEFINED	9
SOUTHERN CO	COM	842587107	186	5374	SH	DEFINED	2
SOUTHERN CO	COM	842587107	6528	189064	SH	DEFINED	19
SOUTHERN CO	COM	842587107	233	6744	SH	DEFINED	5
SOUTHERN CO	COM	842587107	985	28512	SH	DEFINED	18
SOUTHERN CO	COM	842587107	356	10315	SH	DEFINED	20
SOUTHERN COPPER CORP	COM	84265V105	255	3812	SH	DEFINED	19
SOUTHERN COPPER CORP	COM	84265V105	25862	386117	SH	DEFINED	3
SOUTHERN UN CO NEW	COM	844030106	335	14156	SH	DEFINED	19
SOUTHERN UN CO NEW	COM	844030106	18	745	SH	DEFINED	9
SOUTHWEST AIRLS CO	COM	844741108	1528	93027	SH	DEFINED	17
SOUTHWEST AIRLS CO	COM	844741108	32	1930	SH	DEFINED	2
SOUTHWEST AIRLS CO	COM	844741108	348	21170	SH	DEFINED	6
SOUTHWEST AIRLS CO	COM	844741108	81	4911	SH	DEFINED	11
SOUTHWEST AIRLS CO	COM	844741108	128698	7833108	SH	DEFINED	20
SOUTHWEST AIRLS CO	COM	844741108	2204	134156	SH	DEFINED	19
SOUTHWEST AIRLS CO	COM	844741108	176229	10726029	SH	DEFINED	18
SOUTHWEST AIRLS CO	COM	844741108	75	4595	SH	DEFINED	9
SOUTHWEST AIRLS CO	COM	844741108	6750	410835	SH	DEFINED	21

Edgar Filing: LEGG MASON INC - Form 13F-HR

SOUTHWEST AIRLS CO	COM	844741108	18	1100	SH	DEFINED	3
SOUTHWEST BANCORP INC OKLA	COM	844767103	2055	102750	SH	DEFINED	3
SOUTHWEST BANCORP INC OKLA	COM	844767103	2178	108900	SH	DEFINED	6
SOUTHWEST BANCORP INC OKLA	COM	844767103	2033	101667	SH	DEFINED	19
SOUTHWEST GA FINL CORP	COM	84502A104	49	2244	SH	DEFINED	18
SOUTHWEST GAS CORP	COM	844895102	14	547	SH	DEFINED	19
SOUTHWEST GAS CORP	COM	844895102	58	2190	SH	DEFINED	3
SOUTHWESTERN ENERGY CO	COM	845467109	22	626	SH	DEFINED	18
SOUTHWESTERN ENERGY CO	COM	845467109	453	12600	SH	DEFINED	21
SOUTHWESTERN ENERGY CO	COM	845467109	846	23544	SH	DEFINED	19
SOVEREIGN BANCORP INC	COM	845905108	1505	69598	SH	DEFINED	19
SOVEREIGN BANCORP INC	COM	845905108	385	17811	SH	DEFINED	11
SOVEREIGN BANCORP INC	COM	845905108	39	1781	SH	DEFINED	9
SOVEREIGN BANCORP INC	COM	845905108	103	4782	SH	DEFINED	17
SOVEREIGN BANCORP INC	COM	845905108	2193	101450	SH	DEFINED	1
SOVEREIGN BANCORP INC	COM	845905108	59	2720	SH	DEFINED	6
SOVEREIGN BANCORP INC	COM	845905108	2462	113887	SH	DEFINED	4
SOVEREIGN BANCORP INC	COM	845905108	2	91	SH	DEFINED	18
SOVEREIGN BANCORP INC	COM	845905108	9	400	SH	DEFINED	2
SOVRAN SELF STORAGE INC	COM	84610H108	17	353	SH	DEFINED	9
SOVRAN SELF STORAGE INC	COM	84610H108	8	175	SH	DEFINED	18
SOVRAN SELF STORAGE INC	COM	84610H108	272	5800	SH	DEFINED	3
SOVRAN SELF STORAGE INC	COM	84610H108	23	500	SH	DEFINED	11
SOVRAN SELF STORAGE INC	COM	84610H108	712	15150	SH	DEFINED	19
SOVRAN SELF STORAGE INC	COM	84610H108	44	941	SH	DEFINED	20
SPARTAN MTRS INC	COM	846819100	68	6600	SH	DEFINED	11
SPARTAN STORES INC	COM	846822104	5088	488266	SH	DEFINED	3
SPARTECH CORP	COM NEW	847220209	964	43900	SH	DEFINED	3
SPDR TR	UNIT SER 1	78462F103	37452	300795	SH	DEFINED	18
SPDR TR	UNIT SER 1	78462F103	6411	51488	SH	DEFINED	7
SPDR TR	UNIT SER 1	78462F103	41462	333000	SH	DEFINED	21
SPDR TR	UNIT SER 1	78462F103	730	5860	SH	DEFINED	4
SPDR TR	UNIT SER 1	78462F103	583	4680	SH	DEFINED	5
SPDR TR	UNIT SER 1	78462F103	2802	22507	SH	DEFINED	11
SPDR TR	UNIT SER 1	78462F103	473	3800	SH	DEFINED	1
SPECTRALINK CORP	COM	847580107	1404	118250	SH	DEFINED	3
SPECTRUM BRANDS INC	COM	84762L105	5203	256200	SH	DEFINED	21
SPECTRUM BRANDS INC	COM	84762L105	498	24500	SH	DEFINED	18
SPECTRUM BRANDS INC	COM	84762L105	11014	542300	SH	DEFINED	6
SPECTRUM BRANDS INC	COM	84762L105	1026	50500	SH	DEFINED	20
SPEEDWAY MOTORSPORTS INC	COM	847788106	995	28710	SH	DEFINED	3
SPEEDWAY MOTORSPORTS INC	COM	847788106	665	19174	SH	DEFINED	19
SPIRIT FIN CORP	COM	848568309	41	3578	SH	DEFINED	19
SPIRIT FIN CORP	COM	848568309	41	3578	SH	DEFINED	20
SPORTS AUTH INC NEW	COM	84917U109	12431	399340	SH	DEFINED	3
SPORTS AUTH INC NEW	COM	84917U109	891	28636	SH	DEFINED	19
SPORTS AUTH INC NEW	COM	84917U109	9	290	SH	DEFINED	18
SPORTSMANS GUIDE INC	COM NEW	848907200	599	25113	SH	DEFINED	3
SPRINT NEXTEL CORP	COM FON	852061100	102573	4390955	SH	DEFINED	18
SPRINT NEXTEL CORP	COM FON	852061100	371	15867	SH	DEFINED	2
SPRINT NEXTEL CORP	COM FON	852061100	401047	17168104	SH	DEFINED	10
SPRINT NEXTEL CORP	COM FON	852061100	59	2535	SH	DEFINED	4
SPRINT NEXTEL CORP	COM FON	852061100	8481	363045	SH	DEFINED	3
SPRINT NEXTEL CORP	COM FON	852061100	134	5730	SH	DEFINED	17
SPRINT NEXTEL CORP	COM FON	852061100	5691	243636	SH	DEFINED	11
SPRINT NEXTEL CORP	COM FON	852061100	978	41856	SH	DEFINED	5
SPRINT NEXTEL CORP	COM FON	852061100	128480	5500000	SH	DEFINED	13
SPRINT NEXTEL CORP	COM FON	852061100	2877757	123191642	SH	DEFINED	8
SPRINT NEXTEL CORP	COM FON	852061100	15	633	SH	DEFINED	7
SPRINT NEXTEL CORP	COM FON	852061100	128513	5501409	SH	DEFINED	20
SPRINT NEXTEL CORP	COM FON	852061100	19026	814477	SH	DEFINED	19
SPRINT NEXTEL CORP	COM FON	852061100	7228	309425	SH	DEFINED	6

Edgar Filing: LEGG MASON INC - Form 13F-HR

SPRINT NEXTEL CORP	COM FON	852061100	3696	158212	SH	DEFINED	9
SPRINT NEXTEL CORP	COM FON	852061100	8101	346800	SH	DEFINED	23
SPRINT NEXTEL CORP	COM FON	852061100	294897	12624014	SH	DEFINED	21
SPSS INC	COM	78462K102	10088	326143	SH	DEFINED	3
SPX CORP	COM	784635104	149	3252	SH	DEFINED	9
SPX CORP	NOTE	2/0 784635AD6	1500	1500000	PRN	DEFINED	21
SPX CORP	COM	784635104	8690	189870	SH	DEFINED	6
SPX CORP	COM	784635104	4	94	SH	DEFINED	11
SPX CORP	COM	784635104	6981	152530	SH	DEFINED	18
SRA INTL INC	CL A	78464R105	733	24000	SH	DEFINED	11
SSA GLOBAL TECHNOLOGIES INC	COM	78465P108	2201	121010	SH	DEFINED	3
ST JOE CO	COM	790148100	24029	357475	SH	DEFINED	20
ST JOE CO	COM	790148100	10897	162105	SH	DEFINED	18
ST JOE CO	COM	790148100	12	175	SH	DEFINED	2
ST JOE CO	COM	790148100	1252	18619	SH	DEFINED	17
ST JUDE MED INC	COM	790849103	4179	83245	SH	DEFINED	19
ST JUDE MED INC	COM	790849103	562	11200	SH	DEFINED	20
ST JUDE MED INC	COM	790849103	42	833	SH	DEFINED	21
ST JUDE MED INC	COM	790849103	9	186	SH	DEFINED	9
ST JUDE MED INC	COM	790849103	37469	746397	SH	DEFINED	17
ST JUDE MED INC	COM	790849103	349	6955	SH	DEFINED	5
ST JUDE MED INC	COM	790849103	7597	151330	SH	DEFINED	18
ST JUDE MED INC	COM	790849103	336	6700	SH	DEFINED	11
ST JUDE MED INC	COM	790849103	879	17500	SH	DEFINED	2
ST MARY LD & EXPL CO	COM	792228108	611	16600	SH	DEFINED	2
ST MARY LD & EXPL CO	COM	792228108	12902	350489	SH	DEFINED	6
ST MARY LD & EXPL CO	COM	792228108	31843	865060	SH	DEFINED	3
ST MARY LD & EXPL CO	COM	792228108	8	212	SH	DEFINED	18
ST MARY LD & EXPL CO	COM	792228108	1457	39588	SH	DEFINED	19
ST PAUL TRAVELERS INC	COM	792860108	816313	18274300	SH	DEFINED	8
ST PAUL TRAVELERS INC	COM	792860108	11243	251690	SH	DEFINED	7
ST PAUL TRAVELERS INC	COM	792860108	113188	2533869	SH	DEFINED	20
ST PAUL TRAVELERS INC	COM	792860108	5857	131123	SH	DEFINED	19
ST PAUL TRAVELERS INC	COM	792860108	40315	902503	SH	DEFINED	6
ST PAUL TRAVELERS INC	COM	792860108	28	620	SH	DEFINED	9
ST PAUL TRAVELERS INC	COM	792860108	6	140	SH	DEFINED	1
ST PAUL TRAVELERS INC	COM	792860108	3797	85000	SH	DEFINED	23
ST PAUL TRAVELERS INC	COM	792860108	400	8944	SH	DEFINED	17
ST PAUL TRAVELERS INC	COM	792860108	267	5975	SH	DEFINED	11
ST PAUL TRAVELERS INC	COM	792860108	736	16466	SH	DEFINED	5
ST PAUL TRAVELERS INC	COM	792860108	34190	765400	SH	DEFINED	21
ST PAUL TRAVELERS INC	COM	792860108	116280	2603100	SH	DEFINED	10
ST PAUL TRAVELERS INC	COM	792860108	210745	4717817	SH	DEFINED	18
ST PAUL TRAVELERS INC	COM	792860108	11558	258750	SH	DEFINED	3
ST PAUL TRAVELERS INC	COM	792860108	222	4968	SH	DEFINED	2
STAGE STORES INC	COM NEW	85254C305	777	26100	SH	DEFINED	3
STAGE STORES INC	COM NEW	85254C305	1	22	SH	DEFINED	18
STAGE STORES INC	COM NEW	85254C305	23615	792996	SH	DEFINED	6
STAKTEK HLDGS INC	COM	85256P106	1375	185040	SH	DEFINED	6
STAMPS COM INC	COM NEW	852857200	487	21198	SH	DEFINED	19
STANCORP FINL GROUP INC	COM	852891100	17198	344300	SH	DEFINED	6
STANCORP FINL GROUP INC	COM	852891100	135	2700	SH	DEFINED	21
STANCORP FINL GROUP INC	COM	852891100	8331	166791	SH	DEFINED	1
STANCORP FINL GROUP INC	COM	852891100	389	7784	SH	DEFINED	18
STANDARD MICROSYSTEMS CORP	COM	853626109	40373	1407230	SH	DEFINED	18
STANDARD MICROSYSTEMS CORP	COM	853626109	155	5400	SH	DEFINED	21
STANDARD MICROSYSTEMS CORP	COM	853626109	18496	644700	SH	DEFINED	20
STANDARD MICROSYSTEMS CORP	COM	853626109	6	215	SH	DEFINED	19
STANDARD MICROSYSTEMS CORP	COM	853626109	25	880	SH	DEFINED	4
STANDARD PAC CORP NEW	COM	85375C101	1664	45204	SH	DEFINED	19
STANDARD PAC CORP NEW	COM	85375C101	11422	310372	SH	DEFINED	3
STANDARD PAC CORP NEW	COM	85375C101	8776	238490	SH	DEFINED	6

Edgar Filing: LEGG MASON INC - Form 13F-HR

STANDARD REGISTER CO	COM	853887107	304	19200	SH	DEFINED	3
STANDEX INTL CORP	COM	854231107	5846	210600	SH	DEFINED	6
STANLEY FURNITURE INC	COM NEW	854305208	3563	153700	SH	DEFINED	6
STANLEY FURNITURE INC	COM NEW	854305208	931	40176	SH	DEFINED	19
STANLEY WKS	COM	854616109	2427	50515	SH	DEFINED	19
STANLEY WKS	COM	854616109	1792	37300	SH	DEFINED	6
STANLEY WKS	COM	854616109	518	10790	SH	DEFINED	3
STANLEY WKS	COM	854616109	10	200	SH	DEFINED	18
STANLEY WKS	COM	854616109	391	8149	SH	DEFINED	17
STANLEY WKS	COM	854616109	6	125	SH	DEFINED	11
STANTEC INC	COM	85472N109	1576	47200	SH	DEFINED	7
STAPLES INC	COM	855030102	8444	371826	SH	DEFINED	1
STAPLES INC	COM	855030102	292	12874	SH	DEFINED	5
STAPLES INC	COM	855030102	4047	178200	SH	DEFINED	3
STAPLES INC	COM	855030102	1866	82148	SH	DEFINED	17
STAPLES INC	COM	855030102	12	550	SH	DEFINED	11
STAPLES INC	COM	855030102	43969	1936121	SH	DEFINED	21
STAPLES INC	COM	855030102	11049	486508	SH	DEFINED	20
STAPLES INC	COM	855030102	4541	199975	SH	DEFINED	19
STAPLES INC	COM	855030102	2425	106801	SH	DEFINED	18
STAPLES INC	COM	855030102	92	4052	SH	DEFINED	9
STAPLES INC	COM	855030102	3129	137800	SH	DEFINED	23
STAPLES INC	COM	855030102	403	17752	SH	DEFINED	2
STARBUCKS CORP	COM	855244109	159	5300	SH	DEFINED	17
STARBUCKS CORP	COM	855244109	8	274	SH	DEFINED	11
STARBUCKS CORP	COM	855244109	1203	40086	SH	DEFINED	5
STARBUCKS CORP	COM	855244109	54	1800	SH	DEFINED	2
STARBUCKS CORP	COM	855244109	4651	154990	SH	DEFINED	19
STARBUCKS CORP	COM	855244109	1078	35932	SH	DEFINED	18
STARBUCKS CORP	COM	855244109	20	670	SH	DEFINED	9
STARTEK INC	COM	85569C107	3688	204900	SH	DEFINED	6
STARTEK INC	COM	85569C107	1467	81500	SH	DEFINED	3
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	867	13575	SH	DEFINED	18
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	6	100	SH	DEFINED	7
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	163	2559	SH	DEFINED	9
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	3567	55855	SH	DEFINED	19
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	562	8800	SH	DEFINED	23
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	643	10070	SH	DEFINED	3
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	124	1943	SH	DEFINED	2
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	6	100	SH	DEFINED	20
STATE AUTO FINL CORP	COM	855707105	4363	119656	SH	DEFINED	3
STATE BANCORP INC N.Y	COM	855716106	0	1	SH	DEFINED	18
STATE NATIONAL BANCSHARES IN	COM	857124101	21	790	SH	DEFINED	3
STATE STR CORP	COM	857477103	4620	83336	SH	DEFINED	21
STATE STR CORP	COM	857477103	115	2083	SH	DEFINED	9
STATE STR CORP	COM	857477103	166188	2997622	SH	DEFINED	18
STATE STR CORP	COM	857477103	5696	102745	SH	DEFINED	19
STATE STR CORP	COM	857477103	89081	1606808	SH	DEFINED	20
STATE STR CORP	COM	857477103	749	13505	SH	DEFINED	2
STATE STR CORP	COM	857477103	39	704	SH	DEFINED	4
STATE STR CORP	COM	857477103	25859	466433	SH	DEFINED	1
STATE STR CORP	COM	857477103	23158	417714	SH	DEFINED	17
STATE STR CORP	COM	857477103	328	5924	SH	DEFINED	11
STATE STR CORP	COM	857477103	431	7775	SH	DEFINED	5
STATE STR CORP	COM	857477103	4341	78300	SH	DEFINED	23
STATION CASINOS INC	COM	857689103	2662	39259	SH	DEFINED	18
STATION CASINOS INC	COM	857689103	16670	245866	SH	DEFINED	20
STATION CASINOS INC	COM	857689103	85191	1256509	SH	DEFINED	21
STATOIL ASA	SPONSORED ADR	85771P102	1537	66935	SH	DEFINED	17
STEAK N SHAKE CO	COM	857873103	414	24400	SH	DEFINED	18
STEAK N SHAKE CO	COM	857873103	814	48000	SH	DEFINED	20
STEAK N SHAKE CO	COM	857873103	4134	243900	SH	DEFINED	21

Edgar Filing: LEGG MASON INC - Form 13F-HR

STEEL DYNAMICS INC	COM	858119100	13833	389561	SH	DEFINED	3
STEEL DYNAMICS INC	COM	858119100	660	18592	SH	DEFINED	19
STEELCASE INC	CL A	858155203	35	2200	SH	DEFINED	11
STEELCASE INC	CL A	858155203	6752	426537	SH	DEFINED	3
STEELCASE INC	CL A	858155203	1220	77100	SH	DEFINED	20
STEELCASE INC	CL A	858155203	6449	407400	SH	DEFINED	21
STEELCASE INC	CL A	858155203	594	37501	SH	DEFINED	18
STEELCASE INC	CL A	858155203	136	8590	SH	DEFINED	6
STEIN MART INC	COM	858375108	1175	64753	SH	DEFINED	3
STEINER LEISURE LTD	ORD	P8744Y102	5120	143980	SH	DEFINED	3
STEINWAY MUSICAL INSTRS INC	COM	858495104	2214	86800	SH	DEFINED	6
STEINWAY MUSICAL INSTRS INC	COM	858495104	8	300	SH	DEFINED	17
STERICYCLE INC	COM	858912108	82	1398	SH	DEFINED	18
STERICYCLE INC	COM	858912108	6942	117901	SH	DEFINED	17
STERICYCLE INC	COM	858912108	100	1700	SH	DEFINED	11
STERIS CORP	COM	859152100	11640	465210	SH	DEFINED	2
STERIS CORP	COM	859152100	17672	706310	SH	DEFINED	3
STERIS CORP	COM	859152100	157	6275	SH	DEFINED	21
STERIS CORP	COM	859152100	493	19706	SH	DEFINED	19
STERIS CORP	COM	859152100	382	15270	SH	DEFINED	11
STERIS CORP	COM	859152100	318	12716	SH	DEFINED	18
STERIS CORP	COM	859152100	240	9600	SH	DEFINED	5
STERLING BANCORP	COM	859158107	201	10174	SH	DEFINED	18
STERLING BANCORP	COM	859158107	2716	137661	SH	DEFINED	20
STERLING BANCSHARES INC	COM	858907108	789	51132	SH	DEFINED	19
STERLING BANCSHARES INC	COM	858907108	1915	124010	SH	DEFINED	3
STERLING FINL CORP	COM	859317109	239	12050	SH	DEFINED	3
STERLING FINL CORP WASH	COM	859319105	834	33395	SH	DEFINED	19
STERLING FINL CORP WASH	COM	859319105	5504	220324	SH	DEFINED	6
STERLING FINL CORP WASH	COM	859319105	309	12360	SH	DEFINED	11
STEWART & STEVENSON SVCS INC	COM	860342104	1299	61455	SH	DEFINED	19
STEWART & STEVENSON SVCS INC	COM	860342104	921	43590	SH	DEFINED	20
STEWART & STEVENSON SVCS INC	COM	860342104	459	21700	SH	DEFINED	18
STEWART & STEVENSON SVCS INC	COM	860342104	4657	220420	SH	DEFINED	21
STEWART ENTERPRISES INC	CL A	860370105	9	1640	SH	DEFINED	19
STEWART INFORMATION SVCS COR	COM	860372101	13618	279800	SH	DEFINED	6
STEWART INFORMATION SVCS COR	COM	860372101	19173	393934	SH	DEFINED	3
STEWART INFORMATION SVCS COR	COM	860372101	2019	41474	SH	DEFINED	19
STEWART W P & CO LTD	COM	G84922106	8	350	SH	DEFINED	11
STILLWATER MNG CO	COM	86074Q102	2	214	SH	DEFINED	9
STMICROELECTRONICS N V	NY REGISTRY	861012102	4	200	SH	DEFINED	17
STONE ENERGY CORP	COM	861642106	1621	35593	SH	DEFINED	2
STONE ENERGY CORP	COM	861642106	11	250	SH	DEFINED	19
STONE ENERGY CORP	COM	861642106	52306	1148843	SH	DEFINED	6
STONEPATH GROUP INC	COM	861837102	3	4000	SH	DEFINED	18
STONERIDGE INC	COM	86183P102	2601	392950	SH	DEFINED	6
STORA ENSO CORP	SPON ADR REP R	86210M106	8405	621698	SH	DEFINED	5
STRATAGENE CORP	COM	86269H107	31	3079	SH	DEFINED	18
STRATEGIC HOTEL CAP INC	COM	86272T106	41	1988	SH	DEFINED	20
STRATEGIC HOTEL CAP INC	COM	86272T106	1759	85471	SH	DEFINED	19
STRATEX NETWORKS INC	COM	86279T109	10	2818	SH	DEFINED	9
STRATEX NETWORKS INC	COM	86279T109	31	8700	SH	DEFINED	3
STRATOS INTERNATIONAL INC	COM NEW	863100202	0	30	SH	DEFINED	18
STRATTEC SEC CORP	COM	863111100	2645	65450	SH	DEFINED	6
STRAYER ED INC	COM	863236105	1	12	SH	DEFINED	18
STREETTRACKS GOLD TR	GOLD SHS	863307104	62391	1209600	SH	DEFINED	20
STREETTRACKS GOLD TR	GOLD SHS	863307104	5	95	SH	DEFINED	9
STREETTRACKS GOLD TR	GOLD SHS	863307104	7180	139200	SH	DEFINED	18
STREETTRACKS GOLD TR	GOLD SHS	863307104	5	98	SH	DEFINED	11
STREETTRACKS GOLD TR	GOLD SHS	863307104	56	1090	SH	DEFINED	17
STREETTRACKS GOLD TR	GOLD SHS	863307104	165	3200	SH	DEFINED	2
STREETTRACKS GOLD TR	GOLD SHS	863307104	622	12065	SH	DEFINED	5

Edgar Filing: LEGG MASON INC - Form 13F-HR

STREETTRACKS SER TR	DJ WLSH REIT	86330E604	104	1540	SH	DEFINED	17
STRIDE RITE CORP	COM	863314100	1248	92049	SH	DEFINED	19
STRIDE RITE CORP	COM	863314100	419	30920	SH	DEFINED	3
STRIDE RITE CORP	COM	863314100	20	1500	SH	DEFINED	11
STRIDE RITE CORP	COM	863314100	12	900	SH	DEFINED	1
STRIDE RITE CORP	COM	863314100	2023	149159	SH	DEFINED	6
STRYKER CORP	COM	863667101	156	3500	SH	DEFINED	21
STRYKER CORP	COM	863667101	20821	468617	SH	DEFINED	18
STRYKER CORP	COM	863667101	425	9555	SH	DEFINED	5
STRYKER CORP	COM	863667101	857	19300	SH	DEFINED	2
STRYKER CORP	COM	863667101	2495	56148	SH	DEFINED	19
STRYKER CORP	COM	863667101	20455	460407	SH	DEFINED	1
STRYKER CORP	COM	863667101	346	7780	SH	DEFINED	17
STRYKER CORP	COM	863667101	16	370	SH	DEFINED	9
STRYKER CORP	COM	863667101	1146	25800	SH	DEFINED	23
STRYKER CORP	COM	863667101	332	7475	SH	DEFINED	11
STUDENT LN CORP	COM	863902102	38	180	SH	DEFINED	18
SUBURBAN PROPANE PARTNERS L	UNIT LTD PARTN	864482104	0	1	SH	DEFINED	7
SUEZ	SPONSORED ADR	864686100	3897	124745	SH	DEFINED	11
SUFFOLK BANCORP	COM	864739107	37	1100	SH	DEFINED	11
SUMMA INDS	COM	86562T105	16	2000	SH	DEFINED	11
SUMMA INDS	COM	86562T105	467	59891	SH	DEFINED	6
SUMMIT BANCSHARES INC TEX	COM	866011109	719	40000	SH	DEFINED	1
SUMMIT BK CORP GA	COM	866013105	961	62000	SH	DEFINED	1
SUN BANCORP INC	COM	86663B102	158	8000	SH	DEFINED	11
SUN COMMUNITIES INC	COM	866674104	26	827	SH	DEFINED	19
SUN COMMUNITIES INC	COM	866674104	20	650	SH	DEFINED	11
SUN COMMUNITIES INC	COM	866674104	31	1000	SH	DEFINED	2
SUN COMMUNITIES INC	COM	866674104	440	14000	SH	DEFINED	18
SUN COMMUNITIES INC	COM	866674104	26	827	SH	DEFINED	20
SUN HYDRAULICS CORP	COM	866942105	202	10450	SH	DEFINED	3
SUN LIFE FINL INC	COM	866796105	19210	534670	SH	DEFINED	7
SUN LIFE FINL INC	COM	866796105	2183	54410	SH	DEFINED	3
SUN MICROSYSTEMS INC	COM	866810104	3215	767300	SH	DEFINED	23
SUN MICROSYSTEMS INC	COM	866810104	1949	465200	SH	DEFINED	21
SUN MICROSYSTEMS INC	COM	866810104	920	219592	SH	DEFINED	18
SUN MICROSYSTEMS INC	COM	866810104	7356	1755644	SH	DEFINED	20
SUN MICROSYSTEMS INC	COM	866810104	36	8522	SH	DEFINED	11
SUN MICROSYSTEMS INC	COM	866810104	3546	885081	SH	DEFINED	6
SUN MICROSYSTEMS INC	COM	866810104	109	25896	SH	DEFINED	9
SUN MICROSYSTEMS INC	COM	866810104	5729	1367288	SH	DEFINED	5
SUN MICROSYSTEMS INC	COM	866810104	78	18522	SH	DEFINED	2
SUN MICROSYSTEMS INC	COM	866810104	12195	2910605	SH	DEFINED	4
SUN MICROSYSTEMS INC	COM	866810104	341	81490	SH	DEFINED	7
SUN MICROSYSTEMS INC	COM	866810104	93	22251	SH	DEFINED	17
SUN MICROSYSTEMS INC	COM	866810104	4164	993855	SH	DEFINED	19
SUNCOR ENERGY INC	COM	867229106	765	12121	SH	DEFINED	6
SUNCOR ENERGY INC	COM	867229106	39797	707000	SH	DEFINED	7
SUNOCO INC	COM	86764P109	4112	52461	SH	DEFINED	19
SUNOCO INC	COM	86764P109	78	1000	SH	DEFINED	11
SUNOCO INC	COM	86764P109	288	3678	SH	DEFINED	9
SUNOCO INC	COM	86764P109	113	1445	SH	DEFINED	18
SUNOCO INC	COM	86764P109	14	178	SH	DEFINED	20
SUNOCO INC	COM	86764P109	125	1600	SH	DEFINED	4
SUNOCO INC	COM	86764P109	3880	49500	SH	DEFINED	23
SUNOCO INC	COM	86764P109	226	2880	SH	DEFINED	6
SUNOCO INC	COM	86764P109	10319	131650	SH	DEFINED	3
SUNOCO INC	COM	86764P109	78	1000	SH	DEFINED	2
SUNOCO INC	COM	86764P109	168	2139	SH	DEFINED	21
SUNOCO LOGISTICS PRTNRS L P	COM UNITS	86764L108	39	1000	SH	DEFINED	18
SUNOCO LOGISTICS PRTNRS L P	COM UNITS	86764L108	3055	78740	SH	DEFINED	3
SUNRISE SENIOR LIVING INC	COM	86768K106	17	494	SH	DEFINED	19



Edgar Filing: LEGG MASON INC - Form 13F-HR

SUNRISE SENIOR LIVING INC	COM	86768K106	34	1000	SH	DEFINED	9
SUNSTONE HOTEL INVS INC NEW	COM	867892101	25	950	SH	DEFINED	9
SUNSTONE HOTEL INVS INC NEW	COM	867892101	2987	112423	SH	DEFINED	19
SUNTERRA CORP	COM NEW	86787D208	1161	81612	SH	DEFINED	19
SUNTRUST BKS INC	COM	867914103	269	3695	SH	DEFINED	11
SUNTRUST BKS INC	COM	867914103	4578	62923	SH	DEFINED	1
SUNTRUST BKS INC	COM	867914103	1000	13750	SH	DEFINED	6
SUNTRUST BKS INC	COM	867914103	75	1026	SH	DEFINED	9
SUNTRUST BKS INC	COM	867914103	393	5400	SH	DEFINED	21
SUNTRUST BKS INC	COM	867914103	1696	23309	SH	DEFINED	18
SUNTRUST BKS INC	COM	867914103	22	309	SH	DEFINED	22
SUNTRUST BKS INC	COM	867914103	1542	21196	SH	DEFINED	2
SUNTRUST BKS INC	COM	867914103	4013	55159	SH	DEFINED	20
SUNTRUST BKS INC	COM	867914103	335	4605	SH	DEFINED	17
SUNTRUST BKS INC	COM	867914103	11382	156436	SH	DEFINED	19
SUNTRUST BKS INC	COM	867914103	104	1430	SH	DEFINED	3
SUNTRUST BKS INC	COM	867914103	202	2780	SH	DEFINED	5
SUPERIOR ENERGY SVCS INC	COM	868157108	1	33	SH	DEFINED	18
SUPERIOR ENERGY SVCS INC	COM	868157108	18318	870216	SH	DEFINED	3
SUPERIOR ENERGY SVCS INC	COM	868157108	1387	65914	SH	DEFINED	19
SUPERIOR ESSEX INC	COM	86815V105	4425	219499	SH	DEFINED	6
SUPERIOR ESSEX INC	COM	86815V105	3858	191387	SH	DEFINED	3
SUPERIOR WELL SVCS INC	COM	86837X105	1943	81773	SH	DEFINED	20
SUPERIOR WELL SVCS INC	COM	86837X105	135	5700	SH	DEFINED	18
SUPERTEL HOSPITALITY INC MD	COM	868526104	19	4000	SH	DEFINED	9
SUPERTEX INC	COM	868532102	1432	32371	SH	DEFINED	19
SUPERVALU INC	COM	868536103	281	8645	SH	DEFINED	5
SUPERVALU INC	COM	868536103	891	27446	SH	DEFINED	3
SUPERVALU INC	COM	868536103	11299	347890	SH	DEFINED	6
SUPERVALU INC	COM	868536103	452	13905	SH	DEFINED	18
SUPERVALU INC	COM	868536103	14	440	SH	DEFINED	20
SUPERVALU INC	COM	868536103	3114	95873	SH	DEFINED	19
SUPREME INDS INC	CL A	868607102	881	113800	SH	DEFINED	6
SUPREME INDS INC	CL A	868607102	53	6902	SH	DEFINED	11
SURMODICS INC	COM	868873100	17	450	SH	DEFINED	2
SURMODICS INC	COM	868873100	37	1000	SH	DEFINED	18
SUSQUEHANNA BANCSHARES INC P	COM	869099101	5269	222500	SH	DEFINED	6
SUSQUEHANNA BANCSHARES INC P	COM	869099101	27	1125	SH	DEFINED	11
SUSQUEHANNA BANCSHARES INC P	COM	869099101	239	10093	SH	DEFINED	4
SUSQUEHANNA BANCSHARES INC P	COM	869099101	10	420	SH	DEFINED	9
SUSSEX BANCORP	COM	869245100	475	31500	SH	DEFINED	1
SVB FINL GROUP	COM	78486Q101	467	9972	SH	DEFINED	19
SVB FINL GROUP	COM	78486Q101	342	7300	SH	DEFINED	11
SWIFT ENERGY CO	COM	870738101	2799	62113	SH	DEFINED	19
SWIFT ENERGY CO	COM	870738101	4	80	SH	DEFINED	18
SWIFT ENERGY CO	COM	870738101	25341	562262	SH	DEFINED	3
SWIFT TRANSN CO	COM	870756103	18285	900743	SH	DEFINED	6
SWIFT TRANSN CO	COM	870756103	28857	1421512	SH	DEFINED	3
SWISS HELVETIA FD INC	COM	870875101	70	4604	SH	DEFINED	18
SWS GROUP INC	COM	78503N107	1286	61400	SH	DEFINED	6
SWS GROUP INC	COM	78503N107	2485	118690	SH	DEFINED	19
SYBASE INC	COM	871130100	13	600	SH	DEFINED	20
SYBASE INC	COM	871130100	632	28900	SH	DEFINED	11
SYBASE INC	COM	871130100	278	12700	SH	DEFINED	5
SYBASE INC	COM	871130100	2814	128729	SH	DEFINED	19
SYBASE INC	COM	871130100	35392	1619031	SH	DEFINED	3
SYBRON DENTAL SPECIALTIES IN	COM	871142105	1449	36405	SH	DEFINED	19
SYBRON DENTAL SPECIALTIES IN	COM	871142105	48	1215	SH	DEFINED	11
SYCAMORE NETWORKS INC	COM	871206108	1481	342825	SH	DEFINED	23
SYKES ENTERPRISES INC	COM	871237103	3858	288570	SH	DEFINED	3
SYMANTEC CORP	COM	871503108	32	1809	SH	DEFINED	9
SYMANTEC CORP	COM	871503108	291	16654	SH	DEFINED	7

Edgar Filing: LEGG MASON INC - Form 13F-HR

SYMANTEC CORP	COM	871503108	17982	1027537	SH	DEFINED	18
SYMANTEC CORP	COM	871503108	54872	3135552	SH	DEFINED	20
SYMANTEC CORP	COM	871503108	2087	119247	SH	DEFINED	22
SYMANTEC CORP	COM	871503108	35	2008	SH	DEFINED	1
SYMANTEC CORP	COM	871503108	55536	3173475	SH	DEFINED	8
SYMANTEC CORP	COM	871503108	2	101	SH	DEFINED	6
SYMANTEC CORP	COM	871503108	5402	308668	SH	DEFINED	19
SYMANTEC CORP	COM	871503108	7897	451262	SH	DEFINED	17
SYMANTEC CORP	COM	871503108	8626	492893	SH	DEFINED	4
SYMANTEC CORP	COM	871503108	95	5400	SH	DEFINED	2
SYMANTEC CORP	COM	871503108	5254	300229	SH	DEFINED	5
SYMANTEC CORP	COM	871503108	734	41919	SH	DEFINED	11
SYMBOL TECHNOLOGIES INC	COM	871508107	8	600	SH	DEFINED	11
SYMBOL TECHNOLOGIES INC	COM	871508107	603	47052	SH	DEFINED	19
SYMBOL TECHNOLOGIES INC	COM	871508107	285	22200	SH	DEFINED	23
SYMBOL TECHNOLOGIES INC	COM	871508107	4	324	SH	DEFINED	18
SYMBOL TECHNOLOGIES INC	COM	871508107	16	1282	SH	DEFINED	2
SYMBOL TECHNOLOGIES INC	COM	871508107	2	160	SH	DEFINED	17
SYMYX TECHNOLOGIES	COM	87155S108	27	1000	SH	DEFINED	11
SYNGENTA AG	SPONSORED ADR	87160A100	46	1829	SH	DEFINED	17
SYNGENTA AG	SPONSORED ADR	87160A100	13	528	SH	DEFINED	9
SYNIVERSE HLDGS INC	COM	87163F106	3633	173820	SH	DEFINED	3
SYNIVERSE HLDGS INC	COM	87163F106	41	1944	SH	DEFINED	19
SYNNEX CORP	COM	87162W100	6062	401200	SH	DEFINED	6
SYNOPSYS INC	COM	871607107	210	10480	SH	DEFINED	23
SYNOPSYS INC	COM	871607107	7	340	SH	DEFINED	3
SYNOPSYS INC	COM	871607107	8749	436145	SH	DEFINED	18
SYNOPSYS INC	COM	871607107	12546	625400	SH	DEFINED	6
SYNOPSYS INC	COM	871607107	1102	54925	SH	DEFINED	19
SYNOPSYS INC	COM	871607107	20152	1004569	SH	DEFINED	20
SYNOPSYS INC	COM	871607107	7133	355568	SH	DEFINED	22
SYNOVUS FINL CORP	COM	87161C105	123	4550	SH	DEFINED	6
SYNOVUS FINL CORP	COM	87161C105	1621	60028	SH	DEFINED	19
SYNOVUS FINL CORP	COM	87161C105	1633	60474	SH	DEFINED	18
SYNOVUS FINL CORP	COM	87161C105	10634	393700	SH	DEFINED	3
SYNOVUS FINL CORP	COM	87161C105	32	1192	SH	DEFINED	2
SYNTEL INC	COM	87162H103	183	8800	SH	DEFINED	3
SYNTROLEUM CORP	COM	871630109	70846	7845600	SH	DEFINED	13
SYSCO CORP	COM	871829107	5010	161363	SH	DEFINED	1
SYSCO CORP	COM	871829107	52152	1679618	SH	DEFINED	17
SYSCO CORP	COM	871829107	3772	121474	SH	DEFINED	19
SYSCO CORP	COM	871829107	21266	684889	SH	DEFINED	2
SYSCO CORP	COM	871829107	219	7053	SH	DEFINED	5
SYSCO CORP	COM	871829107	982	31633	SH	DEFINED	11
SYSCO CORP	COM	871829107	19087	614728	SH	DEFINED	18
SYSCO CORP	COM	871829107	100	3233	SH	DEFINED	9
SYSCO CORP	COM	871829107	11822	380731	SH	DEFINED	20
SYSTEMAX INC	COM	871851101	25	4000	SH	DEFINED	18
TAIWAN GREATER CHINA FD	SH BEN INT	874037104	7	1239	SH	DEFINED	18
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	14	1395	SH	DEFINED	2
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	3443	347384	SH	DEFINED	6
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	4853	489687	SH	DEFINED	3
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	2421	136800	SH	DEFINED	20
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	1336	75500	SH	DEFINED	23
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	297	16800	SH	DEFINED	18
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	3207	181200	SH	DEFINED	21
TALBOTS INC	COM	874161102	4670	167850	SH	DEFINED	3
TALBOTS INC	COM	874161102	32	1152	SH	DEFINED	19
TALBOTS INC	COM	874161102	687	24700	SH	DEFINED	9
TALISMAN ENERGY INC	COM	87425E103	14	270	SH	DEFINED	1
TALISMAN ENERGY INC	COM	87425E103	9824	185780	SH	DEFINED	3
TALISMAN ENERGY INC	COM	87425E103	13304	281600	SH	DEFINED	7

Edgar Filing: LEGG MASON INC - Form 13F-HR

TALK AMERICA HLDGS INC	COM NEW	87426R202	4	500	SH	DEFINED	17
TALK AMERICA HLDGS INC	COM NEW	87426R202	4786	554532	SH	DEFINED	6
TALX CORP	COM	874918105	2539	55547	SH	DEFINED	19
TALX CORP	COM	874918105	7166	156780	SH	DEFINED	3
TAN RANGE EXPL CORP	COM	87535D102	1069	177800	SH	DEFINED	7
TANDY BRANDS ACCESSORIES INC	COM	875378101	748	62351	SH	DEFINED	6
TANGER FACTORY OUTLET CTRS I	COM	875465106	2989	104000	SH	DEFINED	22
TANGER FACTORY OUTLET CTRS I	COM	875465106	599	20843	SH	DEFINED	19
TANGER FACTORY OUTLET CTRS I	COM	875465106	230	8000	SH	DEFINED	1
TANOX INC	COM	87588Q109	1312	80131	SH	DEFINED	19
TANOX INC	COM	87588Q109	26	1600	SH	DEFINED	2
TANOX INC	COM	87588Q109	812	49600	SH	DEFINED	20
TANOX INC	COM	87588Q109	4127	252120	SH	DEFINED	21
TANOX INC	COM	87588Q109	818	49975	SH	DEFINED	18
TARGET CORP	COM	87612E106	40899	744024	SH	DEFINED	20
TARGET CORP	COM	87612E106	38273	696251	SH	DEFINED	2
TARGET CORP	COM	87612E106	39	713	SH	DEFINED	4
TARGET CORP	COM	87612E106	18134	329880	SH	DEFINED	17
TARGET CORP	COM	87612E106	23714	431392	SH	DEFINED	6
TARGET CORP	COM	87612E106	41988	763836	SH	DEFINED	21
TARGET CORP	COM	87612E106	7269	132234	SH	DEFINED	11
TARGET CORP	COM	87612E106	18058	328510	SH	DEFINED	3
TARGET CORP	COM	87612E106	15227	277010	SH	DEFINED	19
TARGET CORP	COM	87612E106	8365	152177	SH	DEFINED	1
TARGET CORP	COM	87612E106	60461	1099883	SH	DEFINED	18
TARGET CORP	COM	87612E106	61	1112	SH	DEFINED	22
TARRAGON CORP	COM	876287103	44	2136	SH	DEFINED	9
TASER INTL INC	COM	87651B104	17	2400	SH	DEFINED	18
TASTY BAKING CO	COM	876553306	30	4000	SH	DEFINED	9
TATA MTRS LTD	SPONSORED ADR	876568502	2305	160400	SH	DEFINED	3
TATA MTRS LTD	SPONSORED ADR	876568502	43	3000	SH	DEFINED	2
TAUBMAN CTRS INC	COM	876664103	101	2900	SH	DEFINED	18
TAUBMAN CTRS INC	COM	876664103	8	223	SH	DEFINED	19
TAUBMAN CTRS INC	COM	876664103	8	223	SH	DEFINED	20
TAYLOR CAP GROUP INC	COM	876851106	2652	65635	SH	DEFINED	6
TAYLOR CAP GROUP INC	COM	876851106	1719	42550	SH	DEFINED	3
TCF FINL CORP	COM	872275102	27	1000	SH	DEFINED	17
TCF FINL CORP	COM	872275102	14	530	SH	DEFINED	6
TCF FINL CORP	COM	872275102	18	645	SH	DEFINED	18
TCF FINL CORP	COM	872275102	41	1500	SH	DEFINED	11
TCF FINL CORP	COM	872275102	6411	236206	SH	DEFINED	2
TCF FINL CORP	COM	872275102	6303	232234	SH	DEFINED	1
TCW CONV SECS FD INC	COM	872340104	7	1530	SH	DEFINED	18
TD BANKNORTH INC	COM	87235A101	2	52	SH	DEFINED	9
TD BANKNORTH INC	COM	87235A101	693	23856	SH	DEFINED	11
TD BANKNORTH INC	COM	87235A101	14	490	SH	DEFINED	2
TD BANKNORTH INC	COM	87235A101	21	734	SH	DEFINED	6
TD BANKNORTH INC	COM	87235A101	2177	74934	SH	DEFINED	1
TD BANKNORTH INC	COM	87235A101	50	1718	SH	DEFINED	18
TD BANKNORTH INC	COM	87235A101	514	17692	SH	DEFINED	5
TDC A/S	SPONSORED ADR	87236N102	15	490	SH	DEFINED	11
TDC A/S	SPONSORED ADR	87236N102	80	2685	SH	DEFINED	17
TECH DATA CORP	COM	878237106	21206	535364	SH	DEFINED	20
TECH DATA CORP	COM	878237106	32524	821099	SH	DEFINED	6
TECH DATA CORP	COM	878237106	935	23598	SH	DEFINED	18
TECHNE CORP	COM	878377100	1	9	SH	DEFINED	18
TECHNE CORP	COM	878377100	43742	779993	SH	DEFINED	3
TECHNE CORP	COM	878377100	1295	23090	SH	DEFINED	11
TECHNE CORP	COM	878377100	2991	53328	SH	DEFINED	19
TECHNICAL OLYMPIC USA INC	COM	878483106	17973	852195	SH	DEFINED	3
TECHNIP NEW	SPONSORED ADR	878546209	1068	17575	SH	DEFINED	17
TECHNIP NEW	SPONSORED ADR	878546209	40539	690051	SH	DEFINED	6

Edgar Filing: LEGG MASON INC - Form 13F-HR

TECHNITROL INC	COM	878555101	21	1200	SH	DEFINED	18
TECHNITROL INC	COM	878555101	2500	146200	SH	DEFINED	20
TECHNOLOGY INVT CAP CORP	COM	878717305	49	3263	SH	DEFINED	11
TECHNOLOGY SOLUTIONS CO	COM NEW	87872T207	0	1	SH	DEFINED	18
TECHTEAM GLOBAL INC	COM	878311109	10	1000	SH	DEFINED	18
TECO ENERGY INC	COM	872375100	12095	708598	SH	DEFINED	6
TECO ENERGY INC	COM	872375100	932	54265	SH	DEFINED	17
TECO ENERGY INC	COM	872375100	10565	614950	SH	DEFINED	3
TECO ENERGY INC	COM	872375100	34	2000	SH	DEFINED	1
TECO ENERGY INC	COM	872375100	680	39608	SH	DEFINED	19
TECO ENERGY INC	COM	872375100	19	1130	SH	DEFINED	2
TECUMSEH PRODS CO	CL B	878895101	718	36000	SH	DEFINED	21
TECUMSEH PRODS CO	CL A	878895200	810	35300	SH	DEFINED	21
TECUMSEH PRODS CO	CL A	878895200	62	2700	SH	DEFINED	18
TECUMSEH PRODS CO	CL B	878895101	18	900	SH	DEFINED	18
TEJON RANCH CO DEL	COM	879080109	7804	195500	SH	DEFINED	20
TEJON RANCH CO DEL	COM	879080109	1998	50040	SH	DEFINED	18
TEKELEC	COM	879101103	19	1350	SH	DEFINED	11
TEKELEC	COM	879101103	39	2811	SH	DEFINED	19
TEKELEC	COM	879101103	3	200	SH	DEFINED	18
TEKTRONIX INC	COM	879131100	7966	282399	SH	DEFINED	20
TEKTRONIX INC	COM	879131100	1708	60533	SH	DEFINED	18
TEKTRONIX INC	COM	879131100	456	16152	SH	DEFINED	19
TEKTRONIX INC	COM	879131100	1670	59183	SH	DEFINED	2
TEKTRONIX INC	COM	879131100	1	20	SH	DEFINED	6
TEL OFFSHORE TR	UNIT BEN INT	872382106	0	37	SH	DEFINED	19
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	20	600	SH	DEFINED	11
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	33	1000	SH	DEFINED	17
TELECOM HLDRS TR	DEPOSITRY RCPT	87927P200	21091	799828	SH	DEFINED	18
TELECOM ITALIA S P A NEW	SPON ADR ORD	87927Y102	1	30	SH	DEFINED	9
TELECOMUNICACOES BRASILEIRAS	SPONSORED ADR	879287308	6001	174700	SH	DEFINED	3
TELEDYNE TECHNOLOGIES INC	COM	879360105	9457	324972	SH	DEFINED	3
TELEFLEX INC	COM	879369106	552	8500	SH	DEFINED	6
TELEFLEX INC	COM	879369106	65	1000	SH	DEFINED	2
TELEFLEX INC	COM	879369106	201	3098	SH	DEFINED	18
TELEFLEX INC	COM	879369106	749	11533	SH	DEFINED	21
TELEFLEX INC	COM	879369106	2205	33935	SH	DEFINED	19
TELEFLEX INC	COM	879369106	32	498	SH	DEFINED	11
TELEFONICA S A	SPONSORED ADR	879382208	7405	164476	SH	DEFINED	17
TELEFONICA S A	SPONSORED ADR	879382208	1676	37229	SH	DEFINED	6
TELEFONICA S A	SPONSORED ADR	879382208	12	275	SH	DEFINED	9
TELEFONICA S A	SPONSORED ADR	879382208	887	19710	SH	DEFINED	2
TELEFONICA S A	SPONSORED ADR	879382208	128	2843	SH	DEFINED	11
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	16595	672400	SH	DEFINED	3
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	37	1500	SH	DEFINED	17
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	11	450	SH	DEFINED	11
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	62	2532	SH	DEFINED	9
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	19235	780050	SH	DEFINED	6
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	258	10460	SH	DEFINED	2
TELENOR ASA	SPONSORED ADR	87944W105	303	10310	SH	DEFINED	17
TELEPHONE & DATA SYS INC	COM	879433100	10871	301732	SH	DEFINED	3
TELEPHONE & DATA SYS INC	COM	879433100	84	2325	SH	DEFINED	21
TELEPHONE & DATA SYS INC	COM	879433100	5	125	SH	DEFINED	9
TELEPHONE & DATA SYS INC	COM	879433100	129	3581	SH	DEFINED	18
TELEPHONE & DATA SYS INC	COM	879433100	104	2900	SH	DEFINED	6
TELEPHONE & DATA SYS INC	COM	879433100	901	25000	SH	DEFINED	20
TELEPHONE & DATA SYS INC	SPL COM	879433860	4	125	SH	DEFINED	9
TELEPHONE & DATA SYS INC	COM	879433100	182	5065	SH	DEFINED	2
TELEPHONE & DATA SYS INC	COM	879433100	54	1500	SH	DEFINED	17
TELEPHONE & DATA SYS INC	SPL COM	879433860	124	3580	SH	DEFINED	18
TELEPHONE & DATA SYS INC	SPL COM	879433860	80	2325	SH	DEFINED	21
TELEPHONE & DATA SYS INC	SPL COM	879433860	66	1903	SH	DEFINED	6

Edgar Filing: LEGG MASON INC - Form 13F-HR

TELEPHONE & DATA SYS INC	SPL COM	879433860	175	5065	SH	DEFINED	2
TELEPHONE & DATA SYS INC	SPL COM	879433860	4	107	SH	DEFINED	11
TELEPHONE & DATA SYS INC	SPL COM	879433860	52	1500	SH	DEFINED	17
TELEPHONE & DATA SYS INC	COM	879433100	51	1411	SH	DEFINED	19
TELEPHONE & DATA SYS INC	SPL COM	879433860	865	25000	SH	DEFINED	20
TELEWEST GLOBAL INC	COM	87956T107	241	10135	SH	DEFINED	17
TELEWEST GLOBAL INC	COM	87956T107	891	37410	SH	DEFINED	3
TELEWEST GLOBAL INC	COM	87956T107	46579	1955437	SH	DEFINED	20
TELEWEST GLOBAL INC	COM	87956T107	22125	938753	SH	DEFINED	6
TELEWEST GLOBAL INC	COM	87956T107	30178	1266931	SH	DEFINED	21
TELIK INC	COM	87959M109	2962	174320	SH	DEFINED	3
TELIK INC	COM	87959M109	0	19	SH	DEFINED	17
TELLABS INC	COM	879664100	13249	1215490	SH	DEFINED	6
TELLABS INC	COM	879664100	305	27947	SH	DEFINED	9
TELLABS INC	COM	879664100	3188	292448	SH	DEFINED	19
TELLABS INC	COM	879664100	1	130	SH	DEFINED	18
TELLABS INC	COM	879664100	3207	294234	SH	DEFINED	20
TELUS CORP	NON-VTG SHS	87971M202	70	1945	SH	DEFINED	7
TEMPLE INLAND INC	COM	879868107	9	200	SH	DEFINED	1
TEMPLE INLAND INC	COM	879868107	133	2966	SH	DEFINED	11
TEMPLE INLAND INC	COM	879868107	215	4800	SH	DEFINED	2
TEMPLE INLAND INC	COM	879868107	982	21900	SH	DEFINED	19
TEMPLE INLAND INC	COM	879868107	1377	30700	SH	DEFINED	6
TEMPLETON DRAGON FD INC	COM	88018T101	12	608	SH	DEFINED	18
TEMPLETON DRAGON FD INC	COM	88018T101	9133	476178	SH	DEFINED	5
TEMPLETON EMERG MKTS INCOME	COM	880192109	21	1722	SH	DEFINED	18
TEMPLETON EMERGING MKTS FD I	COM	880191101	20	1053	SH	DEFINED	18
TEMPLETON GLOBAL INCOME FD	COM	880198106	36	4568	SH	DEFINED	18
TEMPLETON GLOBAL INCOME FD	COM	880198106	2662	333605	SH	DEFINED	5
TEMPLETON RUS AND EAST EUR F	COM	88022F105	12	215	SH	DEFINED	18
TEMPUR PEDIC INTL INC	COM	88023U101	30093	2616805	SH	DEFINED	6
TEMPUR PEDIC INTL INC	COM	88023U101	505	43900	SH	DEFINED	18
TEMPUR PEDIC INTL INC	COM	88023U101	5292	460200	SH	DEFINED	21
TEMPUR PEDIC INTL INC	COM	88023U101	5	400	SH	DEFINED	17
TEMPUR PEDIC INTL INC	COM	88023U101	1042	90600	SH	DEFINED	20
TENARIS S A	SPONSORED ADR	88031M109	11805	103100	SH	DEFINED	3
TENET HEALTHCARE CORP	COM	88033G100	26	3389	SH	DEFINED	22
TENET HEALTHCARE CORP	COM	88033G100	699	91223	SH	DEFINED	19
TENET HEALTHCARE CORP	COM	88033G100	2	242	SH	DEFINED	9
TENET HEALTHCARE CORP	COM	88033G100	9	1224	SH	DEFINED	18
TENET HEALTHCARE CORP	COM	88033G100	100	13119	SH	DEFINED	20
TENET HEALTHCARE CORP	COM	88033G100	18	2352	SH	DEFINED	21
TENET HEALTHCARE CORP	COM	88033G100	8185	1068538	SH	DEFINED	6
TENNANT CO	COM	880345103	6927	133208	SH	DEFINED	3
TENNECO INC	COM	880349105	1	44	SH	DEFINED	18
TENNECO INC	COM	880349105	3038	154928	SH	DEFINED	19
TENNECO INC	COM	880349105	365	18600	SH	DEFINED	3
TEPPCO PARTNERS L P	UT LTD PARTNER	872384102	1397	40100	SH	DEFINED	18
TERADYNE INC	COM	880770102	3511	241000	SH	DEFINED	23
TERADYNE INC	COM	880770102	4	270	SH	DEFINED	17
TERADYNE INC	COM	880770102	54184	3718869	SH	DEFINED	20
TERADYNE INC	COM	880770102	4418	303200	SH	DEFINED	18
TERADYNE INC	COM	880770102	256	17600	SH	DEFINED	21
TERADYNE INC	COM	880770102	589	40414	SH	DEFINED	19
TERAYON COMMUNICATION SYS	NOTE 5.000% 8/0	880775AC5	1000	1000000	PRN	DEFINED	21
TERAYON COMMUNICATION SYS	NOTE 5.000% 8/0	880775AC5	4100	4100000	PRN	DEFINED	20
TERAYON COMMUNICATION SYS	COM	880775101	2	1000	SH	DEFINED	18
TEREX CORP NEW	COM	880779103	78153	1315711	SH	DEFINED	3
TEREX CORP NEW	COM	880779103	24	400	SH	DEFINED	11
TEREX CORP NEW	COM	880779103	1722	28988	SH	DEFINED	19
TEREX CORP NEW	COM	880779103	724	12194	SH	DEFINED	21
TEREX CORP NEW	COM	880779103	9	148	SH	DEFINED	18

Edgar Filing: LEGG MASON INC - Form 13F-HR

TERRA INDS INC	COM	880915103	9	1573	SH	DEFINED	19
TERRA INDS INC	COM	880915103	9711	1734190	SH	DEFINED	3
TESORO CORP	COM	881609101	8147	132370	SH	DEFINED	3
TESORO CORP	COM	881609101	1797	29193	SH	DEFINED	19
TESORO CORP	COM	881609101	1	13	SH	DEFINED	18
TESSCO TECHNOLOGIES INC	COM	872386107	1315	79524	SH	DEFINED	6
TESSERA TECHNOLOGIES INC	COM	88164L100	1	29	SH	DEFINED	18
TETRA TECH INC NEW	COM	88162G103	16	1000	SH	DEFINED	11
TETRA TECHNOLOGIES INC DEL	COM	88162F105	91	2968	SH	DEFINED	19
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	69	1600	SH	DEFINED	17
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	226	5251	SH	DEFINED	2
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	15905	369800	SH	DEFINED	3
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	872	20275	SH	DEFINED	11
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	1470	34180	SH	DEFINED	5
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	129	3000	SH	DEFINED	9
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	56	1302	SH	DEFINED	4
TEXAS CAPITAL BANCSHARES INC	COM	88224Q107	891	39800	SH	DEFINED	3
TEXAS INDS INC	COM	882491103	13	254	SH	DEFINED	19
TEXAS INDS INC	COM	882491103	10	200	SH	DEFINED	9
TEXAS INSTRS INC	COM	882508104	2547	79406	SH	DEFINED	2
TEXAS INSTRS INC	COM	882508104	13	400	SH	DEFINED	4
TEXAS INSTRS INC	COM	882508104	10048	313326	SH	DEFINED	3
TEXAS INSTRS INC	COM	882508104	15466	482267	SH	DEFINED	17
TEXAS INSTRS INC	COM	882508104	755	23548	SH	DEFINED	11
TEXAS INSTRS INC	COM	882508104	1022307	31877372	SH	DEFINED	18
TEXAS INSTRS INC	COM	882508104	885	27585	SH	DEFINED	5
TEXAS INSTRS INC	COM	882508104	16056	500645	SH	DEFINED	19
TEXAS INSTRS INC	COM	882508104	197	6157	SH	DEFINED	9
TEXAS INSTRS INC	COM	882508104	31165	971793	SH	DEFINED	21
TEXAS INSTRS INC	COM	882508104	396699	12369787	SH	DEFINED	20
TEXAS INSTRS INC	COM	882508104	6414	200000	SH	DEFINED	8
TEXAS INSTRS INC	COM	882508104	170	5309	SH	DEFINED	1
TEXAS INSTRS INC	COM	882508104	5163	161000	SH	DEFINED	23
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	7646	270173	SH	DEFINED	1
TEXAS ROADHOUSE INC	CL A	882681109	2006	129000	SH	DEFINED	20
TEXAS ROADHOUSE INC	CL A	882681109	32	2055	SH	DEFINED	18
TEXAS UTD BANCSHARES INC	COM	882838105	657	36181	SH	DEFINED	6
TEXTRON INC	COM	883203101	1019	13232	SH	DEFINED	5
TEXTRON INC	COM	883203101	41609	540519	SH	DEFINED	6
TEXTRON INC	COM	883203101	52743	685157	SH	DEFINED	18
TEXTRON INC	COM	883203101	2794	36300	SH	DEFINED	3
TEXTRON INC	COM	883203101	721	9361	SH	DEFINED	9
TEXTRON INC	COM	883203101	1981	25729	SH	DEFINED	19
TEXTRON INC	COM	883203101	104399	1356188	SH	DEFINED	21
TEXTRON INC	COM	883203101	64	825	SH	DEFINED	11
TEXTRON INC	COM	883203101	473	6146	SH	DEFINED	17
TEXTRON INC	COM	883203101	15	200	SH	DEFINED	2
TEXTRON INC	COM	883203101	31914	414580	SH	DEFINED	20
TF FINL CORP	COM	872391107	11	400	SH	DEFINED	11
THE BANK HOLDINGS INC	COM	88331E104	99	5250	SH	DEFINED	1
THERMO ELECTRON CORP	COM	883556102	22898	759961	SH	DEFINED	20
THERMO ELECTRON CORP	COM	883556102	2675	88769	SH	DEFINED	19
THERMO ELECTRON CORP	COM	883556102	220	7300	SH	DEFINED	6
THERMO ELECTRON CORP	COM	883556102	1239	41124	SH	DEFINED	18
THERMO ELECTRON CORP	COM	883556102	43	1413	SH	DEFINED	11
THERMO ELECTRON CORP	COM	883556102	143	4737	SH	DEFINED	17
THERMO ELECTRON CORP	COM	883556102	49	1635	SH	DEFINED	2
THOMAS & BETTS CORP	COM	884315102	21	501	SH	DEFINED	20
THOMAS & BETTS CORP	COM	884315102	217	5160	SH	DEFINED	3
THOMAS & BETTS CORP	COM	884315102	6038	143903	SH	DEFINED	19
THOMSON	SPONSORED ADR	885118109	682	32585	SH	DEFINED	17
THOMSON	SPONSORED ADR	885118109	16265	798518	SH	DEFINED	6

Edgar Filing: LEGG MASON INC - Form 13F-HR

THOMSON CORP	COM	884903105	21	600	SH	DEFINED	17
THOMSON CORP	COM	884903105	21597	709112	SH	DEFINED	7
THOR INDS INC	COM	885160101	685	17095	SH	DEFINED	21
THOR INDS INC	COM	885160101	616	15377	SH	DEFINED	18
THOR INDS INC	COM	885160101	84	2086	SH	DEFINED	19
THORATEC CORP	COM NEW	885175307	43	2100	SH	DEFINED	2
THORATEC CORP	COM NEW	885175307	1988	96074	SH	DEFINED	19
THORNBURG MTG INC	COM	885218107	13	500	SH	DEFINED	11
THORNBURG MTG INC	COM	885218107	1807	68980	SH	DEFINED	2
THQ INC	COM NEW	872443403	1893	79353	SH	DEFINED	23
THQ INC	COM NEW	872443403	2779	116526	SH	DEFINED	19
TIBCO SOFTWARE INC	COM	88632Q103	1097	146899	SH	DEFINED	18
TIBCO SOFTWARE INC	COM	88632Q103	6	800	SH	DEFINED	6
TIBCO SOFTWARE INC	COM	88632Q103	4077	545836	SH	DEFINED	20
TIBCO SOFTWARE INC	COM	88632Q103	1351	180811	SH	DEFINED	19
TIBCO SOFTWARE INC	COM	88632Q103	12010	1607800	SH	DEFINED	21
TIDEWATER INC	COM	886423102	28132	636521	SH	DEFINED	6
TIDEWATER INC	COM	886423102	33	750	SH	DEFINED	11
TIDEWATER INC	COM	886423102	950	21370	SH	DEFINED	3
TIDEWATER INC	COM	886423102	8	175	SH	DEFINED	9
TIDEWATER INC	COM	886423102	607	13651	SH	DEFINED	19
TIERONE CORP	COM	88650R108	29	1000	SH	DEFINED	11
TIERONE CORP	COM	88650R108	5337	181460	SH	DEFINED	3
TIERONE CORP	COM	88650R108	1029	34992	SH	DEFINED	19
TIFFANY & CO NEW	COM	886547108	571	14916	SH	DEFINED	18
TIFFANY & CO NEW	COM	886547108	18532	484000	SH	DEFINED	20
TIFFANY & CO NEW	COM	886547108	19	500	SH	DEFINED	2
TIFFANY & CO NEW	COM	886547108	425	11103	SH	DEFINED	21
TIFFANY & CO NEW	COM	886547108	8	200	SH	DEFINED	9
TIFFANY & CO NEW	COM	886547108	11628	307427	SH	DEFINED	6
TIFFANY & CO NEW	COM	886547108	1179	30793	SH	DEFINED	19
TIFFANY & CO NEW	COM	886547108	42	1100	SH	DEFINED	11
TIFFANY & CO NEW	COM	886547108	2417	63124	SH	DEFINED	17
TIMBERLAND BANCORP INC	COM	887098101	1051	44800	SH	DEFINED	6
TIMBERLAND CO	CL A	887100105	26	800	SH	DEFINED	11
TIMBERLAND CO	CL A	887100105	7024	215777	SH	DEFINED	20
TIMBERLAND CO	CL A	887100105	7	200	SH	DEFINED	9
TIMBERLAND CO	CL A	887100105	2325	71437	SH	DEFINED	18
TIMBERLAND CO	CL A	887100105	17703	543884	SH	DEFINED	3
TIMBERLAND CO	CL A	887100105	20842	640300	SH	DEFINED	6
TIME WARNER INC	COM	887317105	757606	43440694	SH	DEFINED	8
TIME WARNER INC	COM	887317105	9	500	SH	DEFINED	6
TIME WARNER INC	COM	887317105	1099	62998	SH	DEFINED	11
TIME WARNER INC	COM	887317105	394	22598	SH	DEFINED	1
TIME WARNER INC	COM	887317105	5668	325000	SH	DEFINED	7
TIME WARNER INC	COM	887317105	112690	6461587	SH	DEFINED	10
TIME WARNER INC	COM	887317105	9135	523801	SH	DEFINED	3
TIME WARNER INC	COM	887317105	9610	551056	SH	DEFINED	17
TIME WARNER INC	COM	887317105	1969	112876	SH	DEFINED	5
TIME WARNER INC	COM	887317105	142552	8173879	SH	DEFINED	21
TIME WARNER INC	COM	887317105	828373	47498456	SH	DEFINED	20
TIME WARNER INC	COM	887317105	25179	1443752	SH	DEFINED	19
TIME WARNER INC	COM	887317105	985504	56508257	SH	DEFINED	18
TIME WARNER INC	COM	887317105	8996	515827	SH	DEFINED	2
TIME WARNER INC	COM	887317105	2685	153975	SH	DEFINED	9
TIME WARNER TELECOM INC	CL A	887319101	2933	297780	SH	DEFINED	3
TIME WARNER TELECOM INC	CL A	887319101	1866	189490	SH	DEFINED	19
TIMKEN CO	COM	887389104	3309	103340	SH	DEFINED	18
TIMKEN CO	COM	887389104	15891	496270	SH	DEFINED	6
TIMKEN CO	COM	887389104	38	1200	SH	DEFINED	2
TIMKEN CO	COM	887389104	7949	248247	SH	DEFINED	3
TIMKEN CO	COM	887389104	288	9000	SH	DEFINED	21

Edgar Filing: LEGG MASON INC - Form 13F-HR

TIMKEN CO	COM	887389104	8727	272546	SH	DEFINED	20
TIMKEN CO	COM	887389104	2088	65207	SH	DEFINED	19
TITANIUM METALS CORP	COM NEW	888339207	12	188	SH	DEFINED	18
TIVO INC	COM	888706108	54	10550	SH	DEFINED	19
TJX COS INC NEW	COM	872540109	18	767	SH	DEFINED	9
TJX COS INC NEW	COM	872540109	30	1310	SH	DEFINED	21
TJX COS INC NEW	COM	872540109	13466	579700	SH	DEFINED	20
TJX COS INC NEW	COM	872540109	11984	515886	SH	DEFINED	18
TJX COS INC NEW	NOTE	2/1 872540AL3	6250	6250000	PRN	DEFINED	20
TJX COS INC NEW	COM	872540109	1	50	SH	DEFINED	1
TJX COS INC NEW	COM	872540109	386	16610	SH	DEFINED	17
TJX COS INC NEW	COM	872540109	14635	630000	SH	DEFINED	8
TJX COS INC NEW	COM	872540109	111	4776	SH	DEFINED	11
TJX COS INC NEW	COM	872540109	2086	89790	SH	DEFINED	19
TJX COS INC NEW	COM	872540109	427	18400	SH	DEFINED	6
TNS INC	COM	872960109	744	38773	SH	DEFINED	19
TODCO	CL A	88889T107	4	107	SH	DEFINED	11
TODCO	CL A	88889T107	9978	262170	SH	DEFINED	3
TODCO	CL A	88889T107	1329	34925	SH	DEFINED	18
TODCO	CL A	88889T107	2460	64631	SH	DEFINED	21
TODCO	CL A	88889T107	6187	162567	SH	DEFINED	20
TODCO	CL A	88889T107	1109	29137	SH	DEFINED	19
TOFUTTI BRANDS INC	COM	88906B105	2	500	SH	DEFINED	1
TOLL BROTHERS INC	COM	889478103	579	16715	SH	DEFINED	19
TOLL BROTHERS INC	COM	889478103	1190	34340	SH	DEFINED	3
TOMKINS PLC	SPONSORED ADR	890030208	101	4900	SH	DEFINED	2
TOMPKINSTRUSTCO INC	COM	890110109	130	2900	SH	DEFINED	18
TOMPKINSTRUSTCO INC	COM	890110109	1721	38419	SH	DEFINED	20
TOO INC	COM	890333107	25	880	SH	DEFINED	3
TOOTSIE ROLL INDS INC	COM	890516107	73	2508	SH	DEFINED	18
TOOTSIE ROLL INDS INC	COM	890516107	539	18625	SH	DEFINED	2
TOOTSIE ROLL INDS INC	COM	890516107	20	690	SH	DEFINED	11
TOOTSIE ROLL INDS INC	COM	890516107	3	100	SH	DEFINED	17
TOOTSIE ROLL INDS INC	COM	890516107	22	772	SH	DEFINED	9
TOPPS INC	COM	890786106	62	8300	SH	DEFINED	11
TORCH ENERGY ROYALTY TRUST	UNIT BEN INT	891013104	3	500	SH	DEFINED	11
TORCHMARK CORP	COM	891027104	46	830	SH	DEFINED	18
TORCHMARK CORP	COM	891027104	1115	20052	SH	DEFINED	19
TORCHMARK CORP	COM	891027104	8893	159950	SH	DEFINED	6
TORO CO	COM	891092108	1436	32800	SH	DEFINED	23
TORO CO	COM	891092108	312	7117	SH	DEFINED	18
TORO CO	COM	891092108	306	7000	SH	DEFINED	6
TORO CO	COM	891092108	35	800	SH	DEFINED	9
TORONTO DOMINION BK ONT	COM NEW	891160509	71553	1524645	SH	DEFINED	7
TOTAL S A	SPONSORED ADR	89151E109	1086	8588	SH	DEFINED	6
TOTAL S A	SPONSORED ADR	89151E109	5939	46984	SH	DEFINED	17
TOTAL S A	SPONSORED ADR	89151E109	10347	81856	SH	DEFINED	2
TOTAL S A	SPONSORED ADR	89151E109	366	2896	SH	DEFINED	11
TOTAL SYS SVCS INC	COM	891906109	33	1664	SH	DEFINED	18
TOTAL SYS SVCS INC	COM	891906109	1215	61370	SH	DEFINED	3
TOTAL SYS SVCS INC	COM	891906109	6	300	SH	DEFINED	11
TOWN & CTRY TR	SH BEN INT	892081100	25	750	SH	DEFINED	11
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	59942	581376	SH	DEFINED	6
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	162	1550	SH	DEFINED	2
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	210	2009	SH	DEFINED	5
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	42	400	SH	DEFINED	11
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	2077	19851	SH	DEFINED	17
TRACTOR SUPPLY CO	COM	892356106	1	18	SH	DEFINED	18
TRAMMELL CROW CO	COM	89288R106	1763	68730	SH	DEFINED	3
TRAMMELL CROW CO	COM	89288R106	21	800	SH	DEFINED	11
TRAMMELL CROW CO	COM	89288R106	2985	116389	SH	DEFINED	19
TRANS WORLD ENTMT CORP	COM	89336Q100	1636	287012	SH	DEFINED	6



Edgar Filing: LEGG MASON INC - Form 13F-HR

TRANSACTION SYS ARCHITECTS	COM	893416107	5682	197381	SH	DEFINED	6
TRANSACTION SYS ARCHITECTS	COM	893416107	16798	583460	SH	DEFINED	3
TRANSACTION SYS ARCHITECTS	COM	893416107	1953	67848	SH	DEFINED	19
TRANSALTA CORP	COM	89346D107	25	1200	SH	DEFINED	7
TRANSATLANTIC HLDGS INC	COM	893521104	7154	106454	SH	DEFINED	17
TRANSATLANTIC HLDGS INC	COM	893521104	65	971	SH	DEFINED	1
TRANSATLANTIC HLDGS INC	COM	893521104	189	2812	SH	DEFINED	11
TRANSATLANTIC HLDGS INC	COM	893521104	140	2080	SH	DEFINED	6
TRANSCANADA CORP	COM	89353D107	21232	754670	SH	DEFINED	7
TRANSCONTINENTAL RLTY INVS	COM NEW	893617209	5	315	SH	DEFINED	9
TRANSMONTAIGNE INC	COM	893934109	8	1138	SH	DEFINED	19
TRANSMONTAIGNE INC	COM	893934109	4698	711800	SH	DEFINED	6
TRANSOCEAN INC	ORD	G90078109	96	1382	SH	DEFINED	9
TRANSOCEAN INC	ORD	G90078109	8885	127500	SH	DEFINED	8
TRANSOCEAN INC	ORD	G90078109	19106	274158	SH	DEFINED	6
TRANSOCEAN INC	ORD	G90078109	4999	71735	SH	DEFINED	11
TRANSOCEAN INC	ORD	G90078109	44	637	SH	DEFINED	17
TRANSOCEAN INC	ORD	G90078109	373	5356	SH	DEFINED	2
TRANSOCEAN INC	ORD	G90078109	42	600	SH	DEFINED	4
TRAVELERS PPTY CAS CORP NEW	NT CV JR 2032	89420G307	40	1600	SH	DEFINED	21
TRC COS INC	COM	872625108	34	3150	SH	DEFINED	18
TRC COS INC	COM	872625108	1134	103550	SH	DEFINED	21
TREDEGAR CORP	COM	894650100	3201	248300	SH	DEFINED	6
TREEHOUSE FOODS INC	COM	89469A104	11	580	SH	DEFINED	17
TREEHOUSE FOODS INC	COM	89469A104	53	2831	SH	DEFINED	20
TREEHOUSE FOODS INC	COM	89469A104	76	4046	SH	DEFINED	9
TREEHOUSE FOODS INC	COM	89469A104	9	460	SH	DEFINED	18
TREEHOUSE FOODS INC	COM	89469A104	0	15	SH	DEFINED	11
TRI CONTL CORP	COM	895436103	78	4224	SH	DEFINED	18
TRIAD GTY INC	COM	895925105	375	8514	SH	DEFINED	18
TRIAD GTY INC	COM	895925105	5487	124730	SH	DEFINED	20
TRIAD GTY INC	COM	895925105	15888	361174	SH	DEFINED	6
TRIAD HOSPITALS INC	COM	89579K109	588	15000	SH	DEFINED	17
TRIAD HOSPITALS INC	COM	89579K109	3	69	SH	DEFINED	2
TRIAD HOSPITALS INC	COM	89579K109	344	8780	SH	DEFINED	3
TRIAD HOSPITALS INC	COM	89579K109	2817	71803	SH	DEFINED	20
TRIAD HOSPITALS INC	COM	89579K109	218	5566	SH	DEFINED	19
TRIAD HOSPITALS INC	COM	89579K109	2213	56400	SH	DEFINED	6
TRIAD HOSPITALS INC	COM	89579K109	11232	286320	SH	DEFINED	18
TRIAD HOSPITALS INC	COM	89579K109	435	11085	SH	DEFINED	23
TRIAD HOSPITALS INC	COM	89579K109	13634	347540	SH	DEFINED	22
TRIARC COS INC	CL B SER 1	895927309	81	5430	SH	DEFINED	3
TRIBUNE CO NEW	COM	896047107	303	10000	SH	DEFINED	4
TRIBUNE CO NEW	COM	896047107	28	940	SH	DEFINED	2
TRIBUNE CO NEW	COM	896047107	220	7272	SH	DEFINED	11
TRIBUNE CO NEW	SB DB EXCH2%29	896047305	10	10000	PRN	DEFINED	21
TRIBUNE CO NEW	COM	896047107	437	14450	SH	DEFINED	6
TRIBUNE CO NEW	COM	896047107	1540	50891	SH	DEFINED	19
TRIBUNE CO NEW	COM	896047107	1548	51150	SH	DEFINED	18
TRIBUNE CO NEW	COM	896047107	3	109	SH	DEFINED	9
TRIBUNE CO NEW	COM	896047107	12	398	SH	DEFINED	22
TRIBUNE CO NEW	COM	896047107	684	22600	SH	DEFINED	20
TRIBUNE CO NEW	COM	896047107	1930	63793	SH	DEFINED	17
TRICO BANCSHARES	COM	896095106	1403	59971	SH	DEFINED	6
TRICO MARINE SERVICES INC	COM NEW	896106200	1695	65200	SH	DEFINED	3
TRIDENT MICROSYSTEMS INC	COM	895919108	22	1200	SH	DEFINED	11
TRIDENT MICROSYSTEMS INC	COM	895919108	2663	147969	SH	DEFINED	19
TRIDENT MICROSYSTEMS INC	COM	895919108	7	374	SH	DEFINED	18
TRIMBLE NAVIGATION LTD	COM	896239100	11	300	SH	DEFINED	2
TRIMBLE NAVIGATION LTD	COM	896239100	912	25700	SH	DEFINED	3
TRIMBLE NAVIGATION LTD	COM	896239100	131	3700	SH	DEFINED	11
TRIMBLE NAVIGATION LTD	COM	896239100	1650	46500	SH	DEFINED	20

Edgar Filing: LEGG MASON INC - Form 13F-HR

TRINITY INDS INC	COM	896522109	582	13201	SH	DEFINED	19
TRINITY INDS INC	COM	896522109	302	6850	SH	DEFINED	6
TRIPATH IMAGING INC	COM	896942109	293	48521	SH	DEFINED	19
TRIPATH IMAGING INC	COM	896942109	1117	184860	SH	DEFINED	3
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	335	75391	SH	DEFINED	19
TRIUMPH GROUP INC NEW	COM	896818101	7	202	SH	DEFINED	18
TRIUMPH GROUP INC NEW	COM	896818101	132	3600	SH	DEFINED	11
TRIZEC PROPERTIES INC	COM	89687P107	1824	79568	SH	DEFINED	19
TRIZEC PROPERTIES INC	COM	89687P107	510	22253	SH	DEFINED	17
TRIZEC PROPERTIES INC	COM	89687P107	18	786	SH	DEFINED	20
TRIZEC PROPERTIES INC	COM	89687P107	3151	137492	SH	DEFINED	9
TRIZEC PROPERTIES INC	COM	89687P107	92	4000	SH	DEFINED	18
TRIZETTO GROUP INC	COM	896882107	5689	334850	SH	DEFINED	3
TRUE RELIGION APPAREL INC	COM	89784N104	11	710	SH	DEFINED	18
TRUMP ENTMT RESORTS INC	COM	89816T103	3	162	SH	DEFINED	18
TRUSTCO BK CORP N Y	COM	898349105	7	550	SH	DEFINED	9
TRUSTCO BK CORP N Y	COM	898349105	0	0	SH	DEFINED	18
TRUSTCO BK CORP N Y	COM	898349105	36	2900	SH	DEFINED	11
TRUSTCO BK CORP N Y	COM	898349105	854	68749	SH	DEFINED	19
TRUSTMARK CORP	COM	898402102	2965	107940	SH	DEFINED	3
TRUSTMARK CORP	COM	898402102	33296	1212092	SH	DEFINED	6
TRUSTREET PPTYS INC	COM	898404108	77	5300	SH	DEFINED	2
TRUSTREET PPTYS INC	COM	898404108	31	2151	SH	DEFINED	19
TRUSTREET PPTYS INC	COM	898404108	31	2151	SH	DEFINED	20
TRUSTREET PPTYS INC	PFD CV A	898404207	1	42	SH	DEFINED	18
TRUSTREET PPTYS INC	COM	898404108	3187	218000	SH	DEFINED	22
TRW AUTOMOTIVE HLDGS CORP	COM	87264S106	5203	197466	SH	DEFINED	3
TRW AUTOMOTIVE HLDGS CORP	COM	87264S106	5469	207550	SH	DEFINED	6
TSR INC	COM	872885108	332	71500	SH	DEFINED	6
TTM TECHNOLOGIES INC	COM	87305R109	0	48	SH	DEFINED	6
TUMBLEWEED COMMUNICATIONS CO	COM	899690101	1	249	SH	DEFINED	18
TUPPERWARE BRANDS CORP	COM	899896104	196	8740	SH	DEFINED	19
TUPPERWARE BRANDS CORP	COM	899896104	0	0	SH	DEFINED	11
TUPPERWARE BRANDS CORP	COM	899896104	37106	1656500	SH	DEFINED	6
TUPPERWARE BRANDS CORP	COM	899896104	15236	680180	SH	DEFINED	3
TUPPERWARE BRANDS CORP	COM	899896104	2896	129300	SH	DEFINED	20
TURBOCHEF TECHNOLOGIES INC	COM NEW	900006206	3	200	SH	DEFINED	18
TUT SYSTEMS	COM	901103101	4	1412	SH	DEFINED	20
TXU CORP	COM	873168108	6360	126720	SH	DEFINED	20
TXU CORP	COM	873168108	21025	418910	SH	DEFINED	3
TXU CORP	COM	873168108	69	1382	SH	DEFINED	11
TXU CORP	COM	873168108	8218	163733	SH	DEFINED	19
TXU CORP	COM	873168108	4336	86400	SH	DEFINED	6
TXU CORP	COM	873168108	109	2170	SH	DEFINED	17
TXU CORP	COM	873168108	12	240	SH	DEFINED	2
TXU CORP	COM	873168108	4176	83200	SH	DEFINED	21
TXU CORP	COM	873168108	479	9553	SH	DEFINED	18
TXU CORP	COM	873168108	10	200	SH	DEFINED	9
TXU CORP	COM	873168108	2339	46600	SH	DEFINED	23
TYCO INTL LTD NEW	COM	902124106	9364	324458	SH	DEFINED	2
TYCO INTL LTD NEW	COM	902124106	22603	783207	SH	DEFINED	4
TYCO INTL LTD NEW	COM	902124106	11056	383089	SH	DEFINED	5
TYCO INTL LTD NEW	COM	902124106	854	29600	SH	DEFINED	17
TYCO INTL LTD NEW	COM	902124106	1205	41736	SH	DEFINED	11
TYCO INTL LTD NEW	COM	902124106	303030	10500000	SH	DEFINED	13
TYCO INTL LTD NEW	COM	902124106	2153414	74615873	SH	DEFINED	8
TYCO INTL LTD NEW	COM	902124106	560	19415	SH	DEFINED	7
TYCO INTL LTD NEW	COM	902124106	348385	12071558	SH	DEFINED	10
TYCO INTL LTD NEW	COM	902124106	724	25095	SH	DEFINED	9
TYCO INTL LTD NEW	COM	902124106	4035	144097	SH	DEFINED	6
TYCO INTL LTD NEW	COM	902124106	1066	36927	SH	DEFINED	3
TYLER TECHNOLOGIES INC	COM	902252105	104	11892	SH	DEFINED	17

Edgar Filing: LEGG MASON INC - Form 13F-HR

TYSON FOODS INC	CL A	902494103	174	10170	SH	DEFINED	6
TYSON FOODS INC	CL A	902494103	46	2700	SH	DEFINED	9
TYSON FOODS INC	CL A	902494103	7889	461321	SH	DEFINED	3
TYSON FOODS INC	CL A	902494103	20	1169	SH	DEFINED	2
TYSON FOODS INC	CL A	902494103	828	48405	SH	DEFINED	19
U S AIRWAYS GROUP INC	COM	90341W108	956	25750	SH	DEFINED	5
U S B HLDG INC	COM	902910108	170	7850	SH	DEFINED	3
U S CONCRETE INC	COM	90333L102	422	44500	SH	DEFINED	3
U S G CORP	COM NEW	903293405	5	72	SH	DEFINED	11
U S G CORP	COM NEW	903293405	70856	1090085	SH	DEFINED	3
U S PHYSICAL THERAPY INC	COM	90337L108	1435	77670	SH	DEFINED	3
UAP HLDG CORP	COM	903441103	7032	344349	SH	DEFINED	3
UBIQUITEL INC	COM	903474302	3745	378670	SH	DEFINED	3
UBIQUITEL INC	COM	903474302	2622	265100	SH	DEFINED	20
UBS AG	NAMEN AKT	H8920M855	1793	18840	SH	DEFINED	3
UBS AG	NAMEN AKT	H8920M855	208	2188	SH	DEFINED	11
UCBH HOLDINGS INC	COM	90262T308	5999	335500	SH	DEFINED	3
UCBH HOLDINGS INC	COM	90262T308	1963	109785	SH	DEFINED	18
UCBH HOLDINGS INC	COM	90262T308	45	2500	SH	DEFINED	1
UCBH HOLDINGS INC	COM	90262T308	9375	524336	SH	DEFINED	20
UCBH HOLDINGS INC	COM	90262T308	1594	89150	SH	DEFINED	21
UCBH HOLDINGS INC	COM	90262T308	1493	83507	SH	DEFINED	23
UGI CORP NEW	COM	902681105	741	35970	SH	DEFINED	21
UGI CORP NEW	COM	902681105	0	2	SH	DEFINED	7
UGI CORP NEW	COM	902681105	17372	843281	SH	DEFINED	3
UGI CORP NEW	COM	902681105	779	37830	SH	DEFINED	18
UGI CORP NEW	COM	902681105	37	1800	SH	DEFINED	9
UICI	COM	902737105	24771	697577	SH	DEFINED	3
UICI	COM	902737105	32175	906080	SH	DEFINED	6
UIL HLDG CORP	COM	902748102	59	1275	SH	DEFINED	11
UIL HLDG CORP	COM	902748102	46	1000	SH	DEFINED	17
ULTICOM INC	COM	903844108	184	18752	SH	DEFINED	19
ULTIMATE SOFTWARE GROUP INC	COM	90385D107	2037	106800	SH	DEFINED	20
ULTRA PETROLEUM CORP	COM	903914109	28	500	SH	DEFINED	2
ULTRALIFE BATTERIES INC	COM	903899102	1	72	SH	DEFINED	18
ULTRALIFE BATTERIES INC	COM	903899102	14	1200	SH	DEFINED	11
ULTRATECH INC	COM	904034105	16	1000	SH	DEFINED	11
UMB FINL CORP	COM	902788108	483	7550	SH	DEFINED	3
UMB FINL CORP	COM	902788108	21	330	SH	DEFINED	2
UMB FINL CORP	COM	902788108	2900	45382	SH	DEFINED	19
UMB FINL CORP	COM	902788108	3659	57252	SH	DEFINED	6
UMPQUA HLDGS CORP	COM	904214103	2987	104698	SH	DEFINED	19
UMPQUA HLDGS CORP	COM	904214103	8331	291994	SH	DEFINED	20
UMPQUA HLDGS CORP	COM	904214103	2228	78086	SH	DEFINED	18
UNDER ARMOUR INC	CL A	904311107	11	300	SH	DEFINED	17
UNDER ARMOUR INC	CL A	904311107	38	1000	SH	DEFINED	11
UNDER ARMOUR INC	CL A	904311107	352	9200	SH	DEFINED	23
UNDER ARMOUR INC	CL A	904311107	199	5200	SH	DEFINED	18
UNIBANCO-UNIAO DE BANCOS BRA	GDR REP PFD UT	90458E107	13324	209600	SH	DEFINED	3
UNIBANCO-UNIAO DE BANCOS BRA	GDR REP PFD UT	90458E107	385	6050	SH	DEFINED	6
UNICO AMERN CORP	COM	904607108	557	59578	SH	DEFINED	6
UNIFIRST CORP MASS	COM	904708104	3497	112440	SH	DEFINED	3
UNILEVER N V	N Y SHS NEW	904784709	444	6467	SH	DEFINED	11
UNILEVER N V	N Y SHS NEW	904784709	227	3313	SH	DEFINED	1
UNILEVER N V	N Y SHS NEW	904784709	1874	27288	SH	DEFINED	6
UNILEVER N V	N Y SHS NEW	904784709	533	7767	SH	DEFINED	5
UNILEVER N V	N Y SHS NEW	904784709	313	4561	SH	DEFINED	17
UNILEVER N V	N Y SHS NEW	904784709	61	884	SH	DEFINED	9
UNILEVER PLC	SPON ADR NEW	904767704	47	1165	SH	DEFINED	11
UNILEVER PLC	SPON ADR NEW	904767704	50	1250	SH	DEFINED	7
UNILEVER PLC	SPON ADR NEW	904767704	9	225	SH	DEFINED	9
UNION BANKSHARES CORP	COM	905399101	11	266	SH	DEFINED	19

Edgar Filing: LEGG MASON INC - Form 13F-HR

UNION PAC CORP	COM	907818108	435	5400	SH	DEFINED	5
UNION PAC CORP	COM	907818108	2075	25776	SH	DEFINED	18
UNION PAC CORP	COM	907818108	10	125	SH	DEFINED	9
UNION PAC CORP	COM	907818108	737	9150	SH	DEFINED	11
UNION PAC CORP	COM	907818108	7964	98915	SH	DEFINED	17
UNION PAC CORP	COM	907818108	13	160	SH	DEFINED	1
UNION PAC CORP	COM	907818108	15758	198612	SH	DEFINED	6
UNION PAC CORP	COM	907818108	8142	101128	SH	DEFINED	2
UNION PAC CORP	COM	907818108	4099	50910	SH	DEFINED	19
UNIONBANCAL CORP	COM	908906100	1743	25360	SH	DEFINED	20
UNIONBANCAL CORP	COM	908906100	1794	26100	SH	DEFINED	23
UNIONBANCAL CORP	COM	908906100	186	2700	SH	DEFINED	18
UNIONBANCAL CORP	COM	908906100	2962	43100	SH	DEFINED	3
UNIONBANCAL CORP	COM	908906100	1743	25360	SH	DEFINED	22
UNISYS CORP	COM	909214108	615	105436	SH	DEFINED	20
UNISYS CORP	COM	909214108	381	65430	SH	DEFINED	19
UNISYS CORP	COM	909214108	34	5790	SH	DEFINED	6
UNISYS CORP	COM	909214108	342	58718	SH	DEFINED	9
UNISYS CORP	COM	909214108	26	4456	SH	DEFINED	18
UNIT CORP	COM	909218109	1137	20666	SH	DEFINED	19
UNIT CORP	COM	909218109	30811	559900	SH	DEFINED	3
UNIT CORP	COM	909218109	28	500	SH	DEFINED	11
UNIT CORP	COM	909218109	69	1250	SH	DEFINED	17
UNITED AUTO GROUP INC	COM	909440109	22528	589750	SH	DEFINED	6
UNITED BANKSHARES INC WEST V	COM	909907107	10769	305603	SH	DEFINED	6
UNITED BANKSHARES INC WEST V	COM	909907107	67	1900	SH	DEFINED	4
UNITED BANKSHARES INC WEST V	COM	909907107	18	500	SH	DEFINED	11
UNITED CMNTY FINL CORP OHIO	COM	909839102	4263	360976	SH	DEFINED	6
UNITED DOMINION REALTY TR IN	COM	910197102	55	2349	SH	DEFINED	11
UNITED DOMINION REALTY TR IN	COM	910197102	1784	76093	SH	DEFINED	9
UNITED DOMINION REALTY TR IN	COM	910197102	584	24900	SH	DEFINED	23
UNITED DOMINION REALTY TR IN	COM	910197102	586	25000	SH	DEFINED	21
UNITED DOMINION REALTY TR IN	COM	910197102	3282	140000	SH	DEFINED	22
UNITED DOMINION REALTY TR IN	COM	910197102	41	1764	SH	DEFINED	19
UNITED DOMINION REALTY TR IN	COM	910197102	295	12600	SH	DEFINED	2
UNITED DOMINION REALTY TR IN	COM	910197102	41	1764	SH	DEFINED	20
UNITED FINL CORP MINN	COM	909919102	601	28948	SH	DEFINED	1
UNITED FIRE & CAS CO	COM	910331107	1725	42666	SH	DEFINED	6
UNITED INDL CORP	COM	910671106	6425	155300	SH	DEFINED	6
UNITED INDL CORP	COM	910671106	54	1300	SH	DEFINED	3
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	795	254966	SH	DEFINED	3
UNITED NAT FOODS INC	COM	911163103	1069	40500	SH	DEFINED	20
UNITED NAT FOODS INC	COM	911163103	5869	222327	SH	DEFINED	21
UNITED NAT FOODS INC	COM	911163103	556	21064	SH	DEFINED	18
UNITED NAT FOODS INC	COM	911163103	13	500	SH	DEFINED	17
UNITED NAT FOODS INC	COM	911163103	4753	180055	SH	DEFINED	11
UNITED ONLINE INC	COM	911268100	38812	2729388	SH	DEFINED	6
UNITED ONLINE INC	COM	911268100	910	63986	SH	DEFINED	19
UNITED ONLINE INC	COM	911268100	3	180	SH	DEFINED	9
UNITED ONLINE INC	COM	911268100	11183	786400	SH	DEFINED	3
UNITED PANAM FINANCIAL CP	COM	911301109	1829	70700	SH	DEFINED	3
UNITED PARCEL SERVICE INC	CL B	911312106	14904	198324	SH	DEFINED	1
UNITED PARCEL SERVICE INC	CL B	911312106	1691	22500	SH	DEFINED	5
UNITED PARCEL SERVICE INC	CL B	911312106	5716	76060	SH	DEFINED	3
UNITED PARCEL SERVICE INC	CL B	911312106	9193	122330	SH	DEFINED	17
UNITED PARCEL SERVICE INC	CL B	911312106	545	7248	SH	DEFINED	11
UNITED PARCEL SERVICE INC	CL B	911312106	1576	20965	SH	DEFINED	21
UNITED PARCEL SERVICE INC	CL B	911312106	149657	1991438	SH	DEFINED	20
UNITED PARCEL SERVICE INC	CL B	911312106	23108	307487	SH	DEFINED	19
UNITED PARCEL SERVICE INC	CL B	911312106	77137	1026438	SH	DEFINED	18
UNITED PARCEL SERVICE INC	CL B	911312106	206	2743	SH	DEFINED	9
UNITED PARCEL SERVICE INC	CL B	911312106	219	2916	SH	DEFINED	2

Edgar Filing: LEGG MASON INC - Form 13F-HR

UNITED RENTALS INC	COM	911363109	49	2080	SH	DEFINED	11
UNITED RENTALS INC	COM	911363109	6194	264800	SH	DEFINED	6
UNITED RENTALS INC	COM	911363109	435	18618	SH	DEFINED	19
UNITED RETAIL GROUP INC	COM	911380103	365	27780	SH	DEFINED	3
UNITED SEC BANCSHARES INC	SHS	911459105	1636	61009	SH	DEFINED	6
UNITED STATES CELLULAR CORP	COM	911684108	1115	22563	SH	DEFINED	3
UNITED STATES CELLULAR CORP	COM	911684108	320	6479	SH	DEFINED	19
UNITED STATES CELLULAR CORP	COM	911684108	4	82	SH	DEFINED	11
UNITED STATES CELLULAR CORP	COM	911684108	92	1870	SH	DEFINED	6
UNITED STATES STL CORP NEW	COM	912909108	6009	125000	SH	DEFINED	10
UNITED STATES STL CORP NEW	COM	912909108	44	916	SH	DEFINED	20
UNITED STATES STL CORP NEW	COM	912909108	1639	34086	SH	DEFINED	23
UNITED STATES STL CORP NEW	COM	912909108	9	190	SH	DEFINED	9
UNITED STATES STL CORP NEW	COM	912909108	141379	2941100	SH	DEFINED	8
UNITED STATES STL CORP NEW	COM	912909108	302841	6300000	SH	DEFINED	13
UNITED STATES STL CORP NEW	COM	912909108	1208	25127	SH	DEFINED	19
UNITED STATES STL CORP NEW	COM	912909108	6139	127702	SH	DEFINED	18
UNITED STATIONERS INC	COM	913004107	7774	160291	SH	DEFINED	20
UNITED STATIONERS INC	COM	913004107	2402	49535	SH	DEFINED	18
UNITED SURGICAL PARTNERS INT	COM	913016309	2021	62850	SH	DEFINED	20
UNITED SURGICAL PARTNERS INT	COM	913016309	554	17225	SH	DEFINED	19
UNITED TECHNOLOGIES CORP	COM	913017109	144448	2583581	SH	DEFINED	18
UNITED TECHNOLOGIES CORP	COM	913017109	38645	691206	SH	DEFINED	6
UNITED TECHNOLOGIES CORP	COM	913017109	181041	3238072	SH	DEFINED	20
UNITED TECHNOLOGIES CORP	COM	913017109	64213	1148500	SH	DEFINED	21
UNITED TECHNOLOGIES CORP	COM	913017109	8442	151000	SH	DEFINED	23
UNITED TECHNOLOGIES CORP	COM	913017109	9601	171735	SH	DEFINED	1
UNITED TECHNOLOGIES CORP	COM	913017109	16326	291998	SH	DEFINED	19
UNITED TECHNOLOGIES CORP	COM	913017109	66719	1193333	SH	DEFINED	17
UNITED TECHNOLOGIES CORP	COM	913017109	8498	152000	SH	DEFINED	7
UNITED TECHNOLOGIES CORP	COM	913017109	15512	277444	SH	DEFINED	3
UNITED TECHNOLOGIES CORP	COM	913017109	16938	302946	SH	DEFINED	2
UNITED TECHNOLOGIES CORP	COM	913017109	1906	34084	SH	DEFINED	5
UNITED TECHNOLOGIES CORP	COM	913017109	182	3252	SH	DEFINED	9
UNITED TECHNOLOGIES CORP	COM	913017109	7241	129508	SH	DEFINED	11
UNITED THERAPEUTICS CORP DEL	COM	91307C102	2357	34100	SH	DEFINED	23
UNITED THERAPEUTICS CORP DEL	COM	91307C102	8955	129560	SH	DEFINED	3
UNITED THERAPEUTICS CORP DEL	COM	91307C102	931	13463	SH	DEFINED	19
UNITED UTILS PLC	SPONSORED ADR	91311Q105	5	200	SH	DEFINED	2
UNITED UTILS PLC	SPONSORED ADR	91311Q105	15	650	SH	DEFINED	11
UNITEDHEALTH GROUP INC	COM	91324P102	222810	3585617	SH	DEFINED	21
UNITEDHEALTH GROUP INC	COM	91324P102	348116	5602125	SH	DEFINED	10
UNITEDHEALTH GROUP INC	COM	91324P102	25881	416490	SH	DEFINED	23
UNITEDHEALTH GROUP INC	COM	91324P102	3408	54837	SH	DEFINED	9
UNITEDHEALTH GROUP INC	COM	91324P102	1266269	20377682	SH	DEFINED	20
UNITEDHEALTH GROUP INC	COM	91324P102	1299423	20911211	SH	DEFINED	18
UNITEDHEALTH GROUP INC	COM	91324P102	50	800	SH	DEFINED	7
UNITEDHEALTH GROUP INC	COM	91324P102	11280	181525	SH	DEFINED	1
UNITEDHEALTH GROUP INC	COM	91324P102	2457283	39544305	SH	DEFINED	8
UNITEDHEALTH GROUP INC	COM	91324P102	1719	27659	SH	DEFINED	5
UNITEDHEALTH GROUP INC	COM	91324P102	662	10650	SH	DEFINED	11
UNITEDHEALTH GROUP INC	COM	91324P102	15307	246325	SH	DEFINED	17
UNITEDHEALTH GROUP INC	COM	91324P102	52492	844733	SH	DEFINED	3
UNITEDHEALTH GROUP INC	COM	91324P102	142	2290	SH	DEFINED	4
UNITEDHEALTH GROUP INC	COM	91324P102	474	7634	SH	DEFINED	2
UNITEDHEALTH GROUP INC	COM	91324P102	29043	467388	SH	DEFINED	19
UNITEDHEALTH GROUP INC	COM	91324P102	1929	31036	SH	DEFINED	22
UNITRIN INC	COM	913275103	11	240	SH	DEFINED	6
UNIVERSAL AMERN FINL CORP	COM	913377107	981	65060	SH	DEFINED	20
UNIVERSAL AMERN FINL CORP	COM	913377107	4899	324900	SH	DEFINED	21
UNIVERSAL AMERN FINL CORP	COM	913377107	474	31400	SH	DEFINED	18
UNIVERSAL COMPRESSION HLDGS	COM	913431102	421	10250	SH	DEFINED	18

Edgar Filing: LEGG MASON INC - Form 13F-HR

UNIVERSAL COMPRESSION HLDGS	COM	913431102	732	17800	SH	DEFINED	20
UNIVERSAL COMPRESSION HLDGS	COM	913431102	3674	89350	SH	DEFINED	21
UNIVERSAL CORP VA	COM	913456109	31995	737900	SH	DEFINED	6
UNIVERSAL CORP VA	COM	913456109	0	3	SH	DEFINED	18
UNIVERSAL CORP VA	COM	913456109	65	1500	SH	DEFINED	17
UNIVERSAL ELECTRS INC	COM	913483103	14	800	SH	DEFINED	11
UNIVERSAL ELECTRS INC	COM	913483103	10	600	SH	DEFINED	17
UNIVERSAL ELECTRS INC	COM	913483103	2119	123000	SH	DEFINED	20
UNIVERSAL FST PRODS INC	COM	913543104	1740	31490	SH	DEFINED	3
UNIVERSAL FST PRODS INC	COM	913543104	6	100	SH	DEFINED	11
UNIVERSAL FST PRODS INC	COM	913543104	7219	130665	SH	DEFINED	6
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	0	1	SH	DEFINED	18
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	9	273	SH	DEFINED	19
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	9	273	SH	DEFINED	20
UNIVERSAL HLTH SVCS INC	CL B	913903100	685	14665	SH	DEFINED	20
UNIVERSAL HLTH SVCS INC	CL B	913903100	714	15272	SH	DEFINED	22
UNIVERSAL HLTH SVCS INC	CL B	913903100	47	1000	SH	DEFINED	18
UNIVERSAL HLTH SVCS INC	CL B	913903100	748	16000	SH	DEFINED	17
UNIVERSAL HLTH SVCS INC	CL B	913903100	430	9200	SH	DEFINED	5
UNIVERSAL HLTH SVCS INC	CL B	913903100	668	14300	SH	DEFINED	11
UNIVERSAL HLTH SVCS INC	CL B	913903100	5880	125800	SH	DEFINED	6
UNIVISION COMMUNICATIONS INC	CL A	914906102	3928	133625	SH	DEFINED	1
UNIVISION COMMUNICATIONS INC	CL A	914906102	229	7780	SH	DEFINED	6
UNIVISION COMMUNICATIONS INC	CL A	914906102	135	4600	SH	DEFINED	11
UNIVISION COMMUNICATIONS INC	CL A	914906102	428	14576	SH	DEFINED	23
UNIVISION COMMUNICATIONS INC	CL A	914906102	32	1102	SH	DEFINED	21
UNIVISION COMMUNICATIONS INC	CL A	914906102	1643	55888	SH	DEFINED	19
UNIVISION COMMUNICATIONS INC	CL A	914906102	122	4147	SH	DEFINED	18
UNIZAN FINANCIAL CORP	COM	91528W101	16	600	SH	DEFINED	11
UNOVA INC	COM	91529B106	2657	78600	SH	DEFINED	20
UNUMPROVIDENT CORP	COM	91529Y106	9	415	SH	DEFINED	2
UNUMPROVIDENT CORP	COM	91529Y106	75075	3300000	SH	DEFINED	13
UNUMPROVIDENT CORP	COM	91529Y106	6825	300000	SH	DEFINED	18
UNUMPROVIDENT CORP	COM	91529Y106	649	28529	SH	DEFINED	6
UNUMPROVIDENT CORP	COM	91529Y106	61	2667	SH	DEFINED	20
UNUMPROVIDENT CORP	COM	91529Y106	34	1500	SH	DEFINED	17
UNUMPROVIDENT CORP	COM	91529Y106	6825	300000	SH	DEFINED	10
UNUMPROVIDENT CORP	COM	91529Y106	1781	78274	SH	DEFINED	19
UPM KYMMENE CORP	SPONSORED ADR	915436109	147	7500	SH	DEFINED	6
UPM KYMMENE CORP	SPONSORED ADR	915436109	88	4500	SH	DEFINED	2
URBAN OUTFITTERS INC	COM	917047102	505	19971	SH	DEFINED	21
URBAN OUTFITTERS INC	COM	917047102	11	417	SH	DEFINED	18
URS CORP NEW	COM	903236107	1076	28604	SH	DEFINED	19
URSTADT BIDDLE PPTYS INS	CL A	917286205	32	2000	SH	DEFINED	19
URSTADT BIDDLE PPTYS INS	CL A	917286205	32	2000	SH	DEFINED	20
US BANCORP DEL	COM NEW	902973304	35941	1202437	SH	DEFINED	20
US BANCORP DEL	COM NEW	902973304	42698	1428500	SH	DEFINED	21
US BANCORP DEL	COM NEW	902973304	1453	48600	SH	DEFINED	23
US BANCORP DEL	COM NEW	902973304	14816	495668	SH	DEFINED	19
US BANCORP DEL	COM NEW	902973304	6769	226452	SH	DEFINED	18
US BANCORP DEL	COM NEW	902973304	530	17744	SH	DEFINED	1
US BANCORP DEL	COM NEW	902973304	49430	1653715	SH	DEFINED	6
US BANCORP DEL	COM NEW	902973304	27193	909763	SH	DEFINED	2
US BANCORP DEL	COM NEW	902973304	317	10618	SH	DEFINED	5
US BANCORP DEL	COM NEW	902973304	736	24624	SH	DEFINED	11
US BANCORP DEL	COM NEW	902973304	35893	1200843	SH	DEFINED	17
US BANCORP DEL	COM NEW	902973304	256	8550	SH	DEFINED	9
US BANCORP DEL	COM NEW	902973304	6587	220381	SH	DEFINED	3
US BANCORP DEL	COM NEW	902973304	12	400	SH	DEFINED	4
US LEC CORP	CL A	90331S109	1	500	SH	DEFINED	11
USA MOBILITY INC	COM	90341G103	5	169	SH	DEFINED	19
USA MOBILITY INC	COM	90341G103	6540	235945	SH	DEFINED	6

Edgar Filing: LEGG MASON INC - Form 13F-HR

USA TRUCK INC	COM	902925106	7108	244023	SH	DEFINED	3
USI HLDGS CORP	COM	90333H101	1664	120866	SH	DEFINED	19
USI HLDGS CORP	COM	90333H101	16	1160	SH	DEFINED	2
UST INC	COM	902911106	729	17857	SH	DEFINED	20
UST INC	COM	902911106	1297	31773	SH	DEFINED	19
UST INC	COM	902911106	39	960	SH	DEFINED	2
UST INC	COM	902911106	661	16200	SH	DEFINED	11
UST INC	COM	902911106	2042	50000	SH	DEFINED	17
UST INC	COM	902911106	1	31	SH	DEFINED	18
UST INC	COM	902911106	15	370	SH	DEFINED	6
UTI WORLDWIDE INC	ORD	G87210103	107	1150	SH	DEFINED	11
UTI WORLDWIDE INC	ORD	G87210103	12448	134080	SH	DEFINED	1
UTSTARCOM INC	COM	918076100	1	163	SH	DEFINED	19
V F CORP	COM	918204108	89	1600	SH	DEFINED	2
V F CORP	COM	918204108	1875	33875	SH	DEFINED	11
V F CORP	COM	918204108	78	1402	SH	DEFINED	18
V F CORP	COM	918204108	267	4831	SH	DEFINED	20
V F CORP	COM	918204108	37345	674830	SH	DEFINED	3
V F CORP	COM	918204108	1268	22920	SH	DEFINED	19
V F CORP	COM	918204108	516	9320	SH	DEFINED	6
VAALCO ENERGY INC	COM NEW	91851C201	38	9000	SH	DEFINED	11
VAIL RESORTS INC	COM	91879Q109	14	438	SH	DEFINED	19
VALASSIS COMMUNICATIONS INC	COM	918866104	6	200	SH	DEFINED	17
VALASSIS COMMUNICATIONS INC	COM	918866104	1	51	SH	DEFINED	18
VALEANT PHARMACEUTICALS INTL	COM	91911X104	84678	4683500	SH	DEFINED	20
VALEANT PHARMACEUTICALS INTL	COM	91911X104	8358	462298	SH	DEFINED	18
VALEANT PHARMACEUTICALS INTL	COM	91911X104	253	14000	SH	DEFINED	21
VALERO ENERGY CORP NEW	COM	91913Y100	4795	92925	SH	DEFINED	17
VALERO ENERGY CORP NEW	COM	91913Y100	41	800	SH	DEFINED	11
VALERO ENERGY CORP NEW	COM	91913Y100	119	2312	SH	DEFINED	2
VALERO ENERGY CORP NEW	COM	91913Y100	33267	644706	SH	DEFINED	3
VALERO ENERGY CORP NEW	COM	91913Y100	10143	196577	SH	DEFINED	19
VALERO ENERGY CORP NEW	COM	91913Y100	66	1270	SH	DEFINED	9
VALERO ENERGY CORP NEW	COM	91913Y100	3065	59400	SH	DEFINED	23
VALERO ENERGY CORP NEW	COM	91913Y100	865	16757	SH	DEFINED	21
VALERO ENERGY CORP NEW	COM	91913Y100	342	6620	SH	DEFINED	18
VALERO ENERGY CORP NEW	COM	91913Y100	22	424	SH	DEFINED	20
VALERO L P	COM UT LTD PRT	91913W104	58	1114	SH	DEFINED	18
VALLEY NATL BANCORP	COM	919794107	56	2321	SH	DEFINED	18
VALMONT INDS INC	COM	920253101	27	800	SH	DEFINED	2
VALMONT INDS INC	COM	920253101	3	95	SH	DEFINED	18
VALOR COMMUNICATIONS GROUP I	COM	920255106	46	4000	SH	DEFINED	2
VALOR COMMUNICATIONS GROUP I	COM	920255106	23	2000	SH	DEFINED	11
VALOR COMMUNICATIONS GROUP I	COM	920255106	3	300	SH	DEFINED	9
VALSPAR CORP	COM	920355104	162	6564	SH	DEFINED	11
VALSPAR CORP	COM	920355104	3560	144320	SH	DEFINED	21
VALSPAR CORP	COM	920355104	7828	317320	SH	DEFINED	2
VALSPAR CORP	COM	920355104	1409	57110	SH	DEFINED	3
VALSPAR CORP	COM	920355104	607	24600	SH	DEFINED	20
VALSPAR CORP	COM	920355104	735	29807	SH	DEFINED	18
VALUECLICK INC	COM	92046N102	1269	70072	SH	DEFINED	19
VALUECLICK INC	COM	92046N102	2200	121500	SH	DEFINED	20
VAN KAMPEN CALIF VALUE MUN I	COM	92112B107	11	718	SH	DEFINED	18
VAN KAMPEN HIGH INCOME TR II	SH BEN INT	920913100	4	970	SH	DEFINED	18
VAN KAMPEN OHIO QUALITY MUN	COM	920923109	0	1	SH	DEFINED	18
VAN KAMPEN PA VALUE MUN INCO	COM	92112T108	41	3006	SH	DEFINED	18
VAN KAMPEN TR INVT FLA MUNS	COM	920932100	21	1414	SH	DEFINED	18
VAN KAMPEN TR INVT GRADE MUN	COM	920929106	24	1667	SH	DEFINED	18
VAN KAMPEN TR INVT GRADE N Y	COM	920931102	14	936	SH	DEFINED	18
VAN KAMPEN VALUE MUN INCOME	COM	921132106	3	200	SH	DEFINED	18
VANGUARD INDEX TR	STK MRK VIPERS	922908769	12187	98815	SH	DEFINED	18
VANGUARD SECTOR INDEX FDS	HTH CARE VIPER	92204A504	54	1000	SH	DEFINED	11

Edgar Filing: LEGG MASON INC - Form 13F-HR

VARIAN INC	COM	922206107	24	600	SH	DEFINED	2
VARIAN INC	COM	922206107	808	20300	SH	DEFINED	23
VARIAN INC	COM	922206107	19	480	SH	DEFINED	18
VARIAN INC	COM	922206107	12	302	SH	DEFINED	9
VARIAN MED SYS INC	COM	92220P105	61	1208	SH	DEFINED	9
VARIAN MED SYS INC	COM	92220P105	171	3399	SH	DEFINED	18
VARIAN MED SYS INC	COM	92220P105	35	700	SH	DEFINED	17
VARIAN MED SYS INC	COM	92220P105	22884	454585	SH	DEFINED	1
VARIAN MED SYS INC	COM	92220P105	487	9681	SH	DEFINED	19
VARIAN MED SYS INC	COM	92220P105	171	3400	SH	DEFINED	2
VARIAN MED SYS INC	COM	92220P105	739	14675	SH	DEFINED	5
VARIAN MED SYS INC	COM	92220P105	246	4883	SH	DEFINED	11
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	7649	174122	SH	DEFINED	20
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	1158	26371	SH	DEFINED	19
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	1065	24250	SH	DEFINED	18
VASOGEN INC	COM	92232F103	2	1000	SH	DEFINED	7
VASOMEDICAL INC	COM	922321104	3	10000	SH	DEFINED	2
VCA ANTECH INC	COM	918194101	4103	145500	SH	DEFINED	20
VCA ANTECH INC	COM	918194101	55	1940	SH	DEFINED	18
VECTOR GROUP LTD	COM	92240M108	7	397	SH	DEFINED	1
VECTREN CORP	COM	92240G101	190	6982	SH	DEFINED	2
VECTREN CORP	COM	92240G101	7071	260330	SH	DEFINED	6
VECTREN CORP	COM	92240G101	4650	171202	SH	DEFINED	3
VECTREN CORP	COM	92240G101	128	4700	SH	DEFINED	18
VEECO INSTRS INC DEL	COM	922417100	17	1000	SH	DEFINED	11
VEECO INSTRS INC DEL	COM	922417100	13609	785258	SH	DEFINED	3
VEECO INSTRS INC DEL	COM	922417100	4	203	SH	DEFINED	19
VENTANA MED SYS INC	COM	92276H106	1817	42900	SH	DEFINED	20
VENTAS INC	COM	92276F100	78	2421	SH	DEFINED	20
VENTAS INC	COM	92276F100	4803	150000	SH	DEFINED	22
VENTAS INC	COM	92276F100	61	1900	SH	DEFINED	4
VENTAS INC	COM	92276F100	13	400	SH	DEFINED	2
VENTAS INC	COM	92276F100	78	2421	SH	DEFINED	19
VENTIV HEALTH INC	COM	922793104	74	3115	SH	DEFINED	19
VENTIV HEALTH INC	COM	922793104	22981	972940	SH	DEFINED	3
VENTIV HEALTH INC	COM	922793104	1181	50000	SH	DEFINED	20
VEOLIA ENVIRONNEMENT	SPONSORED ADR	92334N103	339	7475	SH	DEFINED	11
VERISIGN INC	COM	92343E102	32807	1498055	SH	DEFINED	18
VERISIGN INC	COM	92343E102	474	21650	SH	DEFINED	11
VERISIGN INC	COM	92343E102	6	281	SH	DEFINED	2
VERISIGN INC	COM	92343E102	31043	1417500	SH	DEFINED	20
VERISIGN INC	COM	92343E102	315	14400	SH	DEFINED	5
VERITAS DGC INC	COM	92343P107	9991	281520	SH	DEFINED	3
VERIZON COMMUNICATIONS	COM	92343V104	531	17631	SH	DEFINED	11
VERIZON COMMUNICATIONS	COM	92343V104	59282	1968182	SH	DEFINED	20
VERIZON COMMUNICATIONS	COM	92343V104	3321	110245	SH	DEFINED	2
VERIZON COMMUNICATIONS	COM	92343V104	148	4908	SH	DEFINED	4
VERIZON COMMUNICATIONS	COM	92343V104	29484	978899	SH	DEFINED	3
VERIZON COMMUNICATIONS	COM	92343V104	4827	160267	SH	DEFINED	17
VERIZON COMMUNICATIONS	COM	92343V104	33474	1111359	SH	DEFINED	6
VERIZON COMMUNICATIONS	COM	92343V104	1261	41880	SH	DEFINED	1
VERIZON COMMUNICATIONS	COM	92343V104	4692	155781	SH	DEFINED	21
VERIZON COMMUNICATIONS	COM	92343V104	23657	785429	SH	DEFINED	19
VERIZON COMMUNICATIONS	COM	92343V104	2125	70565	SH	DEFINED	22
VERIZON COMMUNICATIONS	COM	92343V104	190241	6316088	SH	DEFINED	18
VERIZON COMMUNICATIONS	COM	92343V104	3014	100053	SH	DEFINED	9
VERIZON COMMUNICATIONS	COM	92343V104	9030	299809	SH	DEFINED	23
VERIZON COMMUNICATIONS	COM	92343V104	47	1550	SH	DEFINED	7
VERIZON COMMUNICATIONS	COM	92343V104	1038	34463	SH	DEFINED	5
VERTEX PHARMACEUTICALS INC	COM	92532F100	443	15994	SH	DEFINED	19
VERTEX PHARMACEUTICALS INC	COM	92532F100	74723	2700514	SH	DEFINED	20
VERTEX PHARMACEUTICALS INC	COM	92532F100	53	1900	SH	DEFINED	11



Edgar Filing: LEGG MASON INC - Form 13F-HR

VERTEX PHARMACEUTICALS INC	COM	92532F100	8016	289715	SH	DEFINED	18
VERTEX PHARMACEUTICALS INC	COM	92532F100	5283	190927	SH	DEFINED	21
VERTICALNET INC	COM NEW	92532L206	0	760	SH	DEFINED	17
VERTRUE INC	COM	92534N101	5020	142100	SH	DEFINED	6
VERTRUE INC	COM	92534N101	1231	34850	SH	DEFINED	3
VIACELL INC	COM	92554J105	371	66050	SH	DEFINED	3
VIACELL INC	COM	92554J105	3689	656480	SH	DEFINED	20
VIACELL INC	COM	92554J105	196	34920	SH	DEFINED	18
VIACELL INC	COM	92554J105	7	1265	SH	DEFINED	21
VIACOM INC	CL B	925524308	683	20953	SH	DEFINED	17
VIACOM INC	CL B	925524308	0	2868660	SH	DEFINED	20
VIACOM INC	CL B	925524308	71	2203	SH	DEFINED	2
VIACOM INC	CL B	925524308	30	906	SH	DEFINED	4
VIACOM INC	CL B	925524308	5702	174902	SH	DEFINED	3
VIACOM INC	CL B	925524308	48	1477	SH	DEFINED	11
VIACOM INC	CL B	925524308	525	16100	SH	DEFINED	5
VIACOM INC	CL B	925524308	0	424830	SH	DEFINED	19
VIACOM INC	CL B	925524308	1271	39000	SH	DEFINED	6
VIACOM INC	CL B	925524308	1	41	SH	DEFINED	1
VIACOM INC	CL B	925524308	0	16722	SH	DEFINED	21
VIACOM INC	CL B	925524308	0	2979706	SH	DEFINED	18
VIACOM INC	CL B	925524308	76	2340	SH	DEFINED	9
VIACOM INC	CL B	925524308	0	9012	SH	DEFINED	23
VIACOM INC	CL A	925524100	402	14700	SH	DEFINED	21
VIACOM INC	CL A	925524100	72	2190	SH	DEFINED	17
VIACOM INC	CL A	925524100	130	4000	SH	DEFINED	2
VIACOM INC	CL A	925524100	70	2568	SH	DEFINED	18
VIACOM INC	CL B	925524308	0	77287	SH	DEFINED	22
VIAD CORP	COM NEW	92552R406	10	325	SH	DEFINED	9
VIASAT INC	COM	92552V100	145	5423	SH	DEFINED	19
VIASYS HEALTHCARE INC	COM NEW	92553Q209	4392	170900	SH	DEFINED	3
VIASYS HEALTHCARE INC	COM NEW	92553Q209	19	730	SH	DEFINED	18
VIASYS HEALTHCARE INC	COM NEW	92553Q209	0	1	SH	DEFINED	2
VIASYS HEALTHCARE INC	COM NEW	92553Q209	123	4792	SH	DEFINED	20
VIASYS HEALTHCARE INC	COM NEW	92553Q209	1544	60076	SH	DEFINED	19
VIGNETTE CORP	COM NEW	926734401	11811	724171	SH	DEFINED	3
VIGNETTE CORP	COM NEW	926734401	11	682	SH	DEFINED	19
VIGNETTE CORP	COM NEW	926734401	68	4152	SH	DEFINED	20
VINEYARD NATL BANCORP	COM	927426106	1370	44410	SH	DEFINED	3
VINEYARD NATL BANCORP	COM	927426106	340	11024	SH	DEFINED	18
VINTAGE PETE INC	COM	927460105	48	900	SH	DEFINED	11
VINTAGE PETE INC	COM	927460105	1525	28600	SH	DEFINED	3
VIRAGEN INC	COM NEW	927638403	0	0	SH	DEFINED	18
VIRCO MFG CO	COM	927651109	27	4850	SH	DEFINED	11
VIRGINIA COMM BANCORP INC	COM	92778Q109	70	2422	SH	DEFINED	3
VIOPHARMA INC	COM	928241108	34459	1862624	SH	DEFINED	3
VIOPHARMA INC	COM	928241108	13	694	SH	DEFINED	18
VISHAY INTERTECHNOLOGY INC	COM	928298108	2039	148149	SH	DEFINED	19
VISHAY INTERTECHNOLOGY INC	COM	928298108	74	5370	SH	DEFINED	6
VISHAY INTERTECHNOLOGY INC	COM	928298108	14	1032	SH	DEFINED	2
VISHAY INTERTECHNOLOGY INC	COM	928298108	33	2394	SH	DEFINED	9
VISHAY INTERTECHNOLOGY INC	COM	928298108	688	50000	SH	DEFINED	20
VISTEON CORP	COM	92839U107	149	23861	SH	DEFINED	19
VISTEON CORP	COM	92839U107	2	373	SH	DEFINED	2
VISTEON CORP	COM	92839U107	2	390	SH	DEFINED	9
VISTEON CORP	COM	92839U107	2	335	SH	DEFINED	18
VITAL IMAGES INC	COM	92846N104	52	2000	SH	DEFINED	2
VITAL SIGNS INC	COM	928469105	985	23010	SH	DEFINED	3
VITESSE SEMICONDUCTOR CORP	COM	928497106	28	14694	SH	DEFINED	20
VITESSE SEMICONDUCTOR CORP	COM	928497106	0	50	SH	DEFINED	2
VITRAN INC	COM	92850E107	359	19400	SH	DEFINED	7
VITRIA TECHNOLOGY	COM NEW	92849Q401	59	22099	SH	DEFINED	20

Edgar Filing: LEGG MASON INC - Form 13F-HR

VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	1628	51800	SH	DEFINED	6
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	291	9258	SH	DEFINED	9
VIVUS INC	COM	928551100	0	11	SH	DEFINED	2
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	3992	185920	SH	DEFINED	1
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	238	11097	SH	DEFINED	11
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	620	28865	SH	DEFINED	5
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	17043	815371	SH	DEFINED	6
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	16428	765180	SH	DEFINED	17
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	6	280	SH	DEFINED	9
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	1765	82219	SH	DEFINED	2
VOLCOM INC	COM	92864N101	2639	77600	SH	DEFINED	20
VOLT INFORMATION SCIENCES IN	COM	928703107	544	28600	SH	DEFINED	3
VOLT INFORMATION SCIENCES IN	COM	928703107	2054	108000	SH	DEFINED	6
VORNADO RLTY TR	SH BEN INT	929042109	2560	30670	SH	DEFINED	3
VORNADO RLTY TR	SH BEN INT	929042109	843	10098	SH	DEFINED	2
VORNADO RLTY TR	SH BEN INT	929042109	2088	25013	SH	DEFINED	19
VORNADO RLTY TR	SH BEN INT	929042109	2355	28216	SH	DEFINED	9
VORNADO RLTY TR	SH BEN INT	929042109	2245	26900	SH	DEFINED	21
VORNADO RLTY TR	SH BEN INT	929042109	9449	113202	SH	DEFINED	20
VORNADO RLTY TR	SH BEN INT	929042109	41	496	SH	DEFINED	18
VULCAN MATLS CO	COM	929160109	281	4150	SH	DEFINED	18
VULCAN MATLS CO	COM	929160109	15	225	SH	DEFINED	11
VULCAN MATLS CO	COM	929160109	1526	22524	SH	DEFINED	19
VULCAN MATLS CO	COM	929160109	53	788	SH	DEFINED	22
W & T OFFSHORE INC	COM	92922P106	24606	836953	SH	DEFINED	3
W & T OFFSHORE INC	COM	92922P106	593	20179	SH	DEFINED	19
W & T OFFSHORE INC	COM	92922P106	29	1000	SH	DEFINED	11
W HLDG CO INC	COM	929251106	323	39250	SH	DEFINED	20
W HLDG CO INC	COM	929251106	105	12781	SH	DEFINED	18
W P CAREY & CO LLC	COM	92930Y107	42	1649	SH	DEFINED	18
W P CAREY & CO LLC	COM	92930Y107	79	3100	SH	DEFINED	17
W-H ENERGY SVCS INC	COM	92925E108	19064	576312	SH	DEFINED	3
W-H ENERGY SVCS INC	COM	92925E108	80	2432	SH	DEFINED	19
WABTEC CORP	COM	929740108	505	18785	SH	DEFINED	18
WABTEC CORP	COM	929740108	12019	446821	SH	DEFINED	3
WABTEC CORP	COM	929740108	6626	246338	SH	DEFINED	20
WABTEC CORP	COM	929740108	2717	101021	SH	DEFINED	19
WACHOVIA CORP 2ND NEW	COM	929903102	114672	2169345	SH	DEFINED	21
WACHOVIA CORP 2ND NEW	COM	929903102	80620	1525161	SH	DEFINED	18
WACHOVIA CORP 2ND NEW	COM	929903102	10257	194048	SH	DEFINED	23
WACHOVIA CORP 2ND NEW	COM	929903102	749	14162	SH	DEFINED	9
WACHOVIA CORP 2ND NEW	COM	929903102	21	389	SH	DEFINED	22
WACHOVIA CORP 2ND NEW	COM	929903102	26447	500329	SH	DEFINED	19
WACHOVIA CORP 2ND NEW	COM	929903102	8644	163517	SH	DEFINED	17
WACHOVIA CORP 2ND NEW	COM	929903102	1090	20625	SH	DEFINED	7
WACHOVIA CORP 2ND NEW	COM	929903102	397	7517	SH	DEFINED	1
WACHOVIA CORP 2ND NEW	COM	929903102	1189	22488	SH	DEFINED	11
WACHOVIA CORP 2ND NEW	COM	929903102	1013	19169	SH	DEFINED	2
WACHOVIA CORP 2ND NEW	COM	929903102	4220	79833	SH	DEFINED	5
WACHOVIA CORP 2ND NEW	COM	929903102	9734	184139	SH	DEFINED	3
WACHOVIA CORP 2ND NEW	COM	929903102	1243	23515	SH	DEFINED	4
WACHOVIA CORP 2ND NEW	COM	929903102	39812	753162	SH	DEFINED	20
WACHOVIA CORP 2ND NEW	COM	929903102	63157	1194798	SH	DEFINED	6
WADDELL & REED FINL INC	CL A	930059100	3273	156100	SH	DEFINED	20
WADDELL & REED FINL INC	CL A	930059100	28	1350	SH	DEFINED	11
WADDELL & REED FINL INC	CL A	930059100	2092	107175	SH	DEFINED	6
WAINWRIGHT BK&TR CO BOSTON M	COM	930705108	970	96285	SH	DEFINED	1
WAL MART STORES INC	COM	931142103	227100	4852567	SH	DEFINED	21
WAL MART STORES INC	COM	931142103	287644	6146231	SH	DEFINED	18
WAL MART STORES INC	COM	931142103	5386	115123	SH	DEFINED	9
WAL MART STORES INC	COM	931142103	20292	433597	SH	DEFINED	17
WAL MART STORES INC	COM	931142103	129	2757	SH	DEFINED	22

Edgar Filing: LEGG MASON INC - Form 13F-HR

WAL MART STORES INC	COM	931142103	32858	702088	SH	DEFINED	19
WAL MART STORES INC	COM	931142103	19778	422600	SH	DEFINED	23
WAL MART STORES INC	COM	931142103	17056	364442	SH	DEFINED	6
WAL MART STORES INC	COM	931142103	306893	6557547	SH	DEFINED	20
WAL MART STORES INC	COM	931142103	11707	250150	SH	DEFINED	7
WAL MART STORES INC	COM	931142103	2279	48699	SH	DEFINED	1
WAL MART STORES INC	COM	931142103	1638	35000	SH	DEFINED	8
WAL MART STORES INC	COM	931142103	39676	847784	SH	DEFINED	3
WAL MART STORES INC	COM	931142103	49	1042	SH	DEFINED	4
WAL MART STORES INC	COM	931142103	3331	71172	SH	DEFINED	2
WAL MART STORES INC	COM	931142103	671	14331	SH	DEFINED	11
WAL MART STORES INC	COM	931142103	485	10355	SH	DEFINED	5
WALGREEN CO	COM	931422109	10987	248235	SH	DEFINED	19
WALGREEN CO	COM	931422109	6515	147193	SH	DEFINED	2
WALGREEN CO	COM	931422109	4419	99847	SH	DEFINED	3
WALGREEN CO	COM	931422109	1289	29115	SH	DEFINED	11
WALGREEN CO	COM	931422109	2260	51060	SH	DEFINED	5
WALGREEN CO	COM	931422109	24448	552372	SH	DEFINED	1
WALGREEN CO	COM	931422109	7	150	SH	DEFINED	7
WALGREEN CO	COM	931422109	60164	1359320	SH	DEFINED	20
WALGREEN CO	COM	931422109	32302	729824	SH	DEFINED	18
WALGREEN CO	COM	931422109	117	2653	SH	DEFINED	9
WALGREEN CO	COM	931422109	35298	797522	SH	DEFINED	17
WALGREEN CO	COM	931422109	3696	83500	SH	DEFINED	23
WALGREEN CO	COM	931422109	133	3011	SH	DEFINED	4
WALTER INDS INC	COM	93317Q105	69	1387	SH	DEFINED	19
WARNACO GROUP INC	COM NEW	934390402	17155	642020	SH	DEFINED	3
WARWICK VALLEY TEL CO	COM	936750108	223	11700	SH	DEFINED	6
WASHINGTON BKG CO OAK HBR WA	COM	937303105	953	52253	SH	DEFINED	6
WASHINGTON FED INC	COM	938824109	38	1658	SH	DEFINED	9
WASHINGTON FED INC	COM	938824109	246	10713	SH	DEFINED	18
WASHINGTON FED INC	COM	938824109	44620	1940816	SH	DEFINED	6
WASHINGTON FED INC	COM	938824109	38	1636	SH	DEFINED	11
WASHINGTON FED INC	COM	938824109	453	19718	SH	DEFINED	4
WASHINGTON FED INC	COM	938824109	2045	88968	SH	DEFINED	2
WASHINGTON MUT INC	COM	939322103	9197	211419	SH	DEFINED	19
WASHINGTON MUT INC	COM	939322103	13920	320000	SH	DEFINED	10
WASHINGTON MUT INC	COM	939322103	3555	81678	SH	DEFINED	9
WASHINGTON MUT INC	COM	939322103	4957	113965	SH	DEFINED	18
WASHINGTON MUT INC	COM	939322103	2783	63975	SH	DEFINED	21
WASHINGTON MUT INC	COM	939322103	178	4090	SH	DEFINED	7
WASHINGTON MUT INC	COM	939322103	43677	1004058	SH	DEFINED	8
WASHINGTON MUT INC	COM	939322103	35168	808466	SH	DEFINED	6
WASHINGTON MUT INC	COM	939322103	593	13640	SH	DEFINED	5
WASHINGTON MUT INC	COM	939322103	125	2875	SH	DEFINED	11
WASHINGTON MUT INC	COM	939322103	3035	69765	SH	DEFINED	17
WASHINGTON MUT INC	COM	939322103	1647	37860	SH	DEFINED	3
WASHINGTON MUT INC	COM	939322103	1685	38736	SH	DEFINED	4
WASHINGTON MUT INC	COM	939322103	1380	31731	SH	DEFINED	2
WASHINGTON MUT INC	COM	939322103	56	1284	SH	DEFINED	22
WASHINGTON MUT INC	COM	939322103	1726	39668	SH	DEFINED	20
WASHINGTON POST CO	CL B	939640108	138	180	SH	DEFINED	21
WASHINGTON POST CO	CL B	939640108	5147	6728	SH	DEFINED	20
WASHINGTON POST CO	CL B	939640108	1939	2535	SH	DEFINED	17
WASHINGTON POST CO	CL B	939640108	563	736	SH	DEFINED	18
WASHINGTON POST CO	CL B	939640108	350	457	SH	DEFINED	11
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	24	800	SH	DEFINED	11
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	48	1575	SH	DEFINED	9
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	243	8006	SH	DEFINED	2
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	123	4050	SH	DEFINED	17
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	16	540	SH	DEFINED	18
WASTE CONNECTIONS INC	COM	941053100	26	750	SH	DEFINED	17

Edgar Filing: LEGG MASON INC - Form 13F-HR

WASTE CONNECTIONS INC	COM		941053100	11	307	SH	DEFINED	9
WASTE CONNECTIONS INC	DBCV	5/0	941053AE0	234413	2100000	SH	DEFINED	20
WASTE CONNECTIONS INC	DBCV	5/0	941053AE0	16475	16475000	PRN	DEFINED	21
WASTE INDUSTRIES USA INC	COM		941057101	10	800	SH	DEFINED	11
WASTE INDUSTRIES USA INC	COM		941057101	1421	110313	SH	DEFINED	6
WASTE MGMT INC DEL	COM		94106L109	152	5000	SH	DEFINED	11
WASTE MGMT INC DEL	COM		94106L109	9242	304524	SH	DEFINED	5
WASTE MGMT INC DEL	COM		94106L109	104721	3450439	SH	DEFINED	10
WASTE MGMT INC DEL	COM		94106L109	665	21906	SH	DEFINED	21
WASTE MGMT INC DEL	COM		94106L109	2515	82875	SH	DEFINED	9
WASTE MGMT INC DEL	COM		94106L109	703	23147	SH	DEFINED	17
WASTE MGMT INC DEL	COM		94106L109	16172	532842	SH	DEFINED	4
WASTE MGMT INC DEL	COM		94106L109	30	1000	SH	DEFINED	2
WASTE MGMT INC DEL	COM		94106L109	429	14140	SH	DEFINED	7
WASTE MGMT INC DEL	COM		94106L109	11	350	SH	DEFINED	1
WASTE MGMT INC DEL	COM		94106L109	117843	3882788	SH	DEFINED	20
WASTE MGMT INC DEL	COM		94106L109	122567	4038461	SH	DEFINED	18
WASTE MGMT INC DEL	COM		94106L109	3278	108005	SH	DEFINED	19
WASTE MGMT INC DEL	COM		94106L109	670912	22105828	SH	DEFINED	8
WASTE MGMT INC DEL	COM		94106L109	402	13250	SH	DEFINED	6
WATER PIK TECHNOLOGIES INC	COM		94113U100	6	300	SH	DEFINED	11
WATER PIK TECHNOLOGIES INC	COM		94113U100	2840	132300	SH	DEFINED	6
WATERS CORP	COM		941848103	19	500	SH	DEFINED	9
WATERS CORP	COM		941848103	2881	76217	SH	DEFINED	19
WATERS CORP	COM		941848103	1787	47269	SH	DEFINED	17
WATERS CORP	COM		941848103	1222	32328	SH	DEFINED	20
WATERS CORP	COM		941848103	15	400	SH	DEFINED	1
WATSCO INC	COM		942622200	4	65	SH	DEFINED	18
WATSCO INC	COM		942622200	21206	354560	SH	DEFINED	3
WATSON PHARMACEUTICALS INC	COM		942683103	205	6300	SH	DEFINED	5
WATSON PHARMACEUTICALS INC	COM		942683103	18807	578510	SH	DEFINED	6
WATSON PHARMACEUTICALS INC	DBCV	1.750% 3/1	942683AC7	368	368000	PRN	DEFINED	21
WATSON PHARMACEUTICALS INC	COM		942683103	50	1547	SH	DEFINED	18
WATSON PHARMACEUTICALS INC	COM		942683103	44	1349	SH	DEFINED	22
WATSON PHARMACEUTICALS INC	COM		942683103	8	250	SH	DEFINED	9
WATSON PHARMACEUTICALS INC	COM		942683103	1372	42211	SH	DEFINED	19
WATSON PHARMACEUTICALS INC	COM		942683103	2985	91824	SH	DEFINED	20
WATSON WYATT & CO HLDGS	CL A		942712100	511	18300	SH	DEFINED	18
WATSON WYATT & CO HLDGS	CL A		942712100	7325	262545	SH	DEFINED	20
WATTS WATER TECHNOLOGIES INC	CL A		942749102	1	28	SH	DEFINED	18
WATTS WATER TECHNOLOGIES INC	CL A		942749102	18	600	SH	DEFINED	11
WCI CMNTYS INC	COM		92923C104	1266	47150	SH	DEFINED	19
WCI CMNTYS INC	COM		92923C104	2137	79600	SH	DEFINED	6
WCI CMNTYS INC	COM		92923C104	12548	467320	SH	DEFINED	3
WD-40 CO	COM		929236107	150	5700	SH	DEFINED	3
WEATHERFORD INTERNATIONAL LT	COM		G95089101	586	16180	SH	DEFINED	5
WEATHERFORD INTERNATIONAL LT	COM		G95089101	14	388	SH	DEFINED	2
WEATHERFORD INTERNATIONAL LT	COM		G95089101	99	2730	SH	DEFINED	4
WEATHERFORD INTERNATIONAL LT	COM		G95089101	0	1	SH	DEFINED	7
WEATHERFORD INTERNATIONAL LT	COM		G95089101	101	2800	SH	DEFINED	11
WEBEX COMMUNICATIONS INC	COM		94767L109	1461	67525	SH	DEFINED	19
WEBMD HEALTH CORP	CL A		94770V102	540	18600	SH	DEFINED	23
WEBMETHODS INC	COM		94768C108	730	94700	SH	DEFINED	18
WEBMETHODS INC	COM		94768C108	7478	969900	SH	DEFINED	21
WEBMETHODS INC	COM		94768C108	1442	187000	SH	DEFINED	20
WEBSense INC	COM		947684106	2606	39700	SH	DEFINED	23
WEBSense INC	COM		947684106	13	200	SH	DEFINED	11
WEBSTER FINL CORP CONN	COM		947890109	1452	30955	SH	DEFINED	18
WEBSTER FINL CORP CONN	COM		947890109	523	11150	SH	DEFINED	11
WEBSTER FINL CORP CONN	COM		947890109	4435	94553	SH	DEFINED	20
WEBSTER FINL CORP CONN	COM		947890109	20292	432670	SH	DEFINED	6
WEIGHT WATCHERS INTL INC NEW	COM		948626106	1	13	SH	DEFINED	18

Edgar Filing: LEGG MASON INC - Form 13F-HR

WEINGARTEN RLTY INVS	SH BEN INT	948741103	85	2250	SH	DEFINED	2
WEINGARTEN RLTY INVS	SH BEN INT	948741103	1892	50030	SH	DEFINED	11
WEINGARTEN RLTY INVS	SH BEN INT	948741103	41	1081	SH	DEFINED	19
WEINGARTEN RLTY INVS	SH BEN INT	948741103	41	1081	SH	DEFINED	20
WEINGARTEN RLTY INVS	SH BEN INT	948741103	55	1462	SH	DEFINED	18
WEINGARTEN RLTY INVS	SH BEN INT	948741103	4312	114044	SH	DEFINED	9
WEIS MKTS INC	COM	948849104	34	800	SH	DEFINED	11
WEIS MKTS INC	COM	948849104	17	400	SH	DEFINED	9
WEIS MKTS INC	COM	948849104	492	11430	SH	DEFINED	3
WELLCARE HEALTH PLANS INC	COM	94946T106	16	400	SH	DEFINED	11
WELLCARE HEALTH PLANS INC	COM	94946T106	8811	215690	SH	DEFINED	21
WELLCARE HEALTH PLANS INC	COM	94946T106	1719	42070	SH	DEFINED	20
WELLCARE HEALTH PLANS INC	COM	94946T106	37778	924807	SH	DEFINED	3
WELLCARE HEALTH PLANS INC	COM	94946T106	842	20600	SH	DEFINED	18
WELLMAN INC	COM	949702104	494	72850	SH	DEFINED	6
WELLMAN INC	COM	949702104	6	869	SH	DEFINED	19
WELLPOINT INC	COM	94973V107	21348	267550	SH	DEFINED	3
WELLPOINT INC	COM	94973V107	225	2825	SH	DEFINED	5
WELLPOINT INC	COM	94973V107	217	2722	SH	DEFINED	2
WELLPOINT INC	COM	94973V107	11955	149837	SH	DEFINED	17
WELLPOINT INC	COM	94973V107	546	6840	SH	DEFINED	11
WELLPOINT INC	COM	94973V107	14104	176769	SH	DEFINED	19
WELLPOINT INC	COM	94973V107	317347	3977275	SH	DEFINED	8
WELLPOINT INC	COM	94973V107	92	1150	SH	DEFINED	1
WELLPOINT INC	COM	94973V107	5736	71890	SH	DEFINED	22
WELLPOINT INC	COM	94973V107	168956	2117512	SH	DEFINED	21
WELLPOINT INC	COM	94973V107	120260	1507202	SH	DEFINED	20
WELLPOINT INC	COM	94973V107	16	200	SH	DEFINED	9
WELLPOINT INC	COM	94973V107	96	1200	SH	DEFINED	4
WELLPOINT INC	COM	94973V107	87633	1098300	SH	DEFINED	18
WELLS FARGO & CO NEW	COM	949746101	30389	483677	SH	DEFINED	19
WELLS FARGO & CO NEW	COM	949746101	11019	175381	SH	DEFINED	2
WELLS FARGO & CO NEW	COM	949746101	6091	96950	SH	DEFINED	6
WELLS FARGO & CO NEW	COM	949746101	452	7193	SH	DEFINED	1
WELLS FARGO & CO NEW	COM	949746101	163	2600	SH	DEFINED	7
WELLS FARGO & CO NEW	COM	949746101	195542	3112232	SH	DEFINED	21
WELLS FARGO & CO NEW	COM	949746101	5564	88550	SH	DEFINED	23
WELLS FARGO & CO NEW	COM	949746101	2878	45804	SH	DEFINED	5
WELLS FARGO & CO NEW	COM	949746101	223	3553	SH	DEFINED	9
WELLS FARGO & CO NEW	COM	949746101	1917	30507	SH	DEFINED	11
WELLS FARGO & CO NEW	COM	949746101	37785	601381	SH	DEFINED	17
WELLS FARGO & CO NEW	COM	949746101	1515	24107	SH	DEFINED	4
WELLS FARGO & CO NEW	COM	949746101	14153	225264	SH	DEFINED	3
WELLS FARGO & CO NEW	COM	949746101	280458	4463765	SH	DEFINED	20
WELLS FARGO & CO NEW	COM	949746101	1765	28093	SH	DEFINED	22
WELLS FARGO & CO NEW	COM	949746101	300354	4780420	SH	DEFINED	18
WELLSFORD REAL PTYS INC	COM NEW	950240200	300	50024	SH	DEFINED	6
WELLSFORD REAL PTYS INC	COM NEW	950240200	0	37	SH	DEFINED	2
WENDYS INTL INC	COM	950590109	1233	22313	SH	DEFINED	19
WENDYS INTL INC	COM	950590109	2210	40000	SH	DEFINED	7
WENDYS INTL INC	COM	950590109	10	177	SH	DEFINED	2
WENDYS INTL INC	COM	950590109	65	1184	SH	DEFINED	18
WERNER ENTERPRISES INC	COM	950755108	4628	234900	SH	DEFINED	6
WERNER ENTERPRISES INC	COM	950755108	877	44518	SH	DEFINED	18
WERNER ENTERPRISES INC	COM	950755108	305	15475	SH	DEFINED	21
WESBANCO INC	COM	950810101	6496	213600	SH	DEFINED	6
WESBANCO INC	COM	950810101	12	408	SH	DEFINED	19
WESBANCO INC	COM	950810101	33	1075	SH	DEFINED	11
WESBANCO INC	COM	950810101	8	255	SH	DEFINED	2
WESCO INTL INC	COM	95082P105	16450	384966	SH	DEFINED	3
WESCO INTL INC	COM	95082P105	1640	38391	SH	DEFINED	19
WEST COAST BANCORP ORE NEW	COM	952145100	257	9720	SH	DEFINED	3

Edgar Filing: LEGG MASON INC - Form 13F-HR

WEST COAST BANCORP ORE NEW	COM	952145100	2290	86560	SH	DEFINED	6
WEST CORP	COM	952355105	638	15139	SH	DEFINED	19
WEST CORP	COM	952355105	1557	36932	SH	DEFINED	3
WEST MARINE INC	COM	954235107	801	57320	SH	DEFINED	20
WEST MARINE INC	COM	954235107	429	30670	SH	DEFINED	18
WEST MARINE INC	COM	954235107	3675	262860	SH	DEFINED	21
WEST PHARMACEUTICAL SVSC INC	COM	955306105	0	10	SH	DEFINED	18
WEST PHARMACEUTICAL SVSC INC	COM	955306105	75	3000	SH	DEFINED	11
WEST PHARMACEUTICAL SVSC INC	COM	955306105	7319	292412	SH	DEFINED	3
WESTAFF INC	COM	957070105	931	188113	SH	DEFINED	6
WESTAIM CORP	COM	956909105	1	300	SH	DEFINED	7
WESTAMERICA BANCORPORATION	COM	957090103	848	15974	SH	DEFINED	18
WESTAMERICA BANCORPORATION	COM	957090103	6015	113340	SH	DEFINED	21
WESTAMERICA BANCORPORATION	COM	957090103	3439	64800	SH	DEFINED	20
WESTAR ENERGY INC	COM	95709T100	4128	192000	SH	DEFINED	6
WESTAR ENERGY INC	COM	95709T100	23	1059	SH	DEFINED	2
WESTAR ENERGY INC	COM	95709T100	401	18630	SH	DEFINED	3
WESTAR ENERGY INC	COM	95709T100	304	14150	SH	DEFINED	18
WESTAR ENERGY INC	COM	95709T100	1654	76933	SH	DEFINED	19
WESTAR ENERGY INC	COM	95709T100	72	3371	SH	DEFINED	9
WESTCORP INC	COM	957907108	2596	38975	SH	DEFINED	19
WESTCORP INC	COM	957907108	2507	37642	SH	DEFINED	6
WESTELL TECHNOLOGIES INC	CL A	957541105	3540	786759	SH	DEFINED	6
WESTELL TECHNOLOGIES INC	CL A	957541105	204	45300	SH	DEFINED	3
WESTERN ALLIANCE BANCORP	COM	957638109	18	600	SH	DEFINED	11
WESTERN ASSET CLAYMORE US TR	COM SH BEN INT	95766Q106	0	5	SH	DEFINED	18
WESTERN DIGITAL CORP	COM	958102105	1728	92835	SH	DEFINED	19
WESTERN DIGITAL CORP	COM	958102105	55909	3004250	SH	DEFINED	6
WESTERN DIGITAL CORP	COM	958102105	29	1573	SH	DEFINED	9
WESTERN DIGITAL CORP	COM	958102105	77751	4177894	SH	DEFINED	3
WESTERN DIGITAL CORP	COM	958102105	3759	202000	SH	DEFINED	23
WESTERN DIGITAL CORP	COM	958102105	928	49848	SH	DEFINED	22
WESTERN DIGITAL CORP	COM	958102105	928	49848	SH	DEFINED	20
WESTERN GAS RES INC	COM	958259103	1276	27093	SH	DEFINED	3
WESTERN SIERRA BANCORP	COM	959522103	3751	103069	SH	DEFINED	1
WESTLAKE CHEM CORP	COM	960413102	3555	123400	SH	DEFINED	6
WESTLAKE CHEM CORP	COM	960413102	3	111	SH	DEFINED	3
WESTLAKE CHEM CORP	COM	960413102	21	732	SH	DEFINED	19
WESTWOOD ONE INC	COM	961815107	373	22900	SH	DEFINED	20
WET SEAL INC	CL A	961840105	1955	440400	SH	DEFINED	3
WEYERHAEUSER CO	COM	962166104	41	616	SH	DEFINED	11
WEYERHAEUSER CO	COM	962166104	5768	86950	SH	DEFINED	21
WEYERHAEUSER CO	COM	962166104	516	7785	SH	DEFINED	2
WEYERHAEUSER CO	COM	962166104	19	280	SH	DEFINED	7
WEYERHAEUSER CO	COM	962166104	110	1659	SH	DEFINED	22
WEYERHAEUSER CO	COM	962166104	13	200	SH	DEFINED	9
WEYERHAEUSER CO	COM	962166104	303576	4576066	SH	DEFINED	18
WEYERHAEUSER CO	COM	962166104	4726	71236	SH	DEFINED	19
WEYERHAEUSER CO	COM	962166104	165838	2499813	SH	DEFINED	20
WEYERHAEUSER CO	COM	962166104	254	3826	SH	DEFINED	17
WEYERHAEUSER CO	COM	962166104	597	9000	SH	DEFINED	6
WFS FINL INC	COM	92923B106	73	954	SH	DEFINED	18
WFS FINL INC	COM	92923B106	2	20	SH	DEFINED	6
WGL HLDGS INC	COM	92924F106	32330	1075500	SH	DEFINED	6
WGL HLDGS INC	COM	92924F106	62	2050	SH	DEFINED	11
WHIRLPOOL CORP	COM	963320106	42	506	SH	DEFINED	22
WHIRLPOOL CORP	COM	963320106	1084	12941	SH	DEFINED	19
WHIRLPOOL CORP	COM	963320106	2932	35000	SH	DEFINED	6
WHIRLPOOL CORP	COM	963320106	42	500	SH	DEFINED	3
WHIRLPOOL CORP	COM	963320106	8075	96407	SH	DEFINED	18
WHITE MTNS INS GROUP LTD	COM	G9618E107	755	1352	SH	DEFINED	17
WHITE MTNS INS GROUP LTD	COM	G9618E107	56	100	SH	DEFINED	2

Edgar Filing: LEGG MASON INC - Form 13F-HR

WHITE MTNS INS GROUP LTD	COM	G9618E107	698	1250	SH	DEFINED	5
WHITE MTNS INS GROUP LTD	COM	G9618E107	195	350	SH	DEFINED	11
WHITING PETE CORP NEW	COM	966387102	1708	42700	SH	DEFINED	20
WHITNEY HLDG CORP	COM	966612103	837	30375	SH	DEFINED	18
WHITNEY HLDG CORP	COM	966612103	506	18350	SH	DEFINED	11
WHOLE FOODS MKT INC	COM	966837106	576	7442	SH	DEFINED	19
WHOLE FOODS MKT INC	COM	966837106	410	5300	SH	DEFINED	5
WHOLE FOODS MKT INC	COM	966837106	383	4950	SH	DEFINED	11
WHOLE FOODS MKT INC	COM	966837106	31	400	SH	DEFINED	2
WHOLE FOODS MKT INC	COM	966837106	683	8822	SH	DEFINED	21
WHOLE FOODS MKT INC	COM	966837106	4009	51800	SH	DEFINED	23
WHOLE FOODS MKT INC	COM	966837106	229	2964	SH	DEFINED	18
WHOLE FOODS MKT INC	COM	966837106	6615	85470	SH	DEFINED	17
WHOLE FOODS MKT INC	COM	966837106	310	4000	SH	DEFINED	1
WILD OATS MARKETS INC	COM	96808B107	342	28291	SH	DEFINED	19
WILD OATS MARKETS INC	COM	96808B107	13	1100	SH	DEFINED	1
WILD OATS MARKETS INC	COM	96808B107	4	350	SH	DEFINED	2
WILEY JOHN & SONS INC	CL A	968223206	816	20900	SH	DEFINED	11
WILEY JOHN & SONS INC	CL A	968223206	544	13940	SH	DEFINED	17
WILEY JOHN & SONS INC	CL A	968223206	818	20950	SH	DEFINED	3
WILEY JOHN & SONS INC	CL A	968223206	847	21700	SH	DEFINED	5
WILLIAMS CLAYTON ENERGY INC	COM	969490101	90	2152	SH	DEFINED	19
WILLIAMS COS INC DEL	COM	969457100	13194	569442	SH	DEFINED	6
WILLIAMS COS INC DEL	COM	969457100	2794	120590	SH	DEFINED	11
WILLIAMS COS INC DEL	COM	969457100	464	20040	SH	DEFINED	3
WILLIAMS COS INC DEL	COM	969457100	236	10200	SH	DEFINED	17
WILLIAMS COS INC DEL	COM	969457100	9362	404046	SH	DEFINED	21
WILLIAMS COS INC DEL	COM	969457100	78840	3402657	SH	DEFINED	20
WILLIAMS COS INC DEL	COM	969457100	2558	110407	SH	DEFINED	19
WILLIAMS COS INC DEL	COM	969457100	138	5955	SH	DEFINED	22
WILLIAMS COS INC DEL	COM	969457100	181345	7826710	SH	DEFINED	18
WILLIAMS COS INC DEL	COM	969457100	106	4559	SH	DEFINED	2
WILLIAMS COS INC DEL	COM	969457100	6	250	SH	DEFINED	9
WILLIAMS SCOTSMAN INTL INC	COM	96950G102	5911	341500	SH	DEFINED	3
WILLIAMS SCOTSMAN INTL INC	COM	96950G102	6	326	SH	DEFINED	18
WILLIAMS SONOMA INC	COM	969904101	777	18018	SH	DEFINED	18
WILLIAMS SONOMA INC	COM	969904101	302	7000	SH	DEFINED	3
WILLIAMS SONOMA INC	COM	969904101	424	9829	SH	DEFINED	2
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	30	800	SH	DEFINED	17
WILLOW GROVE BANCORP INC NEW	COM	97111W101	50	3300	SH	DEFINED	11
WILLOW GROVE BANCORP INC NEW	COM	97111W101	908	60000	SH	DEFINED	1
WILMINGTON TRUST CORP	COM	971807102	125	3200	SH	DEFINED	11
WILMINGTON TRUST CORP	COM	971807102	148	3800	SH	DEFINED	17
WILMINGTON TRUST CORP	COM	971807102	275	7066	SH	DEFINED	19
WILMINGTON TRUST CORP	COM	971807102	5662	145510	SH	DEFINED	3
WILMINGTON TRUST CORP	COM	971807102	584	15000	SH	DEFINED	4
WILMINGTON TRUST CORP	COM	971807102	218	5600	SH	DEFINED	2
WILSHIRE BANCORP INC	COM	97186T108	3027	176112	SH	DEFINED	19
WILSHIRE BANCORP INC	COM	97186T108	6427	373880	SH	DEFINED	3
WILSONS THE LEATHER EXPERTS	COM	972463103	1808	498000	SH	DEFINED	6
WIND RIVER SYSTEMS INC	COM	973149107	4549	308000	SH	DEFINED	21
WIND RIVER SYSTEMS INC	COM	973149107	866	58600	SH	DEFINED	20
WIND RIVER SYSTEMS INC	COM	973149107	439	29700	SH	DEFINED	18
WINTRUST FINANCIAL CORP	COM	97650W108	1351	24600	SH	DEFINED	20
WINTRUST FINANCIAL CORP	COM	97650W108	420	7655	SH	DEFINED	19
WINTRUST FINANCIAL CORP	COM	97650W108	1615	29410	SH	DEFINED	3
WIRELESS TELECOM GROUP INC	COM	976524108	1002	378200	SH	DEFINED	6
WISCONSIN ENERGY CORP	COM	976657106	81	2085	SH	DEFINED	2
WISCONSIN ENERGY CORP	COM	976657106	355	9100	SH	DEFINED	5
WISCONSIN ENERGY CORP	COM	976657106	550	14090	SH	DEFINED	3
WISCONSIN ENERGY CORP	COM	976657106	49	1250	SH	DEFINED	9
WISCONSIN ENERGY CORP	COM	976657106	840	21500	SH	DEFINED	18

Edgar Filing: LEGG MASON INC - Form 13F-HR

WISCONSIN ENERGY CORP	COM	976657106	42	1070	SH	DEFINED	11
WISCONSIN ENERGY CORP	COM	976657106	173	4424	SH	DEFINED	17
WISCONSIN ENERGY CORP	COM	976657106	217	5560	SH	DEFINED	6
WISCONSIN ENERGY CORP	COM	976657106	2693	68937	SH	DEFINED	19
WITNESS SYS INC	COM	977424100	4182	212590	SH	DEFINED	3
WITNESS SYS INC	COM	977424100	2351	119500	SH	DEFINED	20
WITNESS SYS INC	COM	977424100	513	26081	SH	DEFINED	19
WMS INDS INC	COM	929297109	1980	78900	SH	DEFINED	20
WMS INDS INC	COM	929297109	15	600	SH	DEFINED	11
WMS INDS INC	COM	929297109	36	1420	SH	DEFINED	18
WMS INDS INC	COM	929297109	1423	56700	SH	DEFINED	23
WOLVERINE WORLD WIDE INC	COM	978097103	3	150	SH	DEFINED	1
WOODHEAD INDS INC	COM	979438108	337	24300	SH	DEFINED	18
WOODHEAD INDS INC	COM	979438108	4719	340243	SH	DEFINED	20
WOODWARD GOVERNOR CO	COM	980745103	60	700	SH	DEFINED	3
WORLD ACCEP CORP DEL	COM	981419104	5771	202500	SH	DEFINED	6
WORLD AIR HLDGS INC	COM	98142V104	1998	207717	SH	DEFINED	3
WORLD FUEL SVCS CORP	COM	981475106	3	100	SH	DEFINED	18
WORLD FUEL SVCS CORP	COM	981475106	88	2600	SH	DEFINED	19
WORLD WRESTLING ENTMT INC	CL A	98156Q108	1304	88830	SH	DEFINED	19
WORLD WRESTLING ENTMT INC	CL A	98156Q108	82	5600	SH	DEFINED	21
WORLD WRESTLING ENTMT INC	CL A	98156Q108	1370	93300	SH	DEFINED	18
WORLD WRESTLING ENTMT INC	CL A	98156Q108	16726	1139400	SH	DEFINED	20
WORLD WRESTLING ENTMT INC	CL A	98156Q108	173	11800	SH	DEFINED	3
WORLD WRESTLING ENTMT INC	CL A	98156Q108	1579	107555	SH	DEFINED	6
WORTHINGTON INDS INC	COM	981811102	19	1000	SH	DEFINED	17
WORTHINGTON INDS INC	COM	981811102	10	500	SH	DEFINED	11
WORTHINGTON INDS INC	COM	981811102	43770	2278500	SH	DEFINED	6
WORTHINGTON INDS INC	COM	981811102	591	30747	SH	DEFINED	19
WORTHINGTON INDS INC	COM	981811102	104	5400	SH	DEFINED	2
WPP GROUP PLC	SPON ADR 0905	929309409	15315	283603	SH	DEFINED	10
WPP GROUP PLC	SPON ADR 0905	929309409	914	20171	SH	DEFINED	6
WPP GROUP PLC	SPON ADR 0905	929309409	581	10762	SH	DEFINED	17
WPP GROUP PLC	SPON ADR 0905	929309409	167418	3100325	SH	DEFINED	8
WPP GROUP PLC	SPON ADR 0905	929309409	231	4275	SH	DEFINED	11
WPS RESOURCES CORP	COM	92931B106	44	800	SH	DEFINED	18
WPS RESOURCES CORP	COM	92931B106	58627	1059980	SH	DEFINED	6
WPS RESOURCES CORP	COM	92931B106	1587	28700	SH	DEFINED	3
WPS RESOURCES CORP	COM	92931B106	11986	216700	SH	DEFINED	20
WPS RESOURCES CORP	COM	92931B106	179	3240	SH	DEFINED	9
WPS RESOURCES CORP	COM	92931B106	61	1100	SH	DEFINED	17
WRIGHT EXPRESS CORP	COM	98233Q105	25705	1168400	SH	DEFINED	21
WRIGHT EXPRESS CORP	COM	98233Q105	3775	171600	SH	DEFINED	20
WRIGHT EXPRESS CORP	COM	98233Q105	315	14300	SH	DEFINED	11
WRIGHT EXPRESS CORP	COM	98233Q105	1275	57975	SH	DEFINED	18
WRIGLEY WM JR CO	COM	982526105	169	2540	SH	DEFINED	2
WRIGLEY WM JR CO	COM	982526105	206	3100	SH	DEFINED	11
WRIGLEY WM JR CO	COM	982526105	7	100	SH	DEFINED	4
WRIGLEY WM JR CO	COM	982526105	2303	34631	SH	DEFINED	19
WRIGLEY WM JR CO	COM	982526105	7492	112682	SH	DEFINED	1
WRIGLEY WM JR CO	COM	982526105	47	700	SH	DEFINED	17
WRIGLEY WM JR CO	COM	982526105	13	200	SH	DEFINED	9
WRIGLEY WM JR CO	COM	982526105	3833	57645	SH	DEFINED	21
WRIGLEY WM JR CO	COM	982526105	245283	3689025	SH	DEFINED	20
WRIGLEY WM JR CO	COM	982526105	416907	6270219	SH	DEFINED	18
WSFS FINL CORP	COM	929328102	288	4700	SH	DEFINED	3
WSFS FINL CORP	COM	929328102	1917	31300	SH	DEFINED	6
WSFS FINL CORP	COM	929328102	992	16198	SH	DEFINED	19
WSFS FINL CORP	COM	929328102	245	4000	SH	DEFINED	11
WYETH	COM	983024100	28	600	SH	DEFINED	4
WYETH	PFD CV \$2	983024209	58	36	SH	DEFINED	18
WYETH	COM	983024100	7287	158165	SH	DEFINED	3



Edgar Filing: LEGG MASON INC - Form 13F-HR

WYETH	COM	983024100	402769	8742549	SH	DEFINED	18
WYETH	COM	983024100	3897	84596	SH	DEFINED	22
WYETH	COM	983024100	23786	516300	SH	DEFINED	23
WYETH	COM	983024100	179	3886	SH	DEFINED	9
WYETH	COM	983024100	16037	348102	SH	DEFINED	19
WYETH	COM	983024100	245607	5331172	SH	DEFINED	20
WYETH	COM	983024100	42857	930260	SH	DEFINED	21
WYETH	COM	983024100	1348	29256	SH	DEFINED	1
WYETH	COM	983024100	40786	888613	SH	DEFINED	6
WYETH	COM	983024100	1818	39458	SH	DEFINED	5
WYETH	COM	983024100	1025	22245	SH	DEFINED	11
WYETH	COM	983024100	16569	359638	SH	DEFINED	17
WYETH	COM	983024100	5160	112000	SH	DEFINED	7
WYETH	COM	983024100	4545	98655	SH	DEFINED	2
WYNN RESORTS LTD	COM	983134107	3	55	SH	DEFINED	2
WYNN RESORTS LTD	COM	983134107	0	7	SH	DEFINED	18
WYNN RESORTS LTD	COM	983134107	1322	24100	SH	DEFINED	23
XCEL ENERGY INC	COM	98389B100	17	897	SH	DEFINED	18
XCEL ENERGY INC	COM	98389B100	90	4890	SH	DEFINED	17
XCEL ENERGY INC	COM	98389B100	67	3604	SH	DEFINED	11
XCEL ENERGY INC	COM	98389B100	157	8499	SH	DEFINED	2
XCEL ENERGY INC	COM	98389B100	68	3682	SH	DEFINED	22
XCEL ENERGY INC	COM	98389B100	732	39680	SH	DEFINED	6
XCEL ENERGY INC	COM	98389B100	186	10093	SH	DEFINED	9
XCEL ENERGY INC	COM	98389B100	1428	77351	SH	DEFINED	19
XENOPORT INC	COM	98411C100	229	12771	SH	DEFINED	3
XEROX CORP	COM	984121103	3296	225000	SH	DEFINED	3
XEROX CORP	COM	984121103	40	2750	SH	DEFINED	4
XEROX CORP	COM	984121103	3507	239389	SH	DEFINED	20
XEROX CORP	COM	984121103	6852	467693	SH	DEFINED	19
XEROX CORP	COM	984121103	225	15330	SH	DEFINED	6
XEROX CORP	COM	984121103	204	13937	SH	DEFINED	18
XEROX CORP	COM	984121103	4	302	SH	DEFINED	9
XEROX CORP	COM	984121103	24	1672	SH	DEFINED	2
XILINX INC	COM	983919101	48797	1935622	SH	DEFINED	20
XILINX INC	COM	983919101	4	150	SH	DEFINED	9
XILINX INC	COM	983919101	14981	594245	SH	DEFINED	18
XILINX INC	COM	983919101	234	9270	SH	DEFINED	21
XILINX INC	COM	983919101	700	27750	SH	DEFINED	22
XILINX INC	COM	983919101	183	7266	SH	DEFINED	23
XILINX INC	COM	983919101	790	31340	SH	DEFINED	17
XILINX INC	COM	983919101	1701	67479	SH	DEFINED	19
XL CAP LTD	CL A	G98255105	411	6100	SH	DEFINED	11
XL CAP LTD	CL A	G98255105	118419	1757475	SH	DEFINED	8
XL CAP LTD	CL A	G98255105	462	6850	SH	DEFINED	5
XL CAP LTD	CL A	G98255105	25	364	SH	DEFINED	6
XL CAP LTD	CL A	G98255105	24247	359851	SH	DEFINED	17
XM SATELLITE RADIO HLDGS INC	CL A	983759101	4	160	SH	DEFINED	2
XM SATELLITE RADIO HLDGS INC	CL A	983759101	2289	83900	SH	DEFINED	10
XM SATELLITE RADIO HLDGS INC	CL A	983759101	98208	3600000	SH	DEFINED	13
XM SATELLITE RADIO HLDGS INC	CL A	983759101	15686	575000	SH	DEFINED	20
XM SATELLITE RADIO HLDGS INC	CL A	983759101	922	33793	SH	DEFINED	9
XM SATELLITE RADIO HLDGS INC	CL A	983759101	362	13260	SH	DEFINED	17
XM SATELLITE RADIO HLDGS INC	CL A	983759101	138	5053	SH	DEFINED	18
XM SATELLITE RADIO HLDGS INC	CL A	983759101	185372	6795155	SH	DEFINED	8
XTO ENERGY INC	COM	98385X106	50	1134	SH	DEFINED	11
XTO ENERGY INC	COM	98385X106	6323	143910	SH	DEFINED	3
XTO ENERGY INC	COM	98385X106	3383	76983	SH	DEFINED	19
XTO ENERGY INC	COM	98385X106	8153	185558	SH	DEFINED	20
XTO ENERGY INC	COM	98385X106	642	14600	SH	DEFINED	23
XTO ENERGY INC	COM	98385X106	2077	47270	SH	DEFINED	18
XTO ENERGY INC	COM	98385X106	9	200	SH	DEFINED	17

Edgar Filing: LEGG MASON INC - Form 13F-HR

XTO ENERGY INC	COM	98385X106	25326	576382	SH	DEFINED	1
XYRATEX LTD	COM	G98268108	930	52580	SH	DEFINED	3
YADKIN VY BK&TR CO ELKIN N C	COM	984308106	807	55452	SH	DEFINED	6
YAHOO INC	COM	984332106	1327	33872	SH	DEFINED	5
YAHOO INC	COM	984332106	267	6812	SH	DEFINED	11
YAHOO INC	COM	984332106	54	1388	SH	DEFINED	2
YAHOO INC	COM	984332106	105786	2700000	SH	DEFINED	13
YAHOO INC	COM	984332106	1131122	28869870	SH	DEFINED	8
YAHOO INC	COM	984332106	116	2970	SH	DEFINED	17
YAHOO INC	COM	984332106	266964	6813790	SH	DEFINED	20
YAHOO INC	COM	984332106	14260	363964	SH	DEFINED	19
YAHOO INC	COM	984332106	3470	88560	SH	DEFINED	9
YAHOO INC	COM	984332106	850	21700	SH	DEFINED	23
YAHOO INC	COM	984332106	43506	1110407	SH	DEFINED	21
YAHOO INC	COM	984332106	156143	3985277	SH	DEFINED	10
YAHOO INC	COM	984332106	411255	10496554	SH	DEFINED	18
YAMANA GOLD INC	COM	98462Y100	8062	1219700	SH	DEFINED	6
YAMANA GOLD INC	COM	98462Y100	653	99000	SH	DEFINED	7
YANKEE CANDLE INC	COM	984757104	6	225	SH	DEFINED	2
YANKEE CANDLE INC	COM	984757104	102	4000	SH	DEFINED	3
YANKEE CANDLE INC	COM	984757104	8102	316500	SH	DEFINED	6
YANKEE CANDLE INC	COM	984757104	664	25950	SH	DEFINED	11
YANKEE CANDLE INC	COM	984757104	478	18653	SH	DEFINED	19
YARDVILLE NATL BANCORP	COM	985021104	298	8600	SH	DEFINED	11
YARDVILLE NATL BANCORP	COM	985021104	236	6800	SH	DEFINED	9
YELLOW ROADWAY CORP	COM	985577105	22418	502529	SH	DEFINED	3
YELLOW ROADWAY CORP	COM	985577105	287	6272	SH	DEFINED	19
YELLOW ROADWAY CORP	COM	985577105	8987	196476	SH	DEFINED	20
YELLOW ROADWAY CORP	COM	985577105	2	40	SH	DEFINED	18
YELLOW ROADWAY CORP	COM	985577105	22	500	SH	DEFINED	9
YUM BRANDS INC	COM	988498101	7	140	SH	DEFINED	9
YUM BRANDS INC	COM	988498101	419	8933	SH	DEFINED	11
YUM BRANDS INC	COM	988498101	72	1530	SH	DEFINED	2
YUM BRANDS INC	COM	988498101	18802	401066	SH	DEFINED	17
YUM BRANDS INC	COM	988498101	7	156	SH	DEFINED	20
YUM BRANDS INC	COM	988498101	3580	76369	SH	DEFINED	19
YUM BRANDS INC	COM	988498101	5213	111209	SH	DEFINED	18
YUM BRANDS INC	COM	988498101	213	4550	SH	DEFINED	6
ZALE CORP NEW	COM	988858106	34516	1372400	SH	DEFINED	6
ZARLINK SEMICONDUCTOR INC	COM	989139100	1695	889700	SH	DEFINED	7
ZEBRA TECHNOLOGIES CORP	CL A	989207105	214	4994	SH	DEFINED	18
ZENITH NATL INS CORP	COM	989390109	21854	473842	SH	DEFINED	6
ZENITH NATL INS CORP	COM	989390109	31112	674580	SH	DEFINED	3
ZIMMER HLDGS INC	COM	98956P102	67	990	SH	DEFINED	7
ZIMMER HLDGS INC	COM	98956P102	1547	22937	SH	DEFINED	20
ZIMMER HLDGS INC	COM	98956P102	9892	146677	SH	DEFINED	17
ZIMMER HLDGS INC	COM	98956P102	1881	27891	SH	DEFINED	18
ZIMMER HLDGS INC	COM	98956P102	343	5083	SH	DEFINED	11
ZIMMER HLDGS INC	COM	98956P102	980	14538	SH	DEFINED	2
ZIMMER HLDGS INC	COM	98956P102	340	5035	SH	DEFINED	5
ZIMMER HLDGS INC	COM	98956P102	2645	39225	SH	DEFINED	1
ZIMMER HLDGS INC	COM	98956P102	6305	93495	SH	DEFINED	19
ZIONS BANCORPORATION	COM	989701107	98	1300	SH	DEFINED	4
ZIONS BANCORPORATION	COM	989701107	982	13000	SH	DEFINED	21
ZIONS BANCORPORATION	COM	989701107	3419	45246	SH	DEFINED	18
ZIONS BANCORPORATION	COM	989701107	2080	27532	SH	DEFINED	19
ZIONS BANCORPORATION	COM	989701107	31212	413079	SH	DEFINED	20
ZIONS BANCORPORATION	COM	989701107	3037	40190	SH	DEFINED	11
ZIONS BANCORPORATION	COM	989701107	17145	226905	SH	DEFINED	1
ZIONS BANCORPORATION	COM	989701107	13526	179010	SH	DEFINED	3
ZIONS BANCORPORATION	COM	989701107	190	2520	SH	DEFINED	6
ZOLL MED CORP	COM	989922109	612	24300	SH	DEFINED	3

Edgar Filing: LEGG MASON INC - Form 13F-HR

ZORAN CORP	COM	98975F101	16149	996253 SH	DEFINED 3
ZORAN CORP	COM	98975F101	3318	204662 SH	DEFINED 19
ZWEIG FD	COM	989834106	8	1609 SH	DEFINED 18
ZWEIG TOTAL RETURN FD INC	COM	989837109	0	101 SH	DEFINED 18
ZWEIG TOTAL RETURN FD INC	COM	989837109	47	10075 SH	DEFINED 2
ZYGO CORP	COM	989855101	262	17850 SH	DEFINED 3