

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

LEGG MASON INC
Form 13F-HR
November 14, 2007

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: September 30, 2007

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: Executive Vice Prsident
Phone: 410-454-3227

Signature, Place, and Date of Signing:

Peter L. Bain Baltimore, MD November 14, 2007

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, L.P.
28-3780	Royce & Associates, LLC

FORM 13F SUMMARY PAGE

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

Report Summary:

Number of Other Included Managers: 16

Form13F Information Table Entry Total: 8104

Form13F Information Table Value Total: \$214,160,337 (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.
6	28-2204	Brandywine Global Investment Management, LLC
8	28-1701	Legg Mason Capital Management, Inc.
11	28-6397	Legg Mason Investment Counsel & Trust Co, NA
13	28-6399	LMM, LLC
14	28-10245	Western Asset Management Company
15	28-6251	Legg Mason International Equities
16	28-	Miscellaneous
17	28-11345	Legg Mason Investment Counsel, LLC
18	28-11611	ClearBridge Advisors, LLC
20	28-4024	Smith Barney Fund Management, LLC
21	28-2568	ClearBridge Asset Management, Inc.
23	28-11198	Legg Mason Asset Management (Japan) Co. Ltd.
24	28-12558	Legg Mason Private Portfolio Group, LLC

FORM 13F INFORMATION TABLE

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DISCRETN	OTH MANA
1ST SOURCE CORP	COM	336901103	3808	166260	SH		DEFINED	6
1ST SOURCE CORP	COM	336901103	55	2398	SH		DEFINED	2
21ST CENTY HLDG CO	COM	90136Q100	32	2200	SH		DEFINED	6
3COM CORP	COM	885535104	1	100	SH		DEFINED	2
3COM CORP	COM	885535104	8551	1730770	SH		DEFINED	18
3M CO	COM	88579Y101	140205	1500630	SH		DEFINED	6
3M CO	COM	88579Y101	1464	15644	SH		DEFINED	11
3M CO	COM	88579Y101	21851	233500	SH		DEFINED	17
3M CO	COM	88579Y101	315063	3366770	SH		DEFINED	18
3M CO	COM	88579Y101	624	6660	SH		DEFINED	20
3M CO	COM	88579Y101	2058	21990	SH		DEFINED	24
3M CO	COM	88579Y101	4664	49842	SH		DEFINED	2
3M CO	COM	88579Y101	271	2886	SH		DEFINED	18,2
3M CO	COM	88579Y101	17101	182740	SH		DEFINED	3
3M CO	COM	88579Y101	2331	24911	SH		DEFINED	1
51JOB INC	SP ADR REP COM	316827104	12	600	SH		DEFINED	18
99 CENTS ONLY STORES	COM	65440K106	17	1665	SH		DEFINED	17

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

A D C TELECOMMUNICATIONS	COM NEW	000886309	2177	111000	SH	DEFINED	6
A D C TELECOMMUNICATIONS	COM NEW	000886309	12784	651900	SH	DEFINED	18
A D C TELECOMMUNICATIONS	COM NEW	000886309	12353	629912	SH	DEFINED	3
AAON INC	COM PAR \$0.004	000360206	2230	113020	SH	DEFINED	3
AAR CORP	COM	000361105	1	29	SH	DEFINED	18
AAR CORP	COM	000361105	7412	244276	SH	DEFINED	6
AARON RENTS INC	COM	002535201	13952	625610	SH	DEFINED	3
ABB LTD	SPONSORED ADR	000375204	32	1210	SH	DEFINED	17
ABB LTD	SPONSORED ADR	000375204	6774	258265	SH	DEFINED	11
ABB LTD	SPONSORED ADR	000375204	31	1200	SH	DEFINED	2
ABB LTD	SPONSORED ADR	000375204	60	2260	SH	DEFINED	18
ABBOTT LABS	COM	002824100	16064	299582	SH	DEFINED	2
ABBOTT LABS	COM	002824100	23506	438377	SH	DEFINED	3
ABBOTT LABS	COM	002824100	1472	27454	SH	DEFINED	11
ABBOTT LABS	COM	002824100	837	15603	SH	DEFINED	18, 2
ABBOTT LABS	COM	002824100	5006	93351	SH	DEFINED	1
ABBOTT LABS	COM	002824100	831389	15505188	SH	DEFINED	18
ABBOTT LABS	COM	002824100	9494	177050	SH	DEFINED	20
ABBOTT LABS	COM	002824100	33464	624097	SH	DEFINED	17
ABBOTT LABS	COM	002824100	176	3278	SH	DEFINED	24
ABERCROMBIE & FITCH CO	CL A	002896207	4	50	SH	DEFINED	17
ABERCROMBIE & FITCH CO	CL A	002896207	214	2640	SH	DEFINED	6
ABERCROMBIE & FITCH CO	CL A	002896207	1026	12709	SH	DEFINED	3
ABERCROMBIE & FITCH CO	CL A	002896207	28	337	SH	DEFINED	18
ABERCROMBIE & FITCH CO	CL A	002896207	9	115	SH	DEFINED	2
ABERCROMBIE & FITCH CO	CL A	002896207	8	100	SH	DEFINED	11
ABM INDS INC	COM	000957100	8142	407490	SH	DEFINED	3
ABM INDS INC	COM	000957100	8	400	SH	DEFINED	18
ABN AMRO HLDG NV	SPONSORED ADR	000937102	4	70	SH	DEFINED	18
ABN AMRO HLDG NV	SPONSORED ADR	000937102	380	7238	SH	DEFINED	6
ABX AIR INC	COM	00080S101	5163	729170	SH	DEFINED	6
ABX AIR INC	COM	00080S101	33	4700	SH	DEFINED	17
ACADIA RLTY TR	COM SH BEN INT	004239109	27	985	SH	DEFINED	2
ACCELRY S INC	COM	00430U103	29	4300	SH	DEFINED	17
ACCENTURE LTD BERMUDA	CL A	G1150G111	133	3300	SH	DEFINED	20
ACCENTURE LTD BERMUDA	CL A	G1150G111	8	188	SH	DEFINED	18, 2
ACCENTURE LTD BERMUDA	CL A	G1150G111	3670	91180	SH	DEFINED	3
ACCENTURE LTD BERMUDA	CL A	G1150G111	63249	1571393	SH	DEFINED	18
ACCENTURE LTD BERMUDA	CL A	G1150G111	125630	3121225	SH	DEFINED	8
ACCENTURE LTD BERMUDA	CL A	G1150G111	12133	301435	SH	DEFINED	1
ACCO BRANDS CORP	COM	00081T108	97	4310	SH	DEFINED	17
ACCO BRANDS CORP	COM	00081T108	2	94	SH	DEFINED	2
ACCO BRANDS CORP	COM	00081T108	2	82	SH	DEFINED	18
ACCREDITED HOME LENDRS HLDG	COM	00437P107	117	10000	SH	DEFINED	8
ACCURIDE CORP	COM	004398103	5343	441140	SH	DEFINED	6
ACE LTD	ORD	G0070K103	24519	404789	SH	DEFINED	3
ACE LTD	ORD	G0070K103	143749	2373250	SH	DEFINED	6
ACE LTD	ORD	G0070K103	5	75	SH	DEFINED	18
ACERGY S A	SPONSORED ADR	00443E104	1	29	SH	DEFINED	18
ACI WORLDWIDE INC	COM	004498101	1	50	SH	DEFINED	6
ACTIONS SEMICONDUCTOR CO LTD	ADR	00507E107	53	9600	SH	DEFINED	6
ACTIVE POWER INC	COM	00504W100	2	1000	SH	DEFINED	17
ACTIVISION INC NEW	COM NEW	004930202	16	725	SH	DEFINED	2
ACTIVISION INC NEW	COM NEW	004930202	573	26500	SH	DEFINED	8
ACTIVISION INC NEW	COM NEW	004930202	5	200	SH	DEFINED	18
ACTUANT CORP	SDCV 2.000%11/1	00508XAB0	6660	4000000	PRN	DEFINED	21
ACTUANT CORP	CL A NEW	00508X203	5784	89020	SH	DEFINED	3
ACTUANT CORP	CL A NEW	00508X203	7295	112270	SH	DEFINED	6
ACTUANT CORP	CL A NEW	00508X203	357	5500	SH	DEFINED	11
ACTUANT CORP	SDCV 2.000%11/1	00508XAB0	2123	1275000	PRN	DEFINED	18
ACTUATE CORP	COM	00508B102	561	86920	SH	DEFINED	3
ACUITY BRANDS INC	COM	00508Y102	1	7	SH	DEFINED	18

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

ACUITY BRANDS INC	COM	00508Y102	28524	565042	SH	DEFINED	3
ACUSPHERE INC	COM	00511R870	0	16	SH	DEFINED	17
ACXIOM CORP	COM	005125109	59	2950	SH	DEFINED	18
ADAPTEC INC	COM	00651F108	64	16540	SH	DEFINED	18
ADAPTEC INC	COM	00651F108	37	9500	SH	DEFINED	6
ADVANTAGE TECHNOLOGIES GP I	COM NEW	006743306	543	66750	SH	DEFINED	6
ADMINISTAFF INC	COM	007094105	25348	698286	SH	DEFINED	3
ADOBE SYS INC	COM	00724F101	20667	473370	SH	DEFINED	1
ADOBE SYS INC	COM	00724F101	3793	86854	SH	DEFINED	3
ADOBE SYS INC	COM	00724F101	100	2300	SH	DEFINED	11
ADOBE SYS INC	COM	00724F101	2671	61169	SH	DEFINED	17
ADOBE SYS INC	COM	00724F101	61445	1407343	SH	DEFINED	18
ADOBE SYS INC	COM	00724F101	407	9300	SH	DEFINED	20
ADTRAN INC	COM	00738A106	5611	243601	SH	DEFINED	3
ADVANCE AMER CASH ADVANCE CT	COM	00739W107	5668	531131	SH	DEFINED	3
ADVANCE AMER CASH ADVANCE CT	COM	00739W107	23602	2211972	SH	DEFINED	6
ADVANCE AUTO PARTS INC	COM	00751Y106	677	20160	SH	DEFINED	3
ADVANCE AUTO PARTS INC	COM	00751Y106	4638	138200	SH	DEFINED	6
ADVANCE AUTO PARTS INC	COM	00751Y106	28	825	SH	DEFINED	18
ADVANCED ENERGY INDS	COM	007973100	7489	495912	SH	DEFINED	6
ADVANCED MEDICAL OPTICS INC	COM	00763M108	3	88	SH	DEFINED	2
ADVANCED MEDICAL OPTICS INC	COM	00763M108	251	8200	SH	DEFINED	8
ADVANCED MEDICAL OPTICS INC	COM	00763M108	6	170	SH	DEFINED	18
ADVANCED MICRO DEVICES INC	COM	007903107	1090	82517	SH	DEFINED	3
ADVANCED MICRO DEVICES INC	COM	007903107	243	18340	SH	DEFINED	6
ADVANCED MICRO DEVICES INC	COM	007903107	1	50	SH	DEFINED	17
ADVANCED MICRO DEVICES INC	COM	007903107	111	8352	SH	DEFINED	18
ADVANCED SEMICONDUCTOR ENGR	SPONSORED ADR	00756M404	53544	9910408	SH	DEFINED	6
ADVANCED SEMICONDUCTOR ENGR	SPONSORED ADR	00756M404	1	125	SH	DEFINED	18, 2
ADVANCED SEMICONDUCTOR ENGR	SPONSORED ADR	00756M404	627	116665	SH	DEFINED	17
ADVANCED SEMICONDUCTOR ENGR	SPONSORED ADR	00756M404	815	150202	SH	DEFINED	18
ADVANTA CORP	CL A	007942105	3950	162450	SH	DEFINED	6
ADVANTA CORP	CL A	007942105	6	249	SH	DEFINED	17
ADVANTA CORP	CL B	007942204	4382	159800	SH	DEFINED	3
ADVENT SOFTWARE INC	COM	007974108	1644	35000	SH	DEFINED	20
ADVENT SOFTWARE INC	COM	007974108	180	3832	SH	DEFINED	18, 2
ADVENT SOFTWARE INC	COM	007974108	192863	4106075	SH	DEFINED	18
AEGEAN MARINE PETROLEUM NETW	SHS	Y0017S102	5635	155380	SH	DEFINED	18
AEGON N V	ORD AMER REG	007924103	6	300	SH	DEFINED	18, 2
AEGON N V	ORD AMER REG	007924103	71	3727	SH	DEFINED	2
AEGON N V	ORD AMER REG	007924103	84968	4520672	SH	DEFINED	6
AEGON N V	ORD AMER REG	007924103	45	2387	SH	DEFINED	11
AEGON N V	ORD AMER REG	007924103	3183	168585	SH	DEFINED	17
AEGON N V	ORD AMER REG	007924103	3814	200382	SH	DEFINED	18
AERCAP HOLDINGS NV	SHS	N00985106	8	314	SH	DEFINED	3
AEROPOSTALE	COM	007865108	22902	1201523	SH	DEFINED	3
AEROPOSTALE	COM	007865108	8549	448500	SH	DEFINED	6
AEROVIRONMENT INC	COM	008073108	159	6900	SH	DEFINED	3
AES CORP	COM	00130H105	641	32000	SH	DEFINED	11
AES CORP	COM	00130H105	160320	8000000	SH	DEFINED	13
AES CORP	COM	00130H105	31	1500	SH	DEFINED	18
AES CORP	COM	00130H105	1374	68525	SH	DEFINED	6
AES CORP	COM	00130H105	2002	99899	SH	DEFINED	3
AES CORP	COM	00130H105	2367631	118145243	SH	DEFINED	8
AES CORP	COM	00130H105	50	2504	SH	DEFINED	2
AES TR III	PFD CV 6.75%	00808N202	163	3350	SH	DEFINED	11
AES TR III	PFD CV 6.75%	00808N202	5060	101200	SH	DEFINED	14
AETNA INC NEW	COM	00817Y108	11	205	SH	DEFINED	2
AETNA INC NEW	COM	00817Y108	52069	959428	SH	DEFINED	3
AETNA INC NEW	COM	00817Y108	6	110	SH	DEFINED	6
AETNA INC NEW	COM	00817Y108	2016963	37165338	SH	DEFINED	8
AETNA INC NEW	COM	00817Y108	4263	78550	SH	DEFINED	11

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

AETNA INC NEW	COM	00817Y108	4272	78700	SH	DEFINED	15
AETNA INC NEW	COM	00817Y108	1167	21500	SH	DEFINED	16
AETNA INC NEW	COM	00817Y108	2098	38660	SH	DEFINED	17
AETNA INC NEW	COM	00817Y108	52	957	SH	DEFINED	18
AETNA INC NEW	COM	00817Y108	6117	112700	SH	DEFINED	23
AETRIUM INC	COM	00817R103	507	101375	SH	DEFINED	6
AFFILIATED COMPUTER SERVICES	CL A	008190100	762	15156	SH	DEFINED	3
AFFILIATED COMPUTER SERVICES	CL A	008190100	75	1500	SH	DEFINED	17
AFFILIATED COMPUTER SERVICES	CL A	008190100	3	55	SH	DEFINED	18,2
AFFILIATED MANAGERS GROUP	DBCV 2/2	008252AE8	1090	350000	PRN	DEFINED	18
AFFILIATED MANAGERS GROUP	COM	008252108	22152	173720	SH	DEFINED	18
AFFILIATED MANAGERS GROUP	COM	008252108	19463	152632	SH	DEFINED	3
AFFILIATED MANAGERS GROUP	DBCV 2/2	008252AE8	3113	1000000	PRN	DEFINED	21
AFFIRMATIVE INS HLDGS INC	COM	008272106	937	81400	SH	DEFINED	6
AFFYMETRIX INC	COM	00826T108	112756	4444425	SH	DEFINED	8
AFFYMETRIX INC	COM	00826T108	68	2700	SH	DEFINED	2
AFFYMETRIX INC	COM	00826T108	4063	160140	SH	DEFINED	3
AFLAC INC	COM	001055102	153	2671	SH	DEFINED	18,2
AFLAC INC	COM	001055102	6072	106443	SH	DEFINED	3
AFLAC INC	COM	001055102	169	2950	SH	DEFINED	6
AFLAC INC	COM	001055102	104	1816	SH	DEFINED	11
AFLAC INC	COM	001055102	19575	344196	SH	DEFINED	17
AFLAC INC	COM	001055102	280	4903	SH	DEFINED	2
AFLAC INC	COM	001055102	2525	44260	SH	DEFINED	20
AFLAC INC	COM	001055102	380322	6667636	SH	DEFINED	18
AFTERMARKET TECHNOLOGY CORP	COM	008318107	3437	108269	SH	DEFINED	6
AFTERMARKET TECHNOLOGY CORP	COM	008318107	1575	49600	SH	DEFINED	3
AGCO CORP	COM	001084102	42970	846364	SH	DEFINED	18
AGCO CORP	COM	001084102	25	500	SH	DEFINED	11
AGCO CORP	COM	001084102	4067	80100	SH	DEFINED	6
AGCO CORP	COM	001084102	3376	66490	SH	DEFINED	3
AGCO CORP	COM	001084102	17	325	SH	DEFINED	18,2
AGILENT TECHNOLOGIES INC	COM	00846U101	107	2890	SH	DEFINED	18,2
AGILENT TECHNOLOGIES INC	COM	00846U101	3272	88700	SH	DEFINED	20
AGILENT TECHNOLOGIES INC	COM	00846U101	170940	4635013	SH	DEFINED	18
AGILENT TECHNOLOGIES INC	COM	00846U101	689	18680	SH	DEFINED	17
AGILENT TECHNOLOGIES INC	COM	00846U101	17	453	SH	DEFINED	6
AGILENT TECHNOLOGIES INC	COM	00846U101	2161	58570	SH	DEFINED	3
AGILENT TECHNOLOGIES INC	COM	00846U101	223	6040	SH	DEFINED	2
AGILENT TECHNOLOGIES INC	COM	00846U101	1	24	SH	DEFINED	1
AGILYSYS INC	COM	00847J105	11107	657147	SH	DEFINED	6
AGL RES INC	COM	001204106	35578	897980	SH	DEFINED	6
AGL RES INC	COM	001204106	413	10399	SH	DEFINED	24
AGL RES INC	COM	001204106	48	1200	SH	DEFINED	18
AGRIUM INC	COM	008916108	6	100	SH	DEFINED	18,2
AGRIUM INC	COM	008916108	179544	3300148	SH	DEFINED	6
AGRIUM INC	COM	008916108	283	5200	SH	DEFINED	8
AGRIUM INC	COM	008916108	3894	71600	SH	DEFINED	15
AGRIUM INC	COM	008916108	4079	75000	SH	DEFINED	23
AGRIUM INC	COM	008916108	14705	270410	SH	DEFINED	3
AGRIUM INC	COM	008916108	4441	81652	SH	DEFINED	18
AIR FRANCE KLM	*W EXP 11/05/200	009119116	1	93	SH	DEFINED	17
AIR FRANCE KLM	SPONSORED ADR	009119108	16	410	SH	DEFINED	18
AIR METHODS CORP	COM PAR \$.06	009128307	4336	93841	SH	DEFINED	3
AIR PRODS & CHEMS INC	COM	009158106	136529	1396564	SH	DEFINED	18
AIR PRODS & CHEMS INC	COM	009158106	423	4322	SH	DEFINED	18,2
AIR PRODS & CHEMS INC	COM	009158106	228	2330	SH	DEFINED	2
AIR PRODS & CHEMS INC	COM	009158106	9318	95307	SH	DEFINED	3
AIR PRODS & CHEMS INC	COM	009158106	84524	864600	SH	DEFINED	6
AIR PRODS & CHEMS INC	COM	009158106	43254	442970	SH	DEFINED	17
AIR PRODS & CHEMS INC	COM	009158106	982	10040	SH	DEFINED	20
AIR PRODS & CHEMS INC	COM	009158106	4221	43174	SH	DEFINED	11

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

AIR T INC	COM	009207101	151	14643	SH	DEFINED	6
AIRGAS INC	COM	009363102	2641	51142	SH	DEFINED	3
AIRGAS INC	COM	009363102	369	7150	SH	DEFINED	17
AIRGAS INC	COM	009363102	2	26	SH	DEFINED	18
AIRTRAN HLDGS INC	COM	00949P108	1057	107450	SH	DEFINED	6
AIRTRAN HLDGS INC	COM	00949P108	15772	1602750	SH	DEFINED	18
AK STL HLDG CORP	COM	001547108	3	60	SH	DEFINED	2
AK STL HLDG CORP	COM	001547108	3429	78000	SH	DEFINED	23
AK STL HLDG CORP	COM	001547108	51	1140	SH	DEFINED	16
AK STL HLDG CORP	COM	001547108	254865	5798957	SH	DEFINED	13
AK STL HLDG CORP	COM	001547108	23725	539800	SH	DEFINED	3
AKAMAI TECHNOLOGIES INC	COM	00971T101	678	23565	SH	DEFINED	3
AKAMAI TECHNOLOGIES INC	COM	00971T101	3597	125196	SH	DEFINED	20
AKAMAI TECHNOLOGIES INC	COM	00971T101	135371	4711831	SH	DEFINED	18
ALABAMA NATL BANCORP DELA	COM	010317105	538	6900	SH	DEFINED	2
ALADDIN KNOWLEDGE SYS LTD	ORD	M0392N101	1039	46541	SH	DEFINED	3
ALASKA COMMUNICATIONS SYS GR	COM	01167P101	10549	730010	SH	DEFINED	3
ALBANY INTL CORP	CL A	012348108	12057	321601	SH	DEFINED	18
ALBEMARLE CORP	COM	012653101	88	1992	SH	DEFINED	11
ALBEMARLE CORP	COM	012653101	10	220	SH	DEFINED	18
ALBEMARLE CORP	COM	012653101	6350	143656	SH	DEFINED	3
ALBERTO CULVER CO NEW	COM	013078100	251	10106	SH	DEFINED	24
ALBERTO CULVER CO NEW	COM	013078100	13	525	SH	DEFINED	11
ALBERTO CULVER CO NEW	COM	013078100	24	982	SH	DEFINED	17
ALCAN INC	COM	013716105	23079	230600	SH	DEFINED	3
ALCAN INC	COM	013716105	101	1000	SH	DEFINED	16
ALCAN INC	COM	013716105	501	5000	SH	DEFINED	18
ALCATEL-LUCENT	SPONSORED ADR	013904305	2398	235541	SH	DEFINED	18
ALCATEL-LUCENT	SPONSORED ADR	013904305	2144	213144	SH	DEFINED	17
ALCATEL-LUCENT	SPONSORED ADR	013904305	45671	4569663	SH	DEFINED	6
ALCATEL-LUCENT	SPONSORED ADR	013904305	10	970	SH	DEFINED	2
ALCATEL-LUCENT	SPONSORED ADR	013904305	3	250	SH	DEFINED	18, 2
ALCOA INC	COM	013817101	29	718	SH	DEFINED	16
ALCOA INC	COM	013817101	277	7070	SH	DEFINED	18, 2
ALCOA INC	COM	013817101	47	1200	SH	DEFINED	2
ALCOA INC	COM	013817101	19185	490406	SH	DEFINED	3
ALCOA INC	COM	013817101	23440	599043	SH	DEFINED	6
ALCOA INC	COM	013817101	1034	26440	SH	DEFINED	11
ALCOA INC	COM	013817101	149	3817	SH	DEFINED	17
ALCOA INC	COM	013817101	477598	12208534	SH	DEFINED	18
ALCOA INC	COM	013817101	5004	127900	SH	DEFINED	20
ALCOA INC	COM	013817101	49	1233	SH	DEFINED	24
ALCOA INC	COM	013817101	3912	100000	SH	DEFINED	8
ALCOA INC	COM	013817101	12	300	SH	DEFINED	1
ALCON INC	COM SHS	H01301102	5	33	SH	DEFINED	18, 2
ALCON INC	COM SHS	H01301102	747	5188	SH	DEFINED	18
ALDILA INC	COM NEW	014384200	1085	65610	SH	DEFINED	6
ALEXANDER & BALDWIN INC	COM	014482103	176	3500	SH	DEFINED	18
ALEXANDER & BALDWIN INC	COM	014482103	2417	48200	SH	DEFINED	3
ALEXANDER & BALDWIN INC	COM	014482103	1253	25000	SH	DEFINED	1
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	8450	87781	SH	DEFINED	18
ALEXION PHARMACEUTICALS INC	COM	015351109	5993	91975	SH	DEFINED	3
ALEXION PHARMACEUTICALS INC	COM	015351109	39	600	SH	DEFINED	2
ALEXION PHARMACEUTICALS INC	COM	015351109	22158	340100	SH	DEFINED	18
ALFA CORP	COM	015385107	17238	948134	SH	DEFINED	6
ALIGN TECHNOLOGY INC	COM	016255101	2660	105000	SH	DEFINED	3
ALKERMES INC	COM	01642T108	133	7180	SH	DEFINED	18, 2
ALKERMES INC	COM	01642T108	7	378	SH	DEFINED	2
ALKERMES INC	COM	01642T108	114204	6206691	SH	DEFINED	8
ALKERMES INC	COM	01642T108	108514	5897494	SH	DEFINED	18
ALKERMES INC	COM	01642T108	1141	62000	SH	DEFINED	20
ALLEGHANY CORP DEL	COM	017175100	9880	24333	SH	DEFINED	6

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

ALLEGHANY CORP DEL	COM	017175100	923	2273	SH	DEFINED	18
ALLEGHENY ENERGY INC	COM	017361106	79	1512	SH	DEFINED	17
ALLEGHENY ENERGY INC	COM	017361106	29	555	SH	DEFINED	2
ALLEGHENY ENERGY INC	COM	017361106	10186	194894	SH	DEFINED	3
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	440	3995	SH	DEFINED	18
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	132	1200	SH	DEFINED	11
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	13274	120725	SH	DEFINED	3
ALLERGAN INC	COM	018490102	64	1000	SH	DEFINED	2
ALLERGAN INC	COM	018490102	4093	63490	SH	DEFINED	1
ALLERGAN INC	COM	018490102	2961	45922	SH	DEFINED	3
ALLERGAN INC	COM	018490102	26	400	SH	DEFINED	11
ALLERGAN INC	COM	018490102	665	10320	SH	DEFINED	17
ALLERGAN INC	NOTE 1.500% 4/0	018490AL6	2891	2500000	PRN	DEFINED	21
ALLERGAN INC	COM	018490102	242	3752	SH	DEFINED	18
ALLERGAN INC	NOTE 1.500% 4/0	018490AL6	983	850000	PRN	DEFINED	18
ALLERGAN INC	COM	018490102	6	78	SH	DEFINED	18, 2
ALLETE INC	COM NEW	018522300	40	885	SH	DEFINED	2
ALLETE INC	COM NEW	018522300	19	419	SH	DEFINED	18
ALLETE INC	COM NEW	018522300	1962	43820	SH	DEFINED	3
ALLETE INC	COM NEW	018522300	6428	143600	SH	DEFINED	6
ALLIANCE DATA SYSTEMS CORP	COM	018581108	101	1298	SH	DEFINED	18
ALLIANCE HOLDINGS GP LP	COM UNITS LP	01861G100	118	4900	SH	DEFINED	18
ALLIANCE ONE INTL INC	COM	018772103	9872	1509468	SH	DEFINED	3
ALLIANCEBERNSTEIN GBL HGH IN	COM	01879R106	50	3642	SH	DEFINED	6
ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PARTN	01881G106	362	4100	SH	DEFINED	6
ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PARTN	01881G106	89	1000	SH	DEFINED	18
ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PARTN	01881G106	299	3400	SH	DEFINED	17
ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PARTN	01881G106	291	3300	SH	DEFINED	3
ALLIANT ENERGY CORP	COM	018802108	145	3780	SH	DEFINED	6
ALLIANT ENERGY CORP	COM	018802108	9	225	SH	DEFINED	2
ALLIANT ENERGY CORP	COM	018802108	4909	128087	SH	DEFINED	3
ALLIANT ENERGY CORP	COM	018802108	98	2552	SH	DEFINED	17
ALLIANT TECHSYSTEMS INC	NOTE 2.750% 9/1	018804AN4	253	2000	PRN	DEFINED	18
ALLIANT TECHSYSTEMS INC	COM	018804104	2	10	SH	DEFINED	6
ALLIANT TECHSYSTEMS INC	COM	018804104	28	252	SH	DEFINED	17
ALLIANT TECHSYSTEMS INC	COM	018804104	39892	364968	SH	DEFINED	18
ALLIANT TECHSYSTEMS INC	COM	018804104	40	370	SH	DEFINED	2
ALLIANZ SE	SP ADR 1/10 SH	018805101	28	1190	SH	DEFINED	2
ALLIANZ SE	SP ADR 1/10 SH	018805101	1042	44752	SH	DEFINED	18
ALLIANZ SE	SP ADR 1/10 SH	018805101	26339	1128359	SH	DEFINED	6
ALLIED CAP CORP NEW	COM	01903Q108	38	1300	SH	DEFINED	11
ALLIED CAP CORP NEW	COM	01903Q108	346	11762	SH	DEFINED	24
ALLIED CAP CORP NEW	COM	01903Q108	70	2364	SH	DEFINED	18
ALLIED CAP CORP NEW	COM	01903Q108	41	1400	SH	DEFINED	2
ALLIED HEALTHCARE INTL INC	COM	01923A109	84	35100	SH	DEFINED	6
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	116	2400	SH	DEFINED	2
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	5	85	SH	DEFINED	18, 2
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	5395	111292	SH	DEFINED	6
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	582	12004	SH	DEFINED	11
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	100	2068	SH	DEFINED	17
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	4808	99180	SH	DEFINED	18
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	41	3200	SH	DEFINED	11
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	13	1005	SH	DEFINED	2
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	485	38000	SH	DEFINED	16
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	5294	415184	SH	DEFINED	3
ALLIED WRLD ASSUR COM HLDG L	SHS	G0219G203	127283	2451988	SH	DEFINED	18
ALLIED WRLD ASSUR COM HLDG L	SHS	G0219G203	31354	604014	SH	DEFINED	6
ALLIED WRLD ASSUR COM HLDG L	SHS	G0219G203	54	1025	SH	DEFINED	18, 2
ALLIED WRLD ASSUR COM HLDG L	SHS	G0219G203	1901	36620	SH	DEFINED	20
ALLSTATE CORP	COM	020002101	1072	18750	SH	DEFINED	17
ALLSTATE CORP	COM	020002101	3460	60493	SH	DEFINED	18
ALLSTATE CORP	COM	020002101	3195	55869	SH	DEFINED	11

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

ALLSTATE CORP	COM	020002101	5033	88010	SH	DEFINED	6
ALLSTATE CORP	COM	020002101	14866	259936	SH	DEFINED	3
ALLSTATE CORP	COM	020002101	317	5547	SH	DEFINED	2
ALLSTATE CORP	COM	020002101	11	200	SH	DEFINED	1
ALLTEL CORP	COM	020039103	1668	23929	SH	DEFINED	18
ALLTEL CORP	COM	020039103	476	6832	SH	DEFINED	2
ALLTEL CORP	COM	020039103	3694	53012	SH	DEFINED	3
ALLTEL CORP	COM	020039103	12	152	SH	DEFINED	6
ALLTEL CORP	COM	020039103	7665	110000	SH	DEFINED	8
ALLTEL CORP	COM	020039103	3398	48770	SH	DEFINED	11
ALLTEL CORP	COM	020039103	12357	177337	SH	DEFINED	17
ALLTEL CORP	PFD C CV \$2.06	020039509	47	100	SH	DEFINED	11
ALLTEL CORP	COM	020039103	19	265	SH	DEFINED	18, 2
ALON USA ENERGY INC	COM	020520102	9726	287903	SH	DEFINED	6
ALON USA ENERGY INC	COM	020520102	3	69	SH	DEFINED	18, 2
ALON USA ENERGY INC	COM	020520102	26576	786724	SH	DEFINED	3
ALPHARMA INC	CL A	020813101	18183	851237	SH	DEFINED	3
ALTERA CORP	COM	021441100	10	400	SH	DEFINED	2
ALTERA CORP	COM	021441100	1311	54408	SH	DEFINED	3
ALTERA CORP	COM	021441100	66	2709	SH	DEFINED	18
ALTRIA GROUP INC	COM	02209S103	383528	5516005	SH	DEFINED	18
ALTRIA GROUP INC	COM	02209S103	346	4965	SH	DEFINED	18, 2
ALTRIA GROUP INC	COM	02209S103	868	12478	SH	DEFINED	1
ALTRIA GROUP INC	COM	02209S103	3077	44259	SH	DEFINED	2
ALTRIA GROUP INC	COM	02209S103	49868	717202	SH	DEFINED	3
ALTRIA GROUP INC	COM	02209S103	21777	313196	SH	DEFINED	6
ALTRIA GROUP INC	COM	02209S103	27812	400000	SH	DEFINED	8
ALTRIA GROUP INC	COM	02209S103	1664	23932	SH	DEFINED	11
ALTRIA GROUP INC	COM	02209S103	11258	161910	SH	DEFINED	17
ALTRIA GROUP INC	COM	02209S103	14342	206267	SH	DEFINED	24
ALTRIA GROUP INC	COM	02209S103	2498	35913	SH	DEFINED	20
ALTRIA GROUP INC	COM	02209S103	532	7650	SH	DEFINED	16
AMAG PHARMACEUTICALS INC	COM	00163U106	6	100	SH	DEFINED	17
AMAZON COM INC	COM	023135106	4347	46664	SH	DEFINED	18, 2
AMAZON COM INC	COM	023135106	4335	46533	SH	DEFINED	3
AMAZON COM INC	COM	023135106	4742534	50912862	SH	DEFINED	8
AMAZON COM INC	COM	023135106	1411	15150	SH	DEFINED	11
AMAZON COM INC	COM	023135106	893933	9596700	SH	DEFINED	13
AMAZON COM INC	COM	023135106	1163	12480	SH	DEFINED	17
AMAZON COM INC	COM	023135106	1325000	14224365	SH	DEFINED	18
AMAZON COM INC	COM	023135106	13752	147629	SH	DEFINED	20
AMAZON COM INC	NOTE 4.750% 2/0	023135AF3	31002	24500000	PRN	DEFINED	14
AMAZON COM INC	NOTE 4.750% 2/0	023135AF3	123	1000	PRN	DEFINED	18
AMAZON COM INC	COM	023135106	87	933	SH	DEFINED	2
AMB PROPERTY CORP	COM	00163T109	299	5000	SH	DEFINED	17
AMB PROPERTY CORP	COM	00163T109	36	600	SH	DEFINED	2
AMBAC FINL GROUP INC	COM	023139108	72684	1155360	SH	DEFINED	8
AMBAC FINL GROUP INC	COM	023139108	51	803	SH	DEFINED	24
AMBAC FINL GROUP INC	COM	023139108	3632	57728	SH	DEFINED	17
AMBAC FINL GROUP INC	COM	023139108	2412	38341	SH	DEFINED	6
AMBAC FINL GROUP INC	COM	023139108	921	14629	SH	DEFINED	3
AMBAC FINL GROUP INC	COM	023139108	10	166	SH	DEFINED	2
AMBAC FINL GROUP INC	COM	023139108	34	535	SH	DEFINED	18
AMBASSADORS GROUP INC	COM	023177108	3123	81945	SH	DEFINED	3
AMCOL INTL CORP	COM	02341W103	14	400	SH	DEFINED	3
AMCOL INTL CORP	COM	02341W103	17941	542178	SH	DEFINED	6
AMDOCS LTD	NOTE 0.500% 3/1	02342TAD1	1448	1375000	PRN	DEFINED	18
AMDOCS LTD	NOTE 0.500% 3/1	02342TAD1	4421	4200000	PRN	DEFINED	21
AMDOCS LTD	ORD	G02602103	2955	79446	SH	DEFINED	3
AMDOCS LTD	ORD	G02602103	75161	2020988	SH	DEFINED	6
AMDOCS LTD	ORD	G02602103	68818	1850440	SH	DEFINED	8
AMDOCS LTD	ORD	G02602103	52	1372	SH	DEFINED	18

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

AMEDISYS INC	COM	023436108	29647	771639	SH	DEFINED	3
AMEREN CORP	COM	023608102	11	200	SH	DEFINED	18, 2
AMEREN CORP	COM	023608102	56	1061	SH	DEFINED	2
AMEREN CORP	COM	023608102	1632	31080	SH	DEFINED	3
AMEREN CORP	COM	023608102	686	13060	SH	DEFINED	6
AMEREN CORP	COM	023608102	9	164	SH	DEFINED	11
AMEREN CORP	COM	023608102	2507	47752	SH	DEFINED	17
AMEREN CORP	COM	023608102	34643	659861	SH	DEFINED	18
AMERICA FIRST TAX EX IVS L P	BEN UNIT CTF	02364V107	2	250	SH	DEFINED	17
AMERICA MOVIL SAB DE CV	SPON ADR L SHS	02364W105	5823	90988	SH	DEFINED	17
AMERICA MOVIL SAB DE CV	SPON ADR L SHS	02364W105	750	11724	SH	DEFINED	2
AMERICA MOVIL SAB DE CV	SPON ADR L SHS	02364W105	46464	726000	SH	DEFINED	3
AMERICA MOVIL SAB DE CV	SPON ADR L SHS	02364W105	5006	78208	SH	DEFINED	16
AMERICA MOVIL SAB DE CV	SPON ADR L SHS	02364W105	611	9543	SH	DEFINED	18
AMERICA MOVIL SAB DE CV	SPON ADR L SHS	02364W105	3677	57450	SH	DEFINED	11
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	19479	771434	SH	DEFINED	3
AMERICAN BILTRITE INC	COM	024591109	194	32178	SH	DEFINED	18
AMERICAN CAPITAL STRATEGIES	COM	024937104	5	98	SH	DEFINED	18, 2
AMERICAN CAPITAL STRATEGIES	COM	024937104	98	2300	SH	DEFINED	2
AMERICAN CAPITAL STRATEGIES	COM	024937104	1777	41582	SH	DEFINED	3
AMERICAN CAPITAL STRATEGIES	COM	024937104	214	5000	SH	DEFINED	8
AMERICAN CAPITAL STRATEGIES	COM	024937104	8805	206052	SH	DEFINED	11
AMERICAN CAPITAL STRATEGIES	COM	024937104	35144	823730	SH	DEFINED	17
AMERICAN DENTAL PARTNERS	COM	025353103	157	5600	SH	DEFINED	3
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	134	5085	SH	DEFINED	18
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	1232	46800	SH	DEFINED	15
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	342	13000	SH	DEFINED	11
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	90	3400	SH	DEFINED	6
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	33675	1279919	SH	DEFINED	3
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	11	408	SH	DEFINED	2
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	5499	209000	SH	DEFINED	23
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	752	28550	SH	DEFINED	16
AMERICAN ECOLOGY CORP	COM NEW	025533407	262	12350	SH	DEFINED	3
AMERICAN ELEC PWR INC	COM	025537101	214	4644	SH	DEFINED	2
AMERICAN ELEC PWR INC	COM	025537101	430	9310	SH	DEFINED	18
AMERICAN ELEC PWR INC	COM	025537101	217	4700	SH	DEFINED	17
AMERICAN ELEC PWR INC	COM	025537101	16	355	SH	DEFINED	11
AMERICAN ELEC PWR INC	COM	025537101	1097	23790	SH	DEFINED	6
AMERICAN ELEC PWR INC	COM	025537101	4796	104063	SH	DEFINED	3
AMERICAN EQTY INVT LIFE HLD	COM	025676206	11305	1061450	SH	DEFINED	6
AMERICAN EQTY INVT LIFE HLD	COM	025676206	3	241	SH	DEFINED	18, 2
AMERICAN EQTY INVT LIFE HLD	COM	025676206	1	76	SH	DEFINED	18
AMERICAN EXPRESS CO	COM	025816109	17376	292670	SH	DEFINED	3
AMERICAN EXPRESS CO	COM	025816109	14	230	SH	DEFINED	6
AMERICAN EXPRESS CO	COM	025816109	3773	63550	SH	DEFINED	11
AMERICAN EXPRESS CO	COM	025816109	26262	442796	SH	DEFINED	17
AMERICAN EXPRESS CO	COM	025816109	27	441	SH	DEFINED	16
AMERICAN EXPRESS CO	COM	025816109	9157	154220	SH	DEFINED	20
AMERICAN EXPRESS CO	COM	025816109	956	16087	SH	DEFINED	18, 2
AMERICAN EXPRESS CO	COM	025816109	555	9342	SH	DEFINED	1
AMERICAN EXPRESS CO	COM	025816109	9228	155430	SH	DEFINED	2
AMERICAN EXPRESS CO	COM	025816109	1061511	17879572	SH	DEFINED	18
AMERICAN FINL GROUP INC OHIO	COM	025932104	86	3000	SH	DEFINED	11
AMERICAN FINL GROUP INC OHIO	COM	025932104	2831	99250	SH	DEFINED	23
AMERICAN FINL GROUP INC OHIO	COM	025932104	2640	92550	SH	DEFINED	15
AMERICAN FINL GROUP INC OHIO	COM	025932104	12267	430095	SH	DEFINED	6
AMERICAN FINL GROUP INC OHIO	COM	025932104	26809	940003	SH	DEFINED	3
AMERICAN FINL GROUP INC OHIO	COM	025932104	26	925	SH	DEFINED	2
AMERICAN FINL GROUP INC OHIO	COM	025932104	1996	70000	SH	DEFINED	1
AMERICAN FINL GROUP INC OHIO	COM	025932104	112	3900	SH	DEFINED	18
AMERICAN GREETINGS CORP	CL A	026375105	8678	328700	SH	DEFINED	6
AMERICAN GREETINGS CORP	CL A	026375105	11	400	SH	DEFINED	18

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

AMERICAN INTL GROUP INC	COM	026874107	6556	96919	SH	DEFINED	1
AMERICAN INTL GROUP INC	COM	026874107	4600	67993	SH	DEFINED	24
AMERICAN INTL GROUP INC	COM	026874107	10845	160300	SH	DEFINED	23
AMERICAN INTL GROUP INC	COM	026874107	8536	126165	SH	DEFINED	20
AMERICAN INTL GROUP INC	COM	026874107	1159911	17145756	SH	DEFINED	18
AMERICAN INTL GROUP INC	COM	026874107	27371	404590	SH	DEFINED	17
AMERICAN INTL GROUP INC	COM	026874107	1305	19279	SH	DEFINED	16
AMERICAN INTL GROUP INC	COM	026874107	6824	100864	SH	DEFINED	15
AMERICAN INTL GROUP INC	COM	026874107	6632	98037	SH	DEFINED	11
AMERICAN INTL GROUP INC	COM	026874107	1515456	22401412	SH	DEFINED	8
AMERICAN INTL GROUP INC	COM	026874107	128885	1902222	SH	DEFINED	6
AMERICAN INTL GROUP INC	COM	026874107	115094	1701311	SH	DEFINED	3
AMERICAN INTL GROUP INC	COM	026874107	4002	59157	SH	DEFINED	18, 2
AMERICAN INTL GROUP INC	COM	026874107	28177	416505	SH	DEFINED	2
AMERICAN ISRAELI PAPER MLS L	ORD IS 10	027069509	1	8	SH	DEFINED	18
AMERICAN LD LEASE INC	COM	027118108	3459	154197	SH	DEFINED	18
AMERICAN MED SYS HLDGS INC	COM	02744M108	1	14	SH	DEFINED	18
AMERICAN NATL BANKSHARES INC	COM	027745108	1450	65250	SH	DEFINED	6
AMERICAN NATL INS CO	COM	028591105	198	1500	SH	DEFINED	18
AMERICAN NATL INS CO	COM	028591105	2720	20674	SH	DEFINED	6
AMERICAN ORIENTAL BIOENGR IN	COM	028731107	20064	1799377	SH	DEFINED	3
AMERICAN RAILCAR INDS INC	COM	02916P103	193	8750	SH	DEFINED	3
AMERICAN REPROGRAPHICS CO	COM	029263100	25	1295	SH	DEFINED	18
AMERICAN SAFETY INS HLDGS LT	ORD	G02995101	32	1600	SH	DEFINED	6
AMERICAN STD COS INC DEL	COM	029712106	963	27016	SH	DEFINED	3
AMERICAN STD COS INC DEL	COM	029712106	25	700	SH	DEFINED	18
AMERICAN STD COS INC DEL	COM	029712106	4	120	SH	DEFINED	2
AMERICAN STD COS INC DEL	COM	029712106	52	1447	SH	DEFINED	11
AMERICAN STS WTR CO	COM	029899101	48	1225	SH	DEFINED	2
AMERICAN TOWER CORP	CL A	029912201	1	1	SH	DEFINED	14
AMERICAN TOWER CORP	CL A	029912201	44	1014	SH	DEFINED	2
AMERICAN TOWER CORP	CL A	029912201	5405	124138	SH	DEFINED	11
AMERICAN TOWER CORP	CL A	029912201	8239	189231	SH	DEFINED	17
AMERICAN TOWER CORP	CL A	029912201	25735	591059	SH	DEFINED	18
AMERICAN WOODMARK CORP	COM	030506109	1591	64179	SH	DEFINED	6
AMERICANWEST BANCORPORATION	COM	03058P109	2487	126825	SH	DEFINED	1
AMERICAS CAR MART INC	COM	03062T105	6143	543089	SH	DEFINED	6
AMERICREDIT CORP	COM	03060R101	62142	3534800	SH	DEFINED	13
AMERICREDIT CORP	NOTE 2.125% 9/1	03060RAR2	1404	1725000	PRN	DEFINED	18
AMERICREDIT CORP	COM	03060R101	20540	1168345	SH	DEFINED	6
AMERICREDIT CORP	NOTE 2.125% 9/1	03060RAR2	4232	5200000	PRN	DEFINED	21
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	393	11000	SH	DEFINED	18
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	476	13338	SH	DEFINED	17
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	5	150	SH	DEFINED	2
AMERIGROUP CORP	COM	03073T102	17350	503190	SH	DEFINED	6
AMERIGROUP CORP	COM	03073T102	138	4000	SH	DEFINED	11
AMERIGROUP CORP	COM	03073T102	22121	641550	SH	DEFINED	3
AMERIPRISE FINL INC	COM	03076C106	682	10800	SH	DEFINED	16
AMERIPRISE FINL INC	COM	03076C106	408	6457	SH	DEFINED	17
AMERIPRISE FINL INC	COM	03076C106	742	11751	SH	DEFINED	18
AMERIPRISE FINL INC	COM	03076C106	5	65	SH	DEFINED	18, 2
AMERIPRISE FINL INC	COM	03076C106	32	500	SH	DEFINED	11
AMERIPRISE FINL INC	COM	03076C106	2524	40000	SH	DEFINED	1
AMERIPRISE FINL INC	COM	03076C106	37578	595431	SH	DEFINED	3
AMERIPRISE FINL INC	COM	03076C106	2633	41720	SH	DEFINED	6
AMERIPRISE FINL INC	COM	03076C106	1590	25191	SH	DEFINED	2
AMERIS BANCORP	COM	03076K108	1611	89060	SH	DEFINED	6
AMERISAFE INC	COM	03071H100	2216	133950	SH	DEFINED	3
AMERISAFE INC	COM	03071H100	1	49	SH	DEFINED	18, 2
AMERISOURCEBERGEN CORP	COM	03073E105	2052	45252	SH	DEFINED	18
AMERISOURCEBERGEN CORP	COM	03073E105	264	5810	SH	DEFINED	6
AMERISOURCEBERGEN CORP	COM	03073E105	1227	27062	SH	DEFINED	3

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

AMERISOURCEBERGEN CORP	COM	03073E105	16	357	SH	DEFINED	2
AMERISTAR CASINOS INC	COM	03070Q101	1	32	SH	DEFINED	18
AMERON INTL INC	COM	030710107	4601	43500	SH	DEFINED	1
AMERON INTL INC	COM	030710107	18584	175700	SH	DEFINED	6
AMERON INTL INC	COM	030710107	212	2000	SH	DEFINED	18
AMETEK INC NEW	COM	031100100	61	1400	SH	DEFINED	17
AMETEK INC NEW	COM	031100100	196	4516	SH	DEFINED	18
AMGEN INC	COM	031162100	19732	348795	SH	DEFINED	3
AMGEN INC	COM	031162100	26813	473977	SH	DEFINED	17
AMGEN INC	COM	031162100	3190	56397	SH	DEFINED	11
AMGEN INC	COM	031162100	20806	367785	SH	DEFINED	20
AMGEN INC	COM	031162100	40080	708499	SH	DEFINED	6
AMGEN INC	COM	031162100	1548266	27369028	SH	DEFINED	18
AMGEN INC	COM	031162100	24631	435404	SH	DEFINED	2
AMGEN INC	COM	031162100	1387	24525	SH	DEFINED	1
AMGEN INC	COM	031162100	5225	92359	SH	DEFINED	18, 2
AMGEN INC	COM	031162100	245576	4341086	SH	DEFINED	8
AMGEN INC	COM	031162100	3036	4600	CALL	DEFINED	18
AMIS HLDGS INC	COM	031538101	106	10900	SH	DEFINED	3
AMKOR TECHNOLOGY INC	COM	031652100	17651	1532132	SH	DEFINED	3
AMPAL AMERN ISRAEL CORP	CL A	032015109	17	2970	SH	DEFINED	17
AMPAL AMERN ISRAEL CORP	CL A	032015109	28	5001	SH	DEFINED	2
AMPCO-PITTSBURGH CORP	COM	032037103	1882	47780	SH	DEFINED	6
AMPHENOL CORP NEW	CL A	032095101	427	10750	SH	DEFINED	11
AMPHENOL CORP NEW	CL A	032095101	9487	238600	SH	DEFINED	1
AMR CORP	COM	001765106	9	401	SH	DEFINED	18
AMR CORP	COM	001765106	78	3500	SH	DEFINED	17
AMR CORP	COM	001765106	144885	6500000	SH	DEFINED	13
AMR CORP	COM	001765106	158	7050	SH	DEFINED	6
AMR CORP	COM	001765106	1453	65160	SH	DEFINED	3
AMR CORP	COM	001765106	1161	52100	SH	DEFINED	1
AMSURG CORP	COM	03232P405	1849	80105	SH	DEFINED	3
AMYLIN PHARMACEUTICALS INC	COM	032346108	8	157	SH	DEFINED	2
ANADARKO PETE CORP	COM	032511107	28810	536000	SH	DEFINED	20
ANADARKO PETE CORP	COM	032511107	2348979	43701933	SH	DEFINED	18
ANADARKO PETE CORP	COM	032511107	3821	71851	SH	DEFINED	17
ANADARKO PETE CORP	COM	032511107	252	4688	SH	DEFINED	11
ANADARKO PETE CORP	COM	032511107	7203	134000	SH	DEFINED	8
ANADARKO PETE CORP	COM	032511107	5534	102954	SH	DEFINED	6
ANADARKO PETE CORP	COM	032511107	3782	70346	SH	DEFINED	3
ANADARKO PETE CORP	COM	032511107	958	17822	SH	DEFINED	18, 2
ANADARKO PETE CORP	COM	032511107	2052	38176	SH	DEFINED	2
ANADARKO PETE CORP	COM	032511107	6126	113976	SH	DEFINED	1
ANADIGICS INC	COM	032515108	2	85	SH	DEFINED	18
ANALOG DEVICES INC	COM	032654105	456	12609	SH	DEFINED	17
ANALOG DEVICES INC	COM	032654105	115581	3196350	SH	DEFINED	8
ANALOG DEVICES INC	COM	032654105	2025	55977	SH	DEFINED	3
ANALOG DEVICES INC	COM	032654105	152	4198	SH	DEFINED	2
ANALOGIC CORP	COM PAR \$0.05	032657207	3	50	SH	DEFINED	2
ANCHOR BANCORP WIS INC	COM	032839102	10019	371074	SH	DEFINED	6
ANDERSONS INC	COM	034164103	2	37	SH	DEFINED	18
ANDREW CORP	COM	034425108	3	160	SH	DEFINED	18
ANESIVA INC COM	COM	03460L100	6822	1188376	SH	DEFINED	18
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	6827	1088690	SH	DEFINED	3
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	16997	2710873	SH	DEFINED	6
ANGLO AMERN PLC	ADR NEW	03485P201	164	4890	SH	DEFINED	18
ANGLO AMERN PLC	ADR NEW	03485P201	88	2644	SH	DEFINED	17
ANGLO AMERN PLC	ADR NEW	03485P201	3005	89840	SH	DEFINED	11
ANGLO AMERN PLC	ADR NEW	03485P201	332	9919	SH	DEFINED	6
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	14	293	SH	DEFINED	18
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	28	600	SH	DEFINED	2
ANHEUSER BUSCH COS INC	COM	035229103	5439	108808	SH	DEFINED	2

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

ANHEUSER BUSCH COS INC	COM	035229103	285	5693	SH	DEFINED	24
ANHEUSER BUSCH COS INC	COM	035229103	20017	400410	SH	DEFINED	18
ANHEUSER BUSCH COS INC	COM	035229103	14032	280697	SH	DEFINED	17
ANHEUSER BUSCH COS INC	COM	035229103	212	4250	SH	DEFINED	11
ANHEUSER BUSCH COS INC	COM	035229103	10974	219518	SH	DEFINED	3
ANHEUSER BUSCH COS INC	COM	035229103	257	5135	SH	DEFINED	1
ANHEUSER BUSCH COS INC	COM	035229103	440	8790	SH	DEFINED	6
ANIXTER INTL INC	COM	035290105	115	1400	SH	DEFINED	2
ANIXTER INTL INC	NOTE 1.000% 2/1	035290AJ4	5292	3800000	PRN	DEFINED	21
ANIXTER INTL INC	NOTE 1.000% 2/1	035290AJ4	1776	1275000	PRN	DEFINED	18
ANIXTER INTL INC	COM	035290105	28993	351641	SH	DEFINED	3
ANIXTER INTL INC	COM	035290105	14019	170029	SH	DEFINED	6
ANNALY CAP MGMT INC	COM	035710409	58	3600	SH	DEFINED	16
ANNALY CAP MGMT INC	COM	035710409	20168	1266036	SH	DEFINED	3
ANNALY CAP MGMT INC	COM	035710409	119	7408	SH	DEFINED	18, 2
ANNALY CAP MGMT INC	COM	035710409	192	12000	SH	DEFINED	8
ANNALY CAP MGMT INC	COM	035710409	26337	1653304	SH	DEFINED	6
ANNALY CAP MGMT INC	COM	035710409	5	338	SH	DEFINED	11
ANNALY CAP MGMT INC	COM	035710409	67958	4266027	SH	DEFINED	18
ANNTAYLOR STORES CORP	COM	036115103	26	800	SH	DEFINED	16
ANNTAYLOR STORES CORP	COM	036115103	2	62	SH	DEFINED	18, 2
ANNTAYLOR STORES CORP	COM	036115103	3667	115787	SH	DEFINED	3
ANSOFT CORP	COM	036384105	8	255	SH	DEFINED	2
ANSYS INC	COM	03662Q105	5	128	SH	DEFINED	18, 2
ANSYS INC	COM	03662Q105	431	12600	SH	DEFINED	11
ANSYS INC	COM	03662Q105	312	9144	SH	DEFINED	17
ANSYS INC	COM	03662Q105	12	345	SH	DEFINED	2
ANWORTH MORTGAGE ASSET CP	COM	037347101	6455	1197420	SH	DEFINED	6
AON CORP	COM	037389103	3	55	SH	DEFINED	18, 2
AON CORP	COM	037389103	276	6164	SH	DEFINED	17
AON CORP	COM	037389103	17163	382998	SH	DEFINED	18
AON CORP	COM	037389103	3109	69375	SH	DEFINED	3
AON CORP	COM	037389103	20	452	SH	DEFINED	2
AON CORP	COM	037389103	40589	903168	SH	DEFINED	6
AP PHARMA INC	COM NEW	00202J203	314	153075	SH	DEFINED	18
APACHE CORP	COM	037411105	2961	32878	SH	DEFINED	6
APACHE CORP	COM	037411105	15668	173966	SH	DEFINED	3
APACHE CORP	COM	037411105	1879	20868	SH	DEFINED	2
APACHE CORP	COM	037411105	8134	90318	SH	DEFINED	11
APACHE CORP	COM	037411105	19029	211288	SH	DEFINED	17
APACHE CORP	COM	037411105	5269	58499	SH	DEFINED	18
APACHE CORP	COM	037411105	8736	97000	SH	DEFINED	8
APARTMENT INVT & MGMT CO	CL A	03748R101	36	800	SH	DEFINED	17
APARTMENT INVT & MGMT CO	CL A	03748R101	645	14277	SH	DEFINED	3
APOGEE ENTERPRISES INC	COM	037598109	3873	149285	SH	DEFINED	3
APOLLO GROUP INC	CL A	037604105	6015	100000	SH	DEFINED	8
APOLLO GROUP INC	CL A	037604105	40474	677122	SH	DEFINED	6
APOLLO GROUP INC	CL A	037604105	337	5600	SH	DEFINED	16
APOLLO GROUP INC	CL A	037604105	8953	148832	SH	DEFINED	3
APOLLO INVT CORP	COM	03761U106	21	1003	SH	DEFINED	11
APPLE INC	COM	037833100	19477	127465	SH	DEFINED	17
APPLE INC	COM	037833100	40442	263514	SH	DEFINED	18
APPLE INC	COM	037833100	47	300	SH	DEFINED	16
APPLE INC	COM	037833100	5962	38830	SH	DEFINED	11
APPLE INC	COM	037833100	45318	295285	SH	DEFINED	3
APPLE INC	COM	037833100	1419	9240	SH	DEFINED	2
APPLE INC	COM	037833100	107	700	SH	DEFINED	1
APPLE INC	COM	037833100	2	10	SH	DEFINED	18, 2
APPLEBEES INTL INC	COM	037899101	22	900	SH	DEFINED	17
APPLEBEES INTL INC	COM	037899101	20	771	SH	DEFINED	24
APPLERA CORP	COM AP BIO GRP	038020103	9	264	SH	DEFINED	2
APPLERA CORP	COM AP BIO GRP	038020103	6348	183233	SH	DEFINED	3

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

APPLERA CORP	COM AP BIO GRP	038020103	35	1000	SH	DEFINED	17
APPLERA CORP	COM AP BIO GRP	038020103	163	4694	SH	DEFINED	18
APPLERA CORP	COM CELERA GRP	038020202	24	1640	SH	DEFINED	18
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	1	14	SH	DEFINED	18
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	2325	75400	SH	DEFINED	6
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	23219	753101	SH	DEFINED	3
APPLIED MATLS INC	COM	038222105	146	7009	SH	DEFINED	18,2
APPLIED MATLS INC	COM	038222105	2207	106627	SH	DEFINED	2
APPLIED MATLS INC	COM	038222105	4300	207713	SH	DEFINED	3
APPLIED MATLS INC	COM	038222105	23119	1107894	SH	DEFINED	6
APPLIED MATLS INC	COM	038222105	11385	550000	SH	DEFINED	8
APPLIED MATLS INC	COM	038222105	83	4000	SH	DEFINED	11
APPLIED MATLS INC	COM	038222105	4002	193356	SH	DEFINED	17
APPLIED MATLS INC	COM	038222105	331946	16035998	SH	DEFINED	18
APPLIED MATLS INC	COM	038222105	6656	321500	SH	DEFINED	20
APRIA HEALTHCARE GROUP INC	COM	037933108	380	14600	SH	DEFINED	3
APRIA HEALTHCARE GROUP INC	COM	037933108	25931	996954	SH	DEFINED	6
APRIA HEALTHCARE GROUP INC	COM	037933108	2685	103222	SH	DEFINED	18
APT SATELLITE HOLDINGS LTD	SPONSORED ADR	00203R105	35	15900	SH	DEFINED	2
APTARGROUP INC	COM	038336103	14709	388389	SH	DEFINED	18
APTARGROUP INC	COM	038336103	30	800	SH	DEFINED	11
APTARGROUP INC	COM	038336103	1134	29920	SH	DEFINED	3
AQUA AMERICA INC	COM	03836W103	15	654	SH	DEFINED	18
AQUA AMERICA INC	COM	03836W103	8141	358950	SH	DEFINED	1
AQUA AMERICA INC	COM	03836W103	85	3734	SH	DEFINED	2
AQUA AMERICA INC	COM	03836W103	139	6143	SH	DEFINED	17
ARACRUZ CELULOSE S A	SPON ADR PFD B	038496204	5	70	SH	DEFINED	11
ARACRUZ CELULOSE S A	SPON ADR PFD B	038496204	384	5214	SH	DEFINED	16
ARBITRON INC	COM	03875Q108	272	6000	SH	DEFINED	11
ARBITRON INC	COM	03875Q108	10	200	SH	DEFINED	18
ARBOR RLTY TR INC	COM	038923108	1415	74880	SH	DEFINED	3
ARBOR RLTY TR INC	COM	038923108	78	4100	SH	DEFINED	18
ARCELOR MITTAL	NY REGISTRY SH	03937E101	2	21	SH	DEFINED	18
ARCELOR MITTAL	NY REGISTRY SH	03937E101	548520	7000000	SH	DEFINED	13
ARCELOR MITTAL	NY REGISTRY SH	03937E101	3031	38673	SH	DEFINED	3
ARCELOR MITTAL	NY REGISTRY SH	03937E101	94377	1204399	SH	DEFINED	8
ARCH CAP GROUP LTD	ORD	G0450A105	24506	329335	SH	DEFINED	18
ARCH CAP GROUP LTD	ORD	G0450A105	2493	33500	SH	DEFINED	23
ARCH CAP GROUP LTD	ORD	G0450A105	633	8500	SH	DEFINED	16
ARCH CAP GROUP LTD	ORD	G0450A105	5988	80472	SH	DEFINED	3
ARCH CAP GROUP LTD	ORD	G0450A105	18137	243742	SH	DEFINED	6
ARCH CHEMICALS INC	COM	03937R102	52	1100	SH	DEFINED	3
ARCH CHEMICALS INC	COM	03937R102	11342	241924	SH	DEFINED	6
ARCH COAL INC	COM	039380100	34	1000	SH	DEFINED	2
ARCH COAL INC	COM	039380100	39	1142	SH	DEFINED	17
ARCH COAL INC	COM	039380100	1446	42841	SH	DEFINED	18
ARCH COAL INC	COM	039380100	59727	1768415	SH	DEFINED	6
ARCHER DANIELS MIDLAND CO	COM	039483102	4155	125600	SH	DEFINED	15
ARCHER DANIELS MIDLAND CO	COM	039483102	1414	42729	SH	DEFINED	6
ARCHER DANIELS MIDLAND CO	COM	039483102	29501	891797	SH	DEFINED	3
ARCHER DANIELS MIDLAND CO	COM	039483102	175	5295	SH	DEFINED	2
ARCHER DANIELS MIDLAND CO	COM	039483102	63	1895	SH	DEFINED	1
ARCHER DANIELS MIDLAND CO	COM	039483102	1853	56011	SH	DEFINED	17
ARCHER DANIELS MIDLAND CO	COM	039483102	324	9794	SH	DEFINED	18
ARCHER DANIELS MIDLAND CO	COM	039483102	8889	268700	SH	DEFINED	23
ARCHER DANIELS MIDLAND CO	COM	039483102	37	1100	SH	DEFINED	16
ARCHSTONE SMITH TR	COM	039583109	618	10275	SH	DEFINED	11
ARCHSTONE SMITH TR	COM	039583109	25	400	SH	DEFINED	18,2
ARCHSTONE SMITH TR	COM	039583109	20	334	SH	DEFINED	1
ARCHSTONE SMITH TR	COM	039583109	2027	33691	SH	DEFINED	3
ARCHSTONE SMITH TR	COM	039583109	329	5474	SH	DEFINED	17
ARCHSTONE SMITH TR	COM	039583109	54	900	SH	DEFINED	2

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

ARCTIC CAT INC	COM	039670104	546	33371	SH	DEFINED	6
ARENA RESOURCES INC	COM	040049108	2	20	SH	DEFINED	18
ARGON ST INC	COM	040149106	50	2500	SH	DEFINED	2
ARIAD PHARMACEUTICALS INC	COM	04033A100	6730	1453500	SH	DEFINED	18
ARIES MARITIME TRNSPRT LTD	SHS	G0474B105	19	2000	SH	DEFINED	18
ARKANSAS BEST CORP DEL	COM	040790107	11502	352155	SH	DEFINED	8
ARKANSAS BEST CORP DEL	COM	040790107	3	73	SH	DEFINED	18, 2
ARKANSAS BEST CORP DEL	COM	040790107	15396	471374	SH	DEFINED	6
ARRIS GROUP INC	COM	04269Q100	6	464	SH	DEFINED	2
ARRIS GROUP INC	COM	04269Q100	2	97	SH	DEFINED	18
ARRIS GROUP INC	COM	04269Q100	4077	330108	SH	DEFINED	3
ARROW ELECTRS INC	COM	042735100	14	315	SH	DEFINED	18
ARROW ELECTRS INC	COM	042735100	15756	370540	SH	DEFINED	6
ARROW ELECTRS INC	COM	042735100	10815	254340	SH	DEFINED	3
ARROW FINL CORP	COM	042744102	2375	106553	SH	DEFINED	6
ARTESIAN RESOURCES CORP	CL A	043113208	20	1050	SH	DEFINED	2
ARTHROCARE CORP	COM	043136100	16153	289000	SH	DEFINED	3
ARTHROCARE CORP	COM	043136100	4351	77841	SH	DEFINED	2
ARVINMERITOR INC	COM	043353101	17291	1028000	SH	DEFINED	6
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	13329	672820	SH	DEFINED	6
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	3947	199199	SH	DEFINED	3
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	11798	1173845	SH	DEFINED	3
ASHLAND INC NEW	COM	044209104	508	8434	SH	DEFINED	3
ASHLAND INC NEW	COM	044209104	30	500	SH	DEFINED	17
ASHLAND INC NEW	COM	044209104	119	1970	SH	DEFINED	6
ASM INTL N V	COM	N07045102	17424	609635	SH	DEFINED	3
ASPEN INSURANCE HOLDINGS LTD	SHS	G05384105	29574	1059590	SH	DEFINED	3
ASPEN TECHNOLOGY INC	COM	045327103	30492	2129322	SH	DEFINED	3
ASPREVA PHARMACEUTICALS CORP	COM	04538T109	5323	259385	SH	DEFINED	3
ASSET ACCEP CAP CORP	COM	04543P100	5317	458292	SH	DEFINED	6
ASSOCIATED BANC CORP	COM	045487105	18	597	SH	DEFINED	17
ASSOCIATED BANC CORP	COM	045487105	4763	160745	SH	DEFINED	6
ASSURANT INC	COM	04621X108	4806	89827	SH	DEFINED	23
ASSURANT INC	COM	04621X108	544	10150	SH	DEFINED	18
ASSURANT INC	COM	04621X108	798	14900	SH	DEFINED	16
ASSURANT INC	COM	04621X108	4013	75000	SH	DEFINED	15
ASSURANT INC	COM	04621X108	197	3670	SH	DEFINED	6
ASSURANT INC	COM	04621X108	2509	46900	SH	DEFINED	1
ASSURANT INC	COM	04621X108	19423	363032	SH	DEFINED	3
ASTA FDG INC	COM	046220109	5	117	SH	DEFINED	18, 2
ASTA FDG INC	COM	046220109	13	340	SH	DEFINED	2
ASTEC INDS INC	COM	046224101	23777	413860	SH	DEFINED	3
ASTORIA FINL CORP	COM	046265104	145593	5487862	SH	DEFINED	18
ASTORIA FINL CORP	COM	046265104	20	742	SH	DEFINED	18, 2
ASTORIA FINL CORP	COM	046265104	17284	651475	SH	DEFINED	6
ASTORIA FINL CORP	COM	046265104	311	11700	SH	DEFINED	20
ASTORIA FINL CORP	COM	046265104	9	335	SH	DEFINED	2
ASTRAZENECA PLC	SPONSORED ADR	046353108	35	700	SH	DEFINED	2
ASTRAZENECA PLC	SPONSORED ADR	046353108	4	70	SH	DEFINED	6
ASTRAZENECA PLC	SPONSORED ADR	046353108	36	718	SH	DEFINED	17
ASTRAZENECA PLC	SPONSORED ADR	046353108	7	134	SH	DEFINED	18
ASYST TECHNOLOGY CORP	COM	04648X107	5426	1025680	SH	DEFINED	3
AT&T INC	COM	00206R102	14889	351901	SH	DEFINED	24
AT&T INC	COM	00206R102	313328	7405526	SH	DEFINED	18
AT&T INC	COM	00206R102	9446	223250	SH	DEFINED	15
AT&T INC	COM	00206R102	3386	80018	SH	DEFINED	2
AT&T INC	COM	00206R102	10583	250117	SH	DEFINED	1
AT&T INC	COM	00206R102	195687	4625080	SH	DEFINED	6
AT&T INC	COM	00206R102	2359	55756	SH	DEFINED	11
AT&T INC	COM	00206R102	2280	53885	SH	DEFINED	20
AT&T INC	COM	00206R102	8496	200812	SH	DEFINED	17
AT&T INC	COM	00206R102	16193	382700	SH	DEFINED	23

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

AT&T INC	COM	00206R102	1681	39707	SH	DEFINED	16
AT&T INC	COM	00206R102	188700	4459928	SH	DEFINED	3
AT&T INC	COM	00206R102	1316	31083	SH	DEFINED	18,2
ATHEROS COMMUNICATIONS INC	COM	04743P108	6	210	SH	DEFINED	2
ATHEROS COMMUNICATIONS INC	COM	04743P108	3	77	SH	DEFINED	18,2
ATLAS AIR WORLDWIDE HLDGS IN	COM NEW	049164205	1572	30440	SH	DEFINED	3
ATLAS AIR WORLDWIDE HLDGS IN	COM NEW	049164205	263	4832	SH	DEFINED	14
ATLAS PIPELINE PARTNERS LP	UNIT L P INT	049392103	5	100	SH	DEFINED	17
ATLAS PIPELINE PARTNERS LP	UNIT L P INT	049392103	94	2000	SH	DEFINED	18
ATMOS ENERGY CORP	COM	049560105	4968	175413	SH	DEFINED	3
ATMOS ENERGY CORP	COM	049560105	36414	1285790	SH	DEFINED	6
ATMOS ENERGY CORP	COM	049560105	70	2464	SH	DEFINED	2
ATMOS ENERGY CORP	COM	049560105	15	500	SH	DEFINED	18
ATP OIL & GAS CORP	COM	00208J108	1708	36300	SH	DEFINED	3
ATP OIL & GAS CORP	COM	00208J108	37583	799107	SH	DEFINED	6
ATRICURE INC	COM	04963C209	4	350	SH	DEFINED	2
ATRION CORP	COM	049904105	546	4362	SH	DEFINED	6
ATWOOD OCEANICS INC	COM	050095108	10439	136350	SH	DEFINED	3
AU OPTRONICS CORP	SPONSORED ADR	002255107	25207	1489766	SH	DEFINED	15
AU OPTRONICS CORP	SPONSORED ADR	002255107	1	38	SH	DEFINED	18
AU OPTRONICS CORP	SPONSORED ADR	002255107	180	10606	SH	DEFINED	3
AURIZON MINES LTD	COM	05155P106	699	167800	SH	DEFINED	3
AUTODESK INC	COM	052769106	4	80	SH	DEFINED	17
AUTODESK INC	COM	052769106	94	1890	SH	DEFINED	11
AUTODESK INC	COM	052769106	604203	12091302	SH	DEFINED	18
AUTODESK INC	COM	052769106	21116	422575	SH	DEFINED	1
AUTODESK INC	COM	052769106	497	9928	SH	DEFINED	18,2
AUTODESK INC	COM	052769106	1717	34354	SH	DEFINED	3
AUTODESK INC	COM	052769106	5132	102700	SH	DEFINED	20
AUTOLIV INC	COM	052800109	6	102	SH	DEFINED	2
AUTOLIV INC	COM	052800109	2	30	SH	DEFINED	6
AUTOLIV INC	COM	052800109	143	2388	SH	DEFINED	18
AUTOMATIC DATA PROCESSING IN	COM	053015103	12733	277223	SH	DEFINED	2
AUTOMATIC DATA PROCESSING IN	COM	053015103	23	487	SH	DEFINED	24
AUTOMATIC DATA PROCESSING IN	COM	053015103	469	10203	SH	DEFINED	20
AUTOMATIC DATA PROCESSING IN	COM	053015103	178310	3882193	SH	DEFINED	18
AUTOMATIC DATA PROCESSING IN	COM	053015103	7458	162367	SH	DEFINED	17
AUTOMATIC DATA PROCESSING IN	COM	053015103	3681	80133	SH	DEFINED	3
AUTOMATIC DATA PROCESSING IN	COM	053015103	20476	445813	SH	DEFINED	1
AUTOMATIC DATA PROCESSING IN	COM	053015103	52	1115	SH	DEFINED	18,2
AUTOMATIC DATA PROCESSING IN	COM	053015103	422	9181	SH	DEFINED	11
AUTONATION INC	COM	05329W102	398	22450	SH	DEFINED	3
AUTONATION INC	COM	05329W102	4394	247940	SH	DEFINED	6
AUTONATION INC	COM	05329W102	8	450	SH	DEFINED	18
AUTOZONE INC	COM	053332102	800	6886	SH	DEFINED	3
AUTOZONE INC	COM	053332102	48	410	SH	DEFINED	17
AUTOZONE INC	COM	053332102	23	200	SH	DEFINED	17
AUTOZONE INC	COM	053332102	474	4080	SH	DEFINED	6
AVALONBAY CMNTYS INC	COM	053484101	142	1200	SH	DEFINED	2
AVALONBAY CMNTYS INC	COM	053484101	1399	11845	SH	DEFINED	3
AVALONBAY CMNTYS INC	COM	053484101	237	2000	SH	DEFINED	18
AVATAR HLDGS INC	COM	053494100	67	1348	SH	DEFINED	1
AVATAR HLDGS INC	COM	053494100	100	2000	SH	DEFINED	18
AVAYA INC	COM	053499109	1168	68824	SH	DEFINED	3
AVAYA INC	COM	053499109	4	227	SH	DEFINED	17
AVAYA INC	COM	053499109	33	1940	SH	DEFINED	2
AVAYA INC	COM	053499109	15	836	SH	DEFINED	18
AVERY DENNISON CORP	COM	053611109	252	4405	SH	DEFINED	24
AVERY DENNISON CORP	COM	053611109	150	2627	SH	DEFINED	18,2
AVERY DENNISON CORP	COM	053611109	909	15930	SH	DEFINED	3
AVERY DENNISON CORP	COM	053611109	38	672	SH	DEFINED	11
AVERY DENNISON CORP	COM	053611109	371	6500	SH	DEFINED	17

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

AVERY DENNISON CORP	COM	053611109	91121	1598038	SH	DEFINED	18
AVERY DENNISON CORP	COM	053611109	747	13100	SH	DEFINED	20
AVICI SYS INC	COM NEW	05367L802	799	74865	SH	DEFINED	3
AVID TECHNOLOGY INC	COM	05367P100	18527	684150	SH	DEFINED	18
AVID TECHNOLOGY INC	COM	05367P100	33	1237	SH	DEFINED	11
AVIS BUDGET GROUP	COM	053774105	4	195	SH	DEFINED	2
AVIS BUDGET GROUP	COM	053774105	1803	78730	SH	DEFINED	3
AVIS BUDGET GROUP	COM	053774105	74	3177	SH	DEFINED	6
AVIS BUDGET GROUP	COM	053774105	106	4630	SH	DEFINED	17
AVISTA CORP	COM	05379B107	2	111	SH	DEFINED	2
AVNET INC	COM	053807103	24774	621520	SH	DEFINED	3
AVNET INC	DBCV 2.000% 3/1	053807AL7	4233	3300000	PRN	DEFINED	21
AVNET INC	DBCV 2.000% 3/1	053807AL7	1414	1102000	PRN	DEFINED	18
AVNET INC	COM	053807103	50	1250	SH	DEFINED	16
AVNET INC	COM	053807103	190	4750	SH	DEFINED	6
AVNET INC	COM	053807103	3373	84600	SH	DEFINED	15
AVOCENT CORP	COM	053893103	14457	496431	SH	DEFINED	3
AVON PRODS INC	COM	054303102	16252	433027	SH	DEFINED	2
AVON PRODS INC	COM	054303102	314	8347	SH	DEFINED	24
AVON PRODS INC	COM	054303102	614	16344	SH	DEFINED	18
AVON PRODS INC	COM	054303102	1203	32065	SH	DEFINED	17
AVON PRODS INC	COM	054303102	2430	64725	SH	DEFINED	3
AVON PRODS INC	COM	054303102	105	2800	SH	DEFINED	11
AVX CORP NEW	COM	002444107	121	7460	SH	DEFINED	6
AVX CORP NEW	COM	002444107	3045	189077	SH	DEFINED	3
AWARE INC MASS	COM	05453N100	65	15000	SH	DEFINED	17
AXA	SPONSORED ADR	054536107	1820	41188	SH	DEFINED	17
AXA	SPONSORED ADR	054536107	42841	960327	SH	DEFINED	18
AXA	SPONSORED ADR	054536107	269	6021	SH	DEFINED	2
AXA	SPONSORED ADR	054536107	106	2375	SH	DEFINED	18, 2
AXA	SPONSORED ADR	054536107	60565	1371325	SH	DEFINED	6
AXCAN PHARMA INC	COM	054923107	4734	227920	SH	DEFINED	3
AXCELIS TECHNOLOGIES INC	COM	054540109	7	1415	SH	DEFINED	2
AXIS CAPITAL HOLDINGS	SHS	G0692U109	3598	92454	SH	DEFINED	3
AXIS CAPITAL HOLDINGS	SHS	G0692U109	34418	884537	SH	DEFINED	6
AXIS CAPITAL HOLDINGS	SHS	G0692U109	978	25130	SH	DEFINED	18
AZZ INC	COM	002474104	6017	172100	SH	DEFINED	3
B & G FOODS INC NEW	UNIT 99/99/9999	05508R205	21	1000	SH	DEFINED	17
BADGER METER INC	COM	056525108	13	400	SH	DEFINED	18
BAIDU COM INC	SPON ADR REP A	056752108	31601	109100	SH	DEFINED	18
BAKER HUGHES INC	COM	057224107	18	200	SH	DEFINED	2
BAKER HUGHES INC	COM	057224107	4378	48438	SH	DEFINED	3
BAKER HUGHES INC	COM	057224107	387	4283	SH	DEFINED	17
BAKER HUGHES INC	COM	057224107	14912	165000	SH	DEFINED	8
BAKER HUGHES INC	COM	057224107	139	1534	SH	DEFINED	11
BAKER HUGHES INC	COM	057224107	30	321	SH	DEFINED	18, 2
BAKER HUGHES INC	COM	057224107	10	110	SH	DEFINED	6
BAKER HUGHES INC	COM	057224107	2603	28800	SH	DEFINED	20
BAKER HUGHES INC	COM	057224107	146288	1618758	SH	DEFINED	18
BAKER MICHAEL CORP	COM	057149106	299	6100	SH	DEFINED	3
BALL CORP	COM	058498106	11677	217228	SH	DEFINED	3
BALL CORP	COM	058498106	914	17000	SH	DEFINED	6
BALL CORP	COM	058498106	1	16	SH	DEFINED	18
BALLARD PWR SYS INC	COM	05858H104	4	867	SH	DEFINED	2
BALLY TECHNOLOGIES INC	COM	05874B107	1	2	SH	DEFINED	18
BANCFIRST CORP	COM	05945F103	4739	105594	SH	DEFINED	6
BANCFIRST CORP	COM	05945F103	1816	40460	SH	DEFINED	3
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	331	14190	SH	DEFINED	18
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	28	1206	SH	DEFINED	11
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	159	6826	SH	DEFINED	2
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	2	97	SH	DEFINED	17
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	739	31730	SH	DEFINED	6

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

BANCO BRADESCO S A	SP ADR PFD NEW	059460303	3240	110308	SH	DEFINED	16
BANCO BRADESCO S A	SP ADR PFD NEW	059460303	17109	582500	SH	DEFINED	3
BANCO ITAU HLDG FINANCIERA S	SP ADR 500 PFD	059602201	1	16	SH	DEFINED	18
BANCO ITAU HLDG FINANCIERA S	SP ADR 500 PFD	059602201	2472	48817	SH	DEFINED	16
BANCO ITAU HLDG FINANCIERA S	SP ADR 500 PFD	059602201	29082	574500	SH	DEFINED	3
BANCO MACRO SA	SPON ADR B	05961W105	23467	797900	SH	DEFINED	15
BANCO SANTANDER CENT HISPANO	ADR	05964H105	38	1949	SH	DEFINED	18
BANCOLOMBIA S A	SPON ADR PREF	05968L102	697	20100	SH	DEFINED	16
BANCORP INC DEL	COM	05969A105	30	1651	SH	DEFINED	2
BANCORP RHODE ISLAND INC	COM	059690107	36	1000	SH	DEFINED	1
BANCORP RHODE ISLAND INC	COM	059690107	18	500	SH	DEFINED	18
BANCORPSOUTH INC	COM	059692103	16391	674490	SH	DEFINED	6
BANCORPSOUTH INC	COM	059692103	3618	148875	SH	DEFINED	3
BANK HAWAII CORP	COM	062540109	7502	141938	SH	DEFINED	3
BANK HAWAII CORP	COM	062540109	70	1310	SH	DEFINED	18
BANK HAWAII CORP	COM	062540109	32	600	SH	DEFINED	11
BANK MONTREAL QUE	COM	063671101	66	1000	SH	DEFINED	18
BANK MONTREAL QUE	COM	063671101	9397	143504	SH	DEFINED	3
BANK NOVA SCOTIA HALIFAX	COM	064149107	15997	304700	SH	DEFINED	3
BANK OF AMERICA CORPORATION	COM	060505104	883	17551	SH	DEFINED	16
BANK OF AMERICA CORPORATION	COM	060505104	9426	187500	SH	DEFINED	23
BANK OF AMERICA CORPORATION	COM	060505104	9836	195656	SH	DEFINED	20
BANK OF AMERICA CORPORATION	COM	060505104	47870	953070	SH	DEFINED	17
BANK OF AMERICA CORPORATION	COM	060505104	2997	59616	SH	DEFINED	15
BANK OF AMERICA CORPORATION	COM	060505104	5578	110963	SH	DEFINED	11
BANK OF AMERICA CORPORATION	COM	060505104	54213	1078429	SH	DEFINED	8
BANK OF AMERICA CORPORATION	COM	060505104	326141	6485248	SH	DEFINED	6
BANK OF AMERICA CORPORATION	COM	060505104	93585	1861640	SH	DEFINED	3
BANK OF AMERICA CORPORATION	COM	060505104	1545	30737	SH	DEFINED	2
BANK OF AMERICA CORPORATION	COM	060505104	11107	220944	SH	DEFINED	1
BANK OF AMERICA CORPORATION	COM	060505104	536	10660	SH	DEFINED	18, 2
BANK OF AMERICA CORPORATION	COM	060505104	773150	15379943	SH	DEFINED	18
BANK OF AMERICA CORPORATION	COM	060505104	1	5	SH	DEFINED	24
BANK OF NEW YORK MELLON CORP	COM	064058100	107270	2430222	SH	DEFINED	18
BANK OF NEW YORK MELLON CORP	COM	064058100	14120	319873	SH	DEFINED	3
BANK OF NEW YORK MELLON CORP	COM	064058100	763	17264	SH	DEFINED	20
BANK OF NEW YORK MELLON CORP	COM	064058100	23035	521866	SH	DEFINED	17
BANK OF NEW YORK MELLON CORP	COM	064058100	155	3509	SH	DEFINED	11
BANK OF NEW YORK MELLON CORP	COM	064058100	29648	671675	SH	DEFINED	6
BANK OF NEW YORK MELLON CORP	COM	064058100	75	1695	SH	DEFINED	18, 2
BANK OF NEW YORK MELLON CORP	COM	064058100	18986	430123	SH	DEFINED	1
BANK OF NEW YORK MELLON CORP	COM	064058100	10835	245468	SH	DEFINED	2
BANKFINANCIAL CORP	COM	06643P104	2411	152352	SH	DEFINED	6
BANKUNITED FINL CORP	CL A	06652B103	11	687	SH	DEFINED	2
BANKUNITED FINL CORP	NOTE 3.125% 3/0	06652BAE3	3254	4125000	PRN	DEFINED	18
BANKUNITED FINL CORP	NOTE 3.125% 3/0	06652BAE3	9781	12400000	PRN	DEFINED	21
BANNER CORP	COM	06652V109	1990	57840	SH	DEFINED	3
BARCLAYS BK PLC	DJAIG CMDTY 36	06738C778	150	2800	SH	DEFINED	17
BARCLAYS BK PLC	ADR 2 PREF 2	06739F390	10	400	SH	DEFINED	18
BARCLAYS BK PLC	ADR 2 PREF 2	06739F390	97	4000	SH	DEFINED	2
BARCLAYS PLC	ADR	06738E204	22	445	SH	DEFINED	2
BARCLAYS PLC	ADR	06738E204	99900	2078213	SH	DEFINED	6
BARCLAYS PLC	ADR	06738E204	109	2238	SH	DEFINED	16
BARCLAYS PLC	ADR	06738E204	3135	65106	SH	DEFINED	17
BARCLAYS PLC	ADR	06738E204	4890	100564	SH	DEFINED	18
BARCLAYS PLC	ADR	06738E204	5	100	SH	DEFINED	18, 2
BARD C R INC	COM	067383109	4	45	SH	DEFINED	17
BARD C R INC	COM	067383109	88	999	SH	DEFINED	11
BARD C R INC	COM	067383109	81	920	SH	DEFINED	6
BARD C R INC	COM	067383109	1380	15646	SH	DEFINED	3
BARD C R INC	COM	067383109	4	45	SH	DEFINED	18, 2
BARNES & NOBLE INC	COM	067774109	7899	224000	SH	DEFINED	6

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

BARNES & NOBLE INC	COM	067774109	22	600	SH	DEFINED	18
BARNES GROUP INC	COM	067806109	5382	168600	SH	DEFINED	6
BARNES GROUP INC	COM	067806109	115	3600	SH	DEFINED	11
BARNES GROUP INC	COM	067806109	10509	329220	SH	DEFINED	3
BARR PHARMACEUTICALS INC	COM	068306109	47	825	SH	DEFINED	2
BARR PHARMACEUTICALS INC	COM	068306109	925	16239	SH	DEFINED	3
BARR PHARMACEUTICALS INC	COM	068306109	5	78	SH	DEFINED	18
BARRETT BUSINESS SERVICES IN	COM	068463108	1487	62380	SH	DEFINED	3
BARRICK GOLD CORP	COM	067901108	10374	257523	SH	DEFINED	3
BARRICK GOLD CORP	COM	067901108	33916	842000	SH	DEFINED	6
BARRICK GOLD CORP	COM	067901108	1157	28711	SH	DEFINED	20
BARRICK GOLD CORP	COM	067901108	89334	2217817	SH	DEFINED	18
BASIC ENERGY SVCS INC NEW	COM	06985P100	3467	164900	SH	DEFINED	6
BAUSCH & LOMB INC	COM	071707103	536	8373	SH	DEFINED	3
BAUSCH & LOMB INC	COM	071707103	204	3182	SH	DEFINED	17
BAUSCH & LOMB INC	COM	071707103	445	6950	SH	DEFINED	18
BAXTER INTL INC	COM	071813109	2056	36535	SH	DEFINED	17
BAXTER INTL INC	COM	071813109	15	260	SH	DEFINED	1
BAXTER INTL INC	COM	071813109	1529	27176	SH	DEFINED	2
BAXTER INTL INC	COM	071813109	5449	96815	SH	DEFINED	3
BAXTER INTL INC	COM	071813109	164	2919	SH	DEFINED	11
BAXTER INTL INC	COM	071813109	42296	751521	SH	DEFINED	18
BAXTER INTL INC	COM	071813109	3	60	SH	DEFINED	6
BAY NATL CORP	COM	072500101	169	11000	SH	DEFINED	11
BAYER A G	SPONSORED ADR	072730302	3	35	SH	DEFINED	18,2
BAYER A G	SPONSORED ADR	072730302	53	670	SH	DEFINED	2
BAYER A G	SPONSORED ADR	072730302	722	9100	SH	DEFINED	17
BAYER A G	SPONSORED ADR	072730302	4330	54563	SH	DEFINED	18
BAYER A G	SPONSORED ADR	072730302	181	2275	SH	DEFINED	16
BAYTEX ENERGY TR	TRUST UNIT	073176109	238	11700	SH	DEFINED	3
BB&T CORP	COM	054937107	206	5102	SH	DEFINED	17
BB&T CORP	COM	054937107	1724	42686	SH	DEFINED	2
BB&T CORP	COM	054937107	332	8200	SH	DEFINED	6
BB&T CORP	COM	054937107	60	1491	SH	DEFINED	11
BB&T CORP	COM	054937107	3306	81849	SH	DEFINED	3
BB&T CORP	COM	054937107	146	3600	SH	DEFINED	18
BBVA BANCO FRANCES S A	SPONSORED ADR	07329M100	11597	1300100	SH	DEFINED	15
BCE INC	COM NEW	05534B760	2411	60175	SH	DEFINED	6
BCE INC	COM NEW	05534B760	196	4880	SH	DEFINED	18
BCE INC	COM NEW	05534B760	16655	415834	SH	DEFINED	3
BE AEROSPACE INC	COM	073302101	69	1650	SH	DEFINED	11
BE AEROSPACE INC	COM	073302101	49	1165	SH	DEFINED	18
BEA SYS INC	COM	073325102	909	65555	SH	DEFINED	11
BEA SYS INC	COM	073325102	25716	1854097	SH	DEFINED	17
BEA SYS INC	COM	073325102	10364	747200	SH	DEFINED	18
BEAR STEARNS COS INC	COM	073902108	8933	72738	SH	DEFINED	11
BEAR STEARNS COS INC	COM	073902108	1439	11719	SH	DEFINED	17
BEAR STEARNS COS INC	COM	073902108	488510	3977765	SH	DEFINED	8
BEAR STEARNS COS INC	COM	073902108	65649	534551	SH	DEFINED	6
BEAR STEARNS COS INC	COM	073902108	2153	17525	SH	DEFINED	3
BEAR STEARNS COS INC	COM	073902108	528	4303	SH	DEFINED	2
BEAR STEARNS COS INC	COM	073902108	16	125	SH	DEFINED	18,2
BEAR STEARNS COS INC	COM	073902108	28076	228607	SH	DEFINED	18
BEARINGPOINT INC	COM	074002106	22679	5599758	SH	DEFINED	6
BEARINGPOINT INC	COM	074002106	15474	3820700	SH	DEFINED	13
BEARINGPOINT INC	COM	074002106	44	10740	SH	DEFINED	3
BEASLEY BROADCAST GROUP INC	CL A	074014101	1	50	SH	DEFINED	18
BEAZER HOMES USA INC	COM	07556Q105	26067	3159595	SH	DEFINED	8
BEAZER HOMES USA INC	NOTE 4.625% 6/1	07556QAL9	7094	9700000	PRN	DEFINED	21
BEAZER HOMES USA INC	NOTE 4.625% 6/1	07556QAL9	2340	3200000	PRN	DEFINED	18
BEAZER HOMES USA INC	COM	07556Q105	20	2348	SH	DEFINED	24
BEAZER HOMES USA INC	COM	07556Q105	29700	3600000	SH	DEFINED	13

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

BEAZER HOMES USA INC	COM	07556Q105	13	1600	SH	DEFINED	11
BECKMAN COULTER INC	COM	075811109	176	2390	SH	DEFINED	17
BECKMAN COULTER INC	COM	075811109	7	89	SH	DEFINED	18
BECTON DICKINSON & CO	COM	075887109	132	1610	SH	DEFINED	2
BECTON DICKINSON & CO	COM	075887109	5	56	SH	DEFINED	18,2
BECTON DICKINSON & CO	COM	075887109	6422	78261	SH	DEFINED	3
BECTON DICKINSON & CO	COM	075887109	11	140	SH	DEFINED	11
BECTON DICKINSON & CO	COM	075887109	33709	410839	SH	DEFINED	17
BECTON DICKINSON & CO	COM	075887109	935	11395	SH	DEFINED	18
BED BATH & BEYOND INC	COM	075896100	1189	34822	SH	DEFINED	18,2
BED BATH & BEYOND INC	COM	075896100	1367	40052	SH	DEFINED	3
BED BATH & BEYOND INC	COM	075896100	237	6920	SH	DEFINED	6
BED BATH & BEYOND INC	COM	075896100	262	7673	SH	DEFINED	17
BED BATH & BEYOND INC	COM	075896100	258801	7585013	SH	DEFINED	18
BEL FUSE INC	CL B	077347300	2810	81061	SH	DEFINED	18
BELDEN INC	COM	077454106	20648	440144	SH	DEFINED	3
BELL MICROPRODUCTS INC	COM	078137106	386	61900	SH	DEFINED	3
BELO CORP	COM SER A	080555105	20411	1175720	SH	DEFINED	6
BELO CORP	COM SER A	080555105	402	23100	SH	DEFINED	3
BELO CORP	COM SER A	080555105	2054	118290	SH	DEFINED	2
BEMIS INC	COM	081437105	186	6389	SH	DEFINED	18
BEMIS INC	COM	081437105	462	15866	SH	DEFINED	3
BEMIS INC	COM	081437105	52	1766	SH	DEFINED	24
BEMIS INC	COM	081437105	3	90	SH	DEFINED	2
BENCHMARK ELECTRS INC	COM	08160H101	26777	1121750	SH	DEFINED	6
BENTLEY PHARMACEUTICALS INC	COM	082657107	32426	2598200	SH	DEFINED	18
BENTLEY PHARMACEUTICALS INC	COM	082657107	1939	155360	SH	DEFINED	20
BERKLEY W R CORP	COM	084423102	15823	533997	SH	DEFINED	3
BERKLEY W R CORP	COM	084423102	106	3557	SH	DEFINED	6
BERKLEY W R CORP	COM	084423102	1333	45000	SH	DEFINED	1
BERKLEY W R CORP	COM	084423102	7	245	SH	DEFINED	2
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	721726	6090	SH	DEFINED	18
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	477492	120823	SH	DEFINED	18
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	10536	2666	SH	DEFINED	17
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	5596	1416	SH	DEFINED	11
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	8	2	SH	DEFINED	6
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	3276	829	SH	DEFINED	2
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	3190	807	SH	DEFINED	18,2
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	9244	78	SH	DEFINED	20
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	238	2	SH	DEFINED	18,2
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	47404	400	SH	DEFINED	2
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	2726	23	SH	DEFINED	11
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	1541	13	SH	DEFINED	17
BERKSHIRE HILLS BANCORP INC	COM	084680107	30	1000	SH	DEFINED	11
BEST BUY INC	COM	086516101	2709	58865	SH	DEFINED	3
BEST BUY INC	COM	086516101	118	2568	SH	DEFINED	2
BEST BUY INC	COM	086516101	10	208	SH	DEFINED	18,2
BEST BUY INC	COM	086516101	53	1160	SH	DEFINED	11
BEST BUY INC	COM	086516101	290	6290	SH	DEFINED	18
BEST BUY INC	COM	086516101	19525	424258	SH	DEFINED	8
BEST BUY INC	COM	086516101	550	11950	SH	DEFINED	6
BEST BUY INC	COM	086516101	207	4495	SH	DEFINED	17
BG PLC	ADR FIN INST N	055434203	2890	33368	SH	DEFINED	6
BG PLC	ADR FIN INST N	055434203	46	520	SH	DEFINED	18
BG PLC	ADR FIN INST N	055434203	178	2050	SH	DEFINED	2
BHP BILLITON LTD	SPONSORED ADR	088606108	70	890	SH	DEFINED	11
BHP BILLITON LTD	SPONSORED ADR	088606108	19596	249307	SH	DEFINED	17
BHP BILLITON LTD	SPONSORED ADR	088606108	6180	78620	SH	DEFINED	18
BHP BILLITON LTD	SPONSORED ADR	088606108	409	5202	SH	DEFINED	2
BHP BILLITON LTD	SPONSORED ADR	088606108	1026	13046	SH	DEFINED	6
BHP BILLITON PLC	SPONSORED ADR	05545E209	3	32	SH	DEFINED	18
BIG 5 SPORTING GOODS CORP	COM	08915P101	8252	441250	SH	DEFINED	6

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

BIG LOTS INC	COM	089302103	37362	1252068	SH	DEFINED	3
BIG LOTS INC	COM	089302103	732	24500	SH	DEFINED	16
BIG LOTS INC	COM	089302103	4145	138900	SH	DEFINED	23
BIO RAD LABS INC	CL A	090572207	45	500	SH	DEFINED	11
BIO RAD LABS INC	CL A	090572207	3894	43022	SH	DEFINED	3
BIO-REFERENCE LABS INC	COM \$.01 NEW	09057G602	9651	285850	SH	DEFINED	3
BIOGEN IDEC INC	COM	09062X103	15	227	SH	DEFINED	2
BIOGEN IDEC INC	COM	09062X103	3892	58664	SH	DEFINED	18,2
BIOGEN IDEC INC	COM	09062X103	5185	78164	SH	DEFINED	3
BIOGEN IDEC INC	COM	09062X103	56	850	SH	DEFINED	11
BIOGEN IDEC INC	COM	09062X103	904	13635	SH	DEFINED	17
BIOGEN IDEC INC	COM	09062X103	2393238	36080777	SH	DEFINED	18
BIOGEN IDEC INC	COM	09062X103	26209	395120	SH	DEFINED	20
BIOGEN IDEC INC	COM	09062X103	1846	27830	SH	DEFINED	6
BIOMARIN PHARMACEUTICAL INC	NOTE 2.500% 3/2	09061GAC5	6190	3800000	PRN	DEFINED	21
BIOMARIN PHARMACEUTICAL INC	NOTE 2.500% 3/2	09061GAC5	2036	1250000	PRN	DEFINED	18
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	25538	1025600	SH	DEFINED	18
BIOMED REALTY TRUST INC	COM	09063H107	9770	405382	SH	DEFINED	18
BIOMED REALTY TRUST INC	COM	09063H107	81	3360	SH	DEFINED	17
BIOMIMETIC THERAPEUTICS INC	COM	09064X101	881	65990	SH	DEFINED	20
BIOMIMETIC THERAPEUTICS INC	COM	09064X101	30604	2294110	SH	DEFINED	18
BIOSCRIP INC	COM	09069N108	241	37500	SH	DEFINED	3
BIOTECH HOLDRS TR	DEPOSTRY RCPTS	09067D201	352	2000	SH	DEFINED	2
BIOTECH HOLDRS TR	DEPOSTRY RCPTS	09067D201	70	400	SH	DEFINED	17
BIOVAIL CORP	COM	09067J109	10324	594350	SH	DEFINED	3
BIOVAIL CORP	COM	09067J109	44	2490	SH	DEFINED	18
BJ SVCS CO	COM	055482103	135646	5109071	SH	DEFINED	18
BJ SVCS CO	COM	055482103	465	17510	SH	DEFINED	6
BJ SVCS CO	COM	055482103	49	1849	SH	DEFINED	11
BJ SVCS CO	COM	055482103	1782	67100	SH	DEFINED	20
BJ SVCS CO	COM	055482103	29	1090	SH	DEFINED	18,2
BJ SVCS CO	COM	055482103	5105	192295	SH	DEFINED	17
BJ SVCS CO	COM	055482103	1173	44160	SH	DEFINED	3
BJS WHOLESALE CLUB INC	COM	05548J106	27	800	SH	DEFINED	11
BJS WHOLESALE CLUB INC	COM	05548J106	81	2430	SH	DEFINED	6
BLACK & DECKER CORP	COM	091797100	823	9873	SH	DEFINED	3
BLACK & DECKER CORP	COM	091797100	429	5146	SH	DEFINED	2
BLACK & DECKER CORP	COM	091797100	127	1530	SH	DEFINED	17
BLACK & DECKER CORP	COM	091797100	21616	259488	SH	DEFINED	18
BLACK & DECKER CORP	COM	091797100	19	225	SH	DEFINED	18,2
BLACK & DECKER CORP	COM	091797100	384	4600	SH	DEFINED	6
BLACK BOX CORP DEL	COM	091826107	9113	213114	SH	DEFINED	18
BLACK BOX CORP DEL	COM	091826107	43	1000	SH	DEFINED	3
BLACK HILLS CORP	COM	092113109	11	250	SH	DEFINED	18
BLACK HILLS CORP	COM	092113109	29	700	SH	DEFINED	11
BLACK HILLS CORP	COM	092113109	14442	352060	SH	DEFINED	6
BLACK HILLS CORP	COM	092113109	15460	376870	SH	DEFINED	3
BLACKBOARD INC	COM	091935502	46	1000	SH	DEFINED	17
BLACKBOARD INC	NOTE 3.250% 7/0	091935AA4	2984	2700000	PRN	DEFINED	21
BLACKBOARD INC	COM	091935502	51702	1127875	SH	DEFINED	18
BLACKBOARD INC	COM	091935502	15	325	SH	DEFINED	2
BLACKBOARD INC	NOTE 3.250% 7/0	091935AA4	1023	925000	PRN	DEFINED	18
BLACKROCK INC	COM	09247X101	61	350	SH	DEFINED	11
BLACKSTONE GROUP L P	COM UNIT LTD	09253U108	6578	262278	SH	DEFINED	8
BLACKSTONE GROUP L P	COM UNIT LTD	09253U108	66	2627	SH	DEFINED	3
BLADELOGIC INC	COM	09265M102	26	1000	SH	DEFINED	17
BLOCK H & R INC	COM	093671105	1170	55264	SH	DEFINED	2
BLOCK H & R INC	COM	093671105	126	5939	SH	DEFINED	24
BLOCK H & R INC	COM	093671105	3	120	SH	DEFINED	18
BLOCK H & R INC	COM	093671105	2420	114258	SH	DEFINED	17
BLOCK H & R INC	COM	093671105	83	3900	SH	DEFINED	11
BLOCK H & R INC	COM	093671105	19	850	SH	DEFINED	6

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

BLOCK H & R INC	COM	093671105	1025	48372	SH	DEFINED	3
BLOCK H & R INC	COM	093671105	3	120	SH	DEFINED	18,2
BLOCKBUSTER INC	CL A	093679108	15	2760	SH	DEFINED	6
BLOCKBUSTER INC	CL B	093679207	0	36	SH	DEFINED	17
BLOUNT INTL INC NEW	COM	095180105	2996	263660	SH	DEFINED	6
BLUE COAT SYSTEMS INC	COM NEW	09534T508	32437	411838	SH	DEFINED	3
BLUEFLY INC	COM	096227103	32	35000	SH	DEFINED	18
BLUEGREEN CORP	COM	096231105	1411	181942	SH	DEFINED	3
BLUEGREEN CORP	COM	096231105	2264	292060	SH	DEFINED	6
BLUELINX HLDGS INC	COM	09624H109	1719	244100	SH	DEFINED	6
BLUEPHOENIX SOLUTIONS LTD	SHS	M20157109	362	31242	SH	DEFINED	3
BLYTH INC	COM	09643P108	6139	300190	SH	DEFINED	6
BMC SOFTWARE INC	COM	055921100	51538	1650248	SH	DEFINED	3
BMC SOFTWARE INC	COM	055921100	5229	167420	SH	DEFINED	23
BMC SOFTWARE INC	COM	055921100	1585	50725	SH	DEFINED	16
BMC SOFTWARE INC	COM	055921100	293	9360	SH	DEFINED	18
BMC SOFTWARE INC	COM	055921100	5297	169600	SH	DEFINED	15
BOARDWALK PIPELINE PARTNERS	UT LTD PARTNER	096627104	21	700	SH	DEFINED	2
BOB EVANS FARMS INC	COM	096761101	103	3400	SH	DEFINED	3
BOB EVANS FARMS INC	COM	096761101	44	1466	SH	DEFINED	17
BOEING CO	COM	097023105	397351	3784650	SH	DEFINED	18
BOEING CO	COM	097023105	1834	17471	SH	DEFINED	17
BOEING CO	COM	097023105	280	2665	SH	DEFINED	11
BOEING CO	COM	097023105	133631	1272788	SH	DEFINED	6
BOEING CO	COM	097023105	62258	592983	SH	DEFINED	3
BOEING CO	COM	097023105	2727	25970	SH	DEFINED	2
BOEING CO	COM	097023105	189	1794	SH	DEFINED	18,2
BOEING CO	COM	097023105	6310	60100	SH	DEFINED	20
BOIS D ARC ENERGY INC	COM	09738U103	2234	116530	SH	DEFINED	3
BOK FINL CORP	COM NEW	05561Q201	102	1980	SH	DEFINED	6
BOLT TECHNOLOGY CORP	COM	097698104	1017	31110	SH	DEFINED	3
BORDERS GROUP INC	COM	099709107	3486	261524	SH	DEFINED	6
BORDERS GROUP INC	COM	099709107	7	500	SH	DEFINED	17
BORDERS GROUP INC	COM	099709107	6	400	SH	DEFINED	18
BORDERS GROUP INC	COM	099709107	9	700	SH	DEFINED	2
BORG WARNER INC	COM	099724106	18	200	SH	DEFINED	2
BORG WARNER INC	COM	099724106	17	175	SH	DEFINED	18,2
BORG WARNER INC	COM	099724106	21184	231440	SH	DEFINED	6
BORG WARNER INC	COM	099724106	18987	207437	SH	DEFINED	18
BORLAND SOFTWARE CORP	COM	099849101	7316	1681907	SH	DEFINED	6
BOSTON PROPERTIES INC	COM	101121101	520	5000	SH	DEFINED	18
BOSTON PROPERTIES INC	COM	101121101	3619	34827	SH	DEFINED	17
BOSTON PROPERTIES INC	COM	101121101	1858	17879	SH	DEFINED	3
BOSTON PROPERTIES INC	COM	101121101	3407	32794	SH	DEFINED	2
BOSTON SCIENTIFIC CORP	COM	101137107	2818	201948	SH	DEFINED	3
BOSTON SCIENTIFIC CORP	COM	101137107	3782	271081	SH	DEFINED	18
BOSTON SCIENTIFIC CORP	COM	101137107	61347	4385017	SH	DEFINED	6
BOSTON SCIENTIFIC CORP	COM	101137107	9158	656496	SH	DEFINED	2
BOSTON SCIENTIFIC CORP	COM	101137107	4	280	SH	DEFINED	1
BOSTON SCIENTIFIC CORP	COM	101137107	78	5610	SH	DEFINED	17
BOTTOMLINE TECH DEL INC	COM	101388106	174	13840	SH	DEFINED	3
BOWATER INC	COM	102183100	1	60	SH	DEFINED	18
BOWNE & CO INC	COM	103043105	1510	90634	SH	DEFINED	3
BOWNE & CO INC	COM	103043105	13246	795100	SH	DEFINED	17
BOYD GAMING CORP	COM	103304101	69	1600	SH	DEFINED	11
BP PLC	SPONSORED ADR	055622104	33602	484996	SH	DEFINED	17
BP PLC	SPONSORED ADR	055622104	20294	292629	SH	DEFINED	1
BP PLC	SPONSORED ADR	055622104	9701	139879	SH	DEFINED	11
BP PLC	SPONSORED ADR	055622104	109133	1591618	SH	DEFINED	6
BP PLC	SPONSORED ADR	055622104	16209	233728	SH	DEFINED	2
BP PLC	SPONSORED ADR	055622104	98	1400	SH	DEFINED	20
BP PLC	SPONSORED ADR	055622104	627	9037	SH	DEFINED	18,2

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

BP PLC	SPONSORED ADR	055622104	164308	2369254	SH	DEFINED	18
BP PRUDHOE BAY RTY TR	UNIT BEN INT	055630107	263	3500	SH	DEFINED	11
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	3	107	SH	DEFINED	17
BRASIL TELECOM PARTICIPACOES	SPON ADR PFD	105530109	17506	234600	SH	DEFINED	3
BRASIL TELECOM PARTICIPACOES	SPON ADR PFD	105530109	4332	58048	SH	DEFINED	6
BRASKEM S A	SP ADR PFD A	105532105	346	18335	SH	DEFINED	16
BRE PROPERTIES INC	CL A	05564E106	78	1400	SH	DEFINED	2
BRE PROPERTIES INC	CL A	05564E106	45	800	SH	DEFINED	1
BRE PROPERTIES INC	CL A	05564E106	2204	39400	SH	DEFINED	17
BRIDGELINE SOFTWARE INC	COM	10807Q205	1518	375600	SH	DEFINED	18
BRIDGELINE SOFTWARE INC	COM	10807Q205	69	16900	SH	DEFINED	20
BRIGGS & STRATTON CORP	COM	109043109	38	1500	SH	DEFINED	17
BRIGGS & STRATTON CORP	COM	109043109	4	144	SH	DEFINED	18
BRIGGS & STRATTON CORP	COM	109043109	4810	191000	SH	DEFINED	6
BRIGGS & STRATTON CORP	COM	109043109	20	800	SH	DEFINED	2
BRIGHAM EXPLORATION CO	COM	109178103	3454	582350	SH	DEFINED	6
BRIGHT HORIZON FAMILY SOLUTI	COM	109195107	408	9530	SH	DEFINED	17
BRINKER INTL INC	COM	109641100	9	310	SH	DEFINED	2
BRINKER INTL INC	COM	109641100	15600	568507	SH	DEFINED	3
BRINKER INTL INC	COM	109641100	2	40	SH	DEFINED	6
BRINKER INTL INC	COM	109641100	272	9900	SH	DEFINED	16
BRINKER INTL INC	COM	109641100	7	222	SH	DEFINED	18
BRINKER INTL INC	COM	109641100	2297	83700	SH	DEFINED	23
BRINKS CO	COM	109696104	5638	100892	SH	DEFINED	3
BRISTOL MYERS SQUIBB CO	COM	110122108	407	14110	SH	DEFINED	11
BRISTOL MYERS SQUIBB CO	COM	110122108	5956	206672	SH	DEFINED	17
BRISTOL MYERS SQUIBB CO	COM	110122108	33111	1146720	SH	DEFINED	6
BRISTOL MYERS SQUIBB CO	COM	110122108	34454	1195475	SH	DEFINED	3
BRISTOL MYERS SQUIBB CO	COM	110122108	1806	62660	SH	DEFINED	2
BRISTOL MYERS SQUIBB CO	COM	110122108	23	800	SH	DEFINED	1
BRISTOL MYERS SQUIBB CO	COM	110122108	6244	216646	SH	DEFINED	18
BRISTOW GROUP INC	COM	110394103	20986	480100	SH	DEFINED	6
BRITISH AMERN TOB PLC	SPONSORED ADR	110448107	8	100	SH	DEFINED	18, 2
BRITISH AMERN TOB PLC	SPONSORED ADR	110448107	30	415	SH	DEFINED	2
BRITISH AMERN TOB PLC	SPONSORED ADR	110448107	9693	134660	SH	DEFINED	18
BRITISH SKY BROADCASTING GRO	SPONSORED ADR	111013108	6	100	SH	DEFINED	18, 2
BRITISH SKY BROADCASTING GRO	SPONSORED ADR	111013108	132024	2342082	SH	DEFINED	6
BRITISH SKY BROADCASTING GRO	SPONSORED ADR	111013108	3040	53816	SH	DEFINED	17
BRITISH SKY BROADCASTING GRO	SPONSORED ADR	111013108	6010	105315	SH	DEFINED	18
BROADCOM CORP	CL A	111320107	2607	71516	SH	DEFINED	3
BROADCOM CORP	CL A	111320107	7944	218000	SH	DEFINED	20
BROADCOM CORP	CL A	111320107	4220	115800	SH	DEFINED	11
BROADCOM CORP	CL A	111320107	534688	14673087	SH	DEFINED	18
BROADCOM CORP	CL A	111320107	349	9559	SH	DEFINED	18, 2
BROADCOM CORP	CL A	111320107	33561	922121	SH	DEFINED	17
BROADCOM CORP	CL A	111320107	59	1611	SH	DEFINED	2
BROADRIDGE FINL SOLUTIONS IN	COM	11133T103	14	740	SH	DEFINED	1
BROADRIDGE FINL SOLUTIONS IN	COM	11133T103	92	4829	SH	DEFINED	2
BROADRIDGE FINL SOLUTIONS IN	COM	11133T103	1209	63760	SH	DEFINED	3
BROADRIDGE FINL SOLUTIONS IN	COM	11133T103	25	1345	SH	DEFINED	11
BROADRIDGE FINL SOLUTIONS IN	COM	11133T103	240	12673	SH	DEFINED	17
BROADRIDGE FINL SOLUTIONS IN	COM	11133T103	132	6943	SH	DEFINED	18
BROCADE COMMUNICATIONS SYS I	COM NEW	111621306	12103	1413806	SH	DEFINED	3
BRONCO DRILLING CO INC	COM	112211107	2805	189500	SH	DEFINED	6
BROOKE CAP CORP	COM	112497102	3	333	SH	DEFINED	18
BROOKFIELD ASSET MGMT INC	CL A LTD VT SH	112585104	3625	94150	SH	DEFINED	3
BROOKFIELD ASSET MGMT INC	CL A LTD VT SH	112585104	4772	123933	SH	DEFINED	6
BROOKFIELD ASSET MGMT INC	CL A LTD VT SH	112585104	3	68	SH	DEFINED	18
BROOKLINE BANCORP INC DEL	COM	11373M107	236	20366	SH	DEFINED	17
BROOKLINE BANCORP INC DEL	COM	11373M107	47	4000	SH	DEFINED	18
BROOKLINE BANCORP INC DEL	COM	11373M107	17	1500	SH	DEFINED	11
BROOKS AUTOMATION INC	COM	114340102	1948	136797	SH	DEFINED	3

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

BROWN & BROWN INC	COM	115236101	5695	216525	SH	DEFINED	1
BROWN FORMAN CORP	CL B	115637209	11	150	SH	DEFINED	11
BROWN FORMAN CORP	CL A	115637100	139	1783	SH	DEFINED	11
BROWN FORMAN CORP	CL B	115637209	24	320	SH	DEFINED	18
BROWN FORMAN CORP	CL B	115637209	568	7583	SH	DEFINED	2
BROWN FORMAN CORP	CL B	115637209	8706	116225	SH	DEFINED	1
BROWN FORMAN CORP	CL A	115637100	0	1	SH	DEFINED	17
BROWN FORMAN CORP	CL A	115637100	112	1432	SH	DEFINED	18
BROWN FORMAN CORP	CL A	115637100	203	2600	SH	DEFINED	2
BROWN FORMAN CORP	CL B	115637209	990	13203	SH	DEFINED	3
BROWN SHOE INC NEW	COM	115736100	313	16100	SH	DEFINED	3
BROWN SHOE INC NEW	COM	115736100	10104	520800	SH	DEFINED	6
BRUKER BIOSCIENCES CORP	COM	116794108	3001	340915	SH	DEFINED	3
BRUNSWICK CORP	COM	117043109	190	8300	SH	DEFINED	11
BRUNSWICK CORP	COM	117043109	1	35	SH	DEFINED	2
BRUNSWICK CORP	COM	117043109	299	13047	SH	DEFINED	3
BRUNSWICK CORP	COM	117043109	14332	626910	SH	DEFINED	6
BUCKEYE GP HOLDINGS LP	COM UNITS LP	118167105	37	1200	SH	DEFINED	3
BUCKEYE GP HOLDINGS LP	COM UNITS LP	118167105	204	6775	SH	DEFINED	18
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	392	8000	SH	DEFINED	17
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	25	500	SH	DEFINED	18
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	59	1200	SH	DEFINED	2
BUCKEYE TECHNOLOGIES INC	COM	118255108	88	5770	SH	DEFINED	3
BUCKEYE TECHNOLOGIES INC	COM	118255108	31	2000	SH	DEFINED	18
BUCKLE INC	COM	118440106	5928	156228	SH	DEFINED	3
BUCKLE INC	COM	118440106	13152	346640	SH	DEFINED	6
BUCKLE INC	COM	118440106	8694	229126	SH	DEFINED	18
BUCYRUS INTL INC NEW	CL A	118759109	2	26	SH	DEFINED	18
BUFFALO WILD WINGS INC	COM	119848109	5503	145880	SH	DEFINED	3
BUFFALO WILD WINGS INC	COM	119848109	1	14	SH	DEFINED	18
BUILD A BEAR WORKSHOP	COM	120076104	31	1721	SH	DEFINED	2
BUILD A BEAR WORKSHOP	COM	120076104	11415	642710	SH	DEFINED	6
BUILD A BEAR WORKSHOP	COM	120076104	1	13	SH	DEFINED	18
BUILDERS FIRSTSOURCE INC	COM	12008R107	5557	515440	SH	DEFINED	6
BUILDING MATLS HLDG CORP	COM	120113105	3605	340678	SH	DEFINED	6
BUILDING MATLS HLDG CORP	COM	120113105	6849	647305	SH	DEFINED	18
BUNGE LIMITED	COM	G16962105	220	2050	SH	DEFINED	11
BUNGE LIMITED	COM	G16962105	35733	334491	SH	DEFINED	6
BUNGE LIMITED	COM	G16962105	5098	47439	SH	DEFINED	3
BURGER KING HLDGS INC	COM	121208201	15084	591757	SH	DEFINED	3
BURGER KING HLDGS INC	COM	121208201	14058	551500	SH	DEFINED	18
BURLINGTON NORTHN SANTA FE C	COM	12189T104	1553	19132	SH	DEFINED	17
BURLINGTON NORTHN SANTA FE C	COM	12189T104	477	5875	SH	DEFINED	11
BURLINGTON NORTHN SANTA FE C	COM	12189T104	128719	1585795	SH	DEFINED	6
BURLINGTON NORTHN SANTA FE C	COM	12189T104	1129	13903	SH	DEFINED	18
BURLINGTON NORTHN SANTA FE C	COM	12189T104	106	1300	SH	DEFINED	18, 2
BURLINGTON NORTHN SANTA FE C	COM	12189T104	7041	86741	SH	DEFINED	3
BURLINGTON NORTHN SANTA FE C	COM	12189T104	2389	29435	SH	DEFINED	2
BUSINESS OBJECTS S A	SPONSORED ADR	12328X107	25055	558384	SH	DEFINED	18
BUSINESS OBJECTS S A	SPONSORED ADR	12328X107	85	1900	SH	DEFINED	11
BUSINESS OBJECTS S A	SPONSORED ADR	12328X107	15	325	SH	DEFINED	18, 2
BWAY HOLDING COMPANY	COM	12429T104	6042	541916	SH	DEFINED	6
C COR INC	COM	125010108	53215	4631393	SH	DEFINED	18
C COR INC	COM	125010108	31	2680	SH	DEFINED	18, 2
C COR INC	COM	125010108	642	55800	SH	DEFINED	20
C D I CORP	COM	125071100	112	4000	SH	DEFINED	17
C D I CORP	COM	125071100	2613	93720	SH	DEFINED	3
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	2410	44400	SH	DEFINED	1
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	1393	25649	SH	DEFINED	3
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	32	598	SH	DEFINED	11
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	87	1589	SH	DEFINED	18
CA INC	COM	12673P105	633724	24639335	SH	DEFINED	8

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

CA INC	COM	12673P105	41	1584	SH	DEFINED	2
CA INC	COM	12673P105	554	21550	SH	DEFINED	11
CA INC	COM	12673P105	4969	193173	SH	DEFINED	6
CA INC	COM	12673P105	3503	136160	SH	DEFINED	3
CA INC	COM	12673P105	90020	3500000	SH	DEFINED	13
CABELAS INC	COM	126804301	8981	379710	SH	DEFINED	3
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	45	1300	SH	DEFINED	2
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	14179	405790	SH	DEFINED	20
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	2	70	SH	DEFINED	17
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	835	23875	SH	DEFINED	18,2
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	1061172	30371238	SH	DEFINED	18
CABOT CORP	COM	127055101	20	550	SH	DEFINED	2
CABOT CORP	COM	127055101	83	2330	SH	DEFINED	6
CABOT MICROELECTRONICS CORP	COM	12709P103	2459	57500	SH	DEFINED	20
CABOT MICROELECTRONICS CORP	COM	12709P103	85203	1993043	SH	DEFINED	18
CABOT MICROELECTRONICS CORP	COM	12709P103	20	450	SH	DEFINED	18,2
CABOT OIL & GAS CORP	COM	127097103	647	18400	SH	DEFINED	2
CACI INTL INC	CL A	127190304	3	40	SH	DEFINED	3
CACI INTL INC	CL A	127190304	5926	115998	SH	DEFINED	1
CADBURY SCHWEPPEES PLC	ADR	127209302	256	5500	SH	DEFINED	2
CADBURY SCHWEPPEES PLC	ADR	127209302	7494	161092	SH	DEFINED	6
CADBURY SCHWEPPEES PLC	ADR	127209302	12	260	SH	DEFINED	11
CADBURY SCHWEPPEES PLC	ADR	127209302	8	169	SH	DEFINED	17
CADBURY SCHWEPPEES PLC	ADR	127209302	37496	806000	SH	DEFINED	18
CADBURY SCHWEPPEES PLC	ADR	127209302	172	3680	SH	DEFINED	20
CADENCE DESIGN SYSTEM INC	COM	127387108	5	199	SH	DEFINED	18,2
CADENCE DESIGN SYSTEM INC	NOTE 1.500%12/1	127387AF5	4122	3500000	PRN	DEFINED	21
CADENCE DESIGN SYSTEM INC	NOTE 1.500%12/1	127387AF5	1237	1050000	PRN	DEFINED	18
CADENCE DESIGN SYSTEM INC	COM	127387108	6152	277204	SH	DEFINED	3
CADENCE DESIGN SYSTEM INC	COM	127387108	152	6831	SH	DEFINED	18
CADENCE FINL CORP	COM	12738A101	1554	88290	SH	DEFINED	6
CAE INC	COM	124765108	7473	556400	SH	DEFINED	3
CALIFORNIA FIRST NTNL BANCOR	COM	130222102	420	32289	SH	DEFINED	6
CALIFORNIA MICRO DEVICES COR	COM	130439102	41	9200	SH	DEFINED	6
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	1	37	SH	DEFINED	18
CALIFORNIA WTR SVC GROUP	COM	130788102	6	136	SH	DEFINED	18
CALIFORNIA WTR SVC GROUP	COM	130788102	46	1189	SH	DEFINED	17
CALLAWAY GOLF CO	COM	131193104	6953	434259	SH	DEFINED	18
CALLON PETE CO DEL	COM	13123X102	3653	262400	SH	DEFINED	6
CALUMET SPECIALTY PRODS PTNR	UT LTD PARTNER	131476103	86	1740	SH	DEFINED	3
CAMCO FINL CORP	COM	132618109	2	122	SH	DEFINED	2
CAMDEN NATL CORP	COM	133034108	3221	92070	SH	DEFINED	6
CAMDEN NATL CORP	COM	133034108	35	990	SH	DEFINED	17
CAMDEN PPTY TR	SH BEN INT	133131102	3286	51138	SH	DEFINED	17
CAMDEN PPTY TR	SH BEN INT	133131102	44	686	SH	DEFINED	11
CAMECO CORP	COM	13321L108	23	480	SH	DEFINED	18
CAMECO CORP	COM	13321L108	4153	89800	SH	DEFINED	3
CAMERON INTERNATIONAL CORP	COM	13342B105	11210	121462	SH	DEFINED	3
CAMERON INTERNATIONAL CORP	NOTE 2.500% 6/1	13342BAB1	1186	802000	PRN	DEFINED	18
CAMERON INTERNATIONAL CORP	COM	13342B105	37	400	SH	DEFINED	1
CAMERON INTERNATIONAL CORP	COM	13342B105	6	64	SH	DEFINED	2
CAMERON INTERNATIONAL CORP	NOTE 2.500% 6/1	13342BAB1	3549	2400000	PRN	DEFINED	21
CAMERON INTERNATIONAL CORP	COM	13342B105	17	184	SH	DEFINED	18
CAMERON INTERNATIONAL CORP	COM	13342B105	10	110	SH	DEFINED	11
CAMPBELL SOUP CO	COM	134429109	9890	267283	SH	DEFINED	18
CAMPBELL SOUP CO	COM	134429109	70	1900	SH	DEFINED	17
CAMPBELL SOUP CO	COM	134429109	101	2737	SH	DEFINED	2
CAMPBELL SOUP CO	COM	134429109	1252	33813	SH	DEFINED	3
CAMPBELL SOUP CO	COM	134429109	321	8650	SH	DEFINED	6
CANADIAN NAT RES LTD	COM	136385101	372	4900	SH	DEFINED	20
CANADIAN NAT RES LTD	COM	136385101	71415	942762	SH	DEFINED	18
CANADIAN NAT RES LTD	COM	136385101	5	60	SH	DEFINED	18,2

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

CANADIAN NAT RES LTD	COM	136385101	13098	172900	SH	DEFINED	3
CANADIAN NATL RY CO	COM	136375102	11321	198600	SH	DEFINED	3
CANADIAN PAC RY LTD	COM	13645T100	1061	15085	SH	DEFINED	18
CANADIAN PAC RY LTD	COM	13645T100	4503	64050	SH	DEFINED	3
CANDELA CORP	COM	136907102	17	2000	SH	DEFINED	17
CANETIC RES TR	COM	137513107	1761	114900	SH	DEFINED	3
CANON INC	ADR	138006309	2	43	SH	DEFINED	17
CANON INC	ADR	138006309	7756	142861	SH	DEFINED	2
CANON INC	ADR	138006309	40912	753580	SH	DEFINED	18
CANON INC	ADR	138006309	110	2008	SH	DEFINED	18, 2
CANON INC	ADR	138006309	104	1912	SH	DEFINED	11
CANTEL MEDICAL CORP	COM	138098108	1793	114860	SH	DEFINED	3
CAPITAL CORP OF THE WEST	COM NEW	140065202	2582	140170	SH	DEFINED	18
CAPITAL ONE FINL CORP	COM	14040H105	12426	187059	SH	DEFINED	2
CAPITAL ONE FINL CORP	COM	14040H105	0	1	SH	DEFINED	1
CAPITAL ONE FINL CORP	COM	14040H105	5692	85681	SH	DEFINED	3
CAPITAL ONE FINL CORP	COM	14040H105	143	2140	SH	DEFINED	6
CAPITAL ONE FINL CORP	COM	14040H105	8829	132900	SH	DEFINED	11
CAPITAL ONE FINL CORP	COM	14040H105	16315	245597	SH	DEFINED	17
CAPITAL ONE FINL CORP	COM	14040H105	151177	2275723	SH	DEFINED	18
CAPITAL ONE FINL CORP	COM	14040H105	1229	18500	SH	DEFINED	20
CAPITAL ONE FINL CORP	COM	14040H105	156	2344	SH	DEFINED	18, 2
CAPITAL ONE FINL CORP	COM	14040H105	734847	11061960	SH	DEFINED	8
CAPITAL SOUTHWEST CORP	COM	140501107	53	425	SH	DEFINED	18
CAPITALSOURCE INC	COM	14055X102	24	1140	SH	DEFINED	18
CAPITALSOURCE INC	NOTE 7.250% 7/1	14055XAG7	1012	1100000	PRN	DEFINED	18
CAPITALSOURCE INC	NOTE 7.250% 7/1	14055XAG7	2944	3200000	PRN	DEFINED	21
CARDINAL HEALTH INC	COM	14149Y108	3	40	SH	DEFINED	18, 2
CARDINAL HEALTH INC	COM	14149Y108	673	10760	SH	DEFINED	18
CARDINAL HEALTH INC	COM	14149Y108	226	3610	SH	DEFINED	17
CARDINAL HEALTH INC	COM	14149Y108	99	1579	SH	DEFINED	11
CARDINAL HEALTH INC	COM	14149Y108	20321	324973	SH	DEFINED	8
CARDINAL HEALTH INC	COM	14149Y108	7692	123011	SH	DEFINED	3
CARDINAL HEALTH INC	COM	14149Y108	218	3486	SH	DEFINED	2
CARDINAL HEALTH INC	COM	14149Y108	38	600	SH	DEFINED	1
CARDIOME PHARMA CORP	COM NEW	14159U202	2	203	SH	DEFINED	18, 2
CAREER EDUCATION CORP	COM	141665109	123156	4400000	SH	DEFINED	13
CAREER EDUCATION CORP	COM	141665109	373	13300	SH	DEFINED	6
CARLISLE COS INC	COM	142339100	410	8424	SH	DEFINED	24
CARLISLE COS INC	COM	142339100	1110	22830	SH	DEFINED	18
CARMAX INC	COM	143130102	1123	55250	SH	DEFINED	11
CARNIVAL CORP	PAIRED CTF	143658300	9348	193014	SH	DEFINED	18
CARNIVAL CORP	PAIRED CTF	143658300	4	80	SH	DEFINED	6
CARNIVAL CORP	PAIRED CTF	143658300	44	900	SH	DEFINED	2
CARNIVAL CORP	PAIRED CTF	143658300	83	1705	SH	DEFINED	11
CARNIVAL CORP	PAIRED CTF	143658300	285	5876	SH	DEFINED	24
CARNIVAL CORP	DBCV 2.000% 4/1	143658AN2	882	702000	PRN	DEFINED	18
CARNIVAL CORP	DBCV 2.000% 4/1	143658AN2	2890	2300000	PRN	DEFINED	21
CARNIVAL CORP	PAIRED CTF	143658300	3965	81864	SH	DEFINED	3
CARPENTER TECHNOLOGY CORP	COM	144285103	5071	39000	SH	DEFINED	18
CARPENTER TECHNOLOGY CORP	COM	144285103	3593	27630	SH	DEFINED	3
CARRIER ACCESS CORP	COM	144460102	2	425	SH	DEFINED	2
CARROLLTON BANCORP	COM	145282109	28	2079	SH	DEFINED	11
CARTER INC	COM	146229109	306	15300	SH	DEFINED	3
CASCADE CORP	COM	147195101	2778	42620	SH	DEFINED	6
CASCADE CORP	COM	147195101	3681	56470	SH	DEFINED	3
CASCADE FINL CORP	COM	147272108	6824	326014	SH	DEFINED	1
CASCADE FINL CORP	COM	147272108	9764	636895	SH	DEFINED	18
CASEYS GEN STORES INC	COM	147528103	21	750	SH	DEFINED	18, 2
CASEYS GEN STORES INC	COM	147528103	54221	1957433	SH	DEFINED	18
CASH AMER INTL INC	COM	14754D100	27630	734823	SH	DEFINED	3
CASH AMER INTL INC	COM	14754D100	37032	984878	SH	DEFINED	6

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

CASTLE A M & CO	COM	148411101	310	9500	SH	DEFINED	3
CATERPILLAR INC DEL	COM	149123101	468	5962	SH	DEFINED	2
CATERPILLAR INC DEL	COM	149123101	5051	64400	SH	DEFINED	20
CATERPILLAR INC DEL	COM	149123101	307634	3922392	SH	DEFINED	18
CATERPILLAR INC DEL	COM	149123101	26376	337118	SH	DEFINED	17
CATERPILLAR INC DEL	COM	149123101	1122	14312	SH	DEFINED	11
CATERPILLAR INC DEL	COM	149123101	139849	1783100	SH	DEFINED	8
CATERPILLAR INC DEL	COM	149123101	30820	392955	SH	DEFINED	3
CATERPILLAR INC DEL	COM	149123101	2100	26776	SH	DEFINED	1
CATERPILLAR INC DEL	COM	149123101	108	1373	SH	DEFINED	18,2
CATERPILLAR INC DEL	COM	149123101	157704	2008383	SH	DEFINED	6
CATHAY GENERAL BANCORP	COM	149150104	16958	526463	SH	DEFINED	6
CATO CORP NEW	CL A	149205106	8790	430021	SH	DEFINED	18
CATO CORP NEW	CL A	149205106	5735	280555	SH	DEFINED	3
CATO CORP NEW	CL A	149205106	11285	552055	SH	DEFINED	6
CAVALIER HOMES INC	COM	149507105	61	18900	SH	DEFINED	6
CB RICHARD ELLIS GROUP INC	CL A	12497T101	141	5030	SH	DEFINED	18
CB RICHARD ELLIS GROUP INC	CL A	12497T101	52548	1887467	SH	DEFINED	3
CB RICHARD ELLIS GROUP INC	CL A	12497T101	55	1950	SH	DEFINED	16
CB RICHARD ELLIS GROUP INC	CL A	12497T101	2091	75100	SH	DEFINED	23
CBIZ INC	COM	124805102	461	57910	SH	DEFINED	3
CBL & ASSOC PPTYS INC	COM	124830100	18	500	SH	DEFINED	2
CBL & ASSOC PPTYS INC	COM	124830100	575	16400	SH	DEFINED	18
CBRE REALTY FINANCE INC	COM	12498B307	6841	1159418	SH	DEFINED	6
CBRL GROUP INC	COM	12489V106	22172	543431	SH	DEFINED	6
CBRL GROUP INC	COM	12489V106	61	1500	SH	DEFINED	17
CBS CORP NEW	CL B	124857202	3127	99261	SH	DEFINED	3
CBS CORP NEW	CL B	124857202	24	747	SH	DEFINED	2
CBS CORP NEW	CL B	124857202	1	20	SH	DEFINED	1
CBS CORP NEW	CL A	124857103	47	1500	SH	DEFINED	2
CBS CORP NEW	CL B	124857202	1151	36525	SH	DEFINED	20
CBS CORP NEW	CL B	124857202	44930	1426341	SH	DEFINED	18
CBS CORP NEW	CL B	124857202	81387	2589949	SH	DEFINED	6
CBS CORP NEW	CL B	124857202	262	8332	SH	DEFINED	17
CBS CORP NEW	CL B	124857202	249	7906	SH	DEFINED	11
CBS CORP NEW	CL B	124857202	1	2	SH	DEFINED	24
CCA INDS INC	COM	124867102	308	32480	SH	DEFINED	6
CDN IMPERIAL BK OF COMMERCE	COM	136069101	34461	344711	SH	DEFINED	3
CEC ENTMT INC	COM	125137109	21687	807098	SH	DEFINED	6
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	91	3800	SH	DEFINED	2
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	48	2000	SH	DEFINED	17
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	12	500	SH	DEFINED	18
CEDAR SHOPPING CTRS INC	COM NEW	150602209	41	3000	SH	DEFINED	18
CELANESE CORP DEL	COM SER A	150870103	13164	337700	SH	DEFINED	3
CELANESE CORP DEL	PFD 4.25% CONV	150870202	5	100	SH	DEFINED	17
CELANESE CORP DEL	COM SER A	150870103	106	2700	SH	DEFINED	6
CELANESE CORP DEL	COM SER A	150870103	3111	79800	SH	DEFINED	23
CELGENE CORP	COM	151020104	31673	444152	SH	DEFINED	18
CELGENE CORP	COM	151020104	8716	122227	SH	DEFINED	17
CELGENE CORP	COM	151020104	7875	110426	SH	DEFINED	3
CELL GENESYS INC	COM	150921104	19835	5192325	SH	DEFINED	8
CELL GENESYS INC	COM	150921104	2	550	SH	DEFINED	11
CELL GENESYS INC	COM	150921104	20	5000	SH	DEFINED	18
CELLCOM ISRAEL LTD	SHS	M2196U109	2373	59780	SH	DEFINED	3
CEMEX SAB DE CV	SPON ADR NEW	151290889	10990	367303	SH	DEFINED	18
CEMEX SAB DE CV	SPON ADR NEW	151290889	12	415	SH	DEFINED	17
CEMEX SAB DE CV	SPON ADR NEW	151290889	1574	52582	SH	DEFINED	16
CEMEX SAB DE CV	SPON ADR NEW	151290889	19	626	SH	DEFINED	11
CEMEX SAB DE CV	SPON ADR NEW	151290889	27	895	SH	DEFINED	2
CEMEX SAB DE CV	SPON ADR NEW	151290889	29712	993036	SH	DEFINED	3
CEMEX SAB DE CV	SPON ADR NEW	151290889	46631	1558500	SH	DEFINED	15
CENTENE CORP DEL	COM	15135B101	13462	625803	SH	DEFINED	3

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

CENTENNIAL COMMUNCTNS CORP N	CL A NEW	15133V208	7166	708050	SH	DEFINED	3
CENTENNIAL COMMUNCTNS CORP N	CL A NEW	15133V208	1	131	SH	DEFINED	2
CENTERLINE HOLDINGS CO	SH BEN INT	15188T108	43	2806	SH	DEFINED	17
CENTERPLATE INC	UNIT 99/99/9999	15200E204	17	1000	SH	DEFINED	17
CENTERPOINT ENERGY INC	COM	15189T107	147	9170	SH	DEFINED	6
CENTERPOINT ENERGY INC	NOTE 3.750% 5/1	15189TAM9	143	1000	PRN	DEFINED	18
CENTERPOINT ENERGY INC	COM	15189T107	2625	163700	SH	DEFINED	23
CENTERPOINT ENERGY INC	COM	15189T107	1825	113808	SH	DEFINED	3
CENTERPOINT ENERGY INC	COM	15189T107	16	1029	SH	DEFINED	17
CENTERPOINT ENERGY INC	COM	15189T107	65	4025	SH	DEFINED	18
CENTEX CORP	COM	152312104	456	17145	SH	DEFINED	3
CENTEX CORP	COM	152312104	392970	14789954	SH	DEFINED	8
CENTEX CORP	COM	152312104	99	3715	SH	DEFINED	11
CENTEX CORP	COM	152312104	43522	1638000	SH	DEFINED	13
CENTEX CORP	COM	152312104	80	3000	SH	DEFINED	18
CENTEX CORP	COM	152312104	183	6875	SH	DEFINED	24
CENTRAL EUROPEAN DIST CORP	COM	153435102	10	199	SH	DEFINED	2
CENTRAL EUROPEAN DIST CORP	COM	153435102	4	66	SH	DEFINED	18, 2
CENTRAL GARDEN & PET CO	CL A NON-VTG	153527205	7779	866180	SH	DEFINED	18
CENTRAL PAC FINL CORP	COM	154760102	10269	351667	SH	DEFINED	18
CENTRAL VT PUB SVC CORP	COM	155771108	55	1500	SH	DEFINED	2
CENTURY ALUM CO	COM	156431108	4	61	SH	DEFINED	18, 2
CENTURY ALUM CO	COM	156431108	8	160	SH	DEFINED	2
CENTURY ALUM CO	COM	156431108	11599	220300	SH	DEFINED	3
CENTURY ALUM CO	COM	156431108	20284	385235	SH	DEFINED	6
CENTURYTEL INC	COM	156700106	425	9185	SH	DEFINED	17
CENTURYTEL INC	COM	156700106	439	9498	SH	DEFINED	24
CENTURYTEL INC	COM	156700106	11388	246364	SH	DEFINED	6
CENTURYTEL INC	COM	156700106	150	3234	SH	DEFINED	18
CENTURYTEL INC	COM	156700106	781	16887	SH	DEFINED	3
CENVEO INC	COM	15670S105	1956	90424	SH	DEFINED	3
CENVEO INC	COM	15670S105	139	6425	SH	DEFINED	17
CEPHALON INC	COM	156708109	15	200	SH	DEFINED	11
CEPHALON INC	COM	156708109	132	1800	SH	DEFINED	17
CEPHALON INC	COM	156708109	2959	40500	SH	DEFINED	15
CEPHALON INC	COM	156708109	32819	449193	SH	DEFINED	3
CEPHALON INC	NOTE 6/1	156708AK5	128	1000	PRN	DEFINED	6
CEPHALON INC	COM	156708109	4611	63100	SH	DEFINED	23
CEPHALON INC	COM	156708109	195	2660	SH	DEFINED	18
CEPHALON INC	COM	156708109	9	119	SH	DEFINED	2
CERADYNE INC	COM	156710105	22850	301684	SH	DEFINED	3
CERIDIAN CORP NEW	COM	156779100	2	50	SH	DEFINED	6
CERIDIAN CORP NEW	COM	156779100	41	1157	SH	DEFINED	18
CERNER CORP	COM	156782104	1421	23766	SH	DEFINED	11
CERNER CORP	COM	156782104	3684	61595	SH	DEFINED	1
CERNER CORP	COM	156782104	478	8000	SH	DEFINED	2
CF INDS HLDGS INC	COM	125269100	47728	628739	SH	DEFINED	3
CF INDS HLDGS INC	COM	125269100	23	300	SH	DEFINED	16
CH ENERGY GROUP INC	COM	12541M102	13	270	SH	DEFINED	18
CHAMPION ENTERPRISES INC	COM	158496109	29	2600	SH	DEFINED	17
CHARLES RIV LABS INTL INC	COM	159864107	69	1220	SH	DEFINED	6
CHARLES RIV LABS INTL INC	COM	159864107	202	3600	SH	DEFINED	11
CHARLES RIV LABS INTL INC	NOTE 2.250% 6/1	159864AB3	257	2000	PRN	DEFINED	18
CHARLES RIV LABS INTL INC	COM	159864107	33884	603455	SH	DEFINED	3
CHARLES RIV LABS INTL INC	COM	159864107	8	130	SH	DEFINED	18, 2
CHARLES RIV LABS INTL INC	COM	159864107	562	10000	SH	DEFINED	17
CHARLES RIV LABS INTL INC	COM	159864107	10	177	SH	DEFINED	18
CHARLOTTE RUSSE HLDG INC	COM	161048103	2680	183000	SH	DEFINED	6
CHARLOTTE RUSSE HLDG INC	COM	161048103	1859	126926	SH	DEFINED	3
CHARMING SHOPPES INC	COM	161133103	133591	15903591	SH	DEFINED	18
CHARMING SHOPPES INC	COM	161133103	269	32010	SH	DEFINED	18, 2
CHARMING SHOPPES INC	COM	161133103	9	1040	SH	DEFINED	17

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

CHARMING SHOPPES INC	COM	161133103	588	70000	SH	DEFINED	20
CHARMING SHOPPES INC	COM	161133103	3805	452924	SH	DEFINED	3
CHARMING SHOPPES INC	COM	161133103	20288	2415237	SH	DEFINED	6
CHARTER COMMUNICATIONS INC D	CL A	16117M107	1	202	SH	DEFINED	18
CHARTERED SEMICONDUCTOR MFG	ADR	16133R106	6	800	SH	DEFINED	6
CHATTEM INC	COM	162456107	4	55	SH	DEFINED	18, 2
CHATTEM INC	COM	162456107	9	123	SH	DEFINED	2
CHATTEM INC	COM	162456107	7946	112670	SH	DEFINED	3
CHATTEM INC	COM	162456107	40	555	SH	DEFINED	18
CHC HELICOPTER CORP	CL A SUB VTG	12541C203	476	18800	SH	DEFINED	3
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	16	625	SH	DEFINED	18, 2
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	9574	380184	SH	DEFINED	3
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	37880	1504329	SH	DEFINED	18
CHECKFREE CORP NEW	COM	162813109	8935	191990	SH	DEFINED	2
CHECKFREE CORP NEW	COM	162813109	135	2900	SH	DEFINED	11
CHECKFREE CORP NEW	COM	162813109	2792	60000	SH	DEFINED	1
CHECKFREE CORP NEW	COM	162813109	61	1295	SH	DEFINED	18
CHECKPOINT SYS INC	COM	162825103	1234	46737	SH	DEFINED	3
CHECKPOINT SYS INC	COM	162825103	23	868	SH	DEFINED	6
CHECKPOINT SYS INC	COM	162825103	248	9390	SH	DEFINED	18
CHEESECAKE FACTORY INC	COM	163072101	47	2013	SH	DEFINED	11
CHEESECAKE FACTORY INC	COM	163072101	1	35	SH	DEFINED	17
CHEESECAKE FACTORY INC	COM	163072101	16	642	SH	DEFINED	18
CHEMED CORP NEW	COM	16359R103	12	200	SH	DEFINED	2
CHEMED CORP NEW	COM	16359R103	17088	274894	SH	DEFINED	3
CHEMICAL FINL CORP	COM	163731102	12864	530448	SH	DEFINED	6
CHEMICAL FINL CORP	COM	163731102	17	700	SH	DEFINED	2
CHEMTURA CORP	COM	163893100	12780	1437420	SH	DEFINED	6
CHEROKEE INC DEL NEW	COM	16444H102	64	1670	SH	DEFINED	1
CHESAPEAKE CORP	COM	165159104	6	600	SH	DEFINED	18
CHESAPEAKE ENERGY CORP	COM	165167107	13912	394548	SH	DEFINED	6
CHESAPEAKE ENERGY CORP	6.25% PFD CONV	165167818	16899	56853	SH	DEFINED	14
CHESAPEAKE ENERGY CORP	COM	165167107	24	685	SH	DEFINED	17
CHESAPEAKE ENERGY CORP	6.25% PFD CONV	165167818	422	1639	SH	DEFINED	16
CHESAPEAKE ENERGY CORP	COM	165167107	3905	110738	SH	DEFINED	3
CHESAPEAKE ENERGY CORP	COM	165167107	81	2300	SH	DEFINED	2
CHESAPEAKE ENERGY CORP	COM	165167107	14	375	SH	DEFINED	18, 2
CHESAPEAKE ENERGY CORP	COM	165167107	53	1475	SH	DEFINED	18
CHEVIOT FINL CORP	COM	166774109	12	1000	SH	DEFINED	2
CHEVRON CORP NEW	COM	166764100	1772	18933	SH	DEFINED	11
CHEVRON CORP NEW	COM	166764100	300571	3211906	SH	DEFINED	18
CHEVRON CORP NEW	COM	166764100	72321	773840	SH	DEFINED	17
CHEVRON CORP NEW	COM	166764100	3585	38300	SH	DEFINED	20
CHEVRON CORP NEW	COM	166764100	1625	17361	SH	DEFINED	16
CHEVRON CORP NEW	COM	166764100	6321	67538	SH	DEFINED	15
CHEVRON CORP NEW	COM	166764100	193103	2063504	SH	DEFINED	6
CHEVRON CORP NEW	COM	166764100	131374	1403858	SH	DEFINED	3
CHEVRON CORP NEW	COM	166764100	48774	521204	SH	DEFINED	2
CHEVRON CORP NEW	COM	166764100	280	2990	SH	DEFINED	18, 2
CHEVRON CORP NEW	COM	166764100	10322	110300	SH	DEFINED	23
CHEVRON CORP NEW	COM	166764100	4671	49914	SH	DEFINED	1
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	11365	263931	SH	DEFINED	3
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	3310	76859	SH	DEFINED	11
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	22	500	SH	DEFINED	2
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	88	2034	SH	DEFINED	18
CHICOS FAS INC	COM	168615102	2	113	SH	DEFINED	18, 2
CHICOS FAS INC	COM	168615102	163	11540	SH	DEFINED	18
CHICOS FAS INC	COM	168615102	296	21000	SH	DEFINED	6
CHICOS FAS INC	COM	168615102	8	550	SH	DEFINED	11
CHICOS FAS INC	COM	168615102	6	430	SH	DEFINED	2
CHICOS FAS INC	COM	168615102	13	950	SH	DEFINED	17
CHILDRENS PL RETAIL STORES I	COM	168905107	5700	234702	SH	DEFINED	6

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

CHINA MED TECHNOLOGIES INC	SPONSORED ADR	169483104	9	200	SH	DEFINED	6
CHINA MOBILE LIMITED	SPONSORED ADR	16941M109	1948	23746	SH	DEFINED	2
CHINA MOBILE LIMITED	SPONSORED ADR	16941M109	85	1024	SH	DEFINED	18
CHINA PETE & CHEM CORP	SPON ADR H SHS	16941R108	25	200	SH	DEFINED	17
CHIPMOS TECH BERMUDA LTD	SHS	G2110R106	807	134605	SH	DEFINED	3
CHIPOTLE MEXICAN GRILL INC	CL B	169656204	181	1691	SH	DEFINED	2
CHIPOTLE MEXICAN GRILL INC	CL A	169656105	59	500	SH	DEFINED	17
CHIPOTLE MEXICAN GRILL INC	CL B	169656204	5216	48741	SH	DEFINED	3
CHIPOTLE MEXICAN GRILL INC	CL B	169656204	6	55	SH	DEFINED	6
CHIPOTLE MEXICAN GRILL INC	CL A	169656105	2670	22600	SH	DEFINED	3
CHITTENDEN CORP	COM	170228100	35	1000	SH	DEFINED	11
CHOICEPOINT INC	COM	170388102	22	580	SH	DEFINED	18
CHOICEPOINT INC	COM	170388102	98	2574	SH	DEFINED	17
CHOICEPOINT INC	COM	170388102	7	182	SH	DEFINED	2
CHUBB CORP	COM	171232101	6723	125320	SH	DEFINED	20
CHUBB CORP	COM	171232101	18019	335920	SH	DEFINED	1
CHUBB CORP	COM	171232101	290	5393	SH	DEFINED	18, 2
CHUBB CORP	COM	171232101	8086	150734	SH	DEFINED	3
CHUBB CORP	COM	171232101	39	725	SH	DEFINED	11
CHUBB CORP	COM	171232101	3011	56126	SH	DEFINED	6
CHUBB CORP	COM	171232101	553042	10310244	SH	DEFINED	18
CHUBB CORP	COM	171232101	1516	28256	SH	DEFINED	2
CHUBB CORP	COM	171232101	5221	97330	SH	DEFINED	17
CHUNGHWA TELECOM CO LTD	SPONSORED ADR	17133Q205	1	27	SH	DEFINED	18
CHUNGHWA TELECOM CO LTD	SPONSORED ADR	17133Q205	1	72	SH	DEFINED	17
CHUNGHWA TELECOM CO LTD	SPONSORED ADR	17133Q205	51	2710	SH	DEFINED	6
CHUNGHWA TELECOM CO LTD	SPONSORED ADR	17133Q205	502	27156	SH	DEFINED	3
CHURCH & DWIGHT INC	COM	171340102	3451	73357	SH	DEFINED	17
CHURCH & DWIGHT INC	COM	171340102	1069	22705	SH	DEFINED	18
CIBER INC	COM	17163B102	6988	894630	SH	DEFINED	3
CIENA CORP	COM NEW	171779309	489	12827	SH	DEFINED	3
CIENA CORP	COM NEW	171779309	24	617	SH	DEFINED	18
CIENA CORP	COM NEW	171779309	5	128	SH	DEFINED	6
CIGNA CORP	COM	125509109	789	14814	SH	DEFINED	2
CIGNA CORP	COM	125509109	11790	221237	SH	DEFINED	3
CIGNA CORP	COM	125509109	132438	2485224	SH	DEFINED	6
CIGNA CORP	COM	125509109	26	492	SH	DEFINED	11
CIGNA CORP	COM	125509109	2217	41608	SH	DEFINED	17
CIGNA CORP	COM	125509109	64	1191	SH	DEFINED	18
CIGNA CORP	COM	125509109	330	6192	SH	DEFINED	1
CIMAREX ENERGY CO	COM	171798101	682	18300	SH	DEFINED	18
CIMAREX ENERGY CO	COM	171798101	27663	742634	SH	DEFINED	6
CIMAREX ENERGY CO	COM	171798101	59	1594	SH	DEFINED	17
CIMAREX ENERGY CO	COM	171798101	93	2487	SH	DEFINED	2
CINCINNATI BELL INC NEW	COM	171871106	86	17414	SH	DEFINED	2
CINCINNATI BELL INC NEW	COM	171871106	19136	3873492	SH	DEFINED	3
CINCINNATI BELL INC NEW	COM	171871106	5966	1207670	SH	DEFINED	6
CINCINNATI BELL INC NEW	COM	171871106	7	1500	SH	DEFINED	17
CINCINNATI BELL INC NEW	COM	171871106	1	3	SH	DEFINED	18
CINCINNATI BELL INC NEW	PFD CV DEP1/20	171871403	82	1800	SH	DEFINED	17
CINCINNATI FINL CORP	COM	172062101	18556	428443	SH	DEFINED	18
CINCINNATI FINL CORP	COM	172062101	189	4361	SH	DEFINED	24
CINCINNATI FINL CORP	COM	172062101	3757	86741	SH	DEFINED	17
CINCINNATI FINL CORP	COM	172062101	642	14812	SH	DEFINED	6
CINCINNATI FINL CORP	COM	172062101	2269	52371	SH	DEFINED	3
CINCINNATI FINL CORP	COM	172062101	13839	319538	SH	DEFINED	2
CINCINNATI FINL CORP	COM	172062101	21	475	SH	DEFINED	18, 2
CINEMARK HOLDINGS INC	COM	17243V102	4770	257000	SH	DEFINED	18
CINEMARK HOLDINGS INC	COM	17243V102	232	12478	SH	DEFINED	6
CINTAS CORP	COM	172908105	2	50	SH	DEFINED	6
CINTAS CORP	COM	172908105	753	20291	SH	DEFINED	3
CINTAS CORP	COM	172908105	2186	58928	SH	DEFINED	2

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

CINTAS CORP	COM	172908105	4	97	SH	DEFINED	18,2
CINTAS CORP	COM	172908105	2061	55540	SH	DEFINED	17
CINTAS CORP	COM	172908105	623	16775	SH	DEFINED	18
CINTAS CORP	COM	172908105	6	135	SH	DEFINED	24
CIRCOR INTL INC	COM	17273K109	698	15370	SH	DEFINED	3
CIRCUIT CITY STORE INC	COM	172737108	166	20894	SH	DEFINED	3
CIRCUIT CITY STORE INC	COM	172737108	39	4850	SH	DEFINED	6
CIRRUS LOGIC INC	COM	172755100	13	1915	SH	DEFINED	18,2
CIRRUS LOGIC INC	COM	172755100	41509	6485742	SH	DEFINED	18
CIRRUS LOGIC INC	COM	172755100	747	116600	SH	DEFINED	20
CISCO SYS INC	COM	17275R102	12256	369920	SH	DEFINED	20
CISCO SYS INC	COM	17275R102	40789	1231182	SH	DEFINED	1
CISCO SYS INC	COM	17275R102	4294	129600	SH	DEFINED	23
CISCO SYS INC	COM	17275R102	1852268	55909231	SH	DEFINED	18
CISCO SYS INC	COM	17275R102	82092	2481921	SH	DEFINED	17
CISCO SYS INC	COM	17275R102	71	2140	SH	DEFINED	16
CISCO SYS INC	COM	17275R102	1030490	31104529	SH	DEFINED	8
CISCO SYS INC	COM	17275R102	37988	1154188	SH	DEFINED	6
CISCO SYS INC	COM	17275R102	4785	144418	SH	DEFINED	18,2
CISCO SYS INC	COM	17275R102	14439	436102	SH	DEFINED	2
CISCO SYS INC	COM	17275R102	98399	2970073	SH	DEFINED	3
CISCO SYS INC	COM	17275R102	10195	307927	SH	DEFINED	11
CIT GROUP INC	COM	125581108	4135	102839	SH	DEFINED	6
CIT GROUP INC	COM	125581108	1069	26575	SH	DEFINED	20
CIT GROUP INC	COM	125581108	48467	1205625	SH	DEFINED	18
CIT GROUP INC	COM	125581108	1119	27835	SH	DEFINED	3
CIT GROUP INC	COM	125581108	147213	3662000	SH	DEFINED	13
CIT GROUP INC	COM	125581108	27	663	SH	DEFINED	17
CITADEL BROADCASTING CORP	COM	17285T106	1	3	SH	DEFINED	3
CITADEL BROADCASTING CORP	COM	17285T106	1	141	SH	DEFINED	18,2
CITADEL BROADCASTING CORP	COM	17285T106	4	852	SH	DEFINED	1
CITADEL BROADCASTING CORP	COM	17285T106	28	6719	SH	DEFINED	20
CITADEL BROADCASTING CORP	COM	17285T106	22	5174	SH	DEFINED	2
CITADEL BROADCASTING CORP	COM	17285T106	1983	477206	SH	DEFINED	6
CITADEL BROADCASTING CORP	COM	17285T106	1	234	SH	DEFINED	11
CITADEL BROADCASTING CORP	COM	17285T106	1110	266729	SH	DEFINED	18
CITADEL BROADCASTING CORP	COM	17285T106	69	16479	SH	DEFINED	17
CITI TRENDS INC	COM	17306X102	1	28	SH	DEFINED	18
CITIGROUP INC	COM	172967101	1432	30676	SH	DEFINED	16
CITIGROUP INC	COM	172967101	18	373	SH	DEFINED	18,2
CITIGROUP INC	COM	172967101	17274	370139	SH	DEFINED	1
CITIGROUP INC	COM	172967101	38865	832770	SH	DEFINED	2
CITIGROUP INC	COM	172967101	143045	3065022	SH	DEFINED	3
CITIGROUP INC	COM	172967101	335623	7188711	SH	DEFINED	6
CITIGROUP INC	COM	172967101	1465315	31397345	SH	DEFINED	8
CITIGROUP INC	COM	172967101	2573	55130	SH	DEFINED	11
CITIGROUP INC	COM	172967101	30996	664867	SH	DEFINED	17
CITIGROUP INC	COM	172967101	11537	247200	SH	DEFINED	23
CITIGROUP INC	COM	172967101	6466	138532	SH	DEFINED	18
CITIZENS COMMUNICATIONS CO	COM	17453B101	47	3289	SH	DEFINED	2
CITIZENS COMMUNICATIONS CO	COM	17453B101	727	50764	SH	DEFINED	3
CITIZENS COMMUNICATIONS CO	COM	17453B101	193	13450	SH	DEFINED	11
CITIZENS COMMUNICATIONS CO	COM	17453B101	6	400	SH	DEFINED	17
CITIZENS COMMUNICATIONS CO	COM	17453B101	9304	649670	SH	DEFINED	18
CITIZENS FIRST BANCORP INC D	COM	17461R106	271	15100	SH	DEFINED	1
CITIZENS REPUBLIC BANCORP IN	COM	174420109	20871	1295502	SH	DEFINED	6
CITRIX SYS INC	COM	177376100	68	1688	SH	DEFINED	11
CITRIX SYS INC	COM	177376100	1097	27185	SH	DEFINED	3
CITRIX SYS INC	COM	177376100	6208	155505	SH	DEFINED	17
CITRIX SYS INC	COM	177376100	53207	1319607	SH	DEFINED	18
CITRIX SYS INC	COM	177376100	64	1578	SH	DEFINED	2
CITY BK LYNNWOOD WASH	COM	17770A109	7374	256737	SH	DEFINED	18

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

CITY BK LYNNWOOD WASH	COM	17770A109	1215	42290	SH	DEFINED	3
CITY BK LYNNWOOD WASH	COM	17770A109	3467	120710	SH	DEFINED	6
CITY HLDG CO	COM	177835105	1934	53104	SH	DEFINED	3
CITY NATL CORP	COM	178566105	9047	130150	SH	DEFINED	6
CITY NATL CORP	COM	178566105	5696	81935	SH	DEFINED	18
CKX INC	COM	12562M106	14	1100	SH	DEFINED	18
CLARCOR INC	COM	179895107	32	950	SH	DEFINED	11
CLARCOR INC	COM	179895107	664	19400	SH	DEFINED	3
CLARCOR INC	COM	179895107	48	1400	SH	DEFINED	2
CLAYTON HLDGS INC	COM	18418N107	3174	396200	SH	DEFINED	18
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	104	2780	SH	DEFINED	2
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	185	4936	SH	DEFINED	18
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	18	476	SH	DEFINED	17
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	86	2297	SH	DEFINED	11
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	2808	74985	SH	DEFINED	3
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	435	11600	SH	DEFINED	6
CLEAR CHANNEL OUTDOOR HLDGS	CL A	18451C109	9029	354070	SH	DEFINED	3
CLECO CORP NEW	COM	12561W105	43	1700	SH	DEFINED	11
CLEVELAND CLIFFS INC	COM	185896107	17533	199306	SH	DEFINED	17
CLEVELAND CLIFFS INC	COM	185896107	316692	3600000	SH	DEFINED	13
CLEVELAND CLIFFS INC	COM	185896107	33414	379832	SH	DEFINED	3
CLEVELAND CLIFFS INC	COM	185896107	7050	80140	SH	DEFINED	11
CLOROX CO DEL	COM	189054109	128	2100	SH	DEFINED	2
CLOROX CO DEL	COM	189054109	5852	95949	SH	DEFINED	17
CLOROX CO DEL	COM	189054109	212	3465	SH	DEFINED	24
CLOROX CO DEL	COM	189054109	1276	20909	SH	DEFINED	3
CLOROX CO DEL	COM	189054109	21	344	SH	DEFINED	18
CME GROUP INC	COM	12572Q105	4634	7889	SH	DEFINED	3
CMGI INC	COM	125750109	474	348180	SH	DEFINED	3
CMS ENERGY CORP	COM	125896100	3144	186900	SH	DEFINED	23
CMS ENERGY CORP	COM	125896100	15623	928795	SH	DEFINED	3
CMS ENERGY CORP	COM	125896100	8811	523783	SH	DEFINED	6
CNA FINL CORP	COM	126117100	608	15460	SH	DEFINED	6
CNA FINL CORP	COM	126117100	44	1098	SH	DEFINED	18
CNA FINL CORP	COM	126117100	3220	81900	SH	DEFINED	1
CNA SURETY CORP	COM	12612L108	1854	105140	SH	DEFINED	3
CNA SURETY CORP	COM	12612L108	12624	716020	SH	DEFINED	6
CNA SURETY CORP	COM	12612L108	24131	1368722	SH	DEFINED	18
CNET NETWORKS INC	COM	12613R104	90324	12123899	SH	DEFINED	8
CNET NETWORKS INC	COM	12613R104	30	4000	SH	DEFINED	17
CNOOC LTD	SPONSORED ADR	126132109	9	50	SH	DEFINED	18
COACH INC	COM	189754104	21555	455982	SH	DEFINED	18
COACH INC	COM	189754104	6222	131626	SH	DEFINED	17
COACH INC	COM	189754104	24	500	SH	DEFINED	11
COACH INC	COM	189754104	2595	54885	SH	DEFINED	3
COCA COLA CO	COM	191216100	30772	535440	SH	DEFINED	17
COCA COLA CO	COM	191216100	885033	15399904	SH	DEFINED	18
COCA COLA CO	COM	191216100	3657	63616	SH	DEFINED	20
COCA COLA CO	COM	191216100	11379	197989	SH	DEFINED	24
COCA COLA CO	COM	191216100	21	359	SH	DEFINED	16
COCA COLA CO	COM	191216100	2411	41962	SH	DEFINED	1
COCA COLA CO	COM	191216100	5733	99756	SH	DEFINED	2
COCA COLA CO	COM	191216100	33401	581177	SH	DEFINED	3
COCA COLA CO	COM	191216100	20449	359490	SH	DEFINED	6
COCA COLA CO	COM	191216100	899	15650	SH	DEFINED	11
COCA COLA CO	COM	191216100	3988	69377	SH	DEFINED	18, 2
COCA COLA ENTERPRISES INC	COM	191219104	951	39230	SH	DEFINED	18
COCA COLA ENTERPRISES INC	COM	191219104	501	20660	SH	DEFINED	6
COCA COLA ENTERPRISES INC	COM	191219104	1035	42700	SH	DEFINED	3
COCA COLA FEMSA S A B DE C V	SPON ADR REP L	191241108	106	2463	SH	DEFINED	16
COCA COLA FEMSA S A B DE C V	SPON ADR REP L	191241108	1314	30600	SH	DEFINED	18
COCA COLA HELLENIC BTTLG CO	SPONSORED ADR	1912EP104	119	2025	SH	DEFINED	18

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

COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	3	36	SH	DEFINED	2
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	3118	39074	SH	DEFINED	3
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	48	600	SH	DEFINED	11
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	140	1749	SH	DEFINED	17
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	222	2770	SH	DEFINED	18
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	3960	49625	SH	DEFINED	1
COGNOS INC	COM	19244C109	5312	127900	SH	DEFINED	3
COHEN & STEERS DIV MJRS FDIN	COM	19248G106	0	7	SH	DEFINED	17
COHEN & STEERS INC	COM	19247A100	1659	44800	SH	DEFINED	20
COHEN & STEERS INC	COM	19247A100	65507	1769000	SH	DEFINED	18
COHERENT INC	COM	192479103	8	255	SH	DEFINED	2
COHERENT INC	COM	192479103	3593	111977	SH	DEFINED	3
COINSTAR INC	COM	19259P300	2	39	SH	DEFINED	18
COLGATE PALMOLIVE CO	COM	194162103	8907	124886	SH	DEFINED	17
COLGATE PALMOLIVE CO	COM	194162103	99	1390	SH	DEFINED	11
COLGATE PALMOLIVE CO	COM	194162103	5499	77091	SH	DEFINED	3
COLGATE PALMOLIVE CO	COM	194162103	7487	104972	SH	DEFINED	2
COLGATE PALMOLIVE CO	COM	194162103	325	4550	SH	DEFINED	1
COLGATE PALMOLIVE CO	COM	194162103	4	47	SH	DEFINED	6
COLGATE PALMOLIVE CO	COM	194162103	33768	473465	SH	DEFINED	18
COLGATE PALMOLIVE CO	COM	194162103	311	4347	SH	DEFINED	24
COLLECTIVE BRANDS INC	COM	19421W100	1	14	SH	DEFINED	18
COLONIAL BANCGROUP INC	COM	195493309	517	23894	SH	DEFINED	1
COLONIAL BANCGROUP INC	COM	195493309	7045	325830	SH	DEFINED	6
COLONIAL PPTYS TR	COM SH BEN INT	195872106	206	6000	SH	DEFINED	18
COLONIAL PPTYS TR	COM SH BEN INT	195872106	146	4250	SH	DEFINED	6
COLONIAL PPTYS TR	COM SH BEN INT	195872106	1966	57318	SH	DEFINED	17
COLUMBIA BKG SYS INC	COM	197236102	8111	254877	SH	DEFINED	6
COLUMBIA LABS INC	COM	197779101	1294	499468	SH	DEFINED	6
COLUMBIA SPORTSWEAR CO	COM	198516106	1111	20070	SH	DEFINED	3
COLUMBIA SPORTSWEAR CO	COM	198516106	4737	85635	SH	DEFINED	6
COLUMBIA SPORTSWEAR CO	COM	198516106	1	7	SH	DEFINED	18
COLUMBUS MCKINNON CORP N Y	COM	199333105	4	129	SH	DEFINED	18, 2
COLUMBUS MCKINNON CORP N Y	COM	199333105	2829	113640	SH	DEFINED	3
COMBINATORX INC	COM	20010A103	22	3500	SH	DEFINED	18
COMCAST CORP NEW	CL A	20030N101	1734	71703	SH	DEFINED	20
COMCAST CORP NEW	CL A	20030N101	25	1002	SH	DEFINED	18, 2
COMCAST CORP NEW	CL A	20030N101	723	29901	SH	DEFINED	1
COMCAST CORP NEW	CL A	20030N101	5078	210018	SH	DEFINED	2
COMCAST CORP NEW	CL A	20030N101	21021	869342	SH	DEFINED	3
COMCAST CORP NEW	CL A	20030N101	68411	2823404	SH	DEFINED	6
COMCAST CORP NEW	CL A	20030N101	319	13194	SH	DEFINED	11
COMCAST CORP NEW	CL A	20030N101	87753	3629121	SH	DEFINED	18
COMCAST CORP NEW	CL A SPL	20030N200	1219	50872	SH	DEFINED	18, 2
COMCAST CORP NEW	CL A SPL	20030N200	485	20229	SH	DEFINED	2
COMCAST CORP NEW	CL A SPL	20030N200	289	12030	SH	DEFINED	6
COMCAST CORP NEW	CL A SPL	20030N200	330	13775	SH	DEFINED	11
COMCAST CORP NEW	CL A SPL	20030N200	588	24552	SH	DEFINED	17
COMCAST CORP NEW	CL A SPL	20030N200	1494966	62394465	SH	DEFINED	18
COMCAST CORP NEW	CL A SPL	20030N200	16590	692375	SH	DEFINED	20
COMCAST CORP NEW	CL A	20030N101	809	33467	SH	DEFINED	17
COMERICA INC	COM	200340107	121	2350	SH	DEFINED	18
COMERICA INC	COM	200340107	4351	84834	SH	DEFINED	3
COMERICA INC	COM	200340107	158	3083	SH	DEFINED	2
COMERICA INC	COM	200340107	773	15060	SH	DEFINED	6
COMERICA INC	COM	200340107	51	1000	SH	DEFINED	11
COMERICA INC	COM	200340107	652	12723	SH	DEFINED	17
COMFORCE CORP	COM	20038K109	297	141859	SH	DEFINED	6
COMFORT SYS USA INC	COM	199908104	4674	329133	SH	DEFINED	3
COMMERCE BANCORP INC NJ	COM	200519106	17	425	SH	DEFINED	18, 2
COMMERCE BANCORP INC NJ	COM	200519106	1103	28431	SH	DEFINED	3
COMMERCE BANCORP INC NJ	COM	200519106	91	2352	SH	DEFINED	17

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

COMMERCE BANCORP INC NJ	COM	200519106	24440	630208	SH	DEFINED	18
COMMERCE BANCORP INC NJ	COM	200519106	5236	135000	SH	DEFINED	21
COMMERCE BANCSHARES INC	COM	200525103	93	2025	SH	DEFINED	17
COMMERCE BANCSHARES INC	COM	200525103	266	5790	SH	DEFINED	18
COMMERCE BANCSHARES INC	COM	200525103	109	2370	SH	DEFINED	6
COMMERCE BANCSHARES INC	COM	200525103	1750	38135	SH	DEFINED	1
COMMERCE GROUP INC MASS	COM	200641108	1	11	SH	DEFINED	18
COMMERCE GROUP INC MASS	COM	200641108	428	14500	SH	DEFINED	24
COMMERCE GROUP INC MASS	COM	200641108	40296	1367350	SH	DEFINED	6
COMMERCIAL METALS CO	COM	201723103	10	311	SH	DEFINED	2
COMMERCIAL METALS CO	COM	201723103	63090	1993359	SH	DEFINED	3
COMMERCIAL METALS CO	COM	201723103	7096	224200	SH	DEFINED	15
COMMERCIAL METALS CO	COM	201723103	760	24000	SH	DEFINED	16
COMMERCIAL METALS CO	COM	201723103	3678	116200	SH	DEFINED	23
COMMERCIAL VEH GROUP INC	COM	202608105	3665	285650	SH	DEFINED	6
COMMSCOPE INC	COM	203372107	53402	1062931	SH	DEFINED	3
COMMSCOPE INC	COM	203372107	2	21	SH	DEFINED	18
COMMUNITY BANCORP NEV	COM	20343T100	121	4800	SH	DEFINED	3
COMMUNITY BK SYS INC	COM	203607106	11	560	SH	DEFINED	17
COMMUNITY BK SYS INC	COM	203607106	12901	660890	SH	DEFINED	6
COMMUNITY HEALTH SYS INC NEW	COM	203668108	56	1770	SH	DEFINED	6
COMMUNITY TR BANCORP INC	COM	204149108	5448	181329	SH	DEFINED	6
COMPANHIA BRASILEIRA DE DIST	SPON ADR PFD	20440T201	58	1910	SH	DEFINED	18
COMPANHIA BRASILEIRA DE DIST	SPON ADR PFD	20440T201	127	4164	SH	DEFINED	16
COMPANHIA DE BEBIDAS DAS AME	SPONSORED ADR	20441W104	331	4665	SH	DEFINED	16
COMPANHIA DE BEBIDAS DAS AME	SPON ADR PFD	20441W203	2013	27525	SH	DEFINED	16
COMPANHIA DE SANEAMENTO BASI	SPONSORED ADR	20441A102	277	5600	SH	DEFINED	16
COMPANHIA DE SANEAMENTO BASI	SPONSORED ADR	20441A102	7119	144100	SH	DEFINED	3
COMPANHIA ENERGETICA DE MINA	SP ADR N-V PFD	204409601	655	30666	SH	DEFINED	16
COMPANHIA PARANAENSE ENERG C	SPON ADR PFD	20441B407	181	11315	SH	DEFINED	16
COMPANHIA PARANAENSE ENERG C	SPON ADR PFD	20441B407	16	948	SH	DEFINED	6
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	223054	7840200	SH	DEFINED	3
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	38061	1337800	SH	DEFINED	15
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	7430	261132	SH	DEFINED	16
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	68	2000	SH	DEFINED	2
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	79	2320	SH	DEFINED	11
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	1224	36060	SH	DEFINED	17
COMPANIA DE MINAS BUENAVENTU	SPONSORED ADR	204448104	83826	1754415	SH	DEFINED	15
COMPASS MINERALS INTL INC	COM	20451N101	21	600	SH	DEFINED	18, 2
COMPASS MINERALS INTL INC	COM	20451N101	48243	1417218	SH	DEFINED	18
COMPLETE PRODUCTION SERVICES	COM	20453E109	5174	252630	SH	DEFINED	3
COMPTON PETE CORP	COM	204940100	5	433	SH	DEFINED	18, 2
COMPUCREDIT CORP	COM	20478N100	26052	1200000	SH	DEFINED	13
COMPUCREDIT CORP	COM	20478N100	4	162	SH	DEFINED	18, 2
COMPUCREDIT CORP	COM	20478N100	7	333	SH	DEFINED	2
COMPUGEN LTD	ORD	M25722105	1924	772466	SH	DEFINED	18
COMPUTER SCIENCES CORP	COM	205363104	49	872	SH	DEFINED	17
COMPUTER SCIENCES CORP	COM	205363104	739	13220	SH	DEFINED	6
COMPUTER SCIENCES CORP	COM	205363104	10616	189902	SH	DEFINED	3
COMPUTER SCIENCES CORP	COM	205363104	2	31	SH	DEFINED	2
COMPUWARE CORP	COM	205638109	798	99447	SH	DEFINED	3
COMPUWARE CORP	COM	205638109	1	120	SH	DEFINED	6
COMPUWARE CORP	COM	205638109	67	8260	SH	DEFINED	18
COMSTOCK RES INC	COM NEW	205768203	1	11	SH	DEFINED	18
COMSYS IT PARTNERS INC	COM	20581E104	5704	339316	SH	DEFINED	3
COMSYS IT PARTNERS INC	COM	20581E104	1418	84300	SH	DEFINED	6
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	6	99	SH	DEFINED	18, 2
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	1	10	SH	DEFINED	18
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	54359	1016223	SH	DEFINED	6
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	18472	345329	SH	DEFINED	3
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	8	142	SH	DEFINED	2
CON-WAY INC	COM	205944101	112	2444	SH	DEFINED	17

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

CON-WAY INC	COM	205944101	37080	806067	SH	DEFINED	6
CON-WAY INC	COM	205944101	344	7475	SH	DEFINED	3
CON-WAY INC	COM	205944101	110	2370	SH	DEFINED	18
CONAGRA FOODS INC	COM	205887102	2569	98300	SH	DEFINED	15
CONAGRA FOODS INC	COM	205887102	78	3000	SH	DEFINED	1
CONAGRA FOODS INC	COM	205887102	20015	765945	SH	DEFINED	3
CONAGRA FOODS INC	COM	205887102	131	5000	SH	DEFINED	11
CONAGRA FOODS INC	COM	205887102	35	1330	SH	DEFINED	16
CONAGRA FOODS INC	COM	205887102	1527	58435	SH	DEFINED	17
CONAGRA FOODS INC	COM	205887102	16	586	SH	DEFINED	18
CONAGRA FOODS INC	COM	205887102	224	8560	SH	DEFINED	6
CONCURRENT COMPUTER CORP NEW	COM	206710204	1	7	SH	DEFINED	18
CONMED CORP	COM	207410101	389	13900	SH	DEFINED	17
CONMED CORP	COM	207410101	49171	1756725	SH	DEFINED	6
CONMED CORP	COM	207410101	12713	454191	SH	DEFINED	3
CONNS INC	COM	208242107	9481	396824	SH	DEFINED	6
CONOCOPHILLIPS	COM	20825C104	135803	1547250	SH	DEFINED	18
CONOCOPHILLIPS	COM	20825C104	489	5560	SH	DEFINED	18, 2
CONOCOPHILLIPS	COM	20825C104	89890	1024153	SH	DEFINED	3
CONOCOPHILLIPS	COM	20825C104	2149	24477	SH	DEFINED	20
CONOCOPHILLIPS	COM	20825C104	18572	211599	SH	DEFINED	2
CONOCOPHILLIPS	COM	20825C104	2466	28099	SH	DEFINED	11
CONOCOPHILLIPS	COM	20825C104	574	6540	SH	DEFINED	1
CONOCOPHILLIPS	COM	20825C104	735	8364	SH	DEFINED	16
CONOCOPHILLIPS	COM	20825C104	5087	57950	SH	DEFINED	15
CONOCOPHILLIPS	COM	20825C104	360986	4113861	SH	DEFINED	6
CONOCOPHILLIPS	COM	20825C104	14543	165700	SH	DEFINED	17
CONOCOPHILLIPS	COM	20825C104	1	5	SH	DEFINED	24
CONSECO INC	COM NEW	208464883	1430	89355	SH	DEFINED	18
CONSECO INC	COM NEW	208464883	64296	4013117	SH	DEFINED	6
CONSOL ENERGY INC	COM	20854P109	2513	53910	SH	DEFINED	3
CONSOL ENERGY INC	COM	20854P109	37	800	SH	DEFINED	11
CONSOL ENERGY INC	COM	20854P109	1035	22210	SH	DEFINED	17
CONSOL ENERGY INC	COM	20854P109	1	20	SH	DEFINED	18
CONSOLIDATED EDISON INC	COM	209115104	21	450	SH	DEFINED	11
CONSOLIDATED EDISON INC	COM	209115104	1333	28780	SH	DEFINED	6
CONSOLIDATED EDISON INC	COM	209115104	464	10007	SH	DEFINED	18
CONSOLIDATED EDISON INC	COM	209115104	1	8	SH	DEFINED	24
CONSOLIDATED EDISON INC	COM	209115104	148	3200	SH	DEFINED	2
CONSOLIDATED EDISON INC	COM	209115104	5595	120825	SH	DEFINED	3
CONSOLIDATED EDISON INC	COM	209115104	108	2326	SH	DEFINED	17
CONSOLIDATED GRAPHICS INC	COM	209341106	25180	401008	SH	DEFINED	3
CONSOLIDATED TOMOKA LD CO	COM	210226106	168	2491	SH	DEFINED	18
CONSOLIDATED TOMOKA LD CO	COM	210226106	12	182	SH	DEFINED	11
CONSTELLATION BRANDS INC	CL A	21036P108	49	2000	SH	DEFINED	18
CONSTELLATION BRANDS INC	CL A	21036P108	11	435	SH	DEFINED	17
CONSTELLATION BRANDS INC	CL A	21036P108	639	26370	SH	DEFINED	6
CONSTELLATION BRANDS INC	CL A	21036P108	704	29047	SH	DEFINED	3
CONSTELLATION ENERGY GROUP I	COM	210371100	19194	223732	SH	DEFINED	3
CONSTELLATION ENERGY GROUP I	COM	210371100	361	4197	SH	DEFINED	18
CONSTELLATION ENERGY GROUP I	COM	210371100	1147	13372	SH	DEFINED	11
CONSTELLATION ENERGY GROUP I	COM	210371100	114	1330	SH	DEFINED	2
CONSTELLATION ENERGY GROUP I	COM	210371100	213	2472	SH	DEFINED	18, 2
CONSTELLATION ENERGY GROUP I	COM	210371100	375	4370	SH	DEFINED	17
CONTINENTAL AIRLS INC	CL B	210795308	22	660	SH	DEFINED	18
CONTINENTAL AIRLS INC	CL B	210795308	11222	339730	SH	DEFINED	3
CONTINENTAL RESOURCES INC	COM	212015101	317	17450	SH	DEFINED	3
CONVERA CORP	CL A	211919105	21667	5555556	SH	DEFINED	13
CONVERGYS CORP	COM	212485106	925	53277	SH	DEFINED	3
CONVERGYS CORP	COM	212485106	11	600	SH	DEFINED	18
CONVERGYS CORP	COM	212485106	922	53103	SH	DEFINED	2
CONVERGYS CORP	COM	212485106	0	14	SH	DEFINED	17

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

COOPER COS INC	COM NEW	216648402	26	500	SH	DEFINED	11
COOPER INDS LTD	CL A	G24182100	276	5400	SH	DEFINED	2
COOPER INDS LTD	CL A	G24182100	1399	27364	SH	DEFINED	3
COOPER INDS LTD	CL A	G24182100	6034	118090	SH	DEFINED	6
COOPER INDS LTD	CL A	G24182100	29	576	SH	DEFINED	17
COOPER INDS LTD	CL A	G24182100	902	17640	SH	DEFINED	18
COOPER INDS LTD	CL A	G24182100	61	1190	SH	DEFINED	11
COOPER TIRE & RUBR CO	COM	216831107	11339	464704	SH	DEFINED	18
COOPER TIRE & RUBR CO	COM	216831107	4551	186500	SH	DEFINED	3
CORE LABORATORIES N V	COM	N22717107	63	490	SH	DEFINED	18,2
CORE LABORATORIES N V	COM	N22717107	758	5950	SH	DEFINED	11
CORE LABORATORIES N V	COM	N22717107	450173	3533815	SH	DEFINED	18
CORE LABORATORIES N V	COM	N22717107	9313	73100	SH	DEFINED	20
CORE MARK HOLDING CO INC	COM	218681104	141	3992	SH	DEFINED	6
COREL CORP NEW	COM	21869X103	4232	330300	SH	DEFINED	6
CORINTHIAN COLLEGES INC	COM	218868107	14915	937434	SH	DEFINED	6
CORN PRODS INTL INC	COM	219023108	3757	81900	SH	DEFINED	23
CORN PRODS INTL INC	COM	219023108	209	4552	SH	DEFINED	2
CORN PRODS INTL INC	COM	219023108	36099	786978	SH	DEFINED	3
CORN PRODS INTL INC	COM	219023108	91	1980	SH	DEFINED	6
CORN PRODS INTL INC	COM	219023108	5331	116200	SH	DEFINED	15
CORN PRODS INTL INC	COM	219023108	789	17200	SH	DEFINED	16
CORN PRODS INTL INC	COM	219023108	92	2000	SH	DEFINED	18
CORNELL COMPANIES INC	COM	219141108	1023	43430	SH	DEFINED	3
CORNING INC	COM	219350105	281	11400	SH	DEFINED	1
CORNING INC	COM	219350105	821	33317	SH	DEFINED	2
CORNING INC	COM	219350105	17733	719367	SH	DEFINED	3
CORNING INC	COM	219350105	22	900	SH	DEFINED	11
CORNING INC	COM	219350105	12848	521208	SH	DEFINED	17
CORNING INC	COM	219350105	111092	4506760	SH	DEFINED	18
CORNING INC	COM	219350105	2958	120000	SH	DEFINED	21
CORPORATE EXECUTIVE BRD CO	COM	21988R102	1	10	SH	DEFINED	18
CORPORATE EXECUTIVE BRD CO	COM	21988R102	102210	1376750	SH	DEFINED	8
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	125	3000	SH	DEFINED	11
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	21541	823086	SH	DEFINED	6
CORUS BANKSHARES INC	COM	220873103	78	6000	SH	DEFINED	2
CORUS BANKSHARES INC	COM	220873103	3	164	SH	DEFINED	18,2
CORUS BANKSHARES INC	COM	220873103	24727	1899094	SH	DEFINED	6
CORUS ENTERTAINMENT INC	COM CL B NON VTG	220874101	3285	69200	SH	DEFINED	3
COSTCO WHSL CORP NEW	COM	22160K105	6851	111626	SH	DEFINED	3
COSTCO WHSL CORP NEW	COM	22160K105	850	13850	SH	DEFINED	11
COSTCO WHSL CORP NEW	COM	22160K105	508	8280	SH	DEFINED	2
COSTCO WHSL CORP NEW	COM	22160K105	14	215	SH	DEFINED	18,2
COSTCO WHSL CORP NEW	COM	22160K105	4111	66990	SH	DEFINED	17
COSTCO WHSL CORP NEW	COM	22160K105	5	70	SH	DEFINED	6
COSTCO WHSL CORP NEW	COM	22160K105	2549	41528	SH	DEFINED	18
COTT CORP QUE	COM	22163N106	15336	1924172	SH	DEFINED	13
COUNTRYWIDE FINANCIAL CORP	COM	222372104	20	1040	SH	DEFINED	17
COUNTRYWIDE FINANCIAL CORP	COM	222372104	58	3035	SH	DEFINED	2
COUNTRYWIDE FINANCIAL CORP	COM	222372104	1577	82913	SH	DEFINED	3
COUNTRYWIDE FINANCIAL CORP	COM	222372104	2519	132471	SH	DEFINED	6
COUNTRYWIDE FINANCIAL CORP	COM	222372104	1006310	52935798	SH	DEFINED	8
COUNTRYWIDE FINANCIAL CORP	COM	222372104	87120	4582800	SH	DEFINED	13
COUNTRYWIDE FINANCIAL CORP	COM	222372104	3802	200000	SH	DEFINED	21
COUNTRYWIDE FINANCIAL CORP	COM	222372104	719	37800	SH	DEFINED	11
COUNTRYWIDE FINANCIAL CORP	COM	222372104	1226	64468	SH	DEFINED	18
COUSINS PPTYS INC	COM	222795106	21	700	SH	DEFINED	2
COUSINS PPTYS INC	COM	222795106	7593	258607	SH	DEFINED	18
COVAD COMMUNICATIONS GROUP I	COM	222814204	6	8000	SH	DEFINED	18
COVANCE INC	COM	222816100	51	650	SH	DEFINED	11
COVANCE INC	COM	222816100	18	235	SH	DEFINED	2
COVANCE INC	COM	222816100	20813	267180	SH	DEFINED	17

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

COVANCE INC	COM	222816100	78	1000	SH	DEFINED	18
COVANCE INC	COM	222816100	27462	352524	SH	DEFINED	1
COVANTA HLDG CORP	COM	22282E102	1547	63124	SH	DEFINED	11
COVANTA HLDG CORP	COM	22282E102	5132	209385	SH	DEFINED	17
COVANTA HLDG CORP	COM	22282E102	104270	4254150	SH	DEFINED	18
COVANTA HLDG CORP	COM	22282E102	175	7100	SH	DEFINED	20
COVENTRY HEALTH CARE INC	COM	222862104	3	52	SH	DEFINED	17
COVENTRY HEALTH CARE INC	COM	222862104	452	7259	SH	DEFINED	11
COVENTRY HEALTH CARE INC	COM	222862104	27	425	SH	DEFINED	18,2
COVENTRY HEALTH CARE INC	COM	222862104	9	151	SH	DEFINED	2
COVENTRY HEALTH CARE INC	COM	222862104	52076	837088	SH	DEFINED	18
COVENTRY HEALTH CARE INC	COM	222862104	374	6005	SH	DEFINED	20
COVENTRY HEALTH CARE INC	COM	222862104	29059	467096	SH	DEFINED	3
COVIDIEN LTD	COM	G2552X108	302	7269	SH	DEFINED	2
COVIDIEN LTD	COM	G2552X108	6845	164931	SH	DEFINED	20
COVIDIEN LTD	COM	G2552X108	518618	12496811	SH	DEFINED	18
COVIDIEN LTD	COM	G2552X108	5791	139542	SH	DEFINED	17
COVIDIEN LTD	COM	G2552X108	108938	2625000	SH	DEFINED	13
COVIDIEN LTD	COM	G2552X108	292	7033	SH	DEFINED	11
COVIDIEN LTD	COM	G2552X108	737632	17774263	SH	DEFINED	8
COVIDIEN LTD	COM	G2552X108	6309	152024	SH	DEFINED	3
COVIDIEN LTD	COM	G2552X108	511	12295	SH	DEFINED	18,2
COVIDIEN LTD	COM	G2552X108	890	21418	SH	DEFINED	6
COX RADIO INC	CL A	224051102	3	200	SH	DEFINED	2
CPI INTERNATIONAL INC	COM	12618M100	719	37785	SH	DEFINED	6
CPI INTERNATIONAL INC	COM	12618M100	382	20080	SH	DEFINED	3
CRAFTMADE INTL INC	COM	22413E104	856	72830	SH	DEFINED	6
CRANE CO	COM	224399105	25570	533039	SH	DEFINED	6
CRANE CO	COM	224399105	1713	35700	SH	DEFINED	15
CRANE CO	COM	224399105	12969	270338	SH	DEFINED	3
CRANE CO	COM	224399105	14041	292700	SH	DEFINED	18
CREDENCE SYS CORP	COM	225302108	21	6490	SH	DEFINED	3
CREDICORP LTD	COM	G2519Y108	571	8433	SH	DEFINED	16
CREDICORP LTD	COM	G2519Y108	2116	31250	SH	DEFINED	3
CREDIT ACCEP CORP MICH	COM	225310101	4990	216000	SH	DEFINED	6
CREDIT SUISSE ASSET MGMT INC	COM	224916106	20	4902	SH	DEFINED	18
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	4	50	SH	DEFINED	18,2
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	614	9250	SH	DEFINED	6
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	68	1017	SH	DEFINED	16
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	19	283	SH	DEFINED	17
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	5196	78321	SH	DEFINED	18
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	55	830	SH	DEFINED	2
CREE INC	COM	225447101	295048	9487049	SH	DEFINED	18
CREE INC	COM	225447101	918	29500	SH	DEFINED	20
CREE INC	COM	225447101	220	7042	SH	DEFINED	18,2
CRH PLC	ADR	12626K203	46748	1168109	SH	DEFINED	18
CRH PLC	ADR	12626K203	114	2844	SH	DEFINED	18,2
CRM HOLDINGS LTD	COM	G2554P103	62	9700	SH	DEFINED	6
CROCS INC	COM	227046109	9888	147020	SH	DEFINED	3
CROSS CTRY HEALTHCARE INC	COM	227483104	8010	458499	SH	DEFINED	18
CROSSTEX ENERGY INC	COM	22765Y104	117769	3106518	SH	DEFINED	18
CROWN CASTLE INTL CORP	COM	228227104	66347	1632932	SH	DEFINED	18
CROWN CASTLE INTL CORP	COM	228227104	1861	45795	SH	DEFINED	17
CROWN CASTLE INTL CORP	COM	228227104	1	1	SH	DEFINED	14
CROWN HOLDINGS INC	COM	228368106	706	31028	SH	DEFINED	17
CROWN HOLDINGS INC	COM	228368106	13257	582460	SH	DEFINED	3
CROWN HOLDINGS INC	COM	228368106	16370	719230	SH	DEFINED	6
CROWN HOLDINGS INC	COM	228368106	42	1825	SH	DEFINED	18
CRYSTAL RIV CAP INC	COM	229393301	5217	310335	SH	DEFINED	6
CSG SYS INTL INC	COM	126349109	5694	267951	SH	DEFINED	3
CSK AUTO CORP	COM	125965103	1760	165250	SH	DEFINED	3
CSS INDS INC	COM	125906107	5575	154970	SH	DEFINED	6

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

CSS INDS INC	COM	125906107	3247	90260	SH	DEFINED	3
CSX CORP	COM	126408103	1453	33998	SH	DEFINED	2
CSX CORP	COM	126408103	25505	596871	SH	DEFINED	3
CSX CORP	COM	126408103	5969	139680	SH	DEFINED	6
CSX CORP	COM	126408103	39	904	SH	DEFINED	11
CSX CORP	COM	126408103	727	17000	SH	DEFINED	16
CSX CORP	COM	126408103	17	400	SH	DEFINED	17
CSX CORP	COM	126408103	9678	226490	SH	DEFINED	23
CSX CORP	COM	126408103	402	9395	SH	DEFINED	18
CTRIP COM INTL LTD	ADR	22943F100	429	8266	SH	DEFINED	16
CTS CORP	COM	126501105	1	100	SH	DEFINED	2
CTS CORP	COM	126501105	1319	102180	SH	DEFINED	3
CUBIC CORP	COM	229669106	1476	35000	SH	DEFINED	3
CUBIST PHARMACEUTICALS INC	COM	229678107	23945	1133184	SH	DEFINED	3
CULLEN FROST BANKERS INC	COM	229899109	120	2400	SH	DEFINED	17
CULLEN FROST BANKERS INC	COM	229899109	3768	75173	SH	DEFINED	1
CULLEN FROST BANKERS INC	COM	229899109	44	880	SH	DEFINED	11
CULLEN FROST BANKERS INC	COM	229899109	19336	385779	SH	DEFINED	18
CUMMINS INC	COM	231021106	25789	201645	SH	DEFINED	3
CUMMINS INC	COM	231021106	6689	52300	SH	DEFINED	23
CUMMINS INC	COM	231021106	56	438	SH	DEFINED	2
CUMMINS INC	COM	231021106	51	400	SH	DEFINED	11
CUMMINS INC	COM	231021106	7	54	SH	DEFINED	18
CURRENCY SHARES EURO TR	EURO SHS	23130C108	386	2700	SH	DEFINED	11
CUTERA INC	COM	232109108	7251	276620	SH	DEFINED	3
CV THERAPEUTICS INC	COM	126667104	17104	1904575	SH	DEFINED	8
CVB FINL CORP	COM	126600105	15952	1363352	SH	DEFINED	6
CVS CAREMARK CORPORATION	COM	126650100	198	4997	SH	DEFINED	2
CVS CAREMARK CORPORATION	COM	126650100	68	1708	SH	DEFINED	18, 2
CVS CAREMARK CORPORATION	COM	126650100	8797	221966	SH	DEFINED	3
CVS CAREMARK CORPORATION	COM	126650100	13357	337034	SH	DEFINED	11
CVS CAREMARK CORPORATION	COM	126650100	64438	1625987	SH	DEFINED	18
CVS CAREMARK CORPORATION	COM	126650100	37662	953237	SH	DEFINED	17
CYBERONICS INC	COM	23251P102	56	4050	SH	DEFINED	2
CYMER INC	COM	232572107	1	3	SH	DEFINED	18
CYMER INC	COM	232572107	8768	228370	SH	DEFINED	3
CYNOSURE INC	CL A	232577205	12337	334315	SH	DEFINED	3
CYPRESS BIOSCIENCES INC	COM PAR \$.02	232674507	1367	99810	SH	DEFINED	3
CYPRESS SEMICONDUCTOR CORP	COM	232806109	6	200	SH	DEFINED	17
CYPRESS SEMICONDUCTOR CORP	COM	232806109	8	259	SH	DEFINED	18
CYTEC INDS INC	COM	232820100	35	513	SH	DEFINED	17
CYTEC INDS INC	COM	232820100	124158	1815436	SH	DEFINED	18
CYTEC INDS INC	COM	232820100	3	42	SH	DEFINED	11
CYTEC INDS INC	COM	232820100	920	13436	SH	DEFINED	6
CYTEC INDS INC	COM	232820100	7	100	SH	DEFINED	2
CYTEC INDS INC	COM	232820100	28	400	SH	DEFINED	18, 2
CYTEC INDS INC	COM	232820100	466	6800	SH	DEFINED	20
CYTYC CORP	COM	232946103	8	175	SH	DEFINED	2
CYTYC CORP	COM	232946103	10	200	SH	DEFINED	11
CYTYC CORP	COM	232946103	67	1395	SH	DEFINED	18
D R HORTON INC	COM	23331A109	491	38286	SH	DEFINED	3
D R HORTON INC	COM	23331A109	515	40150	SH	DEFINED	6
D R HORTON INC	COM	23331A109	223	17388	SH	DEFINED	24
DADE BEHRING HLDGS INC	COM	23342J206	2924	38297	SH	DEFINED	3
DAIMLERCHRYSLER AG	ORD	D1668R123	6	50	SH	DEFINED	18, 2
DAIMLERCHRYSLER AG	ORD	D1668R123	51	506	SH	DEFINED	2
DAIMLERCHRYSLER AG	ORD	D1668R123	70029	698892	SH	DEFINED	3
DAIMLERCHRYSLER AG	ORD	D1668R123	84001	848076	SH	DEFINED	6
DAIMLERCHRYSLER AG	ORD	D1668R123	100	1000	SH	DEFINED	11
DAIMLERCHRYSLER AG	ORD	D1668R123	41	400	SH	DEFINED	16
DAIMLERCHRYSLER AG	ORD	D1668R123	1893	19102	SH	DEFINED	17
DAIMLERCHRYSLER AG	ORD	D1668R123	4544	45343	SH	DEFINED	18

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

DANAHER CORP DEL	NOTE 1/2	235851AF9	5056	4200000	PRN	DEFINED	21
DANAHER CORP DEL	COM	235851102	3077	37194	SH	DEFINED	3
DANAHER CORP DEL	COM	235851102	174	2104	SH	DEFINED	11
DANAHER CORP DEL	COM	235851102	359	4336	SH	DEFINED	17
DANAHER CORP DEL	COM	235851102	6288	76016	SH	DEFINED	18
DANAHER CORP DEL	NOTE 1/2	235851AF9	1658	1377000	PRN	DEFINED	18
DARDEN RESTAURANTS INC	COM	237194105	84	1998	SH	DEFINED	2
DARDEN RESTAURANTS INC	COM	237194105	12973	309902	SH	DEFINED	3
DARDEN RESTAURANTS INC	COM	237194105	2102	50200	SH	DEFINED	15
DARDEN RESTAURANTS INC	COM	237194105	13	300	SH	DEFINED	17
DARDEN RESTAURANTS INC	COM	237194105	320	7640	SH	DEFINED	18
DARDEN RESTAURANTS INC	COM	237194105	4212	100600	SH	DEFINED	23
DARDEN RESTAURANTS INC	COM	237194105	334	7960	SH	DEFINED	24
DARDEN RESTAURANTS INC	COM	237194105	5	103	SH	DEFINED	18, 2
DARDEN RESTAURANTS INC	COM	237194105	3	50	SH	DEFINED	6
DARLING INTL INC	COM	237266101	753	76050	SH	DEFINED	3
DATASCOPE CORP	COM	238113104	2291	67748	SH	DEFINED	3
DATAWATCH CORP	COM NEW	237917208	11	2340	SH	DEFINED	1
DAVITA INC	COM	23918K108	20	310	SH	DEFINED	17
DAVITA INC	COM	23918K108	57	900	SH	DEFINED	18
DAVITA INC	COM	23918K108	107	1700	SH	DEFINED	11
DAWSON GEOPHYSICAL CO	COM	239359102	19118	246650	SH	DEFINED	3
DCT INDUSTRIAL TRUST INC	COM	233153105	1223	116770	SH	DEFINED	3
DCT INDUSTRIAL TRUST INC	COM	233153105	105	10000	SH	DEFINED	18
DEAN FOODS CO NEW	COM	242370104	500	19533	SH	DEFINED	3
DEAN FOODS CO NEW	COM	242370104	26	1000	SH	DEFINED	11
DEAN FOODS CO NEW	COM	242370104	50	1950	SH	DEFINED	17
DEB SHOPS INC	COM	242728103	1241	46155	SH	DEFINED	6
DEB SHOPS INC	COM	242728103	6437	239376	SH	DEFINED	18
DEERE & CO	COM	244199105	14376	96854	SH	DEFINED	3
DEERE & CO	COM	244199105	921	6205	SH	DEFINED	2
DEERE & CO	COM	244199105	5950	40090	SH	DEFINED	6
DEERE & CO	COM	244199105	8906	60000	SH	DEFINED	8
DEERE & CO	COM	244199105	14112	95081	SH	DEFINED	11
DEERE & CO	COM	244199105	475	3200	SH	DEFINED	16
DEERE & CO	COM	244199105	29090	195997	SH	DEFINED	17
DEERE & CO	COM	244199105	18499	124638	SH	DEFINED	18
DEERE & CO	COM	244199105	7	43	SH	DEFINED	18, 2
DEERFIELD TRIARC CAP CORP	COM	244572301	9170	1013164	SH	DEFINED	6
DEL MONTE FOODS CO	COM	24522P103	42	3973	SH	DEFINED	2
DEL MONTE FOODS CO	COM	24522P103	93	8875	SH	DEFINED	17
DEL MONTE FOODS CO	COM	24522P103	95787	9118013	SH	DEFINED	6
DEL MONTE FOODS CO	COM	24522P103	15539	1479896	SH	DEFINED	18
DELEK US HLDGS INC	COM	246647101	15871	632802	SH	DEFINED	3
DELL INC	COM	24702R101	22655	820843	SH	DEFINED	2
DELL INC	COM	24702R101	30078	1089757	SH	DEFINED	3
DELL INC	COM	24702R101	82694	2999323	SH	DEFINED	6
DELL INC	COM	24702R101	3726	135000	SH	DEFINED	8
DELL INC	COM	24702R101	177	6405	SH	DEFINED	11
DELL INC	COM	24702R101	661	23945	SH	DEFINED	17
DELL INC	COM	24702R101	499460	18096343	SH	DEFINED	18
DELL INC	COM	24702R101	354	12800	SH	DEFINED	20
DELL INC	COM	24702R101	2190	79342	SH	DEFINED	18, 2
DELPHI FINL GROUP INC	CL A	247131105	22652	560411	SH	DEFINED	3
DELPHI FINL GROUP INC	CL A	247131105	39694	982017	SH	DEFINED	6
DELPHI FINL GROUP INC	CL A	247131105	1	9	SH	DEFINED	18
DELTA AIR LINES INC DEL	COM NEW	247361702	1101	61315	SH	DEFINED	3
DELTA AIR LINES INC DEL	COM NEW	247361702	1	57	SH	DEFINED	2
DELTA AIR LINES INC DEL	COM NEW	247361702	69108	3850000	SH	DEFINED	13
DELTA NAT GAS INC	COM	247748106	4	157	SH	DEFINED	11
DELTIC TIMBER CORP	COM	247850100	43	742	SH	DEFINED	18
DELUXE CORP	COM	248019101	19	500	SH	DEFINED	18

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

DELUXE CORP	COM	248019101	44360	1204100	SH	DEFINED	6
DELUXE CORP	COM	248019101	16539	448923	SH	DEFINED	3
DENBURY RES INC	COM NEW	247916208	8057	180270	SH	DEFINED	18
DENDREON CORP	COM	24823Q107	17	2250	SH	DEFINED	2
DENISON MINES CORP	COM	248356107	2642	234800	SH	DEFINED	3
DENTSPLY INTL INC NEW	COM	249030107	8716	209329	SH	DEFINED	2
DENTSPLY INTL INC NEW	COM	249030107	6	135	SH	DEFINED	18
DENTSPLY INTL INC NEW	COM	249030107	32702	785338	SH	DEFINED	3
DENTSPLY INTL INC NEW	COM	249030107	42	1000	SH	DEFINED	17
DESARROLLADORA HOMEX S A DE	SPONSORED ADR	25030W100	111	2000	SH	DEFINED	11
DEUTSCHE BANK AG NAMEN	ORD	D18190898	1802	14029	SH	DEFINED	3
DEUTSCHE BANK AG NAMEN	ORD	D18190898	70	542	SH	DEFINED	16
DEUTSCHE BANK AG NAMEN	ORD	D18190898	121	935	SH	DEFINED	18
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	482	24550	SH	DEFINED	18
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	178	9030	SH	DEFINED	6
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	95	4828	SH	DEFINED	17
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	4	200	SH	DEFINED	11
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	10217	182875	SH	DEFINED	1
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	77	1374	SH	DEFINED	2
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	1017	18186	SH	DEFINED	3
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	13	218	SH	DEFINED	18
DEVON ENERGY CORP NEW	COM	25179M103	17	200	SH	DEFINED	11
DEVON ENERGY CORP NEW	COM	25179M103	8	90	SH	DEFINED	18, 2
DEVON ENERGY CORP NEW	COM	25179M103	11978	143966	SH	DEFINED	1
DEVON ENERGY CORP NEW	COM	25179M103	76	911	SH	DEFINED	2
DEVON ENERGY CORP NEW	COM	25179M103	11109	133512	SH	DEFINED	3
DEVON ENERGY CORP NEW	COM	25179M103	217552	2616699	SH	DEFINED	6
DEVON ENERGY CORP NEW	COM	25179M103	12480	150000	SH	DEFINED	8
DEVON ENERGY CORP NEW	COM	25179M103	6220	74758	SH	DEFINED	17
DEVON ENERGY CORP NEW	COM	25179M103	649	7800	SH	DEFINED	20
DEVON ENERGY CORP NEW	COM	25179M103	159767	1920266	SH	DEFINED	18
DEVRY INC DEL	COM	251893103	10159	274470	SH	DEFINED	3
DIAGEO P L C	SPON ADR NEW	25243Q205	36342	414238	SH	DEFINED	18
DIAGEO P L C	SPON ADR NEW	25243Q205	3983	45817	SH	DEFINED	17
DIAGEO P L C	SPON ADR NEW	25243Q205	1232	14040	SH	DEFINED	11
DIAGEO P L C	SPON ADR NEW	25243Q205	120834	1394302	SH	DEFINED	6
DIAGEO P L C	SPON ADR NEW	25243Q205	8314	94767	SH	DEFINED	2
DIAGEO P L C	SPON ADR NEW	25243Q205	344	3918	SH	DEFINED	18, 2
DIAMOND MGMT & TECHNOLOGY CO	COM	25269L106	2	200	SH	DEFINED	17
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	6	50	SH	DEFINED	17
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	5099	45000	SH	DEFINED	21
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	179003	1580035	SH	DEFINED	18
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	6	50	SH	DEFINED	2
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	1609	14200	SH	DEFINED	1
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	29	250	SH	DEFINED	18, 2
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	771	6800	SH	DEFINED	20
DIAMONDROCK HOSPITALITY CO	COM	252784301	1516	87072	SH	DEFINED	3
DICKS SPORTING GOODS INC	COM	253393102	73	1086	SH	DEFINED	18
DICKS SPORTING GOODS INC	COM	253393102	14802	220430	SH	DEFINED	3
DICKS SPORTING GOODS INC	COM	253393102	26	380	SH	DEFINED	2
DIEBOLD INC	COM	253651103	296	6516	SH	DEFINED	2
DIEBOLD INC	COM	253651103	91	2000	SH	DEFINED	17
DIEBOLD INC	COM	253651103	347	7632	SH	DEFINED	18
DIGI INTL INC	COM	253798102	5718	401490	SH	DEFINED	18
DIGIMARC CORP	COM	253807101	33	3600	SH	DEFINED	18
DIGITAL ANGEL CORP	COM	253830103	1	1000	SH	DEFINED	2
DIGITAL RIV INC	COM	25388B104	14	300	SH	DEFINED	18, 2
DIGITAL RIV INC	NOTE 1.250% 1/0	25388BAB0	2902	2500000	PRN	DEFINED	21
DIGITAL RIV INC	NOTE 1.250% 1/0	25388BAB0	929	800000	PRN	DEFINED	18
DIGITAL RIV INC	COM	25388B104	42932	959362	SH	DEFINED	18
DIGITAL RIV INC	COM	25388B104	16	360	SH	DEFINED	2
DIGITAL RLTY TR INC	COM	253868103	4938	125350	SH	DEFINED	3

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

DILLARDS INC	CL A	254067101	6160	282137	SH	DEFINED	18
DILLARDS INC	CL A	254067101	60	2730	SH	DEFINED	6
DILLARDS INC	CL A	254067101	3829	175359	SH	DEFINED	3
DIME BANCORP INC NEW	*W EXP 99/99/999	25429Q110	2	5244	SH	DEFINED	18
DIODES INC	COM	254543101	3832	119347	SH	DEFINED	3
DIRECTED ELECTRONICS INC	COM	254575103	804	201300	SH	DEFINED	6
DIRECTV GROUP INC	COM	25459L106	38	1573	SH	DEFINED	17
DIRECTV GROUP INC	COM	25459L106	3356	138200	SH	DEFINED	15
DIRECTV GROUP INC	COM	25459L106	260	10717	SH	DEFINED	11
DIRECTV GROUP INC	COM	25459L106	934927	38506034	SH	DEFINED	8
DIRECTV GROUP INC	COM	25459L106	10743	442434	SH	DEFINED	3
DIRECTV GROUP INC	COM	25459L106	34	1399	SH	DEFINED	2
DIRECTV GROUP INC	COM	25459L106	23	945	SH	DEFINED	18
DISCOVER FINL SVCS	COM	254709108	17842	857230	SH	DEFINED	6
DISCOVER FINL SVCS	COM	254709108	1467	70518	SH	DEFINED	3
DISCOVER FINL SVCS	COM	254709108	160	7689	SH	DEFINED	17
DISCOVER FINL SVCS	COM	254709108	297	14244	SH	DEFINED	18
DISCOVER FINL SVCS	COM	254709108	51	2466	SH	DEFINED	2
DISCOVERY HOLDING CO	CL A COM	25468Y107	3	100	SH	DEFINED	11
DISCOVERY HOLDING CO	CL A COM	25468Y107	1626	56340	SH	DEFINED	20
DISCOVERY HOLDING CO	CL A COM	25468Y107	161848	5609974	SH	DEFINED	18
DISCOVERY HOLDING CO	CL A COM	25468Y107	2126	73675	SH	DEFINED	17
DISCOVERY HOLDING CO	CL A COM	25468Y107	170	5876	SH	DEFINED	18, 2
DISNEY WALT CO	COM DISNEY	254687106	122800	3575515	SH	DEFINED	6
DISNEY WALT CO	NOTE 2.125% 4/1	254687AU0	363	3000	PRN	DEFINED	18
DISNEY WALT CO	COM DISNEY	254687106	18892	549324	SH	DEFINED	20
DISNEY WALT CO	COM DISNEY	254687106	10023	291454	SH	DEFINED	17
DISNEY WALT CO	COM DISNEY	254687106	21473	624405	SH	DEFINED	2
DISNEY WALT CO	COM DISNEY	254687106	34988	1017384	SH	DEFINED	3
DISNEY WALT CO	COM DISNEY	254687106	243	7079	SH	DEFINED	11
DISNEY WALT CO	COM DISNEY	254687106	1544	44880	SH	DEFINED	1
DISNEY WALT CO	COM DISNEY	254687106	1351379	39295678	SH	DEFINED	18
DISNEY WALT CO	COM DISNEY	254687106	3558	103441	SH	DEFINED	18, 2
DJO INCORPORATED	COM	23325G104	13418	273270	SH	DEFINED	18
DOBSON COMMUNICATIONS CORP	CL A	256069105	3	164	SH	DEFINED	18
DOCUMENT SEC SYS INC	COM	25614T101	2252	200690	SH	DEFINED	18
DOLBY LABORATORIES INC	COM	25659T107	10143	291286	SH	DEFINED	3
DOLBY LABORATORIES INC	COM	25659T107	42233	1212867	SH	DEFINED	18
DOLBY LABORATORIES INC	COM	25659T107	487	13970	SH	DEFINED	20
DOLLAR FINL CORP	COM	256664103	29547	1035640	SH	DEFINED	3
DOLLAR TREE STORES INC	COM	256747106	6722	165800	SH	DEFINED	23
DOLLAR TREE STORES INC	COM	256747106	13574	334819	SH	DEFINED	3
DOLLAR TREE STORES INC	COM	256747106	5202	128300	SH	DEFINED	15
DOMINION RES INC VA NEW	COM	25746U109	1077	12771	SH	DEFINED	6
DOMINION RES INC VA NEW	COM	25746U109	254	3016	SH	DEFINED	2
DOMINION RES INC VA NEW	COM	25746U109	3675	43589	SH	DEFINED	3
DOMINION RES INC VA NEW	COM	25746U109	906	10752	SH	DEFINED	11
DOMINION RES INC VA NEW	COM	25746U109	34049	403898	SH	DEFINED	18
DOMINION RES INC VA NEW	COM	25746U109	447	5300	SH	DEFINED	20
DOMINION RES INC VA NEW	COM	25746U109	257	3049	SH	DEFINED	1
DOMINION RES INC VA NEW	COM	25746U109	1278	15163	SH	DEFINED	17
DOMINOS PIZZA INC	COM	25754A201	2	100	SH	DEFINED	18
DOMTAR CORP	COM	257559104	5	579	SH	DEFINED	2
DONALDSON INC	COM	257651109	9	220	SH	DEFINED	17
DONALDSON INC	COM	257651109	24	565	SH	DEFINED	18
DONALDSON INC	COM	257651109	50	1200	SH	DEFINED	11
DONALDSON INC	COM	257651109	1534	36722	SH	DEFINED	2
DONALDSON INC	COM	257651109	13758	329450	SH	DEFINED	1
DONEGAL GROUP INC	CL A	257701201	1624	100325	SH	DEFINED	6
DONEGAL GROUP INC	CL B	257701300	562	31073	SH	DEFINED	6
DONNELLEY R R & SONS CO	COM	257867101	27	725	SH	DEFINED	18, 2
DONNELLEY R R & SONS CO	COM	257867101	49966	1366684	SH	DEFINED	18

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

DONNELLEY R R & SONS CO	COM	257867101	242	6613	SH	DEFINED	17
DONNELLEY R R & SONS CO	COM	257867101	62	1700	SH	DEFINED	11
DONNELLEY R R & SONS CO	COM	257867101	11790	322454	SH	DEFINED	6
DONNELLEY R R & SONS CO	COM	257867101	508	13900	SH	DEFINED	2
DONNELLEY R R & SONS CO	COM	257867101	26568	726676	SH	DEFINED	3
DORAL FINL CORP	COM NEW	25811P886	2	55	SH	DEFINED	24
DORMAN PRODUCTS INC	COM	258278100	1708	121080	SH	DEFINED	6
DOVER CORP	COM	260003108	5518	108306	SH	DEFINED	17
DOVER CORP	COM	260003108	73	1425	SH	DEFINED	18,2
DOVER CORP	COM	260003108	11374	223238	SH	DEFINED	2
DOVER CORP	COM	260003108	1575	30904	SH	DEFINED	3
DOVER CORP	COM	260003108	122	2380	SH	DEFINED	6
DOVER CORP	COM	260003108	431	8455	SH	DEFINED	11
DOVER CORP	COM	260003108	38	729	SH	DEFINED	16
DOVER CORP	COM	260003108	292026	5731618	SH	DEFINED	18
DOVER CORP	COM	260003108	3154	61900	SH	DEFINED	20
DOVER DOWNS GAMING & ENTMT I	COM	260095104	275	26400	SH	DEFINED	3
DOVER DOWNS GAMING & ENTMT I	COM	260095104	1041	100100	SH	DEFINED	6
DOW CHEM CO	COM	260543103	3419	79400	SH	DEFINED	20
DOW CHEM CO	COM	260543103	206407	4793474	SH	DEFINED	18
DOW CHEM CO	COM	260543103	353	8190	SH	DEFINED	11
DOW CHEM CO	COM	260543103	3579	83113	SH	DEFINED	17
DOW CHEM CO	COM	260543103	22	495	SH	DEFINED	18,2
DOW CHEM CO	COM	260543103	1714	39794	SH	DEFINED	2
DOW CHEM CO	COM	260543103	25270	586839	SH	DEFINED	3
DOW CHEM CO	COM	260543103	70711	1638333	SH	DEFINED	6
DOW JONES & CO INC	COM	260561105	590	9868	SH	DEFINED	3
DOW JONES & CO INC	COM	260561105	1493	25000	SH	DEFINED	17
DOW JONES & CO INC	COM	260561105	6	100	SH	DEFINED	2
DOWNEY FINL CORP	COM	261018105	4	54	SH	DEFINED	18,2
DOWNEY FINL CORP	COM	261018105	6	96	SH	DEFINED	2
DOWNEY FINL CORP	COM	261018105	59	1005	SH	DEFINED	24
DOWNEY FINL CORP	COM	261018105	32638	564660	SH	DEFINED	6
DPL INC	COM	233293109	300	11413	SH	DEFINED	2
DPL INC	COM	233293109	36	1362	SH	DEFINED	11
DPL INC	COM	233293109	1539	58607	SH	DEFINED	17
DPL INC	COM	233293109	178	6750	SH	DEFINED	18
DR REDDYS LABS LTD	ADR	256135203	16	1000	SH	DEFINED	11
DR REDDYS LABS LTD	ADR	256135203	8393	513000	SH	DEFINED	15
DREAMWORKS ANIMATION SKG INC	CL A	26153C103	3184	95260	SH	DEFINED	3
DRESS BARN INC	COM	261570105	3238	190330	SH	DEFINED	3
DRESS BARN INC	COM	261570105	7783	457500	SH	DEFINED	6
DRESSER-RAND GROUP INC	COM	261608103	10631	248908	SH	DEFINED	6
DRESSER-RAND GROUP INC	COM	261608103	656	15340	SH	DEFINED	3
DRS TECHNOLOGIES INC	COM	23330X100	55	1000	SH	DEFINED	2
DRS TECHNOLOGIES INC	COM	23330X100	12680	230042	SH	DEFINED	18
DRYSHIPS INC	SHS	Y2109Q101	3407	37500	SH	DEFINED	3
DSP GROUP INC	COM	23332B106	27177	1716800	SH	DEFINED	18
DSP GROUP INC	COM	23332B106	605	38200	SH	DEFINED	20
DST SYS INC DEL	COM	233326107	2	20	SH	DEFINED	6
DST SYS INC DEL	COM	233326107	108619	1265800	SH	DEFINED	8
DST SYS INC DEL	COM	233326107	86	1000	SH	DEFINED	11
DSW INC	CL A	23334L102	3268	129829	SH	DEFINED	3
DTE ENERGY CO	COM	233331107	1234	25466	SH	DEFINED	3
DTE ENERGY CO	COM	233331107	142	2922	SH	DEFINED	18
DTE ENERGY CO	COM	233331107	32429	669450	SH	DEFINED	6
DTE ENERGY CO	COM	233331107	177	3664	SH	DEFINED	2
DTE ENERGY CO	COM	233331107	430	8871	SH	DEFINED	17
DU PONT E I DE NEMOURS & CO	COM	263534109	958	19339	SH	DEFINED	11
DU PONT E I DE NEMOURS & CO	COM	263534109	8734	176227	SH	DEFINED	17
DU PONT E I DE NEMOURS & CO	COM	263534109	13338	269109	SH	DEFINED	24
DU PONT E I DE NEMOURS & CO	COM	263534109	669552	13509916	SH	DEFINED	18

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

DU PONT E I DE NEMOURS & CO	COM	263534109	21282	429408	SH	DEFINED	3
DU PONT E I DE NEMOURS & CO	COM	263534109	1228	24773	SH	DEFINED	2
DU PONT E I DE NEMOURS & CO	COM	263534109	1199	24200	SH	DEFINED	1
DU PONT E I DE NEMOURS & CO	COM	263534109	441	8886	SH	DEFINED	18,2
DU PONT E I DE NEMOURS & CO	COM	263534109	6275	126600	SH	DEFINED	20
DU PONT E I DE NEMOURS & CO	COM	263534109	90680	1826443	SH	DEFINED	6
DUKE ENERGY CORP NEW	COM	26441C105	4808	257198	SH	DEFINED	3
DUKE ENERGY CORP NEW	COM	26441C105	128	6800	SH	DEFINED	20
DUKE ENERGY CORP NEW	COM	26441C105	91296	4884713	SH	DEFINED	18
DUKE ENERGY CORP NEW	COM	26441C105	4639	248206	SH	DEFINED	17
DUKE ENERGY CORP NEW	COM	26441C105	1495	79974	SH	DEFINED	6
DUKE ENERGY CORP NEW	COM	26441C105	105	5593	SH	DEFINED	18,2
DUKE ENERGY CORP NEW	COM	26441C105	1182	63259	SH	DEFINED	2
DUKE ENERGY CORP NEW	COM	26441C105	48	2542	SH	DEFINED	11
DUKE REALTY CORP	COM NEW	264411505	3664	108356	SH	DEFINED	18
DUKE REALTY CORP	COM NEW	264411505	335	9919	SH	DEFINED	17
DUKE REALTY CORP	COM NEW	264411505	41	1200	SH	DEFINED	11
DUKE REALTY CORP	COM NEW	264411505	634	18747	SH	DEFINED	2
DUN & BRADSTREET CORP DEL NE	COM	26483E100	89	901	SH	DEFINED	2
DUN & BRADSTREET CORP DEL NE	COM	26483E100	58	582	SH	DEFINED	18
DUN & BRADSTREET CORP DEL NE	COM	26483E100	30	300	SH	DEFINED	11
DUN & BRADSTREET CORP DEL NE	COM	26483E100	161	1632	SH	DEFINED	17
DYCOM INDS INC	COM	267475101	37926	1238170	SH	DEFINED	18
DYCOM INDS INC	COM	267475101	49	1609	SH	DEFINED	2
DYCOM INDS INC	COM	267475101	17270	563805	SH	DEFINED	3
DYCOM INDS INC	COM	267475101	5978	195150	SH	DEFINED	6
DYNAMEX INC	COM	26784F103	26	1000	SH	DEFINED	18
DYNAMEX INC	COM	26784F103	753	29400	SH	DEFINED	17
DYNAMEX INC	COM	26784F103	212	8274	SH	DEFINED	3
DYNCORP INTL INC	CL A	26817C101	11995	519039	SH	DEFINED	3
DYNEGY INC DEL	CL A	26817G102	669	72308	SH	DEFINED	3
DYNEGY INC DEL	CL A	26817G102	19662	2112977	SH	DEFINED	6
DYNEGY INC DEL	CL A	26817G102	0	11	SH	DEFINED	11
DYNEGY INC DEL	CL A	26817G102	0	28	SH	DEFINED	17
DYNEGY INC DEL	CL A	26817G102	8726	944335	SH	DEFINED	18
E M C CORP MASS	COM	268648102	505	24300	SH	DEFINED	1
E M C CORP MASS	NOTE 1.750%12/0	268648AK8	425	3000	PRN	DEFINED	18
E M C CORP MASS	COM	268648102	701	33700	SH	DEFINED	20
E M C CORP MASS	COM	268648102	246798	11865265	SH	DEFINED	18
E M C CORP MASS	COM	268648102	481	23105	SH	DEFINED	17
E M C CORP MASS	COM	268648102	31200	1500000	SH	DEFINED	13
E M C CORP MASS	COM	268648102	2009	96580	SH	DEFINED	11
E M C CORP MASS	COM	268648102	14	662	SH	DEFINED	6
E M C CORP MASS	COM	268648102	339	16310	SH	DEFINED	2
E M C CORP MASS	COM	268648102	15	680	SH	DEFINED	18,2
E M C CORP MASS	COM	268648102	12701	610602	SH	DEFINED	3
E TRADE FINANCIAL CORP	COM	269246104	2212	169370	SH	DEFINED	11
E TRADE FINANCIAL CORP	COM	269246104	17171	1314763	SH	DEFINED	17
E TRADE FINANCIAL CORP	COM	269246104	816	62508	SH	DEFINED	3
E TRADE FINANCIAL CORP	COM	269246104	36	2782	SH	DEFINED	2
E TRADE FINANCIAL CORP	COM	269246104	254814	19525905	SH	DEFINED	8
EAGLE BULK SHIPPING INC	COM	Y2187A101	8	300	SH	DEFINED	2
EAGLE MATERIALS INC	COM	26969P108	14685	410881	SH	DEFINED	3
EAGLE TEST SYS INC	COM	270006109	3675	286630	SH	DEFINED	3
EARTHLINK INC	COM	270321102	859	108400	SH	DEFINED	6
EAST WEST BANCORP INC	COM	27579R104	11046	307172	SH	DEFINED	3
EAST WEST BANCORP INC	COM	27579R104	823	22900	SH	DEFINED	11
EAST WEST BANCORP INC	COM	27579R104	2676	74400	SH	DEFINED	15
EAST WEST BANCORP INC	COM	27579R104	6724	186980	SH	DEFINED	18
EAST WEST BANCORP INC	COM	27579R104	2920	81200	SH	DEFINED	23
EASTERN AMERN NAT GAS TR	SPERS RCT UNIT	276217106	27	1000	SH	DEFINED	2
EASTMAN CHEM CO	COM	277432100	843	12632	SH	DEFINED	3

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

EASTMAN CHEM CO	COM	277432100	336	5035	SH	DEFINED	18
EASTMAN CHEM CO	COM	277432100	20	295	SH	DEFINED	16
EASTMAN CHEM CO	COM	277432100	345	5160	SH	DEFINED	6
EASTMAN CHEM CO	COM	277432100	133	2000	SH	DEFINED	11
EASTMAN KODAK CO	NOTE 3.375%10/1	277461BE8	53347	48600000	PRN	DEFINED	14
EASTMAN KODAK CO	COM	277461109	10	390	SH	DEFINED	2
EASTMAN KODAK CO	COM	277461109	1144	42749	SH	DEFINED	3
EASTMAN KODAK CO	COM	277461109	87	3240	SH	DEFINED	6
EASTMAN KODAK CO	COM	277461109	1383714	51708264	SH	DEFINED	8
EASTMAN KODAK CO	COM	277461109	539	20150	SH	DEFINED	11
EASTMAN KODAK CO	COM	277461109	120420	4500000	SH	DEFINED	13
EASTMAN KODAK CO	COM	277461109	1852	69200	SH	DEFINED	17
EASTMAN KODAK CO	COM	277461109	1	1	SH	DEFINED	24
EASTMAN KODAK CO	COM	277461109	466	17403	SH	DEFINED	18
EASTMAN KODAK CO	COM	277461109	7519	38770	CALL	DEFINED	13
EATON CORP	COM	278058102	11364	114735	SH	DEFINED	3
EATON CORP	COM	278058102	525	5300	SH	DEFINED	2
EATON CORP	COM	278058102	582	5870	SH	DEFINED	6
EATON CORP	COM	278058102	154	1559	SH	DEFINED	17
EATON CORP	COM	278058102	15647	157981	SH	DEFINED	18
EATON CORP	COM	278058102	20	194	SH	DEFINED	18, 2
EATON VANCE CORP	COM NON VTG	278265103	8	200	SH	DEFINED	18
EATON VANCE CORP	COM NON VTG	278265103	80	2000	SH	DEFINED	17
EATON VANCE CORP	COM NON VTG	278265103	16	405	SH	DEFINED	2
EBAY INC	COM	278642103	124	3175	SH	DEFINED	17
EBAY INC	COM	278642103	688295	17639524	SH	DEFINED	18
EBAY INC	COM	278642103	7331	187855	SH	DEFINED	20
EBAY INC	COM	278642103	1776	45507	SH	DEFINED	18, 2
EBAY INC	COM	278642103	772	19780	SH	DEFINED	11
EBAY INC	COM	278642103	1966152	50388304	SH	DEFINED	8
EBAY INC	COM	278642103	11408	292354	SH	DEFINED	3
EBAY INC	COM	278642103	215	5503	SH	DEFINED	2
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	9685	206906	SH	DEFINED	2
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	20961	447785	SH	DEFINED	3
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	7	155	SH	DEFINED	17
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	178597	3815343	SH	DEFINED	18
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	1700	36300	SH	DEFINED	20
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	130	2764	SH	DEFINED	18, 2
ECI TELECOM LTD	ORD	268258100	22462	2255200	SH	DEFINED	18
ECOLAB INC	COM	278865100	4496	96049	SH	DEFINED	17
ECOLAB INC	COM	278865100	18687	395915	SH	DEFINED	1
ECOLAB INC	COM	278865100	57	1200	SH	DEFINED	18
ECOLAB INC	COM	278865100	50	1050	SH	DEFINED	2
ECOLAB INC	COM	278865100	128	2710	SH	DEFINED	11
ECOLAB INC	COM	278865100	1244	26340	SH	DEFINED	3
EDISON INTL	COM	281020107	12	225	SH	DEFINED	2
EDISON INTL	COM	281020107	20239	364987	SH	DEFINED	3
EDISON INTL	COM	281020107	349	6290	SH	DEFINED	6
EDISON INTL	COM	281020107	521	9400	SH	DEFINED	17
EDISON INTL	COM	281020107	93	1664	SH	DEFINED	18
EDWARDS AG INC	COM	281760108	1022	12200	SH	DEFINED	1
EDWARDS AG INC	COM	281760108	5587	66700	SH	DEFINED	15
EDWARDS AG INC	COM	281760108	151	1800	SH	DEFINED	16
EDWARDS LIFESCIENCES CORP	COM	28176E108	44	900	SH	DEFINED	2
EDWARDS LIFESCIENCES CORP	COM	28176E108	1	20	SH	DEFINED	6
EL PASO CORP	COM	28336L109	738	43486	SH	DEFINED	2
EL PASO CORP	COM	28336L109	8150	480211	SH	DEFINED	3
EL PASO CORP	COM	28336L109	27	1563	SH	DEFINED	17
EL PASO CORP	COM	28336L109	13544	798110	SH	DEFINED	18
EL PASO CORP	COM	28336L109	11	600	SH	DEFINED	18, 2
EL PASO ELEC CO	COM NEW	283677854	10818	467685	SH	DEFINED	3
EL PASO ENERGY CAP TR I	PFD CV TR SECS	283678209	21	500	SH	DEFINED	17

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

ELAN PLC	ADR	284131208	569	27000	SH	DEFINED	20
ELAN PLC	ADR	284131208	17	800	SH	DEFINED	18, 2
ELAN PLC	ADR	284131208	69500	3303226	SH	DEFINED	18
ELECTRONIC ARTS INC	COM	285512109	2674	47742	SH	DEFINED	3
ELECTRONIC ARTS INC	COM	285512109	483	8625	SH	DEFINED	1
ELECTRONIC ARTS INC	COM	285512109	2105	37585	SH	DEFINED	18, 2
ELECTRONIC ARTS INC	COM	285512109	342	6100	SH	DEFINED	11
ELECTRONIC ARTS INC	COM	285512109	148	2645	SH	DEFINED	17
ELECTRONIC ARTS INC	COM	285512109	617209	11023548	SH	DEFINED	18
ELECTRONIC ARTS INC	COM	285512109	4637	82806	SH	DEFINED	20
ELECTRONIC ARTS INC	COM	285512109	1170751	20909986	SH	DEFINED	8
ELECTRONIC CLEARING HOUSE IN	COM PAR.01 NEW	285562500	432	40000	SH	DEFINED	1
ELECTRONIC DATA SYS NEW	COM	285661104	73	3356	SH	DEFINED	11
ELECTRONIC DATA SYS NEW	COM	285661104	5	250	SH	DEFINED	2
ELECTRONIC DATA SYS NEW	COM	285661104	572	26180	SH	DEFINED	6
ELECTRONIC DATA SYS NEW	COM	285661104	2346	107400	SH	DEFINED	15
ELECTRONIC DATA SYS NEW	COM	285661104	37	1692	SH	DEFINED	17
ELECTRONIC DATA SYS NEW	COM	285661104	379	17317	SH	DEFINED	18
ELECTRONIC DATA SYS NEW	COM	285661104	3128	143200	SH	DEFINED	23
ELECTRONIC DATA SYS NEW	NOTE 3.875% 7/1	285661AF1	202	2000	PRN	DEFINED	18
ELECTRONIC DATA SYS NEW	COM	285661104	40778	1867083	SH	DEFINED	3
ELECTRONICS FOR IMAGING INC	COM	286082102	12559	467572	SH	DEFINED	18
ELECTRONICS FOR IMAGING INC	COM	286082102	5850	217795	SH	DEFINED	3
ELECTRONICS FOR IMAGING INC	COM	286082102	5437	202395	SH	DEFINED	6
ELECTRONICS FOR IMAGING INC	DBCV 1.500% 6/0	286082AA0	112	1000	PRN	DEFINED	18
ELIZABETH ARDEN INC	COM	28660G106	807	29920	SH	DEFINED	3
ELIZABETH ARDEN INC	COM	28660G106	14332	531591	SH	DEFINED	18
ELLIS PERRY INTL INC	COM	288853104	30	1066	SH	DEFINED	6
ELLIS PERRY INTL INC	COM	288853104	5151	185880	SH	DEFINED	3
EMBARQ CORP	COM	29078E105	157725	2836776	SH	DEFINED	18
EMBARQ CORP	COM	29078E105	1249	22457	SH	DEFINED	20
EMBARQ CORP	COM	29078E105	219	3933	SH	DEFINED	17
EMBARQ CORP	COM	29078E105	6	105	SH	DEFINED	11
EMBARQ CORP	COM	29078E105	277	4969	SH	DEFINED	6
EMBARQ CORP	COM	29078E105	3873	69655	SH	DEFINED	3
EMBARQ CORP	COM	29078E105	39	702	SH	DEFINED	2
EMBARQ CORP	COM	29078E105	112	2012	SH	DEFINED	18, 2
EMBRAER-EMPRESA BRASILEIRA D	SP ADR COM SHS	29081M102	1208	27500	SH	DEFINED	3
EMBRAER-EMPRESA BRASILEIRA D	SP ADR COM SHS	29081M102	13	300	SH	DEFINED	17
EMBRAER-EMPRESA BRASILEIRA D	SP ADR COM SHS	29081M102	41281	939900	SH	DEFINED	15
EMC INS GROUP INC	COM	268664109	2824	108619	SH	DEFINED	6
EMC INS GROUP INC	COM	268664109	2878	110705	SH	DEFINED	18
EMCOR GROUP INC	COM	29084Q100	4430	141255	SH	DEFINED	3
EMCOR GROUP INC	COM	29084Q100	8144	259677	SH	DEFINED	18
EMCORE CORP	COM	290846104	1	90	SH	DEFINED	2
EMERGENCY MEDICAL SVCS CORP	CL A	29100P102	9455	312550	SH	DEFINED	3
EMERSON ELEC CO	COM	291011104	588	11037	SH	DEFINED	18, 2
EMERSON ELEC CO	COM	291011104	339	6367	SH	DEFINED	24
EMERSON ELEC CO	COM	291011104	435277	8178823	SH	DEFINED	18
EMERSON ELEC CO	COM	291011104	43811	824420	SH	DEFINED	17
EMERSON ELEC CO	COM	291011104	38	698	SH	DEFINED	16
EMERSON ELEC CO	COM	291011104	8572	161076	SH	DEFINED	11
EMERSON ELEC CO	COM	291011104	1106	20759	SH	DEFINED	6
EMERSON ELEC CO	COM	291011104	17920	336709	SH	DEFINED	3
EMERSON ELEC CO	COM	291011104	2491	46800	SH	DEFINED	1
EMERSON ELEC CO	COM	291011104	15891	298585	SH	DEFINED	2
EMERSON RADIO CORP	COM NEW	291087203	546	253682	SH	DEFINED	6
EMISPHERE TECHNOLOGIES INC	COM	291345106	4	700	SH	DEFINED	18
EMS TECHNOLOGIES INC	COM	26873N108	2598	105885	SH	DEFINED	3
ENBRIDGE ENERGY MANAGEMENT L	SHS UNITS LLI	29250X103	30	588	SH	DEFINED	18
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	93	1900	SH	DEFINED	18
ENBRIDGE INC	COM	29250N105	1918	52300	SH	DEFINED	3

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

ENCANA CORP	COM	292505104	501	8100	SH	DEFINED	20
ENCANA CORP	COM	292505104	144510	2336449	SH	DEFINED	18
ENCANA CORP	COM	292505104	77844	1258591	SH	DEFINED	6
ENCANA CORP	COM	292505104	36389	588327	SH	DEFINED	3
ENCANA CORP	COM	292505104	673	10876	SH	DEFINED	1
ENCANA CORP	COM	292505104	72	1157	SH	DEFINED	18,2
ENCORE ACQUISITION CO	COM	29255W100	1414	44649	SH	DEFINED	6
ENCORE WIRE CORP	COM	292562105	31	1217	SH	DEFINED	3
ENCYSIVE PHARMACEUTICALS INC	COM	29256X107	1	250	SH	DEFINED	2
ENDESA S A	SPONSORED ADR	29258N107	42	724	SH	DEFINED	18,2
ENDESA S A	SPONSORED ADR	29258N107	2869	50244	SH	DEFINED	17
ENDESA S A	SPONSORED ADR	29258N107	28390	497186	SH	DEFINED	18
ENDESA S A	SPONSORED ADR	29258N107	314	5500	SH	DEFINED	2
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	2141	69030	SH	DEFINED	17
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	8916	287510	SH	DEFINED	18
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	7	235	SH	DEFINED	2
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	26457	853176	SH	DEFINED	3
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	6270	150885	SH	DEFINED	3
ENERGEN CORP	COM	29265N108	517	9034	SH	DEFINED	24
ENERGEN CORP	COM	29265N108	62439	1093114	SH	DEFINED	3
ENERGEN CORP	COM	29265N108	14212	248796	SH	DEFINED	6
ENERGEN CORP	COM	29265N108	2285	40000	SH	DEFINED	15
ENERGEN CORP	COM	29265N108	21	362	SH	DEFINED	2
ENERGEN CORP	COM	29265N108	2	23	SH	DEFINED	18
ENERGIZER HLDGS INC	COM	29266R108	12	100	SH	DEFINED	18
ENERGIZER HLDGS INC	COM	29266R108	3	20	SH	DEFINED	6
ENERGY CONVERSION DEVICES IN	COM	292659109	70679	3110850	SH	DEFINED	8
ENERGY EAST CORP	COM	29266M109	10409	384800	SH	DEFINED	6
ENERGY EAST CORP	COM	29266M109	27	1001	SH	DEFINED	17
ENERGY FOCUS INC	COM	29268T102	23	3000	SH	DEFINED	18
ENERGY PARTNERS LTD	COM	29270U105	147	10000	SH	DEFINED	18
ENERGY TRANSFER EQUITY L P	COM UT LTD PTN	29273V100	3625	105666	SH	DEFINED	3
ENERGY TRANSFER PRTNRS L P	UNIT LTD PARTN	29273R109	267	5450	SH	DEFINED	18
ENERSIS S A	SPONSORED ADR	29274F104	97	5419	SH	DEFINED	16
ENERSYS	COM	29275Y102	924	51959	SH	DEFINED	3
ENGLOBAL CORP	COM	293306106	266	23300	SH	DEFINED	3
ENI S P A	SPONSORED ADR	26874R108	29	390	SH	DEFINED	2
ENI S P A	SPONSORED ADR	26874R108	162	2188	SH	DEFINED	6
ENI S P A	SPONSORED ADR	26874R108	2	27	SH	DEFINED	17
ENI S P A	SPONSORED ADR	26874R108	63	848	SH	DEFINED	18
ENNIS INC	COM	293389102	8970	406982	SH	DEFINED	6
ENNIS INC	COM	293389102	5363	243306	SH	DEFINED	3
ENNIS INC	COM	293389102	66	3000	SH	DEFINED	17
ENNIS INC	COM	293389102	453	20550	SH	DEFINED	2
ENPRO INDS INC	COM	29355X107	19200	472888	SH	DEFINED	3
ENSCO INTL INC	COM	26874Q100	8546	152331	SH	DEFINED	3
ENSCO INTL INC	COM	26874Q100	2963	52815	SH	DEFINED	2
ENSCO INTL INC	COM	26874Q100	60	1057	SH	DEFINED	18
ENSCO INTL INC	COM	26874Q100	283	5040	SH	DEFINED	6
ENSCO INTL INC	COM	26874Q100	4	65	SH	DEFINED	18,2
ENSCO INTL INC	COM	26874Q100	40	700	SH	DEFINED	16
ENTEGRIS INC	COM	29362U104	11702	1348055	SH	DEFINED	18
ENTEGRIS INC	COM	29362U104	16	1880	SH	DEFINED	17
ENERGY CORP NEW	COM	29364G103	699	6450	SH	DEFINED	6
ENERGY CORP NEW	COM	29364G103	3	25	SH	DEFINED	18,2
ENERGY CORP NEW	COM	29364G103	3192	29472	SH	DEFINED	3
ENERGY CORP NEW	COM	29364G103	108	1000	SH	DEFINED	11
ENERGY CORP NEW	COM	29364G103	73	670	SH	DEFINED	18
ENERGY CORP NEW	COM	29364G103	23741	219842	SH	DEFINED	17
ENTERPRISE GP HLDGS L P	UNIT LP INT	293716106	2216	58450	SH	DEFINED	3
ENTERPRISE PRODS PARTNERS L	COM	293792107	103	3400	SH	DEFINED	2
ENTERPRISE PRODS PARTNERS L	COM	293792107	3404	112501	SH	DEFINED	18

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

ENTERPRISE PRODS PARTNERS L	COM	293792107	12	400	SH	DEFINED	11
ENTERPRISE PRODS PARTNERS L	COM	293792107	4	124	SH	DEFINED	1
ENTERPRISE PRODS PARTNERS L	COM	293792107	746	24650	SH	DEFINED	17
ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T105	11	225	SH	DEFINED	17
ENZO BIOCHEM INC	COM	294100102	52214	4600265	SH	DEFINED	18
ENZO BIOCHEM INC	COM	294100102	1624	143021	SH	DEFINED	20
ENZON PHARMACEUTICALS INC	COM	293904108	2788	316377	SH	DEFINED	3
EOG RES INC	COM	26875P101	6	75	SH	DEFINED	18,2
EOG RES INC	COM	26875P101	29	400	SH	DEFINED	2
EOG RES INC	COM	26875P101	2663	36809	SH	DEFINED	3
EOG RES INC	COM	26875P101	2330	32210	SH	DEFINED	18
EOG RES INC	COM	26875P101	35	477	SH	DEFINED	11
EPIC BANCORP	COM	294250105	685	53500	SH	DEFINED	1
EPICOR SOFTWARE CORP	COM	29426L108	193	14000	SH	DEFINED	3
EPICOR SOFTWARE CORP	COM	29426L108	21476	1559531	SH	DEFINED	6
EPIQ SYS INC	COM	26882D109	11893	631917	SH	DEFINED	18
EQUIFAX INC	COM	294429105	9	240	SH	DEFINED	2
EQUIFAX INC	COM	294429105	840	22020	SH	DEFINED	3
EQUIFAX INC	COM	294429105	841	22072	SH	DEFINED	17
EQUINIX INC	COM NEW	29444U502	36949	416600	SH	DEFINED	18
EQUITABLE RES INC	COM	294549100	13	242	SH	DEFINED	2
EQUITABLE RES INC	COM	294549100	52	1000	SH	DEFINED	6
EQUITABLE RES INC	COM	294549100	255	4919	SH	DEFINED	11
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	104	2000	SH	DEFINED	1
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	430	8300	SH	DEFINED	18
EQUITY ONE	COM	294752100	49	1800	SH	DEFINED	17
EQUITY RESIDENTIAL	SH BEN INT	29476L107	290	6855	SH	DEFINED	2
EQUITY RESIDENTIAL	PFD CONV E 7%	29476L883	71	1500	SH	DEFINED	2
EQUITY RESIDENTIAL	SH BEN INT	29476L107	703	16595	SH	DEFINED	18
EQUITY RESIDENTIAL	SH BEN INT	29476L107	2809	66320	SH	DEFINED	17
EQUITY RESIDENTIAL	SH BEN INT	29476L107	1753	41362	SH	DEFINED	3
EQUITY RESIDENTIAL	SH BEN INT	29476L107	12129	286340	SH	DEFINED	1
EQUITY RESIDENTIAL	SH BEN INT	29476L107	234	5510	SH	DEFINED	6
ERICSSON L M TEL CO	ADR B SEK 10	294821608	6	140	SH	DEFINED	18,2
ERICSSON L M TEL CO	ADR B SEK 10	294821608	88	2215	SH	DEFINED	2
ERICSSON L M TEL CO	ADR B SEK 10	294821608	50	1260	SH	DEFINED	11
ERICSSON L M TEL CO	ADR B SEK 10	294821608	5816	146126	SH	DEFINED	18
ERIE INDTY CO	CL A	29530P102	2	20	SH	DEFINED	6
ERIE INDTY CO	CL A	29530P102	8	128	SH	DEFINED	2
ESCALADE INC	COM	296056104	739	74662	SH	DEFINED	6
ESCO TECHNOLOGIES INC	COM	296315104	6	170	SH	DEFINED	18
ESTERLINE TECHNOLOGIES CORP	COM	297425100	28818	505130	SH	DEFINED	6
ETABLISSEMENTS DELHAIZE FRER	SPONSORED ADR	29759W101	21	213	SH	DEFINED	18
ETHAN ALLEN INTERIORS INC	COM	297602104	26862	821690	SH	DEFINED	6
EURONET WORLDWIDE INC	NOTE 3.500%10/1	298736AF6	2648	2625000	PRN	DEFINED	18
EURONET WORLDWIDE INC	NOTE 3.500%10/1	298736AF6	8373	8300000	PRN	DEFINED	21
EURONET WORLDWIDE INC	COM	298736109	39	1300	SH	DEFINED	18
EURONET WORLDWIDE INC	COM	298736109	3162	106206	SH	DEFINED	3
EUROSEAS LTD	COM NEW	Y23592200	5	300	SH	DEFINED	6
EVEREST RE GROUP LTD	COM	G3223R108	17172	155768	SH	DEFINED	6
EVEREST RE GROUP LTD	COM	G3223R108	113	1023	SH	DEFINED	24
EVEREST RE GROUP LTD	COM	G3223R108	3318	30090	SH	DEFINED	3
EVERGREEN SOLAR INC	COM	30033R108	53523	5993550	SH	DEFINED	8
EXAR CORP	COM	300645108	9220	705937	SH	DEFINED	18
EXCEL MARITIME CARRIERS LTD	COM	V3267N107	279	5000	SH	DEFINED	3
EXCEL TECHNOLOGY INC	COM	30067T103	29	1140	SH	DEFINED	18,2
EXCEL TECHNOLOGY INC	COM	30067T103	37510	1503397	SH	DEFINED	18
EXCEL TECHNOLOGY INC	COM	30067T103	108	4300	SH	DEFINED	20
EXELON CORP	COM	30161N101	46359	615168	SH	DEFINED	17
EXELON CORP	COM	30161N101	10640	141183	SH	DEFINED	11
EXELON CORP	COM	30161N101	55255	733205	SH	DEFINED	18
EXELON CORP	COM	30161N101	483	6400	SH	DEFINED	20

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

EXELON CORP	COM	30161N101	28	367	SH	DEFINED	2
EXELON CORP	COM	30161N101	31	400	SH	DEFINED	18,2
EXELON CORP	COM	30161N101	14544	192991	SH	DEFINED	3
EXIDE TECHNOLOGIES	COM NEW	302051206	67496	10383896	SH	DEFINED	13
EXPEDIA INC DEL	COM	30212P105	373	11700	SH	DEFINED	11
EXPEDIA INC DEL	COM	30212P105	223160	7000000	SH	DEFINED	13
EXPEDIA INC DEL	COM	30212P105	1611006	50533433	SH	DEFINED	8
EXPEDIA INC DEL	COM	30212P105	17562	550880	SH	DEFINED	6
EXPEDIA INC DEL	COM	30212P105	19	600	SH	DEFINED	2
EXPEDIA INC DEL	COM	30212P105	1122	35181	SH	DEFINED	18,2
EXPEDIA INC DEL	COM	30212P105	372844	11695208	SH	DEFINED	18
EXPEDITORS INTL WASH INC	COM	302130109	4	77	SH	DEFINED	18,2
EXPEDITORS INTL WASH INC	COM	302130109	1741	36800	SH	DEFINED	11
EXPEDITORS INTL WASH INC	COM	302130109	142	3000	SH	DEFINED	17
EXPEDITORS INTL WASH INC	COM	302130109	1	12	SH	DEFINED	18
EXPRESS SCRIPTS INC	COM	302182100	162	2894	SH	DEFINED	18
EXPRESS SCRIPTS INC	COM	302182100	9	160	SH	DEFINED	18,2
EXPRESS SCRIPTS INC	COM	302182100	6090	109096	SH	DEFINED	3
EXPRESS SCRIPTS INC	COM	302182100	6299	112850	SH	DEFINED	11
EXPRESS SCRIPTS INC	COM	302182100	38748	694158	SH	DEFINED	17
EXPRESSJET HOLDINGS INC	CL A	30218U108	2328	753270	SH	DEFINED	6
EXTERRAN HLDGS INC	COM	30225X103	1	7	SH	DEFINED	2
EXTERRAN HLDGS INC	COM	30225X103	10	124	SH	DEFINED	3
EXTERRAN HLDGS INC	COM	30225X103	5	54	SH	DEFINED	18
EXTRA SPACE STORAGE INC	COM	30225T102	1973	128150	SH	DEFINED	3
EXTREME NETWORKS INC	COM	30226D106	2520	656150	SH	DEFINED	3
EXXON MOBIL CORP	COM	30231G102	5199	56160	SH	DEFINED	20
EXXON MOBIL CORP	COM	30231G102	17781	192100	SH	DEFINED	23
EXXON MOBIL CORP	COM	30231G102	1342525	14504374	SH	DEFINED	18
EXXON MOBIL CORP	COM	30231G102	328289	3547534	SH	DEFINED	17
EXXON MOBIL CORP	COM	30231G102	2233	24120	SH	DEFINED	16
EXXON MOBIL CORP	COM	30231G102	11247	121500	SH	DEFINED	15
EXXON MOBIL CORP	COM	30231G102	19726	213121	SH	DEFINED	11
EXXON MOBIL CORP	COM	30231G102	54704	589545	SH	DEFINED	6
EXXON MOBIL CORP	COM	30231G102	277469	2997713	SH	DEFINED	3
EXXON MOBIL CORP	COM	30231G102	78712	850385	SH	DEFINED	2
EXXON MOBIL CORP	COM	30231G102	93581	1011023	SH	DEFINED	1
EXXON MOBIL CORP	COM	30231G102	5654	61079	SH	DEFINED	18,2
EXXON MOBIL CORP	COM	30231G102	115309	1245770	SH	DEFINED	8
EZCORP INC	CL A NON VTG	302301106	18098	1343523	SH	DEFINED	3
F M C CORP	COM NEW	302491303	47316	909560	SH	DEFINED	6
F M C CORP	COM NEW	302491303	349	6700	SH	DEFINED	18
F M C CORP	COM NEW	302491303	8253	158650	SH	DEFINED	3
F N B CORP VA	COM	302930102	845	28050	SH	DEFINED	6
F N B UNITED CORP	COM	302519103	1416	88219	SH	DEFINED	6
FACTSET RESH SYS INC	COM	303075105	14	200	SH	DEFINED	17
FACTSET RESH SYS INC	COM	303075105	17	236	SH	DEFINED	18
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	6286	336481	SH	DEFINED	3
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	13238	708625	SH	DEFINED	18
FAIRFAX FINL HLDGS LTD	SUB VTG	303901102	47263	193700	SH	DEFINED	13
FAIRFAX FINL HLDGS LTD	SUB VTG	303901102	1220	5000	SH	DEFINED	8
FAIRPOINT COMMUNICATIONS INC	COM	305560104	8	400	SH	DEFINED	17
FAMILY DLR STORES INC	COM	307000109	2699	101600	SH	DEFINED	15
FAMILY DLR STORES INC	COM	307000109	35	1288	SH	DEFINED	16
FAMILY DLR STORES INC	COM	307000109	10145	381938	SH	DEFINED	3
FAMILY DLR STORES INC	COM	307000109	71	2665	SH	DEFINED	24
FAMILY DLR STORES INC	COM	307000109	8	272	SH	DEFINED	18
FAMILY DLR STORES INC	COM	307000109	73	2742	SH	DEFINED	2
FARMER BROS CO	COM	307675108	37	1500	SH	DEFINED	2
FASTENAL CO	COM	311900104	3055	67274	SH	DEFINED	11
FASTENAL CO	COM	311900104	5	100	SH	DEFINED	18
FBL FINL GROUP INC	CL A	30239F106	26792	678438	SH	DEFINED	6

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

FEDERAL HOME LN MTG CORP	COM	313400301	1943	32923	SH	DEFINED	20
FEDERAL HOME LN MTG CORP	COM	313400301	150	2535	SH	DEFINED	18,2
FEDERAL HOME LN MTG CORP	COM	313400301	2261	38316	SH	DEFINED	1
FEDERAL HOME LN MTG CORP	COM	313400301	11014	186638	SH	DEFINED	2
FEDERAL HOME LN MTG CORP	COM	313400301	10740	181999	SH	DEFINED	3
FEDERAL HOME LN MTG CORP	COM	313400301	505	8550	SH	DEFINED	6
FEDERAL HOME LN MTG CORP	COM	313400301	854	14468	SH	DEFINED	11
FEDERAL HOME LN MTG CORP	COM	313400301	237892	4031380	SH	DEFINED	18
FEDERAL HOME LN MTG CORP	COM	313400301	743	12590	SH	DEFINED	17
FEDERAL NATL MTG ASSN	COM	313586109	68420	1125148	SH	DEFINED	6
FEDERAL NATL MTG ASSN	COM	313586109	187	3075	SH	DEFINED	18,2
FEDERAL NATL MTG ASSN	COM	313586109	18706	307618	SH	DEFINED	2
FEDERAL NATL MTG ASSN	COM	313586109	16866	277348	SH	DEFINED	3
FEDERAL NATL MTG ASSN	COM	313586109	222	3648	SH	DEFINED	11
FEDERAL NATL MTG ASSN	COM	313586109	209	3436	SH	DEFINED	18
FEDERAL NATL MTG ASSN	COM	313586109	9201	151304	SH	DEFINED	17
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	1597	18021	SH	DEFINED	17
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	146	1643	SH	DEFINED	11
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	84	950	SH	DEFINED	2
FEDERAL SIGNAL CORP	COM	313855108	273	17790	SH	DEFINED	17
FEDERAL SIGNAL CORP	COM	313855108	14	900	SH	DEFINED	11
FEDERATED INVS INC PA	CL B	314211103	27614	695564	SH	DEFINED	3
FEDERATED INVS INC PA	CL B	314211103	2	30	SH	DEFINED	6
FEDEX CORP	COM	31428X106	19989	190819	SH	DEFINED	3
FEDEX CORP	COM	31428X106	449	4286	SH	DEFINED	18
FEDEX CORP	COM	31428X106	7798	74443	SH	DEFINED	17
FEDEX CORP	COM	31428X106	343	3270	SH	DEFINED	11
FEDEX CORP	COM	31428X106	6	49	SH	DEFINED	18,2
FEDEX CORP	COM	31428X106	57185	545910	SH	DEFINED	6
FEDEX CORP	COM	31428X106	17706	169030	SH	DEFINED	2
FEDEX CORP	COM	31428X106	146850	1401900	SH	DEFINED	8
FEI CO	COM	30241L109	1	24	SH	DEFINED	18
FEI CO	COM	30241L109	31	1000	SH	DEFINED	11
FELCOR LODGING TR INC	COM	31430F101	1	29	SH	DEFINED	18
FELCOR LODGING TR INC	COM	31430F101	18807	943640	SH	DEFINED	3
FELCOR LODGING TR INC	COM	31430F101	28	1400	SH	DEFINED	2
FERRELLGAS PARTNERS L.P.	UNIT LTD PART	315293100	228	10000	SH	DEFINED	18
FERRO CORP	COM	315405100	935	46800	SH	DEFINED	2
FIDELITY COMWLTH TR	NDQ CP IDX TRK	315912808	3217	30345	SH	DEFINED	1
FIDELITY NATIONAL FINANCIAL	CL A	31620R105	13	750	SH	DEFINED	17
FIDELITY NATIONAL FINANCIAL	CL A	31620R105	2906	166227	SH	DEFINED	6
FIDELITY NATIONAL FINANCIAL	CL A	31620R105	95999	5491930	SH	DEFINED	18
FIDELITY NATL INFORMATION SV	COM	31620M106	1137	25618	SH	DEFINED	3
FIDELITY NATL INFORMATION SV	COM	31620M106	17	375	SH	DEFINED	11
FIDELITY NATL INFORMATION SV	COM	31620M106	9	200	SH	DEFINED	18,2
FIDELITY NATL INFORMATION SV	COM	31620M106	11033	248643	SH	DEFINED	18
FIFTH THIRD BANCORP	COM	316773100	2712	80024	SH	DEFINED	3
FIFTH THIRD BANCORP	COM	316773100	16383	483566	SH	DEFINED	2
FIFTH THIRD BANCORP	COM	316773100	22441	659728	SH	DEFINED	6
FIFTH THIRD BANCORP	COM	316773100	9817	289748	SH	DEFINED	17
FIFTH THIRD BANCORP	COM	316773100	868	25612	SH	DEFINED	18
FINANCIAL FED CORP	COM	317492106	6860	244882	SH	DEFINED	18
FINANCIAL FED CORP	COM	317492106	6666	237960	SH	DEFINED	6
FINANCIAL FED CORP	COM	317492106	659	23511	SH	DEFINED	1
FINISAR	COM	31787A101	1	197	SH	DEFINED	18
FINISH LINE INC	CL A	317923100	2375	547043	SH	DEFINED	6
FINLAY ENTERPRISES INC	COM NEW	317884203	104	25209	SH	DEFINED	6
FIRST AMERN CORP CALIF	COM	318522307	271	7400	SH	DEFINED	11
FIRST AMERN CORP CALIF	COM	318522307	5166	141070	SH	DEFINED	6
FIRST BANCORP N C	COM	318910106	2930	143753	SH	DEFINED	6
FIRST BANCORP P R	COM	318672102	10	950	SH	DEFINED	24
FIRST CASH FINL SVCS INC	COM	31942D107	14356	612173	SH	DEFINED	3

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

FIRST CHARTER CORP	COM	319439105	3002	99486	SH	DEFINED	6
FIRST CMNTY BANCSHARES INC N	COM	31983A103	5315	146698	SH	DEFINED	6
FIRST COMWLTH FINL CORP PA	COM	319829107	111	10000	SH	DEFINED	1
FIRST COMWLTH FINL CORP PA	COM	319829107	25	2229	SH	DEFINED	18
FIRST COMWLTH FINL CORP PA	COM	319829107	6731	608500	SH	DEFINED	6
FIRST CONSULTING GROUP INC	COM	31986R103	2754	267330	SH	DEFINED	6
FIRST CONSULTING GROUP INC	COM	31986R103	240	23290	SH	DEFINED	3
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	70	400	SH	DEFINED	2
FIRST DEFIANCE FINL CORP	COM	32006W106	2089	77346	SH	DEFINED	6
FIRST FINL BANCORP OH	COM	320209109	136	10600	SH	DEFINED	3
FIRST FINL BANCORP OH	COM	320209109	88	6878	SH	DEFINED	2
FIRST FINL BANKSHARES	COM	32020R109	804	20001	SH	DEFINED	1
FIRST FINL HLDGS INC	COM	320239106	5176	165452	SH	DEFINED	6
FIRST FINL HLDGS INC	COM	320239106	31	1000	SH	DEFINED	11
FIRST FINL SVC CORP	COM	32022D108	1181	44135	SH	DEFINED	6
FIRST FRANKLIN CORP	COM	320272107	11	900	SH	DEFINED	2
FIRST HORIZON NATL CORP	COM	320517105	123	4606	SH	DEFINED	17
FIRST HORIZON NATL CORP	COM	320517105	11	400	SH	DEFINED	18
FIRST HORIZON NATL CORP	COM	320517105	318	11929	SH	DEFINED	2
FIRST HORIZON NATL CORP	COM	320517105	11	400	SH	DEFINED	11
FIRST HORIZON NATL CORP	COM	320517105	17757	666060	SH	DEFINED	6
FIRST HORIZON NATL CORP	COM	320517105	501	18762	SH	DEFINED	3
FIRST HORIZON NATL CORP	COM	320517105	35	1328	SH	DEFINED	1
FIRST IND CORP	COM	32054R108	1350	43114	SH	DEFINED	17
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	101	2592	SH	DEFINED	17
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	195	5000	SH	DEFINED	18
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	451	11600	SH	DEFINED	3
FIRST M & F CORP	COM	320744105	1435	81726	SH	DEFINED	6
FIRST MARBLEHEAD CORP	COM	320771108	22986	605987	SH	DEFINED	3
FIRST MARBLEHEAD CORP	COM	320771108	3077	81100	SH	DEFINED	23
FIRST MARBLEHEAD CORP	COM	320771108	34	888	SH	DEFINED	18
FIRST MARBLEHEAD CORP	COM	320771108	2	60	SH	DEFINED	17
FIRST MARBLEHEAD CORP	COM	320771108	2140	56400	SH	DEFINED	15
FIRST MARBLEHEAD CORP	COM	320771108	757	19950	SH	DEFINED	11
FIRST MERCHANTS CORP	COM	320817109	193	8951	SH	DEFINED	18
FIRST MERCHANTS CORP	COM	320817109	3143	145754	SH	DEFINED	6
FIRST MERCHANTS CORP	COM	320817109	55	2544	SH	DEFINED	2
FIRST MERCURY FINANCIAL CORP	COM	320841109	5764	267926	SH	DEFINED	3
FIRST MIDWEST BANCORP DEL	COM	320867104	13685	400610	SH	DEFINED	6
FIRST NIAGARA FINL GP INC	COM	33582V108	24	1700	SH	DEFINED	11
FIRST NIAGARA FINL GP INC	COM	33582V108	6	399	SH	DEFINED	17
FIRST NIAGARA FINL GP INC	COM	33582V108	1166	82400	SH	DEFINED	3
FIRST NIAGARA FINL GP INC	COM	33582V108	44	3101	SH	DEFINED	2
FIRST PL FINL CORP	COM	33610T109	3732	210841	SH	DEFINED	6
FIRST REGL BANCORP	COM	33615C101	1379	56210	SH	DEFINED	3
FIRST REGL BANCORP	COM	33615C101	613	25000	SH	DEFINED	1
FIRST SEC GROUP INC	COM	336312103	6425	642463	SH	DEFINED	18
FIRST SEC GROUP INC	COM	336312103	250	25000	SH	DEFINED	1
FIRST ST BANCORPORATION	COM	336453105	43	2200	SH	DEFINED	2
FIRST ST BANCORPORATION	COM	336453105	462	23475	SH	DEFINED	3
FIRST ST BANCORPORATION	COM	336453105	4776	243200	SH	DEFINED	1
FIRST UTD CORP	COM	33741H107	1557	73539	SH	DEFINED	6
FIRST W VA BANCORP INC	COM	337493100	19	1100	SH	DEFINED	11
FIRSTBANK CORP MICH	COM	33761G104	637	38546	SH	DEFINED	6
FIRSTENERGY CORP	COM	337932107	589	9296	SH	DEFINED	2
FIRSTENERGY CORP	COM	337932107	35164	555162	SH	DEFINED	3
FIRSTENERGY CORP	COM	337932107	254	3997	SH	DEFINED	18
FIRSTENERGY CORP	COM	337932107	4449	70233	SH	DEFINED	17
FIRSTENERGY CORP	COM	337932107	2205	34800	SH	DEFINED	15
FIRSTENERGY CORP	COM	337932107	6	100	SH	DEFINED	11
FIRSTENERGY CORP	COM	337932107	1114	17579	SH	DEFINED	6
FIRSTFED FINL CORP	COM	337907109	10673	215390	SH	DEFINED	6

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

FIRSTFED FINL CORP	COM	337907109	3	59	SH	DEFINED	18, 2
FIRSTMERIT CORP	COM	337915102	8	400	SH	DEFINED	2
FIRSTSERVICE CORP	SUB VTG SH	33761N109	112	3600	SH	DEFINED	3
FIRSTSERVICE CORP	SUB VTG SH	33761N109	119	3800	SH	DEFINED	18
FISERV INC	COM	337738108	4	60	SH	DEFINED	6
FISERV INC	COM	337738108	109	2125	SH	DEFINED	18
FISERV INC	COM	337738108	25	500	SH	DEFINED	11
FISERV INC	COM	337738108	1281	25173	SH	DEFINED	3
FISERV INC	COM	337738108	51	1000	SH	DEFINED	2
FISERV INC	COM	337738108	8802	173065	SH	DEFINED	1
FISERV INC	COM	337738108	7	120	SH	DEFINED	18, 2
FISERV INC	COM	337738108	24	475	SH	DEFINED	17
FISHER SCIENTIFIC INTL INC	NOTE 3.250% 3/0	338032AX3	314	2000	PRN	DEFINED	18
FIVE STAR QUALITY CARE INC	COM	33832D106	1462	177790	SH	DEFINED	3
FLAGSTAR BANCORP INC	COM	337930101	25978	2669815	SH	DEFINED	6
FLAMEL TECHNOLOGIES SA	SPONSORED ADR	338488109	1	29	SH	DEFINED	18
FLEXTRONICS INTL LTD	NOTE 1.000% 8/0	33938EAL1	4763	5000000	PRN	DEFINED	21
FLEXTRONICS INTL LTD	NOTE 1.000% 8/0	33938EAL1	1524	1600000	PRN	DEFINED	18
FLEXTRONICS INTL LTD	ORD	Y2573F102	3619	323624	SH	DEFINED	3
FLEXTRONICS INTL LTD	ORD	Y2573F102	22	1966	SH	DEFINED	18
FLIR SYS INC	COM	302445101	12341	222800	SH	DEFINED	1
FLORIDA ROCK INDS INC	COM	341140101	390	6235	SH	DEFINED	24
FLORIDA ROCK INDS INC	COM	341140101	347	5550	SH	DEFINED	17
FLORIDA ROCK INDS INC	COM	341140101	7845	125533	SH	DEFINED	18
FLOWERS FOODS INC	COM	343498101	79	3605	SH	DEFINED	3
FLOWSERVE CORP	COM	34354P105	1524	20000	SH	DEFINED	3
FLUOR CORP NEW	COM	343412102	324	2250	SH	DEFINED	17
FLUOR CORP NEW	COM	343412102	243114	1688525	SH	DEFINED	8
FLUOR CORP NEW	COM	343412102	2948	20475	SH	DEFINED	3
FLUOR CORP NEW	COM	343412102	336	2329	SH	DEFINED	18
FLUSHING FINL CORP	COM	343873105	4589	273135	SH	DEFINED	6
FMC TECHNOLOGIES INC	COM	30249U101	28	480	SH	DEFINED	11
FNB CORP PA	COM	302520101	18802	1136740	SH	DEFINED	6
FOCUS MEDIA HLDG LTD	SPONSORED ADR	34415V109	14193	244621	SH	DEFINED	17
FOCUS MEDIA HLDG LTD	SPONSORED ADR	34415V109	2621	45175	SH	DEFINED	11
FOMENTO ECONOMICO MEXICANO S	SPON ADR UNITS	344419106	45	1200	SH	DEFINED	18
FOMENTO ECONOMICO MEXICANO S	SPON ADR UNITS	344419106	430	11490	SH	DEFINED	16
FOMENTO ECONOMICO MEXICANO S	SPON ADR UNITS	344419106	11434	305700	SH	DEFINED	3
FOOT LOCKER INC	COM	344849104	121	7883	SH	DEFINED	18
FOOT LOCKER INC	COM	344849104	7165	467370	SH	DEFINED	6
FORCE PROTECTION INC	COM NEW	345203202	6	300	SH	DEFINED	17
FORCE PROTECTION INC	COM NEW	345203202	9352	431753	SH	DEFINED	3
FORCE PROTECTION INC	COM NEW	345203202	10	445	SH	DEFINED	2
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	64	1700	SH	DEFINED	17
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	19	500	SH	DEFINED	18
FORD MTR CO DEL	COM PAR \$0.01	345370860	41	4781	SH	DEFINED	2
FORD MTR CO DEL	NOTE 4.250%12/1	345370CF5	21772	18711000	PRN	DEFINED	14
FORD MTR CO DEL	COM PAR \$0.01	345370860	37	4318	SH	DEFINED	18
FORD MTR CO DEL	NOTE 4.250%12/1	345370CF5	233	2000	PRN	DEFINED	18
FORD MTR CO DEL	COM PAR \$0.01	345370860	2647	311695	SH	DEFINED	3
FORD MTR CO DEL	COM PAR \$0.01	345370860	292	34300	SH	DEFINED	6
FORD MTR CO DEL	COM PAR \$0.01	345370860	127	14908	SH	DEFINED	11
FORD MTR CO DEL	COM PAR \$0.01	345370860	50	5919	SH	DEFINED	17
FORD MTR CO DEL	NOTE 4.250%12/1	345370CF5	70	60000	PRN	DEFINED	16
FORDING CDN COAL TR	TR UNIT	345425102	6002	154757	SH	DEFINED	3
FOREST CITY ENTERPRISES INC	CL B CONV	345550305	2179	39600	SH	DEFINED	18
FOREST CITY ENTERPRISES INC	CL A	345550107	28	494	SH	DEFINED	18, 2
FOREST CITY ENTERPRISES INC	CL A	345550107	558	10100	SH	DEFINED	20
FOREST CITY ENTERPRISES INC	CL A	345550107	112366	2037075	SH	DEFINED	18
FOREST CITY ENTERPRISES INC	CL A	345550107	44	800	SH	DEFINED	11
FOREST CITY ENTERPRISES INC	CL A	345550107	13773	249700	SH	DEFINED	1
FOREST CITY ENTERPRISES INC	CL B CONV	345550305	17	300	SH	DEFINED	11

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

FOREST CITY ENTERPRISES INC	CL B CONV	345550305	9480	172300	SH	DEFINED	1
FOREST LABS INC	COM	345838106	3	90	SH	DEFINED	2
FOREST LABS INC	COM	345838106	1024519	27474339	SH	DEFINED	18
FOREST LABS INC	COM	345838106	12457	334034	SH	DEFINED	3
FOREST LABS INC	COM	345838106	397	10640	SH	DEFINED	6
FOREST LABS INC	COM	345838106	56	1515	SH	DEFINED	11
FOREST LABS INC	COM	345838106	770	20660	SH	DEFINED	17
FOREST LABS INC	COM	345838106	13791	369820	SH	DEFINED	20
FOREST LABS INC	COM	345838106	707	18945	SH	DEFINED	18,2
FOREST OIL CORP	COM PAR \$0.01	346091705	8359	194213	SH	DEFINED	6
FORTRESS INVESTMENT GROUP LL	CL A	34958B106	32443	1521700	SH	DEFINED	13
FORTUNE BRANDS INC	COM	349631101	21750	267387	SH	DEFINED	17
FORTUNE BRANDS INC	COM	349631101	30061	368880	SH	DEFINED	18
FORTUNE BRANDS INC	COM	349631101	78	960	SH	DEFINED	11
FORTUNE BRANDS INC	COM	349631101	78903	968250	SH	DEFINED	6
FORTUNE BRANDS INC	COM	349631101	1866	22890	SH	DEFINED	3
FORTUNE BRANDS INC	COM	349631101	491	6030	SH	DEFINED	2
FORTUNE BRANDS INC	COM	349631101	351	4300	SH	DEFINED	20
FOSSIL INC	COM	349882100	22711	607879	SH	DEFINED	3
FOSTER L B CO	COM	350060109	1224	28150	SH	DEFINED	3
FOSTER WHEELER LTD	SHS NEW	G36535139	189897	1446500	SH	DEFINED	8
FOSTER WHEELER LTD	SHS NEW	G36535139	107257	817006	SH	DEFINED	13
FOUNDRY NETWORKS INC	COM	35063R100	11786	663209	SH	DEFINED	18
FOUNDRY NETWORKS INC	COM	35063R100	511	28750	SH	DEFINED	17
FOUNDRY NETWORKS INC	COM	35063R100	3105	174700	SH	DEFINED	3
FOUNDRY NETWORKS INC	COM	35063R100	8419	473750	SH	DEFINED	6
FPIC INS GROUP INC	COM	302563101	418	9700	SH	DEFINED	6
FPL GROUP INC	COM	302571104	27389	450899	SH	DEFINED	17
FPL GROUP INC	COM	302571104	348	5710	SH	DEFINED	11
FPL GROUP INC	COM	302571104	417	6843	SH	DEFINED	2
FPL GROUP INC	COM	302571104	564	9260	SH	DEFINED	6
FPL GROUP INC	COM	302571104	44960	738499	SH	DEFINED	18
FPL GROUP INC	COM	302571104	3714	60995	SH	DEFINED	3
FPL GROUP INC	COM	302571104	192	3140	SH	DEFINED	18,2
FRANCE TELECOM	SPONSORED ADR	35177Q105	112809	3406968	SH	DEFINED	6
FRANCE TELECOM	SPONSORED ADR	35177Q105	3164	95420	SH	DEFINED	17
FRANCE TELECOM	SPONSORED ADR	35177Q105	12943	387029	SH	DEFINED	18
FRANCE TELECOM	SPONSORED ADR	35177Q105	13	365	SH	DEFINED	18,2
FRANKLIN BK CORP DEL	COM	352451108	5	585	SH	DEFINED	2
FRANKLIN BK CORP DEL	COM	352451108	1808	196489	SH	DEFINED	6
FRANKLIN ELEC INC	COM	353514102	30	740	SH	DEFINED	11
FRANKLIN ELEC INC	COM	353514102	2	47	SH	DEFINED	18
FRANKLIN RES INC	COM	354613101	84701	664315	SH	DEFINED	18
FRANKLIN RES INC	COM	354613101	86	673	SH	DEFINED	2
FRANKLIN RES INC	COM	354613101	3152	24719	SH	DEFINED	3
FRANKLIN RES INC	COM	354613101	1263	9900	SH	DEFINED	20
FRANKLIN RES INC	COM	354613101	586	4595	SH	DEFINED	1
FRANKLIN RES INC	COM	354613101	14	108	SH	DEFINED	18,2
FRANKLIN RES INC	COM	354613101	5890	46194	SH	DEFINED	17
FRANKLIN STREET PPTYS CORP	COM	35471R106	117	6787	SH	DEFINED	2
FRANKLIN STREET PPTYS CORP	COM	35471R106	433	25113	SH	DEFINED	17
FREEPORT-MCMORAN COPPER & GO	COM	35671D857	31497	300283	SH	DEFINED	3
FREEPORT-MCMORAN COPPER & GO	COM	35671D857	2832	26991	SH	DEFINED	23
FREEPORT-MCMORAN COPPER & GO	COM	35671D857	300	2856	SH	DEFINED	18
FREEPORT-MCMORAN COPPER & GO	COM	35671D857	23352	223650	SH	DEFINED	17
FREEPORT-MCMORAN COPPER & GO	COM	35671D857	483	4606	SH	DEFINED	11
FREEPORT-MCMORAN COPPER & GO	COM	35671D857	112	1067	SH	DEFINED	2
FREEPORT-MCMORAN COPPER & GO	COM	35671D857	2987	28475	SH	DEFINED	15
FREMONT GEN CORP	COM	357288109	1	255	SH	DEFINED	18,2
FRESENIUS MED CARE AG&CO KGA	SPONSORED ADR	358029106	3347	63605	SH	DEFINED	17
FRESENIUS MED CARE AG&CO KGA	SPONSORED ADR	358029106	4106	77384	SH	DEFINED	18
FRESENIUS MED CARE AG&CO KGA	SPONSORED ADR	358029106	6	105	SH	DEFINED	18,2

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

FRESENIUS MED CARE AG&CO KGA	SPONSORED ADR	358029106	86990	1659263	SH	DEFINED	6
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	1661	57750	SH	DEFINED	3
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	101	21900	SH	DEFINED	8
FRISCHS RESTAURANTS INC	COM	358748101	1252	43540	SH	DEFINED	6
FRONTIER OIL CORP	COM	35914P105	54748	1314793	SH	DEFINED	3
FRONTIER OIL CORP	COM	35914P105	2832	68000	SH	DEFINED	15
FRONTIER OIL CORP	COM	35914P105	4131	99200	SH	DEFINED	23
FROZEN FOOD EXPRESS INDS INC	COM	359360104	81	11900	SH	DEFINED	6
FTD GROUP INC	COM	30267U108	4810	323188	SH	DEFINED	3
FTI CONSULTING INC	COM	302941109	577	11466	SH	DEFINED	11
FUELCELL ENERGY INC	COM	35952H106	2	190	SH	DEFINED	2
FUJIFILM HLDGS CORP	ADR 2 ORD	35958N107	20	429	SH	DEFINED	18
FULLER H B CO	COM	359694106	18	600	SH	DEFINED	2
FULLER H B CO	COM	359694106	33416	1125867	SH	DEFINED	3
FULLER H B CO	COM	359694106	12448	419390	SH	DEFINED	6
FULTON FINL CORP PA	COM	360271100	27028	1879490	SH	DEFINED	6
FULTON FINL CORP PA	COM	360271100	20	1377	SH	DEFINED	11
FURNITURE BRANDS INTL INC	COM	360921100	1921	189400	SH	DEFINED	6
FURNITURE BRANDS INTL INC	COM	360921100	7742	763483	SH	DEFINED	18
GALLAGHER ARTHUR J & CO	COM	363576109	14	500	SH	DEFINED	17
GAMCO INVESTORS INC	COM	361438104	461	8400	SH	DEFINED	3
GAMESTOP CORP NEW	CL A	36467W109	37	654	SH	DEFINED	18
GAMMON GOLD INC	COM	36467T106	6522	550800	SH	DEFINED	15
GANNETT INC	COM	364730101	125	2853	SH	DEFINED	18, 2
GANNETT INC	COM	364730101	218	4985	SH	DEFINED	24
GANNETT INC	COM	364730101	16	350	SH	DEFINED	20
GANNETT INC	COM	364730101	61077	1397637	SH	DEFINED	18
GANNETT INC	COM	364730101	2122	48547	SH	DEFINED	17
GANNETT INC	COM	364730101	4	100	SH	DEFINED	11
GANNETT INC	COM	364730101	16170	373002	SH	DEFINED	6
GANNETT INC	COM	364730101	1471	33660	SH	DEFINED	2
GANNETT INC	COM	364730101	1504	34414	SH	DEFINED	3
GAP INC DEL	COM	364760108	3449	187000	SH	DEFINED	20
GAP INC DEL	COM	364760108	1371	74317	SH	DEFINED	3
GAP INC DEL	COM	364760108	2	120	SH	DEFINED	2
GAP INC DEL	COM	364760108	12	650	SH	DEFINED	6
GAP INC DEL	COM	364760108	4	200	SH	DEFINED	17
GAP INC DEL	COM	364760108	239282	12976196	SH	DEFINED	18
GAP INC DEL	COM	364760108	66	3541	SH	DEFINED	18, 2
GARDNER DENVER INC	COM	365558105	5	115	SH	DEFINED	18, 2
GARDNER DENVER INC	COM	365558105	18703	479547	SH	DEFINED	3
GARDNER DENVER INC	COM	365558105	2	36	SH	DEFINED	18
GARDNER DENVER INC	COM	365558105	10	254	SH	DEFINED	2
GARMIN LTD	ORD	G37260109	3040	25460	SH	DEFINED	3
GARMIN LTD	ORD	G37260109	124	1033	SH	DEFINED	18
GARMIN LTD	ORD	G37260109	1368	11459	SH	DEFINED	11
GARMIN LTD	ORD	G37260109	24	200	SH	DEFINED	2
GARMIN LTD	ORD	G37260109	24	200	SH	DEFINED	17
GARTNER INC	COM	366651107	1	13	SH	DEFINED	2
GARTNER INC	COM	366651107	14	560	SH	DEFINED	18
GATEWAY FINL HLDGS INC	COM	368140109	883	56100	SH	DEFINED	1
GATEWAY INC	COM	367626108	1	500	SH	DEFINED	2
GATX CORP	COM	361448103	56	1308	SH	DEFINED	2
GATX CORP	COM	361448103	2504	58570	SH	DEFINED	6
GATX CORP	COM	361448103	3	60	SH	DEFINED	17
GATX CORP	COM	361448103	21	500	SH	DEFINED	11
GATX CORP	COM	361448103	18	407	SH	DEFINED	24
GAYLORD ENTMT CO NEW	COM	367905106	2	27	SH	DEFINED	18
GEHL CO	COM	368483103	2449	109650	SH	DEFINED	6
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	13508	1940664	SH	DEFINED	6
GEN-PROBE INC NEW	COM	36866T103	8	115	SH	DEFINED	18
GENAERA CORP	COM NEW	36867G209	0	66	SH	DEFINED	17

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

GENENTECH INC	COM NEW	368710406	30764	394315	SH	DEFINED	1
GENENTECH INC	COM NEW	368710406	8748	112122	SH	DEFINED	20
GENENTECH INC	COM NEW	368710406	871655	11172191	SH	DEFINED	18
GENENTECH INC	COM NEW	368710406	16064	206914	SH	DEFINED	17
GENENTECH INC	COM NEW	368710406	2765	35434	SH	DEFINED	11
GENENTECH INC	COM NEW	368710406	77	987	SH	DEFINED	2
GENENTECH INC	COM NEW	368710406	2628	33674	SH	DEFINED	18, 2
GENENTECH INC	COM NEW	368710406	13	160	SH	DEFINED	3
GENERAL CABLE CORP DEL NEW	COM	369300108	5968	88909	SH	DEFINED	3
GENERAL CABLE CORP DEL NEW	COM	369300108	1	1	SH	DEFINED	18
GENERAL DYNAMICS CORP	COM	369550108	18246	216000	SH	DEFINED	8
GENERAL DYNAMICS CORP	COM	369550108	21473	254202	SH	DEFINED	3
GENERAL DYNAMICS CORP	COM	369550108	5267	62346	SH	DEFINED	18
GENERAL DYNAMICS CORP	COM	369550108	963	11400	SH	DEFINED	6
GENERAL DYNAMICS CORP	COM	369550108	10911	129170	SH	DEFINED	1
GENERAL DYNAMICS CORP	COM	369550108	108	1278	SH	DEFINED	2
GENERAL DYNAMICS CORP	COM	369550108	6962	82414	SH	DEFINED	17
GENERAL ELECTRIC CO	COM	369604103	6297	152100	SH	DEFINED	23
GENERAL ELECTRIC CO	COM	369604103	20137	486392	SH	DEFINED	24
GENERAL ELECTRIC CO	COM	369604103	13255	320150	SH	DEFINED	20
GENERAL ELECTRIC CO	COM	369604103	2415738	58351149	SH	DEFINED	18
GENERAL ELECTRIC CO	COM	369604103	126810	3064464	SH	DEFINED	17
GENERAL ELECTRIC CO	COM	369604103	129	3095	SH	DEFINED	16
GENERAL ELECTRIC CO	COM	369604103	1921	46400	SH	DEFINED	15
GENERAL ELECTRIC CO	COM	369604103	6191	149542	SH	DEFINED	11
GENERAL ELECTRIC CO	COM	369604103	171965	4159089	SH	DEFINED	6
GENERAL ELECTRIC CO	COM	369604103	141649	3421460	SH	DEFINED	3
GENERAL ELECTRIC CO	COM	369604103	73828	1783292	SH	DEFINED	2
GENERAL ELECTRIC CO	COM	369604103	40033	966993	SH	DEFINED	1
GENERAL ELECTRIC CO	COM	369604103	7524	181723	SH	DEFINED	18, 2
GENERAL ELECTRIC CO	COM	369604103	1590784	38424718	SH	DEFINED	8
GENERAL GROWTH PPTYS INC	COM	370021107	161	3000	SH	DEFINED	18
GENERAL GROWTH PPTYS INC	COM	370021107	68	1275	SH	DEFINED	2
GENERAL GROWTH PPTYS INC	COM	370021107	1958	36502	SH	DEFINED	3
GENERAL GROWTH PPTYS INC	COM	370021107	35	660	SH	DEFINED	11
GENERAL GROWTH PPTYS INC	COM	370021107	235	4380	SH	DEFINED	17
GENERAL MARITIME CORP	SHS	Y2692M103	14	500	SH	DEFINED	2
GENERAL MLS INC	COM	370334104	113432	1955376	SH	DEFINED	18
GENERAL MLS INC	COM	370334104	24881	428910	SH	DEFINED	6
GENERAL MLS INC	COM	370334104	1868	32193	SH	DEFINED	17
GENERAL MLS INC	COM	370334104	301	5180	SH	DEFINED	20
GENERAL MLS INC	COM	370334104	154	2653	SH	DEFINED	11
GENERAL MLS INC	COM	370334104	2901	49994	SH	DEFINED	3
GENERAL MLS INC	COM	370334104	102	1746	SH	DEFINED	18, 2
GENERAL MLS INC	COM	370334104	414	7141	SH	DEFINED	2
GENERAL MTRS CORP	COM	370442105	207	5622	SH	DEFINED	18
GENERAL MTRS CORP	DEB SR CONV B	370442733	70	3300	PRN	DEFINED	17
GENERAL MTRS CORP	COM	370442105	92	2496	SH	DEFINED	2
GENERAL MTRS CORP	DEB SR CONV B	370442733	87277	3944700	PRN	DEFINED	14
GENERAL MTRS CORP	DEB SR CV C 33	370442717	220	9000	PRN	DEFINED	17
GENERAL MTRS CORP	DEB SR CV C 33	370442717	192946	7389800	PRN	DEFINED	14
GENERAL MTRS CORP	DEB SR CV C 33	370442717	74	3025	PRN	DEFINED	2
GENERAL MTRS CORP	SENIOR DEBEN D	370442691	17400	600000	PRN	DEFINED	14
GENERAL MTRS CORP	COM	370442105	13882	378242	SH	DEFINED	24
GENERAL MTRS CORP	COM	370442105	117440	3200000	SH	DEFINED	13
GENERAL MTRS CORP	COM	370442105	94	2550	SH	DEFINED	11
GENERAL MTRS CORP	COM	370442105	368092	10029745	SH	DEFINED	8
GENERAL MTRS CORP	COM	370442105	3094	84287	SH	DEFINED	3
GENERAL MTRS CORP	COM	370442105	38	1023	SH	DEFINED	17
GENESCO INC	COM	371532102	11235	243550	SH	DEFINED	6
GENESEE & WYO INC	CL A	371559105	1	22	SH	DEFINED	18
GENESIS LEASE LTD	ADR	37183T107	16690	670814	SH	DEFINED	6

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

GENLYTE GROUP INC	COM	372302109	26190	407552	SH	DEFINED	3
GENTA INC	COM PAR \$0.001	37245M504	1	666	SH	DEFINED	17
GENTEK INC	COM NEW	37245X203	25	800	SH	DEFINED	18
GENTEX CORP	COM	371901109	4	180	SH	DEFINED	18
GENTEX CORP	COM	371901109	9	400	SH	DEFINED	2
GENTIVA HEALTH SERVICES INC	COM	37247A102	3	168	SH	DEFINED	2
GENUINE PARTS CO	COM	372460105	92	1845	SH	DEFINED	17
GENUINE PARTS CO	COM	372460105	1274	25477	SH	DEFINED	2
GENUINE PARTS CO	COM	372460105	17	325	SH	DEFINED	18
GENUINE PARTS CO	COM	372460105	34	680	SH	DEFINED	11
GENUINE PARTS CO	COM	372460105	1282	25631	SH	DEFINED	3
GENUINE PARTS CO	COM	372460105	299	5964	SH	DEFINED	24
GENWORTH FINL INC	COM CL A	37247D106	37	1189	SH	DEFINED	2
GENWORTH FINL INC	COM CL A	37247D106	4729	153872	SH	DEFINED	3
GENWORTH FINL INC	COM CL A	37247D106	525	17060	SH	DEFINED	6
GENWORTH FINL INC	COM CL A	37247D106	538	17500	SH	DEFINED	17
GENZYME CORP	COM	372917104	29	469	SH	DEFINED	2
GENZYME CORP	COM	372917104	10769	173790	SH	DEFINED	3
GENZYME CORP	COM	372917104	1399967	22594682	SH	DEFINED	18
GENZYME CORP	COM	372917104	16911	272922	SH	DEFINED	20
GENZYME CORP	COM	372917104	494	7972	SH	DEFINED	17
GENZYME CORP	COM	372917104	1029	16600	SH	DEFINED	6
GENZYME CORP	COM	372917104	9	150	SH	DEFINED	11
GENZYME CORP	COM	372917104	1210	19516	SH	DEFINED	18,2
GENZYME CORP	COM	372917104	15068	243190	SH	DEFINED	1
GEOEYE INC	COM	37250W108	394	15300	SH	DEFINED	3
GEORGIA GULF CORP	COM PAR \$0.01	373200203	3673	264240	SH	DEFINED	6
GERBER SCIENTIFIC INC	COM	373730100	335	30790	SH	DEFINED	3
GERDAU AMERISTEEL CORP	COM	37373P105	14315	1197890	SH	DEFINED	3
GERDAU S A	SPONSORED ADR	373737105	9180	350100	SH	DEFINED	3
GERDAU S A	SPONSORED ADR	373737105	547	20858	SH	DEFINED	16
GERMAN AMERN BANCORP INC	COM	373865104	1732	125995	SH	DEFINED	6
GETTY IMAGES INC	COM	374276103	9463	339900	SH	DEFINED	6
GEVITY HR INC	COM	374393106	2378	231950	SH	DEFINED	3
GFI GROUP INC	COM	361652209	24051	279265	SH	DEFINED	3
GIBRALTAR INDS INC	COM	374689107	11188	604749	SH	DEFINED	6
GIBRALTAR INDS INC	COM	374689107	9526	514915	SH	DEFINED	18
GILAT SATELLITE NETWORKS LTD	SHS NEW	M51474118	74	7200	SH	DEFINED	3
GILEAD SCIENCES INC	COM	375558103	29475	721173	SH	DEFINED	18
GILEAD SCIENCES INC	COM	375558103	4	92	SH	DEFINED	18,2
GILEAD SCIENCES INC	NOTE 0.625% 5/0	375558AH6	962	803000	PRN	DEFINED	18
GILEAD SCIENCES INC	COM	375558103	28610	700030	SH	DEFINED	17
GILEAD SCIENCES INC	COM	375558103	5052	123600	SH	DEFINED	11
GILEAD SCIENCES INC	COM	375558103	7118	174161	SH	DEFINED	3
GILEAD SCIENCES INC	COM	375558103	41	1000	SH	DEFINED	2
GILEAD SCIENCES INC	COM	375558103	16659	407590	SH	DEFINED	1
GILEAD SCIENCES INC	NOTE 0.625% 5/0	375558AH6	2874	2400000	PRN	DEFINED	21
GLACIER BANCORP INC NEW	COM	37637Q105	8349	370743	SH	DEFINED	1
GLACIER BANCORP INC NEW	COM	37637Q105	504	22368	SH	DEFINED	2
GLACIER BANCORP INC NEW	COM	37637Q105	325	14430	SH	DEFINED	6
GLACIER BANCORP INC NEW	COM	37637Q105	189	8383	SH	DEFINED	17
GLADSTONE CAPITAL CORP	COM	376535100	27	1400	SH	DEFINED	2
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	4029	76241	SH	DEFINED	17
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	110890	2102173	SH	DEFINED	6
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	328596	6176614	SH	DEFINED	18
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	414	7783	SH	DEFINED	11
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	11	200	SH	DEFINED	1
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	304	5696	SH	DEFINED	18,2
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	4735	89000	SH	DEFINED	20
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	741	13920	SH	DEFINED	2
GLIMCHER RLTY TR	SH BEN INT	379302102	24	1000	SH	DEFINED	17
GLOBAL CROSSING LTD	SHS NEW	G3921A175	2	63	SH	DEFINED	18

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

GLOBAL INDS LTD	COM	379336100	17998	698665	SH	DEFINED	3
GLOBAL INDS LTD	COM	379336100	39	1500	SH	DEFINED	16
GLOBAL INDS LTD	COM	379336100	129	5000	SH	DEFINED	18
GLOBAL PMTS INC	COM	37940X102	13	300	SH	DEFINED	2
GLOBAL PMTS INC	COM	37940X102	40	900	SH	DEFINED	17
GLOBAL PMTS INC	COM	37940X102	30	677	SH	DEFINED	18
GLOBALSANTAFE CORP	SHS	G3930E101	3741	49200	SH	DEFINED	23
GLOBALSANTAFE CORP	SHS	G3930E101	72	938	SH	DEFINED	18,2
GLOBALSANTAFE CORP	SHS	G3930E101	159	2085	SH	DEFINED	2
GLOBALSANTAFE CORP	SHS	G3930E101	45421	597481	SH	DEFINED	3
GLOBALSANTAFE CORP	SHS	G3930E101	15037	197792	SH	DEFINED	6
GLOBALSANTAFE CORP	SHS	G3930E101	20	266	SH	DEFINED	11
GLOBALSANTAFE CORP	SHS	G3930E101	290173	3817051	SH	DEFINED	18
GLOBALSANTAFE CORP	SHS	G3930E101	5246	69000	SH	DEFINED	20
GMX RES INC	COM	38011M108	15072	468511	SH	DEFINED	18
GOL LINHAS AEREAS INTLG S A	SP ADR REP PFD	38045R107	523	21800	SH	DEFINED	11
GOL LINHAS AEREAS INTLG S A	SP ADR REP PFD	38045R107	155	6450	SH	DEFINED	16
GOLAR LNG LTD BERMUDA	SHS	G9456A100	7	300	SH	DEFINED	6
GOLDCORP INC NEW	COM	380956409	4121	134848	SH	DEFINED	3
GOLDEN CYCLE GOLD CORP	COM	380894105	1	100	SH	DEFINED	18
GOLDMAN SACHS GROUP INC	COM	38141G104	31673	146135	SH	DEFINED	1
GOLDMAN SACHS GROUP INC	COM	38141G104	30591	141142	SH	DEFINED	17
GOLDMAN SACHS GROUP INC	COM	38141G104	427073	1970435	SH	DEFINED	8
GOLDMAN SACHS GROUP INC	COM	38141G104	21	96	SH	DEFINED	16
GOLDMAN SACHS GROUP INC	COM	38141G104	219772	1013985	SH	DEFINED	18
GOLDMAN SACHS GROUP INC	COM	38141G104	1784	8230	SH	DEFINED	11
GOLDMAN SACHS GROUP INC	COM	38141G104	1530	7056	SH	DEFINED	20
GOLDMAN SACHS GROUP INC	COM	38141G104	4415	20368	SH	DEFINED	2
GOLDMAN SACHS GROUP INC	COM	38141G104	179	822	SH	DEFINED	18,2
GOLDMAN SACHS GROUP INC	COM	38141G104	49054	226324	SH	DEFINED	3
GOLDMAN SACHS GROUP INC	COM	38141G104	131369	604930	SH	DEFINED	6
GOODMAN GLOBAL INC	COM	38239A100	10834	453659	SH	DEFINED	18
GOODRICH CORP	COM	382388106	8390	122960	SH	DEFINED	11
GOODRICH CORP	COM	382388106	161	2360	SH	DEFINED	17
GOODRICH CORP	COM	382388106	11081	162401	SH	DEFINED	3
GOODRICH CORP	COM	382388106	8295	121570	SH	DEFINED	1
GOODRICH CORP	COM	382388106	25	352	SH	DEFINED	18
GOODYEAR TIRE & RUBR CO	COM	382550101	6744	221757	SH	DEFINED	3
GOODYEAR TIRE & RUBR CO	COM	382550101	101	3309	SH	DEFINED	17
GOOGLE INC	CL A	38259P508	369	650	SH	DEFINED	20
GOOGLE INC	CL A	38259P508	618	1090	SH	DEFINED	11
GOOGLE INC	CL A	38259P508	3739	6591	SH	DEFINED	1
GOOGLE INC	CL A	38259P508	107227	189022	SH	DEFINED	18
GOOGLE INC	CL A	38259P508	239	422	SH	DEFINED	17
GOOGLE INC	CL A	38259P508	29	50	SH	DEFINED	16
GOOGLE INC	CL A	38259P508	41313	72826	SH	DEFINED	3
GOOGLE INC	CL A	38259P508	56	98	SH	DEFINED	2
GOOGLE INC	CL A	38259P508	2530347	4460569	SH	DEFINED	8
GOOGLE INC	CL A	38259P508	6	10	SH	DEFINED	18,2
GRACO INC	COM	384109104	567	14500	SH	DEFINED	11
GRACO INC	COM	384109104	6	130	SH	DEFINED	24
GRAFTECH INTL LTD	COM	384313102	30570	1713530	SH	DEFINED	3
GRAFTECH INTL LTD	COM	384313102	28077	1573800	SH	DEFINED	6
GRAINGER W W INC	COM	384802104	31	340	SH	DEFINED	11
GRAINGER W W INC	COM	384802104	164	1795	SH	DEFINED	24
GRAINGER W W INC	COM	384802104	431	4727	SH	DEFINED	17
GRAINGER W W INC	COM	384802104	30	330	SH	DEFINED	6
GRAINGER W W INC	COM	384802104	214	2352	SH	DEFINED	2
GRAINGER W W INC	COM	384802104	2787	30555	SH	DEFINED	3
GRAINGER W W INC	COM	384802104	801	8780	SH	DEFINED	18
GRAMERCY CAP CORP	COM	384871109	3472	137920	SH	DEFINED	3
GRAMERCY CAP CORP	COM	384871109	8447	335560	SH	DEFINED	18

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

GRANITE CONSTR INC	COM	387328107	61	1150	SH	DEFINED	18
GRANT PRIDECO INC	COM	38821G101	11940	219000	SH	DEFINED	20
GRANT PRIDECO INC	COM	38821G101	804777	14761121	SH	DEFINED	18
GRANT PRIDECO INC	COM	38821G101	25462	468045	SH	DEFINED	17
GRANT PRIDECO INC	COM	38821G101	12720	233309	SH	DEFINED	11
GRANT PRIDECO INC	COM	38821G101	2	30	SH	DEFINED	6
GRANT PRIDECO INC	COM	38821G101	9739	178614	SH	DEFINED	3
GRANT PRIDECO INC	COM	38821G101	635	11634	SH	DEFINED	18,2
GRANT PRIDECO INC	COM	38821G101	8	155	SH	DEFINED	2
GREAT PLAINS ENERGY INC	COM	391164100	127	4400	SH	DEFINED	17
GREAT PLAINS ENERGY INC	COM	391164100	36871	1279778	SH	DEFINED	6
GREAT PLAINS ENERGY INC	COM	391164100	23	800	SH	DEFINED	11
GREAT SOUTHN BANCORP INC	COM	390905107	158	6350	SH	DEFINED	3
GREAT SOUTHN BANCORP INC	COM	390905107	2686	108122	SH	DEFINED	6
GREATER BAY BANCORP	COM	391648102	1176	42600	SH	DEFINED	1
GREATER COMMUNITY BANCORP	COM	39167M108	282	18727	SH	DEFINED	6
GREEN BANKSHARES INC	COM NEW	394361208	37	1010	SH	DEFINED	2
GREEN BANKSHARES INC	COM NEW	394361208	4831	132520	SH	DEFINED	3
GREEN BANKSHARES INC	COM NEW	394361208	1940	53219	SH	DEFINED	6
GREENBRIER COS INC	COM	393657101	6115	228940	SH	DEFINED	3
GREENHILL & CO INC	COM	395259104	3932	64400	SH	DEFINED	3
GREENHILL & CO INC	COM	395259104	241	3955	SH	DEFINED	17
GREIF INC	CL A	397624107	32085	528749	SH	DEFINED	3
GREIF INC	CL A	397624107	1	8	SH	DEFINED	18
GREY WOLF INC	COM	397888108	12397	1892564	SH	DEFINED	3
GREY WOLF INC	COM	397888108	9292	1418500	SH	DEFINED	6
GRIFFON CORP	COM	398433102	15	1000	SH	DEFINED	11
GRIFFON CORP	COM	398433102	7402	490133	SH	DEFINED	6
GROUP 1 AUTOMOTIVE INC	COM	398905109	17914	533621	SH	DEFINED	6
GROUPE CGI INC	CL A SUB VTG	39945C109	10247	898781	SH	DEFINED	3
GROUPE CGI INC	CL A SUB VTG	39945C109	140	12260	SH	DEFINED	18
GRUBB & ELLIS CO	COM PAR \$0.01	400095204	1487	159870	SH	DEFINED	3
GRUPO FINANCIERO GALICIA S A	SP ADR 10 SH B	399909100	37358	4716905	SH	DEFINED	15
GRUPO SIMEC S A B DE C V	ADR	400491106	9139	875300	SH	DEFINED	3
GRUPO TELEVISIA SA DE CV	SP ADR REP ORD	40049J206	7660	316900	SH	DEFINED	3
GRUPO TELEVISIA SA DE CV	SP ADR REP ORD	40049J206	1255	51910	SH	DEFINED	16
GRUPO TELEVISIA SA DE CV	SP ADR REP ORD	40049J206	77	3175	SH	DEFINED	18,2
GRUPO TELEVISIA SA DE CV	SP ADR REP ORD	40049J206	26072	1078663	SH	DEFINED	18
GSI COMMERCE INC	COM	36238G102	27	1000	SH	DEFINED	17
GSI COMMERCE INC	COM	36238G102	3	108	SH	DEFINED	18,2
GUESS INC	COM	401617105	8495	173243	SH	DEFINED	3
GUITAR CTR MGMT INC	COM	402040109	7	125	SH	DEFINED	2
GUITAR CTR MGMT INC	COM	402040109	12673	213710	SH	DEFINED	6
GULF ISLAND FABRICATION INC	COM	402307102	1485	38680	SH	DEFINED	3
GULFMARK OFFSHORE INC	COM	402629109	14114	290036	SH	DEFINED	3
GULFMARK OFFSHORE INC	COM	402629109	11234	230859	SH	DEFINED	6
GULFPORT ENERGY CORP	COM NEW	402635304	9	389	SH	DEFINED	2
GYMBOREE CORP	COM	403777105	282	8000	SH	DEFINED	1
GYMBOREE CORP	COM	403777105	12002	340574	SH	DEFINED	3
HAEMONETICS CORP	COM	405024100	21204	429037	SH	DEFINED	3
HAEMONETICS CORP	COM	405024100	1	30	SH	DEFINED	2
HAIN CELESTIAL GROUP INC	COM	405217100	3887	120985	SH	DEFINED	2
HAIN CELESTIAL GROUP INC	COM	405217100	96	2975	SH	DEFINED	11
HAIN CELESTIAL GROUP INC	COM	405217100	42	1300	SH	DEFINED	17
HAIN CELESTIAL GROUP INC	COM	405217100	1	13	SH	DEFINED	18
HALLIBURTON CO	COM	406216101	336	8743	SH	DEFINED	2
HALLIBURTON CO	COM	406216101	23335	607672	SH	DEFINED	3
HALLIBURTON CO	COM	406216101	6	150	SH	DEFINED	6
HALLIBURTON CO	COM	406216101	229	5960	SH	DEFINED	17
HALLIBURTON CO	COM	406216101	200537	5222313	SH	DEFINED	18
HALLIBURTON CO	COM	406216101	2942	76600	SH	DEFINED	20
HALLIBURTON CO	NOTE 3.125% 7/1	406216AM3	926	450000	PRN	DEFINED	18

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

HALLIBURTON CO	NOTE 3.125% 7/1	406216AM3	2881	1400000	PRN	DEFINED	21
HALLIBURTON CO	COM	406216101	91	2365	SH	DEFINED	18, 2
HALLIBURTON CO	COM	406216101	182	4732	SH	DEFINED	11
HANCOCK HLDG CO	COM	410120109	10545	263087	SH	DEFINED	6
HANESBRANDS INC	COM	410345102	1	29	SH	DEFINED	18
HANESBRANDS INC	COM	410345102	197	7009	SH	DEFINED	17
HANESBRANDS INC	COM	410345102	4	150	SH	DEFINED	11
HANESBRANDS INC	COM	410345102	33	1173	SH	DEFINED	2
HANESBRANDS INC	COM	410345102	16710	595490	SH	DEFINED	6
HANGER ORTHOPEDIC GROUP INC	COM NEW	41043F208	1434	126560	SH	DEFINED	3
HANMI FINL CORP	COM	410495105	138	8940	SH	DEFINED	17
HANMI FINL CORP	COM	410495105	5	300	SH	DEFINED	2
HANOVER INS GROUP INC	COM	410867105	33962	768540	SH	DEFINED	6
HANOVER INS GROUP INC	COM	410867105	36	814	SH	DEFINED	2
HANOVER INS GROUP INC	COM	410867105	2210	50000	SH	DEFINED	1
HANSEN NAT CORP	COM	411310105	7196	126948	SH	DEFINED	3
HANSEN NAT CORP	COM	411310105	882	15550	SH	DEFINED	16
HANSEN NAT CORP	COM	411310105	64	1120	SH	DEFINED	18
HARDINGE INC	COM	412324303	386	11060	SH	DEFINED	3
HARLEY DAVIDSON INC	COM	412822108	1739	37626	SH	DEFINED	3
HARLEY DAVIDSON INC	COM	412822108	4	80	SH	DEFINED	18, 2
HARLEY DAVIDSON INC	COM	412822108	99	2137	SH	DEFINED	2
HARLEY DAVIDSON INC	COM	412822108	240	5178	SH	DEFINED	18
HARLEY DAVIDSON INC	COM	412822108	376	8130	SH	DEFINED	6
HARLEY DAVIDSON INC	COM	412822108	156	3376	SH	DEFINED	11
HARLEY DAVIDSON INC	COM	412822108	4237	92500	SH	DEFINED	17
HARLEYSVILLE GROUP INC	COM	412824104	16957	530220	SH	DEFINED	6
HARLEYSVILLE NATL CORP PA	COM	412850109	1112	69956	SH	DEFINED	6
HARMAN INTL INDS INC	COM	413086109	8	93	SH	DEFINED	2
HARMAN INTL INDS INC	COM	413086109	42	485	SH	DEFINED	18
HARMAN INTL INDS INC	COM	413086109	144	1667	SH	DEFINED	6
HARMAN INTL INDS INC	COM	413086109	853	9857	SH	DEFINED	3
HARMONIC INC	COM	413160102	2	140	SH	DEFINED	18
HARRAHS ENTMT INC	COM	413619107	199	2288	SH	DEFINED	18
HARRAHS ENTMT INC	COM	413619107	2452	28202	SH	DEFINED	3
HARRAHS ENTMT INC	COM	413619107	4	48	SH	DEFINED	17
HARRAHS ENTMT INC	COM	413619107	113	1300	SH	DEFINED	11
HARRINGTON WEST FINL GROUP I	COM	41383L104	982	62145	SH	DEFINED	6
HARRIS & HARRIS GROUP INC	COM	413833104	21	2000	SH	DEFINED	11
HARRIS CORP DEL	COM	413875105	1792	31000	SH	DEFINED	15
HARRIS CORP DEL	COM	413875105	10	180	SH	DEFINED	17
HARRIS CORP DEL	COM	413875105	5	74	SH	DEFINED	18, 2
HARRIS CORP DEL	COM	413875105	32	548	SH	DEFINED	11
HARRIS CORP DEL	COM	413875105	72727	1258458	SH	DEFINED	3
HARRIS CORP DEL	COM	413875105	6779	117300	SH	DEFINED	23
HARRIS CORP DEL	COM	413875105	130	2243	SH	DEFINED	18
HARRIS STRATEX NTRKS INC	CL A	41457P106	295	16870	SH	DEFINED	3
HARSCO CORP	COM	415864107	1482	25000	SH	DEFINED	18
HARTE-HANKS INC	COM	416196103	14	700	SH	DEFINED	17
HARTE-HANKS INC	COM	416196103	207	10500	SH	DEFINED	11
HARTE-HANKS INC	COM	416196103	590	30000	SH	DEFINED	1
HARTFORD FINL SVCS GROUP INC	COM	416515104	2026	21889	SH	DEFINED	17
HARTFORD FINL SVCS GROUP INC	COM	416515104	5	47	SH	DEFINED	18, 2
HARTFORD FINL SVCS GROUP INC	COM	416515104	971	10492	SH	DEFINED	2
HARTFORD FINL SVCS GROUP INC	COM	416515104	23560	254565	SH	DEFINED	3
HARTFORD FINL SVCS GROUP INC	COM	416515104	40789	440720	SH	DEFINED	6
HARTFORD FINL SVCS GROUP INC	COM	416515104	3295	35600	SH	DEFINED	15
HARTFORD FINL SVCS GROUP INC	COM	416515104	111069	1200096	SH	DEFINED	18
HARTFORD FINL SVCS GROUP INC	COM	416515104	3027	32700	SH	DEFINED	20
HARTFORD FINL SVCS GROUP INC	COM	416515104	32	343	SH	DEFINED	11
HARVEST ENERGY TR	TRUST UNIT	41752X101	4719	175100	SH	DEFINED	3
HASBRO INC	COM	418056107	8	285	SH	DEFINED	2

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

HASBRO INC	COM	418056107	2094	75100	SH	DEFINED	23
HASBRO INC	COM	418056107	3	96	SH	DEFINED	18
HASBRO INC	COM	418056107	2800	100400	SH	DEFINED	15
HASBRO INC	COM	418056107	11	400	SH	DEFINED	11
HASBRO INC	COM	418056107	1	10	SH	DEFINED	6
HASBRO INC	COM	418056107	10162	364478	SH	DEFINED	3
HASTINGS ENTMT INC	COM	418365102	1283	153025	SH	DEFINED	6
HAUPPAUGE DIGITAL INC	COM	419131107	381	86700	SH	DEFINED	6
HAWAIIAN ELEC INDUSTRIES	COM	419870100	91	4200	SH	DEFINED	2
HAWAIIAN HOLDINGS INC	COM	419879101	10	2200	SH	DEFINED	2
HAWTHORN BANCSHARES INC	COM	420476103	113	3634	SH	DEFINED	6
HCC INS HLDGS INC	COM	404132102	6397	223350	SH	DEFINED	6
HCC INS HLDGS INC	COM	404132102	20438	713598	SH	DEFINED	3
HCC INS HLDGS INC	COM	404132102	2277	79500	SH	DEFINED	15
HCC INS HLDGS INC	COM	404132102	1	12	SH	DEFINED	18
HCC INS HLDGS INC	COM	404132102	2661	92900	SH	DEFINED	23
HCC INS HLDGS INC	COM	404132102	2186	76325	SH	DEFINED	1
HCP INC	COM	40414L109	27	800	SH	DEFINED	2
HCP INC	COM	40414L109	170	5134	SH	DEFINED	11
HCP INC	COM	40414L109	8454	254864	SH	DEFINED	17
HDFC BANK LTD	ADR REPS 3 SHS	40415F101	1415	13200	SH	DEFINED	3
HDFC BANK LTD	ADR REPS 3 SHS	40415F101	27	250	SH	DEFINED	11
HEADWATERS INC	COM	42210P102	3	155	SH	DEFINED	18, 2
HEADWATERS INC	COM	42210P102	8	518	SH	DEFINED	2
HEADWATERS INC	COM	42210P102	13119	881630	SH	DEFINED	6
HEADWATERS INC	COM	42210P102	1	25	SH	DEFINED	18
HEALTH CARE REIT INC	COM	42217K106	3584	81019	SH	DEFINED	17
HEALTH CARE REIT INC	COM	42217K106	45	1000	SH	DEFINED	18
HEALTH MGMT ASSOC INC NEW	CL A	421933102	13	1753	SH	DEFINED	24
HEALTH MGMT ASSOC INC NEW	CL A	421933102	20	2900	SH	DEFINED	11
HEALTH NET INC	COM	42222G108	482	8900	SH	DEFINED	16
HEALTH NET INC	COM	42222G108	28678	530568	SH	DEFINED	3
HEALTH NET INC	COM	42222G108	10028	185530	SH	DEFINED	6
HEALTH NET INC	COM	42222G108	662440	12256053	SH	DEFINED	8
HEALTH NET INC	COM	42222G108	3281	60700	SH	DEFINED	15
HEALTH NET INC	COM	42222G108	2644	48900	SH	DEFINED	23
HEALTH NET INC	COM	42222G108	186	3450	SH	DEFINED	11
HEALTHCARE RLTY TR	COM	421946104	154	5775	SH	DEFINED	17
HEALTHCARE RLTY TR	COM	421946104	41	1511	SH	DEFINED	18
HEALTHEXTRAS INC	COM	422211102	2	64	SH	DEFINED	18
HEALTHSOUTH CORP	COM NEW	421924309	34432	1966400	SH	DEFINED	13
HEALTHSPRING INC	COM	42224N101	2	76	SH	DEFINED	18
HEALTHSPRING INC	COM	42224N101	10365	531500	SH	DEFINED	6
HEALTHSPRING INC	COM	42224N101	9389	481440	SH	DEFINED	3
HEALTHWAYS INC	COM	422245100	963	17850	SH	DEFINED	11
HEALTHWAYS INC	COM	422245100	56	1025	SH	DEFINED	18
HEARST-ARGYLE TELEVISION INC	COM	422317107	1	10	SH	DEFINED	18
HEARST-ARGYLE TELEVISION INC	COM	422317107	67	2600	SH	DEFINED	11
HEARTLAND PMT SYS INC	COM	42235N108	492	19150	SH	DEFINED	11
HEICO CORP NEW	CL A	422806208	12081	305833	SH	DEFINED	18
HEIDRICK & STRUGGLES INTL IN	COM	422819102	4185	114800	SH	DEFINED	6
HEINZ H J CO	COM	423074103	346	7500	SH	DEFINED	1
HEINZ H J CO	COM	423074103	124	2680	SH	DEFINED	18, 2
HEINZ H J CO	COM	423074103	177	3837	SH	DEFINED	11
HEINZ H J CO	COM	423074103	17	350	SH	DEFINED	6
HEINZ H J CO	COM	423074103	5722	123850	SH	DEFINED	17
HEINZ H J CO	COM	423074103	56189	1216192	SH	DEFINED	18
HEINZ H J CO	COM	423074103	131	2825	SH	DEFINED	20
HEINZ H J CO	COM	423074103	1026	22202	SH	DEFINED	2
HEINZ H J CO	COM	423074103	2433	52650	SH	DEFINED	3
HELEN OF TROY CORP LTD	COM	G4388N106	1	16	SH	DEFINED	18
HELIX ENERGY SOLUTIONS GRP I	COM	42330P107	3	60	SH	DEFINED	17

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

HELMERICH & PAYNE INC	COM	423452101	795	24220	SH	DEFINED	2
HELMERICH & PAYNE INC	COM	423452101	848	25800	SH	DEFINED	3
HELMERICH & PAYNE INC	COM	423452101	1010	30760	SH	DEFINED	6
HELMERICH & PAYNE INC	COM	423452101	197	6000	SH	DEFINED	17
HELMERICH & PAYNE INC	COM	423452101	1	7	SH	DEFINED	18
HENRY JACK & ASSOC INC	COM	426281101	34033	1316037	SH	DEFINED	3
HERBALIFE LTD	COM USD SHS	G4412G101	3050	67090	SH	DEFINED	3
HERBALIFE LTD	COM USD SHS	G4412G101	1	18	SH	DEFINED	18
HERCULES INC	COM	427056106	51	2450	SH	DEFINED	17
HERCULES INC	COM	427056106	7836	372780	SH	DEFINED	6
HERCULES INC	COM	427056106	1913	90984	SH	DEFINED	3
HERCULES OFFSHORE INC	COM	427093109	4	130	SH	DEFINED	18, 2
HERCULES OFFSHORE INC	COM	427093109	1	13	SH	DEFINED	18
HERSHA HOSPITALITY TR	SH BEN INT A	427825104	1646	166229	SH	DEFINED	3
HERSHEY CO	COM	427866108	14812	319170	SH	DEFINED	1
HERSHEY CO	COM	427866108	2263	48746	SH	DEFINED	18
HERSHEY CO	COM	427866108	3122	67260	SH	DEFINED	17
HERSHEY CO	COM	427866108	48	1025	SH	DEFINED	11
HERSHEY CO	COM	427866108	595	12829	SH	DEFINED	2
HERSHEY CO	COM	427866108	1175	25306	SH	DEFINED	3
HERTZ GLOBAL HOLDINGS INC	COM	42805T105	4	160	SH	DEFINED	18
HERTZ GLOBAL HOLDINGS INC	COM	42805T105	38143	1678800	SH	DEFINED	8
HERTZ GLOBAL HOLDINGS INC	COM	42805T105	4131	181780	SH	DEFINED	3
HESS CORP	COM	42809H107	760	11418	SH	DEFINED	17
HESS CORP	COM	42809H107	233	3500	SH	DEFINED	11
HESS CORP	COM	42809H107	895	13445	SH	DEFINED	6
HESS CORP	COM	42809H107	36361	546532	SH	DEFINED	3
HESS CORP	COM	42809H107	14	209	SH	DEFINED	2
HESS CORP	COM	42809H107	667	10020	SH	DEFINED	18
HEWITT ASSOCS INC	COM	42822Q100	48313	1378400	SH	DEFINED	18
HEWLETT PACKARD CO	COM	428236103	3724	74796	SH	DEFINED	2
HEWLETT PACKARD CO	COM	428236103	112582	2261131	SH	DEFINED	3
HEWLETT PACKARD CO	COM	428236103	2117	42500	SH	DEFINED	1
HEWLETT PACKARD CO	COM	428236103	239	4800	SH	DEFINED	18, 2
HEWLETT PACKARD CO	COM	428236103	1033670	20760577	SH	DEFINED	8
HEWLETT PACKARD CO	COM	428236103	11781	236600	SH	DEFINED	23
HEWLETT PACKARD CO	COM	428236103	2225	44673	SH	DEFINED	16
HEWLETT PACKARD CO	COM	428236103	8846	177667	SH	DEFINED	17
HEWLETT PACKARD CO	COM	428236103	6927	139114	SH	DEFINED	15
HEWLETT PACKARD CO	COM	428236103	1216	24424	SH	DEFINED	11
HEWLETT PACKARD CO	COM	428236103	154475	3102514	SH	DEFINED	6
HEWLETT PACKARD CO	COM	428236103	4066	81661	SH	DEFINED	18
HICKORY TECH CORP	COM	429060106	485	49958	SH	DEFINED	6
HIGHWOODS PPTYS INC	COM	431284108	154	4200	SH	DEFINED	2
HIGHWOODS PPTYS INC	COM	431284108	1403	38240	SH	DEFINED	3
HILB ROGAL & HOBBS CO	COM	431294107	6605	152432	SH	DEFINED	1
HILL INTERNATIONAL INC	COM	431466101	970	107729	SH	DEFINED	6
HILL INTERNATIONAL INC	COM	431466101	40	4400	SH	DEFINED	3
HILLENBRAND INDS INC	COM	431573104	3183	57845	SH	DEFINED	3
HILLENBRAND INDS INC	COM	431573104	326	5933	SH	DEFINED	2
HILTON HOTELS CORP	COM	432848109	1224	26327	SH	DEFINED	17
HILTON HOTELS CORP	COM	432848109	44	955	SH	DEFINED	2
HILTON HOTELS CORP	COM	432848109	46	1000	SH	DEFINED	11
HILTON HOTELS CORP	COM	432848109	236	5065	SH	DEFINED	18
HILTON HOTELS CORP	COM	432848109	4653	100074	SH	DEFINED	3
HITACHI LIMITED	ADR 10 COM	433578507	34	500	SH	DEFINED	18
HLTH CORPORATION	COM	40422Y101	5	300	SH	DEFINED	18
HMN FINL INC	COM	40424G108	859	28990	SH	DEFINED	6
HNI CORP	COM	404251100	86	2385	SH	DEFINED	24
HOLLIS-EDEN PHARMACEUTICALS	COM	435902101	10	5000	SH	DEFINED	17
HOLLY CORP	COM PAR \$0.01	435758305	4	64	SH	DEFINED	2
HOLLY CORP	COM PAR \$0.01	435758305	2	20	SH	DEFINED	6

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

HOLLY CORP	COM PAR \$0.01	435758305	2346	39200	SH	DEFINED	23
HOLLY CORP	COM PAR \$0.01	435758305	55511	927810	SH	DEFINED	3
HOME DEPOT INC	COM	437076102	4394	135425	SH	DEFINED	8
HOME DEPOT INC	COM	437076102	4206	129650	SH	DEFINED	24
HOME DEPOT INC	COM	437076102	7634	235298	SH	DEFINED	20
HOME DEPOT INC	COM	437076102	949980	29284200	SH	DEFINED	18
HOME DEPOT INC	COM	437076102	181	5566	SH	DEFINED	11
HOME DEPOT INC	COM	437076102	118438	3649487	SH	DEFINED	6
HOME DEPOT INC	COM	437076102	17278	532601	SH	DEFINED	3
HOME DEPOT INC	COM	437076102	1985	61198	SH	DEFINED	2
HOME DEPOT INC	COM	437076102	187	5754	SH	DEFINED	1
HOME DEPOT INC	COM	437076102	15148	467785	SH	DEFINED	17
HOME DEPOT INC	COM	437076102	4479	138047	SH	DEFINED	18, 2
HOME INNS & HOTELS MGMT INC	SPON ADR	43713W107	77	2200	SH	DEFINED	16
HOME PROPERTIES INC	COM	437306103	340	6500	SH	DEFINED	18
HOME PROPERTIES INC	COM	437306103	10	200	SH	DEFINED	17
HONDA MOTOR LTD	AMERN SHS	438128308	65	1939	SH	DEFINED	18, 2
HONDA MOTOR LTD	AMERN SHS	438128308	31156	933930	SH	DEFINED	18
HONDA MOTOR LTD	AMERN SHS	438128308	3502	104940	SH	DEFINED	6
HONDA MOTOR LTD	AMERN SHS	438128308	156	4675	SH	DEFINED	2
HONEYWELL INTL INC	COM	438516106	7993	134400	SH	DEFINED	20
HONEYWELL INTL INC	COM	438516106	2197	36938	SH	DEFINED	17
HONEYWELL INTL INC	COM	438516106	73	1221	SH	DEFINED	24
HONEYWELL INTL INC	COM	438516106	619988	10425218	SH	DEFINED	18
HONEYWELL INTL INC	COM	438516106	624	10493	SH	DEFINED	11
HONEYWELL INTL INC	COM	438516106	392	6581	SH	DEFINED	18, 2
HONEYWELL INTL INC	COM	438516106	8410	141415	SH	DEFINED	2
HONEYWELL INTL INC	COM	438516106	30335	510079	SH	DEFINED	3
HONEYWELL INTL INC	COM	438516106	128712	2164302	SH	DEFINED	6
HOOKE FURNITURE CORP	COM	439038100	3521	175825	SH	DEFINED	6
HORACE MANN EDUCATORS CORP N	COM	440327104	14	705	SH	DEFINED	3
HORACE MANN EDUCATORS CORP N	COM	440327104	18750	951250	SH	DEFINED	6
HORACE MANN EDUCATORS CORP N	COM	440327104	332	16800	SH	DEFINED	18
HORIZON FINL CORP WASH	COM	44041F105	584	28760	SH	DEFINED	3
HORIZON FINL CORP WASH	COM	44041F105	798	39300	SH	DEFINED	6
HORIZON LINES INC	COM	44044K101	18794	615585	SH	DEFINED	3
HORIZON OFFSHORE INC	COM NEW	44043J204	4812	291600	SH	DEFINED	6
HORMEL FOODS CORP	COM	440452100	95	2641	SH	DEFINED	24
HORMEL FOODS CORP	COM	440452100	2	51	SH	DEFINED	18
HORNBECK OFFSHORE SVCS INC N	COM	440543106	4198	114360	SH	DEFINED	6
HOSPIRA INC	COM	441060100	980	23635	SH	DEFINED	3
HOSPIRA INC	COM	441060100	491	11841	SH	DEFINED	18
HOSPIRA INC	COM	441060100	9	220	SH	DEFINED	11
HOSPIRA INC	COM	441060100	98	2375	SH	DEFINED	2
HOSPIRA INC	COM	441060100	575	13871	SH	DEFINED	17
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	725	17825	SH	DEFINED	17
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	41	1000	SH	DEFINED	11
HOST HOTELS & RESORTS INC	COM	44107P104	342	15211	SH	DEFINED	18
HOST HOTELS & RESORTS INC	COM	44107P104	678	30212	SH	DEFINED	17
HOST HOTELS & RESORTS INC	COM	44107P104	3853	171700	SH	DEFINED	15
HOST HOTELS & RESORTS INC	COM	44107P104	29	1276	SH	DEFINED	2
HOST HOTELS & RESORTS INC	COM	44107P104	8166	363863	SH	DEFINED	3
HOUSEVALUES INC	COM	44183Y102	19600	5000000	SH	DEFINED	13
HOVNANIAN ENTERPRISES INC	CL A	442487203	1755	158180	SH	DEFINED	8
HOVNANIAN ENTERPRISES INC	CL A	442487203	5	410	SH	DEFINED	2
HRPT PPTYS TR	COM SH BEN INT	40426W101	10	1000	SH	DEFINED	18
HRPT PPTYS TR	COM SH BEN INT	40426W101	38	3875	SH	DEFINED	17
HSBC HLDGS PLC	SPON ADR NEW	404280406	1654	17865	SH	DEFINED	11
HSBC HLDGS PLC	ADR A 1/40PF A	404280604	49	2200	SH	DEFINED	18
HSBC HLDGS PLC	SPON ADR NEW	404280406	88	950	SH	DEFINED	18, 2
HSBC HLDGS PLC	SPON ADR NEW	404280406	37	390	SH	DEFINED	6
HSBC HLDGS PLC	SPON ADR NEW	404280406	270	2918	SH	DEFINED	2

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

HSBC HLDGS PLC	SPON ADR NEW	404280406	30969	334433	SH	DEFINED	18
HSBC HLDGS PLC	SPON ADR NEW	404280406	1136	12264	SH	DEFINED	17
HUB GROUP INC	CL A	443320106	21990	732235	SH	DEFINED	3
HUBBELL INC	CL B	443510201	2697	47210	SH	DEFINED	3
HUBBELL INC	CL B	443510201	38689	677325	SH	DEFINED	18
HUBBELL INC	CL B	443510201	288	5042	SH	DEFINED	17
HUBBELL INC	CL B	443510201	4	75	SH	DEFINED	6
HUBBELL INC	CL B	443510201	171	3000	SH	DEFINED	2
HUBBELL INC	CL B	443510201	228	4000	SH	DEFINED	11
HUDSON CITY BANCORP	COM	443683107	127938	8318418	SH	DEFINED	18
HUDSON CITY BANCORP	COM	443683107	582	37800	SH	DEFINED	20
HUDSON CITY BANCORP	COM	443683107	11	720	SH	DEFINED	17
HUDSON CITY BANCORP	COM	443683107	1222	79400	SH	DEFINED	6
HUDSON CITY BANCORP	COM	443683107	1199	77912	SH	DEFINED	3
HUDSON CITY BANCORP	COM	443683107	415	27000	SH	DEFINED	1
HUDSON CITY BANCORP	COM	443683107	23	1450	SH	DEFINED	18, 2
HUGHES COMMUNICATIONS INC	COM	444398101	1	10	SH	DEFINED	18
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	36	1500	SH	DEFINED	18, 2
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	1	15	SH	DEFINED	6
HUMAN GENOME SCIENCES INC	COM	444903108	30	2900	SH	DEFINED	2
HUMANA INC	COM	444859102	4864	69600	SH	DEFINED	6
HUMANA INC	COM	444859102	2796	40000	SH	DEFINED	23
HUMANA INC	COM	444859102	149	2126	SH	DEFINED	18
HUMANA INC	COM	444859102	24	350	SH	DEFINED	17
HUMANA INC	COM	444859102	54758	783600	SH	DEFINED	8
HUMANA INC	COM	444859102	72505	1037559	SH	DEFINED	3
HUMANA INC	COM	444859102	971	13900	SH	DEFINED	1
HUMANA INC	COM	444859102	2439	34900	SH	DEFINED	15
HUNT J B TRANS SVCS INC	COM	445658107	4065	154550	SH	DEFINED	6
HUNT J B TRANS SVCS INC	COM	445658107	13	500	SH	DEFINED	11
HUNTINGTON BANCSHARES INC	COM	446150104	377	22200	SH	DEFINED	1
HUNTINGTON BANCSHARES INC	COM	446150104	3841	226206	SH	DEFINED	2
HUNTINGTON BANCSHARES INC	COM	446150104	922	54241	SH	DEFINED	3
HUNTINGTON BANCSHARES INC	COM	446150104	209	12250	SH	DEFINED	6
HUNTINGTON BANCSHARES INC	COM	446150104	24	1400	SH	DEFINED	11
HUNTINGTON BANCSHARES INC	COM	446150104	338	19896	SH	DEFINED	17
HUNTINGTON BANCSHARES INC	COM	446150104	30	1716	SH	DEFINED	18
HUNTSMAN CORP	COM	447011107	15868	598990	SH	DEFINED	6
HURCO COMPANIES INC	COM	447324104	303	5600	SH	DEFINED	3
HUTCHINSON TECHNOLOGY INC	COM	448407106	37	1500	SH	DEFINED	3
HUTTIG BLDG PRODS INC	COM	448451104	1	33	SH	DEFINED	6
IAC INTERACTIVECORP	COM NEW	44919P300	222525	7500000	SH	DEFINED	13
IAC INTERACTIVECORP	COM NEW	44919P300	3576	120509	SH	DEFINED	20
IAC INTERACTIVECORP	COM NEW	44919P300	225	7587	SH	DEFINED	17
IAC INTERACTIVECORP	COM NEW	44919P300	340	11448	SH	DEFINED	11
IAC INTERACTIVECORP	COM NEW	44919P300	1157010	38995929	SH	DEFINED	8
IAC INTERACTIVECORP	COM NEW	44919P300	708	23855	SH	DEFINED	6
IAC INTERACTIVECORP	COM NEW	44919P300	859	28951	SH	DEFINED	3
IAC INTERACTIVECORP	COM NEW	44919P300	19	637	SH	DEFINED	2
IAC INTERACTIVECORP	COM NEW	44919P300	1213	40874	SH	DEFINED	18, 2
IAC INTERACTIVECORP	COM NEW	44919P300	420908	14186289	SH	DEFINED	18
IBERIABANK CORP	COM	450828108	3334	63325	SH	DEFINED	1
IBERIABANK CORP	COM	450828108	6243	118569	SH	DEFINED	18
IBERIABANK CORP	COM	450828108	6804	129225	SH	DEFINED	6
ICAD INC	COM	44934S107	17	5500	SH	DEFINED	1
ICF INTL INC	COM	44925C103	439	15900	SH	DEFINED	3
ICICI BK LTD	ADR	45104G104	5436	103100	SH	DEFINED	3
ICICI BK LTD	ADR	45104G104	26	500	SH	DEFINED	11
ICICI BK LTD	ADR	45104G104	18	338	SH	DEFINED	16
ICO INC NEW	COM	449293109	1205	85538	SH	DEFINED	3
IDACORP INC	COM	451107106	11	312	SH	DEFINED	18
IDACORP INC	COM	451107106	9	267	SH	DEFINED	17

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

IDACORP INC	COM	451107106	26917	822130	SH	DEFINED	6
IDEARC INC	COM	451663108	47	1487	SH	DEFINED	17
IDEARC INC	COM	451663108	78	2468	SH	DEFINED	18
IDEARC INC	COM	451663108	3	110	SH	DEFINED	11
IDEARC INC	COM	451663108	14076	447256	SH	DEFINED	6
IDEARC INC	COM	451663108	17	535	SH	DEFINED	2
IDEARC INC	COM	451663108	79	2482	SH	DEFINED	24
IDEX CORP	COM	45167R104	32405	890477	SH	DEFINED	18
IDEX CORP	COM	45167R104	9660	265462	SH	DEFINED	1
IDEXX LABS INC	COM	45168D104	159	1444	SH	DEFINED	3
IDEXX LABS INC	COM	45168D104	1479	13500	SH	DEFINED	11
IDEXX LABS INC	COM	45168D104	18	160	SH	DEFINED	18
IKON OFFICE SOLUTIONS INC	COM	451713101	11997	933618	SH	DEFINED	3
ILLINOIS TOOL WKS INC	COM	452308109	490	8200	SH	DEFINED	20
ILLINOIS TOOL WKS INC	COM	452308109	43955	736996	SH	DEFINED	18
ILLINOIS TOOL WKS INC	COM	452308109	3653	61244	SH	DEFINED	17
ILLINOIS TOOL WKS INC	COM	452308109	2090	35037	SH	DEFINED	11
ILLINOIS TOOL WKS INC	COM	452308109	1041	17446	SH	DEFINED	6
ILLINOIS TOOL WKS INC	COM	452308109	3766	63143	SH	DEFINED	3
ILLINOIS TOOL WKS INC	COM	452308109	17636	295713	SH	DEFINED	2
ILLINOIS TOOL WKS INC	COM	452308109	382	6400	SH	DEFINED	1
ILLINOIS TOOL WKS INC	COM	452308109	6	100	SH	DEFINED	18, 2
ILLUMINA INC	COM	452327109	1954	37660	SH	DEFINED	3
IMATION CORP	COM	45245A107	3	120	SH	DEFINED	18
IMATION CORP	COM	45245A107	34	1400	SH	DEFINED	11
IMCLONE SYS INC	COM	45245W109	395723	9572382	SH	DEFINED	18
IMCLONE SYS INC	COM	45245W109	5680	137382	SH	DEFINED	20
IMCLONE SYS INC	COM	45245W109	159	3828	SH	DEFINED	18, 2
IMERGENT INC	COM	45247Q100	1438	64100	SH	DEFINED	3
IMMUCOR INC	COM	452526106	3351	93710	SH	DEFINED	3
IMMUCOR INC	COM	452526106	14	385	SH	DEFINED	2
IMMUNICON CORP DEL	COM	45260A107	3	3000	SH	DEFINED	11
IMPERIAL CAP BANCORP INC	COM	452680101	1591	56290	SH	DEFINED	6
IMPERIAL CAP BANCORP INC	COM	452680101	65	2300	SH	DEFINED	3
IMPERIAL OIL LTD	COM NEW	453038408	1720	34700	SH	DEFINED	3
IMPERIAL OIL LTD	COM NEW	453038408	44	886	SH	DEFINED	18
IMPERIAL SUGAR CO NEW	COM NEW	453096208	232	8580	SH	DEFINED	14
IMPERIAL SUGAR CO NEW	COM NEW	453096208	633	24200	SH	DEFINED	3
IMPERIAL TOBACCO GROUP PLC	SPONSORED ADR	453142101	14	155	SH	DEFINED	2
IMPERIAL TOBACCO GROUP PLC	SPONSORED ADR	453142101	49	526	SH	DEFINED	18
IMPERIAL TOBACCO GROUP PLC	SPONSORED ADR	453142101	4	42	SH	DEFINED	17
IMS HEALTH INC	COM	449934108	264	8600	SH	DEFINED	11
IMS HEALTH INC	COM	449934108	6057	197684	SH	DEFINED	17
IMS HEALTH INC	COM	449934108	110	3582	SH	DEFINED	2
IMS HEALTH INC	COM	449934108	896	29229	SH	DEFINED	3
INCYTE CORP	NOTE 3.500% 2/1	45337CAE2	3020	3300000	PRN	DEFINED	21
INCYTE CORP	NOTE 3.500% 2/1	45337CAE2	1007	1100000	PRN	DEFINED	18
INDEPENDENT BANK CORP MASS	COM	453836108	1224	41204	SH	DEFINED	6
INDEPENDENT BANK CORP MICH	COM	453838104	2704	244680	SH	DEFINED	6
INDUSTRIAL SVCS AMER INC FLA	COM	456314103	436	40200	SH	DEFINED	6
INDYMAC BANCORP INC	COM	456607100	66108	2800000	SH	DEFINED	13
INDYMAC BANCORP INC	COM	456607100	31917	1351822	SH	DEFINED	6
INERGY HLDGS L P	COM	45661Q107	147	3080	SH	DEFINED	3
INFINEON TECHNOLOGIES AG	SPONSORED ADR	45662N103	2368	137813	SH	DEFINED	18
INFINEON TECHNOLOGIES AG	SPONSORED ADR	45662N103	4	200	SH	DEFINED	18, 2
INFINEON TECHNOLOGIES AG	SPONSORED ADR	45662N103	1485	87170	SH	DEFINED	17
INFINEON TECHNOLOGIES AG	SPONSORED ADR	45662N103	60534	3564606	SH	DEFINED	6
INFINITY PHARMACEUTICALS INC	COM	45665G303	1909	210600	SH	DEFINED	18
INFINITY PPTY & CAS CORP	COM	45665Q103	24752	615409	SH	DEFINED	6
INFORMATICA CORP	COM	45666Q102	13536	862142	SH	DEFINED	3
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	456788108	20	400	SH	DEFINED	18
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	456788108	1825	37700	SH	DEFINED	3

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

INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	456788108	407	8400	SH	DEFINED	16
INFOUSA INC NEW	COM	456818301	3323	357650	SH	DEFINED	3
ING GROUP N V	SPONSORED ADR	456837103	35937	811030	SH	DEFINED	18
ING GROUP N V	SPONSORED ADR	456837103	3	59	SH	DEFINED	17
ING GROUP N V	SPONSORED ADR	456837103	2701	60942	SH	DEFINED	6
ING GROUP N V	SPONSORED ADR	456837103	213	4796	SH	DEFINED	2
ING GROUP N V	SPONSORED ADR	456837103	102	2290	SH	DEFINED	18, 2
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	122	2239	SH	DEFINED	24
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	2335	42859	SH	DEFINED	3
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	319	5841	SH	DEFINED	18
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	6	100	SH	DEFINED	6
INGLES MKTS INC	CL A	457030104	15	529	SH	DEFINED	17
INGLES MKTS INC	CL A	457030104	565	19700	SH	DEFINED	6
INGRAM MICRO INC	CL A	457153104	5381	274400	SH	DEFINED	23
INGRAM MICRO INC	CL A	457153104	30	1500	SH	DEFINED	16
INGRAM MICRO INC	CL A	457153104	28033	1429510	SH	DEFINED	6
INGRAM MICRO INC	CL A	457153104	14796	754501	SH	DEFINED	3
INSIGHT ENTERPRISES INC	COM	45765U103	2466	95528	SH	DEFINED	3
INSIGHT ENTERPRISES INC	COM	45765U103	21513	833510	SH	DEFINED	18
INSIGHT ENTERPRISES INC	COM	45765U103	8497	329197	SH	DEFINED	6
INSIGHT ENTERPRISES INC	COM	45765U103	19	725	SH	DEFINED	18, 2
INSMED INC	COM NEW	457669208	3	4375	SH	DEFINED	17
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	222	4580	SH	DEFINED	17
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	11094	228358	SH	DEFINED	3
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	48	3040	SH	DEFINED	6
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	24451	1579476	SH	DEFINED	3
INTEGRYS ENERGY GROUP INC	COM	45822P105	25	495	SH	DEFINED	2
INTEGRYS ENERGY GROUP INC	COM	45822P105	192	3734	SH	DEFINED	24
INTEGRYS ENERGY GROUP INC	COM	45822P105	13450	262538	SH	DEFINED	18
INTEGRYS ENERGY GROUP INC	COM	45822P105	284	5540	SH	DEFINED	17
INTEGRYS ENERGY GROUP INC	COM	45822P105	586	11434	SH	DEFINED	3
INTEGRYS ENERGY GROUP INC	COM	45822P105	28285	552109	SH	DEFINED	6
INTEL CORP	COM	458140100	818	31628	SH	DEFINED	24
INTEL CORP	SDCV 2.950%12/1	458140AD2	311	3000	PRN	DEFINED	18
INTEL CORP	COM	458140100	9757	377300	SH	DEFINED	23
INTEL CORP	COM	458140100	7777	300707	SH	DEFINED	20
INTEL CORP	COM	458140100	1185911	45858887	SH	DEFINED	18
INTEL CORP	COM	458140100	38223	1478056	SH	DEFINED	17
INTEL CORP	COM	458140100	195	7516	SH	DEFINED	16
INTEL CORP	COM	458140100	4689	181300	SH	DEFINED	15
INTEL CORP	COM	458140100	453	17500	SH	DEFINED	11
INTEL CORP	COM	458140100	114461	4416232	SH	DEFINED	6
INTEL CORP	COM	458140100	92790	3588147	SH	DEFINED	3
INTEL CORP	COM	458140100	43529	1683259	SH	DEFINED	2
INTEL CORP	COM	458140100	21215	820377	SH	DEFINED	1
INTEL CORP	COM	458140100	5350	206862	SH	DEFINED	18, 2
INTEL CORP	COM	458140100	10991	425000	SH	DEFINED	8
INTELLI-CHECK INC	COM	45817G102	8	2000	SH	DEFINED	17
INTERACTIVE INTELLIGENCE INC	COM	45839M103	7244	381250	SH	DEFINED	3
INTERCONTINENTALEXCHANGE INC	COM	45865V100	93	610	SH	DEFINED	18
INTERCONTINENTALEXCHANGE INC	COM	45865V100	2998	19736	SH	DEFINED	3
INTERFACE INC	CL A	458665106	18305	1014117	SH	DEFINED	3
INTERLINE BRANDS INC	COM	458743101	137	5930	SH	DEFINED	3
INTERNAP NETWORK SVCS CORP	COM PAR \$.001	45885A300	21	1500	SH	DEFINED	17
INTERNATIONAL ASSETS HLDG CO	COM	459028106	11	400	SH	DEFINED	18
INTERNATIONAL BANCSHARES COR	COM	459044103	22232	1024476	SH	DEFINED	6
INTERNATIONAL BUSINESS MACHS	COM	459200101	886885	7528735	SH	DEFINED	8
INTERNATIONAL BUSINESS MACHS	COM	459200101	5942	50442	SH	DEFINED	1
INTERNATIONAL BUSINESS MACHS	COM	459200101	24144	204959	SH	DEFINED	2
INTERNATIONAL BUSINESS MACHS	COM	459200101	558	4729	SH	DEFINED	18, 2
INTERNATIONAL BUSINESS MACHS	COM	459200101	759864	6450455	SH	DEFINED	18
INTERNATIONAL BUSINESS MACHS	COM	459200101	11592	98400	SH	DEFINED	23

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

INTERNATIONAL BUSINESS MACHS	COM	459200101	7150	60690	SH	DEFINED	20
INTERNATIONAL BUSINESS MACHS	COM	459200101	1719	14595	SH	DEFINED	11
INTERNATIONAL BUSINESS MACHS	COM	459200101	131274	1114373	SH	DEFINED	3
INTERNATIONAL BUSINESS MACHS	COM	459200101	37022	314279	SH	DEFINED	17
INTERNATIONAL BUSINESS MACHS	COM	459200101	1	1	SH	DEFINED	24
INTERNATIONAL BUSINESS MACHS	COM	459200101	1051	8917	SH	DEFINED	16
INTERNATIONAL BUSINESS MACHS	COM	459200101	8116	68892	SH	DEFINED	15
INTERNATIONAL BUSINESS MACHS	COM	459200101	296241	2513062	SH	DEFINED	6
INTERNATIONAL COAL GRP INC N	COM	45928H106	5	1000	SH	DEFINED	18
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	32	600	SH	DEFINED	11
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	211	4000	SH	DEFINED	1
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	16703	315984	SH	DEFINED	18
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	85	1600	SH	DEFINED	17
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	716	13543	SH	DEFINED	3
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	1	10	SH	DEFINED	6
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	16	300	SH	DEFINED	2
INTERNATIONAL GAME TECHNOLOG	COM	459902102	2188	50763	SH	DEFINED	3
INTERNATIONAL GAME TECHNOLOG	COM	459902102	43	1000	SH	DEFINED	2
INTERNATIONAL GAME TECHNOLOG	COM	459902102	65	1500	SH	DEFINED	1
INTERNATIONAL GAME TECHNOLOG	COM	459902102	133	3075	SH	DEFINED	11
INTERNATIONAL GAME TECHNOLOG	COM	459902102	3728	86492	SH	DEFINED	17
INTERNATIONAL GAME TECHNOLOG	COM	459902102	7	146	SH	DEFINED	18
INTERNATIONAL RECTIFIER CORP	COM	460254105	6594	199870	SH	DEFINED	3
INTERNATIONAL RECTIFIER CORP	COM	460254105	77	2310	SH	DEFINED	6
INTERNATIONAL SHIPHOLDING CO	COM NEW	460321201	50	2400	SH	DEFINED	18
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	9	200	SH	DEFINED	2
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	1603	34941	SH	DEFINED	8
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	37	800	SH	DEFINED	11
INTERNET CAP GROUP INC	COM NEW	46059C205	1	90	SH	DEFINED	17
INTERPUBLIC GROUP COS INC	COM	460690100	4811	463400	SH	DEFINED	20
INTERPUBLIC GROUP COS INC	COM	460690100	257815	24837590	SH	DEFINED	18
INTERPUBLIC GROUP COS INC	COM	460690100	96	9220	SH	DEFINED	18, 2
INTERPUBLIC GROUP COS INC	COM	460690100	1	4	SH	DEFINED	2
INTERPUBLIC GROUP COS INC	COM	460690100	744	71605	SH	DEFINED	3
INTERPUBLIC GROUP COS INC	COM	460690100	259	24853	SH	DEFINED	6
INTERPUBLIC GROUP COS INC	COM	460690100	2	195	SH	DEFINED	17
INTERSIL CORP	CL A	46069S109	3	81	SH	DEFINED	18
INTERSIL CORP	CL A	46069S109	234	6980	SH	DEFINED	6
INTERSTATE HOTELS & RESRTS I	COM	46088S106	90	19700	SH	DEFINED	6
INTERWOVEN INC	COM NEW	46114T508	7763	545503	SH	DEFINED	3
INTL PAPER CO	COM	460146103	275	7640	SH	DEFINED	6
INTL PAPER CO	COM	460146103	13	370	SH	DEFINED	17
INTL PAPER CO	COM	460146103	8796	245199	SH	DEFINED	3
INTL PAPER CO	COM	460146103	779	21729	SH	DEFINED	2
INTL PAPER CO	COM	460146103	22	616	SH	DEFINED	1
INTL PAPER CO	COM	460146103	11	280	SH	DEFINED	18, 2
INTL PAPER CO	COM	460146103	2626	73204	SH	DEFINED	18
INTL SECS EXCHANGE HLDGS INC	CL A	46031W204	115	1725	SH	DEFINED	11
INTL SECS EXCHANGE HLDGS INC	CL A	46031W204	2170	32650	SH	DEFINED	17
INTUIT	COM	461202103	5	154	SH	DEFINED	18, 2
INTUIT	COM	461202103	29	959	SH	DEFINED	2
INTUIT	COM	461202103	173	5700	SH	DEFINED	11
INTUIT	COM	461202103	205	6750	SH	DEFINED	17
INTUIT	COM	461202103	302	9937	SH	DEFINED	18
INTUIT	COM	461202103	1567	51693	SH	DEFINED	3
INTUITIVE SURGICAL INC	COM NEW	46120E602	60	260	SH	DEFINED	18
INTUITIVE SURGICAL INC	COM NEW	46120E602	23	100	SH	DEFINED	17
INTUITIVE SURGICAL INC	COM NEW	46120E602	138	600	SH	DEFINED	2
INTUITIVE SURGICAL INC	COM NEW	46120E602	1702	7400	SH	DEFINED	3
INVACARE CORP	COM	461203101	187	8000	SH	DEFINED	2
INVACARE CORP	COM	461203101	930	39750	SH	DEFINED	3
INVENTIV HEALTH INC	COM	46122E105	2	25	SH	DEFINED	18

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

INVENTIV HEALTH INC	COM	46122E105	12862	293512	SH	DEFINED	3
INVENTIV HEALTH INC	COM	46122E105	11	261	SH	DEFINED	2
INVENTIV HEALTH INC	COM	46122E105	5	96	SH	DEFINED	18,2
INVERNESS MED INNOVATIONS IN	COM	46126P106	3528	63762	SH	DEFINED	3
INVESCO PLC	SPONSORED ADR	46127U104	107898	3952286	SH	DEFINED	18
INVESCO PLC	SPONSORED ADR	46127U104	2265	83740	SH	DEFINED	17
INVESCO PLC	SPONSORED ADR	46127U104	4	125	SH	DEFINED	18,2
INVESCO PLC	SPONSORED ADR	46127U104	78864	2914932	SH	DEFINED	6
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	52	1200	SH	DEFINED	17
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	21	500	SH	DEFINED	11
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	22662	527238	SH	DEFINED	6
INVITROGEN CORP	COM	46185R100	9	110	SH	DEFINED	2
INVITROGEN CORP	NOTE 1.500% 2/1	46185RAK6	295	3000	PRN	DEFINED	18
INVITROGEN CORP	COM	46185R100	2534	31000	SH	DEFINED	23
INVITROGEN CORP	COM	46185R100	209	2555	SH	DEFINED	18
INVITROGEN CORP	COM	46185R100	287	3500	SH	DEFINED	16
INVITROGEN CORP	COM	46185R100	46696	571344	SH	DEFINED	3
INVITROGEN CORP	COM	46185R100	3033	37100	SH	DEFINED	15
IOWA TELECOMM SERVICES INC	COM	462594201	2053	103403	SH	DEFINED	6
IOWA TELECOMM SERVICES INC	COM	462594201	89	4500	SH	DEFINED	11
IPCS INC	COM NEW	44980Y305	166	4473	SH	DEFINED	14
IRELAND BK	SPONSORED ADR	46267Q103	25182	333834	SH	DEFINED	18
IRELAND BK	SPONSORED ADR	46267Q103	60	789	SH	DEFINED	18,2
IRIS INTL INC	COM	46270W105	9706	505510	SH	DEFINED	3
IRON MTN INC	COM	462846106	789	25875	SH	DEFINED	11
IRON MTN INC	COM	462846106	2	82	SH	DEFINED	2
IRON MTN INC	COM	462846106	4	127	SH	DEFINED	18,2
IRON MTN INC	COM	462846106	4	127	SH	DEFINED	18
ISHARES INC	MSCI FRANCE	464286707	304	7900	SH	DEFINED	16
ISHARES INC	MSCI JAPAN	464286848	396	27600	SH	DEFINED	20
ISHARES INC	MSCI TAIWAN	464286731	25887	1540837	SH	DEFINED	15
ISHARES INC	MSCI SWEDEN	464286756	220	5940	SH	DEFINED	16
ISHARES INC	MSCI EMU INDEX	464286608	1430	11827	SH	DEFINED	16
ISHARES INC	MSCI S KOREA	464286772	1280	18800	SH	DEFINED	3
ISHARES INC	MSCI GERMANY	464286806	314	9080	SH	DEFINED	16
ISHARES INC	MSCI JAPAN	464286848	73965	5157895	SH	DEFINED	18
ISHARES INC	MSCI PAC J IDX	464286665	4063	24430	SH	DEFINED	18
ISHARES TR	RUSL 2000 VALU	464287630	83	1068	SH	DEFINED	6
ISHARES TR	MSCI EAFE IDX	464287465	788	9530	SH	DEFINED	18,2
ISHARES TR	MSCI EAFE IDX	464287465	9564	115795	SH	DEFINED	1
ISHARES TR	MSCI EAFE IDX	464287465	1636	19802	SH	DEFINED	6
ISHARES TR	MSCI EAFE IDX	464287465	2517	30475	SH	DEFINED	18
ISHARES TR	S&P MIDCAP 400	464287507	250	2826	SH	DEFINED	16
ISHARES TR	S&P MIDCAP 400	464287507	120	1355	SH	DEFINED	18
ISHARES TR	NASDAQ BIO INDX	464287556	10599	127689	SH	DEFINED	18
ISHARES TR	1-3 YR TRS BD	464287457	25	300	SH	DEFINED	18
ISHARES TR	S&P MC 400 GRW	464287606	271	3000	SH	DEFINED	1
ISHARES TR	RUSSELL1000VAL	464287598	62689	729365	SH	DEFINED	18
ISHARES TR	RUSL 2000 VALU	464287630	5	63	SH	DEFINED	18
ISHARES TR	RUSL 2000 GROW	464287648	17799	209050	SH	DEFINED	18
ISHARES TR	RUSSELL 2000	464287655	1608	20085	SH	DEFINED	18
ISHARES TR	RUSL 3000 GROW	464287671	1920	38379	SH	DEFINED	18
ISHARES TR	RUSSELL 3000	464287689	433	4918	SH	DEFINED	18
ISHARES TR	S&P EURO PLUS	464287861	20448	171540	SH	DEFINED	18
ISHARES TR	S&P SMLCP GROW	464287887	530	3700	SH	DEFINED	1
ISHARES TR	RUSSELL1000VAL	464287598	145	1662	SH	DEFINED	6
ISHARES TR	S&P500 GRW	464287309	463	6500	SH	DEFINED	1
ISHARES TR	MSCI EMERG MKT	464287234	7827	52366	SH	DEFINED	18
ISHARES TR	MSCI EMERG MKT	464287234	1575	10540	SH	DEFINED	1
ISHARES TR	MSCI EMERG MKT	464287234	248	1655	SH	DEFINED	18,2
ISHARES TR	S&P 500 INDEX	464287200	53	345	SH	DEFINED	18
ISHARES TR	S&P 500 INDEX	464287200	398	2600	SH	DEFINED	16

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

ISHARES TR	FTSE XNHUA IDX	464287184	1787	9925	SH	DEFINED	18
ISHARES TR	S&P 100 IDX FD	464287101	114	1590	SH	DEFINED	16
ISHARES TR	S&P 100 IDX FD	464287101	315	4400	SH	DEFINED	1
ISHARES TR	RUSSELL1000GRW	464287614	1234	19975	SH	DEFINED	18
ISHARES TR	S&P500 GRW	464287309	248	3475	SH	DEFINED	16
ISIS PHARMACEUTICALS INC	COM	464330109	33	2175	SH	DEFINED	18, 2
ISIS PHARMACEUTICALS INC	COM	464330109	1191	79500	SH	DEFINED	20
ISIS PHARMACEUTICALS INC	COM	464330109	48050	3209706	SH	DEFINED	18
ISLE OF CAPRI CASINOS INC	COM	464592104	2	61	SH	DEFINED	18
ISTAR FINL INC	COM	45031U101	157	4600	SH	DEFINED	18
ITC HLDGS CORP	COM	465685105	32778	661500	SH	DEFINED	18
ITRON INC	COM	465741106	2	17	SH	DEFINED	18
ITRON INC	COM	465741106	22625	243086	SH	DEFINED	3
ITT CORP NEW	COM	450911102	261	3838	SH	DEFINED	2
ITT CORP NEW	COM	450911102	1361	20022	SH	DEFINED	18
ITT CORP NEW	COM	450911102	29892	441369	SH	DEFINED	17
ITT CORP NEW	COM	450911102	1848	27190	SH	DEFINED	3
ITT EDUCATIONAL SERVICES INC	COM	45068B109	852	7000	SH	DEFINED	17
ITT EDUCATIONAL SERVICES INC	COM	45068B109	15	120	SH	DEFINED	6
ITT EDUCATIONAL SERVICES INC	COM	45068B109	23026	189218	SH	DEFINED	3
IXIA	COM	45071R109	4274	490052	SH	DEFINED	3
IXYS CORP	COM	46600W106	182	17400	SH	DEFINED	3
J & J SNACK FOODS CORP	COM	466032109	11003	315974	SH	DEFINED	6
J CREW GROUP INC	COM	46612H402	563	13560	SH	DEFINED	18
J CREW GROUP INC	COM	46612H402	42	1000	SH	DEFINED	20
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	23810	727467	SH	DEFINED	3
JA SOLAR HOLDINGS CO LTD	SPON ADR	466090107	18646	414812	SH	DEFINED	18
JABIL CIRCUIT INC	COM	466313103	972	42550	SH	DEFINED	17
JABIL CIRCUIT INC	COM	466313103	39	1700	SH	DEFINED	11
JABIL CIRCUIT INC	COM	466313103	368198	16120750	SH	DEFINED	8
JABIL CIRCUIT INC	COM	466313103	2312	101209	SH	DEFINED	3
JABIL CIRCUIT INC	COM	466313103	49	2157	SH	DEFINED	2
JACK IN THE BOX INC	COM	466367109	3979	61353	SH	DEFINED	3
JACK IN THE BOX INC	COM	466367109	2140	33000	SH	DEFINED	6
JACKSON HEWITT TAX SVCS INC	COM	468202106	24	825	SH	DEFINED	18
JACKSON HEWITT TAX SVCS INC	COM	468202106	7874	281600	SH	DEFINED	6
JACOBS ENGR GROUP INC DEL	COM	469814107	12	156	SH	DEFINED	18
JACOBS ENGR GROUP INC DEL	COM	469814107	76	1000	SH	DEFINED	17
JACOBS ENGR GROUP INC DEL	COM	469814107	1570	20775	SH	DEFINED	11
JACOBS ENGR GROUP INC DEL	COM	469814107	12	160	SH	DEFINED	2
JACOBS ENGR GROUP INC DEL	COM	469814107	10723	141875	SH	DEFINED	1
JACOBS ENGR GROUP INC DEL	COM	469814107	8	94	SH	DEFINED	18, 2
JAKKS PAC INC	COM	47012E106	6915	258860	SH	DEFINED	3
JAKKS PAC INC	COM	47012E106	13497	505286	SH	DEFINED	6
JAKKS PAC INC	COM	47012E106	5	177	SH	DEFINED	18, 2
JANUS CAP GROUP INC	COM	47102X105	82	2913	SH	DEFINED	17
JANUS CAP GROUP INC	COM	47102X105	14	476	SH	DEFINED	18
JANUS CAP GROUP INC	COM	47102X105	1445	51098	SH	DEFINED	2
JANUS CAP GROUP INC	COM	47102X105	661	23348	SH	DEFINED	3
JANUS CAP GROUP INC	COM	47102X105	1	30	SH	DEFINED	6
JARDEN CORP	COM	471109108	41502	1341370	SH	DEFINED	6
JARDEN CORP	COM	471109108	3202	103463	SH	DEFINED	3
JAZZ PHARMACEUTICALS INC	COM	472147107	12	1000	SH	DEFINED	18
JDA SOFTWARE GROUP INC	COM	46612K108	9114	441096	SH	DEFINED	3
JDS UNIPHASE CORP	COM PAR \$0.001	46612J507	31	2025	SH	DEFINED	18
JDS UNIPHASE CORP	COM PAR \$0.001	46612J507	478	31947	SH	DEFINED	3
JEFFERIES GROUP INC NEW	COM	472319102	5240	188256	SH	DEFINED	3
JEFFERIES GROUP INC NEW	COM	472319102	11	400	SH	DEFINED	2
JER INVT TR INC	COM	46614H301	399	32000	SH	DEFINED	3
JETBLUE AWYS CORP	COM	477143101	4	412	SH	DEFINED	18
JOHNSON & JOHNSON	COM	478160104	1682888	25614721	SH	DEFINED	18
JOHNSON & JOHNSON	COM	478160104	8744	133075	SH	DEFINED	24

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

JOHNSON & JOHNSON	COM	478160104	12862	195767	SH	DEFINED	20
JOHNSON & JOHNSON	COM	478160104	11826	180000	SH	DEFINED	8
JOHNSON & JOHNSON	COM	478160104	46651	710774	SH	DEFINED	17
JOHNSON & JOHNSON	COM	478160104	2251	34252	SH	DEFINED	15
JOHNSON & JOHNSON	COM	478160104	4755	72367	SH	DEFINED	11
JOHNSON & JOHNSON	COM	478160104	4488	68308	SH	DEFINED	18, 2
JOHNSON & JOHNSON	COM	478160104	11430	173971	SH	DEFINED	1
JOHNSON & JOHNSON	COM	478160104	37909	576995	SH	DEFINED	2
JOHNSON & JOHNSON	COM	478160104	67014	1019999	SH	DEFINED	3
JOHNSON & JOHNSON	COM	478160104	115667	1763152	SH	DEFINED	6
JOHNSON & JOHNSON	COM	478160104	3259	49600	SH	DEFINED	23
JOHNSON & JOHNSON	COM	478160104	81	1218	SH	DEFINED	16
JOHNSON & JOHNSON	COM	478160104	12200	15000	CALL	DEFINED	18
JOHNSON CTLS INC	COM	478366107	1	4	SH	DEFINED	24
JOHNSON CTLS INC	COM	478366107	116	975	SH	DEFINED	18
JOHNSON CTLS INC	COM	478366107	13272	112369	SH	DEFINED	17
JOHNSON CTLS INC	COM	478366107	796	6736	SH	DEFINED	16
JOHNSON CTLS INC	COM	478366107	47	400	SH	DEFINED	11
JOHNSON CTLS INC	COM	478366107	27928	236451	SH	DEFINED	3
JOHNSON CTLS INC	COM	478366107	2688	22760	SH	DEFINED	2
JOHNSON CTLS INC	COM	478366107	5	38	SH	DEFINED	18, 2
JONES APPAREL GROUP INC	COM	480074103	25603	1211650	SH	DEFINED	6
JONES APPAREL GROUP INC	COM	480074103	298	14070	SH	DEFINED	3
JONES LANG LASALLE INC	COM	48020Q107	5	43	SH	DEFINED	18
JONES LANG LASALLE INC	COM	48020Q107	2539	24700	SH	DEFINED	23
JONES LANG LASALLE INC	COM	48020Q107	44550	433532	SH	DEFINED	3
JOS A BANK CLOTHIERS INC	COM	480838101	8	252	SH	DEFINED	2
JOS A BANK CLOTHIERS INC	COM	480838101	1	13	SH	DEFINED	18
JOS A BANK CLOTHIERS INC	COM	480838101	2562	76658	SH	DEFINED	6
JOS A BANK CLOTHIERS INC	COM	480838101	19	560	SH	DEFINED	3
JOURNAL COMMUNICATIONS INC	CL A	481130102	8576	904610	SH	DEFINED	6
JOY GLOBAL INC	COM	481165108	2	20	SH	DEFINED	6
JOY GLOBAL INC	COM	481165108	4	66	SH	DEFINED	18
JP MORGAN CHASE & CO	COM	46625H100	10410	227188	SH	DEFINED	20
JP MORGAN CHASE & CO	COM	46625H100	72591	1584245	SH	DEFINED	6
JP MORGAN CHASE & CO	COM	46625H100	1411	30789	SH	DEFINED	11
JP MORGAN CHASE & CO	COM	46625H100	3099	67634	SH	DEFINED	15
JP MORGAN CHASE & CO	COM	46625H100	2101700	45868616	SH	DEFINED	8
JP MORGAN CHASE & CO	COM	46625H100	848	18491	SH	DEFINED	16
JP MORGAN CHASE & CO	COM	46625H100	947345	20675354	SH	DEFINED	18
JP MORGAN CHASE & CO	COM	46625H100	1141	24896	SH	DEFINED	18, 2
JP MORGAN CHASE & CO	COM	46625H100	4047	88329	SH	DEFINED	1
JP MORGAN CHASE & CO	COM	46625H100	11062	241414	SH	DEFINED	2
JP MORGAN CHASE & CO	COM	46625H100	101011	2204500	SH	DEFINED	3
JP MORGAN CHASE & CO	COM	46625H100	12413	270908	SH	DEFINED	24
JP MORGAN CHASE & CO	COM	46625H100	8958	195500	SH	DEFINED	23
JP MORGAN CHASE & CO	COM	46625H100	35556	775984	SH	DEFINED	17
JUNIPER NETWORKS INC	COM	48203R104	6	137	SH	DEFINED	6
JUNIPER NETWORKS INC	COM	48203R104	47456	1296245	SH	DEFINED	17
JUNIPER NETWORKS INC	NOTE 6/1	48203RAC8	365	2000	PRN	DEFINED	18
JUNIPER NETWORKS INC	COM	48203R104	3228	88154	SH	DEFINED	20
JUNIPER NETWORKS INC	COM	48203R104	196847	5376851	SH	DEFINED	18
JUNIPER NETWORKS INC	COM	48203R104	58	1582	SH	DEFINED	2
JUNIPER NETWORKS INC	COM	48203R104	780	21300	SH	DEFINED	8
JUNIPER NETWORKS INC	COM	48203R104	2844	77665	SH	DEFINED	3
JUNIPER NETWORKS INC	COM	48203R104	5411	147812	SH	DEFINED	11
K V PHARMACEUTICAL CO	CL A	482740206	23069	806586	SH	DEFINED	3
K-SWISS INC	CL A	482686102	11314	493830	SH	DEFINED	6
KADANT INC	COM	48282T104	280	10000	SH	DEFINED	17
KAISER ALUMINUM CORP	COM PAR \$0.01	483007704	1221	17300	SH	DEFINED	3
KAMAN CORP	COM	483548103	142	4100	SH	DEFINED	3
KANSAS CITY SOUTHERN	COM NEW	485170302	6	200	SH	DEFINED	17

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

KANSAS CITY SOUTHERN	COM NEW	485170302	106	3300	SH	DEFINED	11
KANSAS CITY SOUTHERN	COM NEW	485170302	35244	1095543	SH	DEFINED	2
KAYDON CORP	COM	486587108	12059	231944	SH	DEFINED	18
KAYDON CORP	COM	486587108	390	7500	SH	DEFINED	2
KAYNE ANDERSON MLP INVSMNT C	COM	486606106	28	900	SH	DEFINED	2
KAYNE ANDERSON MLP INVSMNT C	COM	486606106	22	700	SH	DEFINED	11
KB HOME	COM	48666K109	210	8340	SH	DEFINED	24
KB HOME	COM	48666K109	17	660	SH	DEFINED	17
KB HOME	COM	48666K109	100936	4027735	SH	DEFINED	8
KB HOME	COM	48666K109	64	2520	SH	DEFINED	6
KB HOME	COM	48666K109	273	10862	SH	DEFINED	3
KBR INC	COM	48242W106	150	3880	SH	DEFINED	17
KBR INC	COM	48242W106	8639	222820	SH	DEFINED	3
KBR INC	COM	48242W106	1	28	SH	DEFINED	11
KBR INC	COM	48242W106	982	25315	SH	DEFINED	18
KBR INC	COM	48242W106	26539	682395	SH	DEFINED	6
KBW INC	COM	482423100	29	1000	SH	DEFINED	1
KELLOGG CO	COM	487836108	214	3820	SH	DEFINED	11
KELLOGG CO	COM	487836108	3868	69067	SH	DEFINED	17
KELLOGG CO	COM	487836108	165	2946	SH	DEFINED	2
KELLOGG CO	COM	487836108	41501	741077	SH	DEFINED	18
KELLOGG CO	COM	487836108	381	6790	SH	DEFINED	20
KELLOGG CO	COM	487836108	2246	40105	SH	DEFINED	3
KELLOGG CO	COM	487836108	303	5400	SH	DEFINED	18, 2
KELLY SVCS INC	CL A	488152208	5334	269220	SH	DEFINED	3
KELLY SVCS INC	CL A	488152208	5629	284100	SH	DEFINED	6
KEMET CORP	COM	488360108	5562	756727	SH	DEFINED	3
KENDLE INTERNATIONAL INC	COM	48880L107	42	1020	SH	DEFINED	2
KENDLE INTERNATIONAL INC	NOTE 3.375% 7/1	48880LAA5	3304	3000000	PRN	DEFINED	21
KENDLE INTERNATIONAL INC	NOTE 3.375% 7/1	48880LAA5	1129	1025000	PRN	DEFINED	18
KENEXA CORP	COM	488879107	3	94	SH	DEFINED	18, 2
KENEXA CORP	COM	488879107	6	207	SH	DEFINED	2
KENNAMETAL INC	COM	489170100	11867	141298	SH	DEFINED	18
KENNAMETAL INC	COM	489170100	14988	178470	SH	DEFINED	6
KENNAMETAL INC	COM	489170100	4337	51642	SH	DEFINED	3
KEY TRONICS CORP	COM	493144109	622	133402	SH	DEFINED	6
KEYCORP NEW	COM	493267108	9751	301580	SH	DEFINED	6
KEYCORP NEW	COM	493267108	1	23	SH	DEFINED	24
KEYCORP NEW	COM	493267108	44	1350	SH	DEFINED	18
KEYCORP NEW	COM	493267108	10	300	SH	DEFINED	11
KEYCORP NEW	COM	493267108	1887	58342	SH	DEFINED	3
KEYCORP NEW	COM	493267108	1207	37343	SH	DEFINED	2
KEYCORP NEW	COM	493267108	995	30775	SH	DEFINED	17
KFORCE INC	COM	493732101	7035	546980	SH	DEFINED	3
KFORCE INC	COM	493732101	4	261	SH	DEFINED	18, 2
KILROY RLTY CORP	COM	49427F108	30	495	SH	DEFINED	17
KILROY RLTY CORP	COM	49427F108	395	6500	SH	DEFINED	18
KIMBERLY CLARK CORP	COM	494368103	11314	161035	SH	DEFINED	2
KIMBERLY CLARK CORP	COM	494368103	293	4163	SH	DEFINED	24
KIMBERLY CLARK CORP	COM	494368103	5737	81650	SH	DEFINED	20
KIMBERLY CLARK CORP	COM	494368103	598939	8524597	SH	DEFINED	18
KIMBERLY CLARK CORP	COM	494368103	5396	76799	SH	DEFINED	17
KIMBERLY CLARK CORP	COM	494368103	188	2678	SH	DEFINED	11
KIMBERLY CLARK CORP	COM	494368103	1047	14888	SH	DEFINED	6
KIMBERLY CLARK CORP	COM	494368103	384	5462	SH	DEFINED	18, 2
KIMBERLY CLARK CORP	COM	494368103	9209	131069	SH	DEFINED	3
KIMCO REALTY CORP	COM	49446R109	135	2972	SH	DEFINED	18
KIMCO REALTY CORP	COM	49446R109	539	11932	SH	DEFINED	17
KIMCO REALTY CORP	COM	49446R109	610	13496	SH	DEFINED	1
KIMCO REALTY CORP	COM	49446R109	245	5421	SH	DEFINED	2
KIMCO REALTY CORP	COM	49446R109	1686	37289	SH	DEFINED	3
KIMCO REALTY CORP	COM	49446R109	4927	108975	SH	DEFINED	11

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

KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1785	36120	SH	DEFINED	18
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	92	1865	SH	DEFINED	11
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1315	26614	SH	DEFINED	17
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	124	2501	SH	DEFINED	18,2
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	2	40	SH	DEFINED	1
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1293	26166	SH	DEFINED	2
KINDER MORGAN MANAGEMENT LLC	SHS	49455U100	116	2460	SH	DEFINED	18
KINDER MORGAN MANAGEMENT LLC	SHS	49455U100	290	6181	SH	DEFINED	6
KINDRED HEALTHCARE INC	COM	494580103	1	4	SH	DEFINED	2
KINDRED HEALTHCARE INC	COM	494580103	1951	108900	SH	DEFINED	6
KINETIC CONCEPTS INC	COM NEW	49460W208	4509	80100	SH	DEFINED	23
KINETIC CONCEPTS INC	COM NEW	49460W208	34	600	SH	DEFINED	16
KINETIC CONCEPTS INC	COM NEW	49460W208	3034	53900	SH	DEFINED	15
KINETIC CONCEPTS INC	COM NEW	49460W208	32729	581522	SH	DEFINED	3
KINETIC CONCEPTS INC	COM NEW	49460W208	19856	352792	SH	DEFINED	6
KING PHARMACEUTICALS INC	COM	495582108	1692	144300	SH	DEFINED	15
KING PHARMACEUTICALS INC	COM	495582108	2246	191600	SH	DEFINED	23
KING PHARMACEUTICALS INC	COM	495582108	454	38733	SH	DEFINED	20
KING PHARMACEUTICALS INC	COM	495582108	604	51500	SH	DEFINED	16
KING PHARMACEUTICALS INC	COM	495582108	9148	780470	SH	DEFINED	6
KING PHARMACEUTICALS INC	COM	495582108	35198	3003214	SH	DEFINED	3
KING PHARMACEUTICALS INC	COM	495582108	1	82	SH	DEFINED	2
KING PHARMACEUTICALS INC	COM	495582108	10672	910520	SH	DEFINED	18
KINROSS GOLD CORP	COM NO PAR	496902404	6984	466204	SH	DEFINED	6
KINROSS GOLD CORP	COM NO PAR	496902404	2908	194100	SH	DEFINED	3
KIRBY CORP	COM	497266106	1545	35000	SH	DEFINED	3
KIRBY CORP	COM	497266106	14479	328014	SH	DEFINED	18
KKR FINANCIAL HLDGS LLC	COM	48248A306	42	2500	SH	DEFINED	17
KKR FINANCIAL HLDGS LLC	COM	48248A306	43	2500	SH	DEFINED	18
KKR FINANCIAL HLDGS LLC	COM	48248A306	101	5972	SH	DEFINED	8
KLA-TENCOR CORP	COM	482480100	453	8107	SH	DEFINED	18
KLA-TENCOR CORP	COM	482480100	3718	66651	SH	DEFINED	17
KLA-TENCOR CORP	COM	482480100	1	10	SH	DEFINED	6
KLA-TENCOR CORP	COM	482480100	10165	182232	SH	DEFINED	3
KNIGHTSBRIDGE TANKERS LTD	ORD	G5299G106	323	12000	SH	DEFINED	17
KNOLL INC	COM NEW	498904200	6699	377600	SH	DEFINED	6
KNOLL INC	COM NEW	498904200	15386	867262	SH	DEFINED	3
KOHLBERG CAPITAL CORP	COM	500233101	1426	94630	SH	DEFINED	3
KOHL'S CORP	COM	500255104	3579	62411	SH	DEFINED	3
KOHL'S CORP	COM	500255104	25795	449244	SH	DEFINED	6
KOHL'S CORP	COM	500255104	2178	37990	SH	DEFINED	17
KOHL'S CORP	COM	500255104	972	16945	SH	DEFINED	18
KOHL'S CORP	COM	500255104	6	100	SH	DEFINED	18,2
KONA GRILL INC	COM	50047H201	45	2500	SH	DEFINED	6
KONAMI CORP	SPONSORED ADR	50046R101	3	100	SH	DEFINED	18,2
KONAMI CORP	SPONSORED ADR	50046R101	39874	1465149	SH	DEFINED	6
KONAMI CORP	SPONSORED ADR	50046R101	1376	50735	SH	DEFINED	17
KONAMI CORP	SPONSORED ADR	50046R101	2075	75709	SH	DEFINED	18
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	4918	110218	SH	DEFINED	17
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	44734	995414	SH	DEFINED	18
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	110	2441	SH	DEFINED	18,2
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	72	1613	SH	DEFINED	11
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	154667	3469756	SH	DEFINED	6
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	121	2695	SH	DEFINED	2
KOOKMIN BK NEW	SPONSORED ADR	50049M109	43652	532400	SH	DEFINED	3
KOOKMIN BK NEW	SPONSORED ADR	50049M109	2483	30278	SH	DEFINED	6
KOOKMIN BK NEW	SPONSORED ADR	50049M109	82	1000	SH	DEFINED	11
KOOKMIN BK NEW	SPONSORED ADR	50049M109	5460	66586	SH	DEFINED	15
KOPPERS HOLDINGS INC	COM	50060P106	22636	586252	SH	DEFINED	3
KORN FERRY INTL	COM NEW	500643200	10951	663281	SH	DEFINED	3
KORN FERRY INTL	COM NEW	500643200	2903	175800	SH	DEFINED	6
KRAFT FOODS INC	CL A	50075N104	4716	136651	SH	DEFINED	17

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

KRAFT FOODS INC	CL A	50075N104	2514	72829	SH	DEFINED	24
KRAFT FOODS INC	CL A	50075N104	360424	10444017	SH	DEFINED	18
KRAFT FOODS INC	CL A	50075N104	563	16303	SH	DEFINED	11
KRAFT FOODS INC	CL A	50075N104	9553	276809	SH	DEFINED	8
KRAFT FOODS INC	CL A	50075N104	6455	187040	SH	DEFINED	6
KRAFT FOODS INC	CL A	50075N104	943	27327	SH	DEFINED	2
KRAFT FOODS INC	CL A	50075N104	298	8635	SH	DEFINED	1
KRAFT FOODS INC	CL A	50075N104	200	5792	SH	DEFINED	18,2
KRAFT FOODS INC	CL A	50075N104	4221	122291	SH	DEFINED	20
KRAFT FOODS INC	CL A	50075N104	8297	240410	SH	DEFINED	3
KROGER CO	COM	501044101	6443	225880	SH	DEFINED	15
KROGER CO	COM	501044101	8628	302500	SH	DEFINED	23
KROGER CO	COM	501044101	220	7700	SH	DEFINED	18
KROGER CO	COM	501044101	2110	73950	SH	DEFINED	16
KROGER CO	COM	501044101	46	1600	SH	DEFINED	11
KROGER CO	COM	501044101	54247	1902054	SH	DEFINED	3
KROGER CO	COM	501044101	2845	99755	SH	DEFINED	2
KROGER CO	COM	501044101	4110	144126	SH	DEFINED	17
KROGER CO	COM	501044101	743	26030	SH	DEFINED	6
KT CORP	SPONSORED ADR	48268K101	2264	90370	SH	DEFINED	6
KT CORP	SPONSORED ADR	48268K101	68	2675	SH	DEFINED	18
KULICKE & SOFFA INDS INC	COM	501242101	3078	362910	SH	DEFINED	6
KULICKE & SOFFA INDS INC	COM	501242101	12537	1478371	SH	DEFINED	18
KVH INDS INC	COM	482738101	36	4200	SH	DEFINED	6
KYOCERA CORP	ADR	501556203	95	1015	SH	DEFINED	18
KYPHON INC	COM	501577100	11565	165215	SH	DEFINED	2
KYPHON INC	COM	501577100	60	850	SH	DEFINED	11
KYPHON INC	COM	501577100	1092	15600	SH	DEFINED	17
KYPHON INC	COM	501577100	65	920	SH	DEFINED	18
L-3 COMMUNICATIONS CORP	DEBT 3.000% 8/0	502413AW7	695	600000	PRN	DEFINED	18
L-3 COMMUNICATIONS CORP	DEBT 3.000% 8/0	502413AW7	4283	3700000	PRN	DEFINED	21
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	19790	193755	SH	DEFINED	1
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	14331	140300	SH	DEFINED	20
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	1378091	13492172	SH	DEFINED	18
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	519	5086	SH	DEFINED	11
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	5466	53514	SH	DEFINED	3
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	7689	75278	SH	DEFINED	2
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	1254	12270	SH	DEFINED	18,2
LA BARGE INC	COM	502470107	356	29700	SH	DEFINED	17
LABOR READY INC	COM NEW	505401208	6938	374810	SH	DEFINED	3
LABOR READY INC	COM NEW	505401208	14028	757830	SH	DEFINED	6
LABOR READY INC	COM NEW	505401208	7271	392790	SH	DEFINED	18
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	780	9971	SH	DEFINED	11
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	767	9794	SH	DEFINED	18
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	3039	38835	SH	DEFINED	3
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	85	1084	SH	DEFINED	2
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	1971	25200	SH	DEFINED	17
LACLEDE GROUP INC	COM	505597104	11630	360260	SH	DEFINED	6
LACLEDE GROUP INC	COM	505597104	55	1690	SH	DEFINED	3
LACLEDE GROUP INC	COM	505597104	65	2000	SH	DEFINED	2
LADENBURG THALMAN FIN SVCS I	COM	50575Q102	1	205	SH	DEFINED	18
LADENBURG THALMAN FIN SVCS I	COM	50575Q102	0	203	SH	DEFINED	1
LADISH INC	COM NEW	505754200	3008	54210	SH	DEFINED	3
LAFARGE COPPEE S A	SPON ADR NEW	505861401	2099	54185	SH	DEFINED	11
LAKELAND FINL CORP	COM	511656100	2289	99020	SH	DEFINED	6
LAKELAND FINL CORP	COM	511656100	98	4200	SH	DEFINED	3
LAKELAND INDS INC	COM	511795106	724	61844	SH	DEFINED	6
LAM RESEARCH CORP	COM	512807108	15	275	SH	DEFINED	18,2
LAM RESEARCH CORP	COM	512807108	1950	36600	SH	DEFINED	23
LAM RESEARCH CORP	COM	512807108	17526	329058	SH	DEFINED	18
LAM RESEARCH CORP	COM	512807108	5421	101792	SH	DEFINED	17
LAM RESEARCH CORP	COM	512807108	27	500	SH	DEFINED	16

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

LAM RESEARCH CORP	COM	512807108	1369	25700	SH	DEFINED	15
LAM RESEARCH CORP	COM	512807108	2109	39600	SH	DEFINED	11
LAM RESEARCH CORP	COM	512807108	210	3940	SH	DEFINED	6
LAM RESEARCH CORP	COM	512807108	36579	686790	SH	DEFINED	3
LAM RESEARCH CORP	COM	512807108	9	169	SH	DEFINED	2
LAMAR ADVERTISING CO	CL A	512815101	33	670	SH	DEFINED	18
LANCASTER COLONY CORP	COM	513847103	44	1150	SH	DEFINED	17
LANCASTER COLONY CORP	COM	513847103	23	600	SH	DEFINED	18
LANCASTER COLONY CORP	COM	513847103	15	374	SH	DEFINED	24
LANDAMERICA FINL GROUP INC	COM	514936103	12648	324450	SH	DEFINED	6
LANDAUER INC	COM	51476K103	51	1000	SH	DEFINED	18
LANDAUER INC	COM	51476K103	331	6500	SH	DEFINED	17
LANDRYS RESTAURANTS INC	COM	51508L103	2760	104300	SH	DEFINED	6
LANDSTAR SYS INC	COM	515098101	513	12219	SH	DEFINED	17
LANDSTAR SYS INC	COM	515098101	39	927	SH	DEFINED	18
LAS VEGAS SANDS CORP	COM	517834107	43	322	SH	DEFINED	2
LAS VEGAS SANDS CORP	COM	517834107	67	500	SH	DEFINED	17
LAS VEGAS SANDS CORP	COM	517834107	24113	180723	SH	DEFINED	18
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	84	2000	SH	DEFINED	2
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	8880	211014	SH	DEFINED	18
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	42	1000	SH	DEFINED	17
LASERCARD CORP	COM	51807U101	4305	387800	SH	DEFINED	18
LAUDER ESTEE COS INC	CL A	518439104	1639	38600	SH	DEFINED	18
LAUDER ESTEE COS INC	CL A	518439104	54	1278	SH	DEFINED	17
LAUDER ESTEE COS INC	CL A	518439104	1146	26973	SH	DEFINED	3
LAUDER ESTEE COS INC	CL A	518439104	15	350	SH	DEFINED	2
LAUDER ESTEE COS INC	CL A	518439104	17	400	SH	DEFINED	1
LAWSON SOFTWARE INC NEW	COM	52078P102	55506	5545041	SH	DEFINED	18
LAYNE CHRISTENSEN CO	COM	521050104	10443	188220	SH	DEFINED	3
LAZARD LTD	SHS A	G54050102	179	4200	SH	DEFINED	18
LAZARD LTD	SHS A	G54050102	2012	47430	SH	DEFINED	3
LCA-VISION INC	COM PAR \$.001	501803308	13	425	SH	DEFINED	18, 2
LCA-VISION INC	COM PAR \$.001	501803308	14111	480108	SH	DEFINED	18
LCA-VISION INC	COM PAR \$.001	501803308	1	31	SH	DEFINED	2
LEAP WIRELESS INTL INC	COM NEW	521863308	39	475	SH	DEFINED	18
LEAR CORP	COM	521865105	25626	798308	SH	DEFINED	3
LEE ENTERPRISES INC	COM	523768109	12303	790132	SH	DEFINED	6
LEESPORT FINANCIAL CORP	COM	524477106	42	2205	SH	DEFINED	1
LEGG MASON INC	COM	524901105	902	10699	SH	DEFINED	8
LEGG MASON INC	COM	524901105	8562	101580	SH	DEFINED	1
LEGG MASON INC	COM	524901105	1649	19559	SH	DEFINED	3
LEGG MASON INC	COM	524901105	948	11250	SH	DEFINED	2
LEGG MASON INC	COM	524901105	51	600	SH	DEFINED	18
LEGG MASON INC	COM	524901105	35340	419264	SH	DEFINED	6
LEGG MASON INC	COM	524901105	143	1700	SH	DEFINED	17
LEGG MASON INC	COM	524901105	30604	363082	SH	DEFINED	11
LEGGETT & PLATT INC	COM	524660107	272	14200	SH	DEFINED	2
LEGGETT & PLATT INC	COM	524660107	498	25958	SH	DEFINED	3
LEGGETT & PLATT INC	COM	524660107	4139	215980	SH	DEFINED	6
LEGGETT & PLATT INC	COM	524660107	12	650	SH	DEFINED	17
LEGGETT & PLATT INC	COM	524660107	17023	888451	SH	DEFINED	18
LEHMAN BROS HLDGS INC	COM	524908100	557	9020	SH	DEFINED	17
LEHMAN BROS HLDGS INC	COM	524908100	1764200	28579297	SH	DEFINED	18
LEHMAN BROS HLDGS INC	COM	524908100	1701	27560	SH	DEFINED	11
LEHMAN BROS HLDGS INC	COM	524908100	5821	94288	SH	DEFINED	6
LEHMAN BROS HLDGS INC	COM	524908100	9796	158678	SH	DEFINED	3
LEHMAN BROS HLDGS INC	COM	524908100	1063	17213	SH	DEFINED	2
LEHMAN BROS HLDGS INC	COM	524908100	1121	18145	SH	DEFINED	18, 2
LEHMAN BROS HLDGS INC	COM	524908100	19261	312012	SH	DEFINED	20
LENNAR CORP	CL A	526057104	72480	3200000	SH	DEFINED	13
LENNAR CORP	CL A	526057104	1253	55300	SH	DEFINED	17
LENNAR CORP	CL A	526057104	14	600	SH	DEFINED	11

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

LENNAR CORP	CL A	526057104	43819	1934575	SH	DEFINED	8
LENNAR CORP	CL A	526057104	473	20880	SH	DEFINED	3
LENNAR CORP	CL A	526057104	192	8470	SH	DEFINED	24
LENNOX INTL INC	COM	526107107	34	1000	SH	DEFINED	2
LENNOX INTL INC	COM	526107107	11141	329590	SH	DEFINED	3
LENNOX INTL INC	COM	526107107	33052	977860	SH	DEFINED	6
LEUCADIA NATL CORP	COM	527288104	7114	147524	SH	DEFINED	1
LEUCADIA NATL CORP	COM	527288104	888	18400	SH	DEFINED	18
LEUCADIA NATL CORP	COM	527288104	48	1000	SH	DEFINED	17
LEUCADIA NATL CORP	COM	527288104	463	9600	SH	DEFINED	11
LEUCADIA NATL CORP	COM	527288104	122	2520	SH	DEFINED	6
LEUCADIA NATL CORP	COM	527288104	1146	23760	SH	DEFINED	3
LEUCADIA NATL CORP	COM	527288104	14	300	SH	DEFINED	2
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	314699	67677000	SH	DEFINED	13
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	192055	41302025	SH	DEFINED	8
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	13	2900	SH	DEFINED	11
LEXINGTON REALTY TRUST	COM	529043101	28	1400	SH	DEFINED	2
LEXINGTON REALTY TRUST	COM	529043101	61	3000	SH	DEFINED	18
LEXMARK INTL NEW	CL A	529771107	2187	52648	SH	DEFINED	23
LEXMARK INTL NEW	CL A	529771107	168	4030	SH	DEFINED	18
LEXMARK INTL NEW	CL A	529771107	4453	107225	SH	DEFINED	2
LEXMARK INTL NEW	CL A	529771107	1412	33986	SH	DEFINED	3
LEXMARK INTL NEW	CL A	529771107	4557	109720	SH	DEFINED	6
LEXMARK INTL NEW	CL A	529771107	693	16680	SH	DEFINED	16
LEXMARK INTL NEW	CL A	529771107	2304	55463	SH	DEFINED	15
LEXMARK INTL NEW	CL A	529771107	1	30	SH	DEFINED	17
LHC GROUP INC	COM	50187A107	10090	469930	SH	DEFINED	3
LIBBEY INC	COM	529898108	88	5000	SH	DEFINED	2
LIBERTY GLOBAL INC	COM SER A	530555101	259	6299	SH	DEFINED	18, 2
LIBERTY GLOBAL INC	COM SER C	530555309	1034	26737	SH	DEFINED	20
LIBERTY GLOBAL INC	COM SER C	530555309	79993	2069128	SH	DEFINED	18
LIBERTY GLOBAL INC	COM SER C	530555309	1134	29326	SH	DEFINED	17
LIBERTY GLOBAL INC	COM SER C	530555309	1	25	SH	DEFINED	2
LIBERTY GLOBAL INC	COM SER C	530555309	137	3529	SH	DEFINED	18, 2
LIBERTY GLOBAL INC	COM SER A	530555101	1081	26329	SH	DEFINED	20
LIBERTY GLOBAL INC	COM SER A	530555101	179121	4366672	SH	DEFINED	18
LIBERTY GLOBAL INC	COM SER A	530555101	1194	29102	SH	DEFINED	17
LIBERTY GLOBAL INC	COM SER A	530555101	1	25	SH	DEFINED	2
LIBERTY GLOBAL INC	COM SER A	530555101	73	1760	SH	DEFINED	6
LIBERTY MEDIA CORP	DEB 4.000%11/1	530715AG6	1330	2000000	PRN	DEFINED	14
LIBERTY MEDIA CORP	DEB 3.750% 2/1	530715AL5	9024	15405000	PRN	DEFINED	14
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	7	383	SH	DEFINED	2
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	5	250	SH	DEFINED	11
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	3037	158089	SH	DEFINED	17
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	3914	203717	SH	DEFINED	20
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	593	4748	SH	DEFINED	18, 2
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	6	50	SH	DEFINED	11
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	3938	31546	SH	DEFINED	17
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	799398	6403887	SH	DEFINED	18
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	5252	42070	SH	DEFINED	20
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	652261	33954209	SH	DEFINED	18
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	561	29162	SH	DEFINED	18, 2
LIBERTY PPTY TR	SH BEN INT	531172104	3948	98172	SH	DEFINED	18
LIBERTY PPTY TR	SH BEN INT	531172104	647	16095	SH	DEFINED	17
LIBERTY PPTY TR	SH BEN INT	531172104	10	250	SH	DEFINED	11
LIBERTY PPTY TR	SH BEN INT	531172104	8	200	SH	DEFINED	2
LIFE TIME FITNESS INC	COM	53217R207	7589	123711	SH	DEFINED	3
LIFE TIME FITNESS INC	COM	53217R207	293	4770	SH	DEFINED	17
LIFECCELL CORP	COM	531927101	19468	518158	SH	DEFINED	3
LIFEPOINT HOSPITALS INC	COM	53219L109	15	500	SH	DEFINED	17
LIFEPOINT HOSPITALS INC	COM	53219L109	8394	279682	SH	DEFINED	18
LIFEPOINT HOSPITALS INC	COM	53219L109	23470	782040	SH	DEFINED	6

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

LIGAND PHARMACEUTICALS INC	CL B	53220K207	2517	471327	SH	DEFINED	3
LILLY ELI & CO	COM	532457108	425	7448	SH	DEFINED	18, 2
LILLY ELI & CO	COM	532457108	3331	58500	SH	DEFINED	20
LILLY ELI & CO	COM	532457108	251038	4409578	SH	DEFINED	18
LILLY ELI & CO	COM	532457108	10299	180915	SH	DEFINED	17
LILLY ELI & CO	COM	532457108	27	478	SH	DEFINED	11
LILLY ELI & CO	COM	532457108	26999	474248	SH	DEFINED	6
LILLY ELI & CO	COM	532457108	17532	307951	SH	DEFINED	3
LILLY ELI & CO	COM	532457108	567	9964	SH	DEFINED	2
LIMCO PIEDMONT INC	COM	53261T109	3321	250253	SH	DEFINED	18
LIMITED BRANDS INC	COM	532716107	244	10620	SH	DEFINED	18
LIMITED BRANDS INC	COM	532716107	112	4875	SH	DEFINED	17
LIMITED BRANDS INC	COM	532716107	109	4750	SH	DEFINED	2
LIMITED BRANDS INC	COM	532716107	1050	45853	SH	DEFINED	3
LIMITED BRANDS INC	COM	532716107	131	5700	SH	DEFINED	6
LINCARE HLDGS INC	COM	532791100	2	30	SH	DEFINED	6
LINCARE HLDGS INC	COM	532791100	2307	62940	SH	DEFINED	3
LINCARE HLDGS INC	COM	532791100	41	1115	SH	DEFINED	18
LINCOLN ELEC HLDGS INC	COM	533900106	7017	90410	SH	DEFINED	6
LINCOLN ELEC HLDGS INC	COM	533900106	14438	186021	SH	DEFINED	3
LINCOLN NATL CORP IND	COM	534187109	3651	55338	SH	DEFINED	17
LINCOLN NATL CORP IND	COM	534187109	665	10078	SH	DEFINED	11
LINCOLN NATL CORP IND	COM	534187109	1179	17861	SH	DEFINED	6
LINCOLN NATL CORP IND	COM	534187109	2641	40027	SH	DEFINED	3
LINCOLN NATL CORP IND	COM	534187109	8229	124739	SH	DEFINED	2
LINCOLN NATL CORP IND	COM	534187109	1887	28600	SH	DEFINED	1
LINCOLN NATL CORP IND	COM	534187109	551	8342	SH	DEFINED	18
LINEAR TECHNOLOGY CORP	COM	535678106	3154	90146	SH	DEFINED	1
LINEAR TECHNOLOGY CORP	COM	535678106	2464	70395	SH	DEFINED	3
LINEAR TECHNOLOGY CORP	COM	535678106	5	144	SH	DEFINED	2
LINEAR TECHNOLOGY CORP	COM	535678106	8	240	SH	DEFINED	6
LINEAR TECHNOLOGY CORP	COM	535678106	4675	133600	SH	DEFINED	17
LINEAR TECHNOLOGY CORP	COM	535678106	55544	1587404	SH	DEFINED	18
LINEAR TECHNOLOGY CORP	COM	535678106	207	5901	SH	DEFINED	24
LINEAR TECHNOLOGY CORP	COM	535678106	222	6335	SH	DEFINED	18, 2
LINEAR TECHNOLOGY CORP	COM	535678106	3014	86150	SH	DEFINED	11
LIONS GATE ENTMTNT CORP	COM NEW	535919203	8001	776000	SH	DEFINED	18
LITHIA MTRS INC	CL A	536797103	4968	291205	SH	DEFINED	18
LITHIA MTRS INC	CL A	536797103	4658	273010	SH	DEFINED	6
LIVE NATION INC	COM	538034109	1	6	SH	DEFINED	2
LIVE NATION INC	COM	538034109	6	271	SH	DEFINED	18
LIVE NATION INC	COM	538034109	1	1	SH	DEFINED	6
LIVE NATION INC	COM	538034109	0	12	SH	DEFINED	17
LIZ CLAIBORNE INC	COM	539320101	532	15484	SH	DEFINED	3
LIZ CLAIBORNE INC	COM	539320101	135	3930	SH	DEFINED	24
LIZ CLAIBORNE INC	COM	539320101	621	18081	SH	DEFINED	17
LIZ CLAIBORNE INC	COM	539320101	38435	1119570	SH	DEFINED	6
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	18	415	SH	DEFINED	2
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	3517	79094	SH	DEFINED	6
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	6	120	SH	DEFINED	18
LO-JACK CORP	COM	539451104	2143	112990	SH	DEFINED	3
LOCKHEED MARTIN CORP	COM	539830109	16	140	SH	DEFINED	6
LOCKHEED MARTIN CORP	COM	539830109	97	898	SH	DEFINED	11
LOCKHEED MARTIN CORP	COM	539830109	3494	32200	SH	DEFINED	15
LOCKHEED MARTIN CORP	COM	539830109	4123	38000	SH	DEFINED	23
LOCKHEED MARTIN CORP	COM	539830109	2774	25570	SH	DEFINED	17
LOCKHEED MARTIN CORP	COM	539830109	1758	16200	SH	DEFINED	2
LOCKHEED MARTIN CORP	COM	539830109	8603	79295	SH	DEFINED	18
LOCKHEED MARTIN CORP	DBCV 8/1	539830AP4	304	2000	PRN	DEFINED	18
LOCKHEED MARTIN CORP	COM	539830109	40987	377793	SH	DEFINED	3
LOCKHEED MARTIN CORP	COM	539830109	21698	200000	SH	DEFINED	8
LOCKHEED MARTIN CORP	COM	539830109	331	3042	SH	DEFINED	18, 2

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

LOCKHEED MARTIN CORP	COM	539830109	814	7500	SH	DEFINED	16
LOCKHEED MARTIN CORP	COM	539830109	1234	11375	SH	DEFINED	1
LOEWS CORP	COM	540424108	3975	82200	SH	DEFINED	23
LOEWS CORP	COM	540424108	111	2295	SH	DEFINED	17
LOEWS CORP	COM	540424108	402	8300	SH	DEFINED	16
LOEWS CORP	COM	540424108	856	17700	SH	DEFINED	15
LOEWS CORP	COM	540424108	16430	343920	SH	DEFINED	6
LOEWS CORP	COM	540424108	26487	547806	SH	DEFINED	3
LOEWS CORP	COM	540424108	2929	60587	SH	DEFINED	2
LOEWS CORP	COM	540424108	1276	26400	SH	DEFINED	1
LOEWS CORP	COM	540424108	175910	3638254	SH	DEFINED	18
LOEWS CORP	COM	540424108	1741	36000	SH	DEFINED	20
LOEWS CORP	CAROLNA GP STK	540424207	3712	45136	SH	DEFINED	3
LOEWS CORP	CAROLNA GP STK	540424207	43	519	SH	DEFINED	16
LOEWS CORP	CAROLNA GP STK	540424207	1	2	SH	DEFINED	18
LOEWS CORP	COM	540424108	163	3365	SH	DEFINED	18, 2
LOGITECH INTL S A	SHS	H50430232	21	700	SH	DEFINED	18
LONGS DRUG STORES CORP	COM	543162101	8732	175800	SH	DEFINED	3
LOUISIANA PAC CORP	COM	546347105	54	3170	SH	DEFINED	2
LOUISIANA PAC CORP	COM	546347105	1326	78093	SH	DEFINED	6
LOUISIANA PAC CORP	COM	546347105	8	500	SH	DEFINED	17
LOWES COS INC	COM	548661107	26714	953388	SH	DEFINED	2
LOWES COS INC	NOTE 10/1	548661CG0	1525	1500000	PRN	DEFINED	18
LOWES COS INC	COM	548661107	9160	326889	SH	DEFINED	18
LOWES COS INC	COM	548661107	2926	104430	SH	DEFINED	17
LOWES COS INC	COM	548661107	492	17568	SH	DEFINED	11
LOWES COS INC	COM	548661107	13428	479196	SH	DEFINED	3
LOWES COS INC	NOTE 10/1	548661CG0	4675	4600000	PRN	DEFINED	21
LOWES COS INC	COM	548661107	263	9370	SH	DEFINED	6
LSI CORPORATION	COM	502161102	17	2225	SH	DEFINED	18, 2
LSI CORPORATION	COM	502161102	1	67	SH	DEFINED	2
LSI CORPORATION	COM	502161102	285	38376	SH	DEFINED	20
LSI CORPORATION	COM	502161102	795	107131	SH	DEFINED	3
LSI CORPORATION	COM	502161102	98	13130	SH	DEFINED	6
LSI CORPORATION	COM	502161102	122182	16466496	SH	DEFINED	18
LSI CORPORATION	COM	502161102	15	2058	SH	DEFINED	17
LTC PTYS INC	COM	502175102	5227	220790	SH	DEFINED	3
LUBRIZOL CORP	COM	549271104	653	10025	SH	DEFINED	18
LUBRIZOL CORP	COM	549271104	2343	36020	SH	DEFINED	11
LUBRIZOL CORP	COM	549271104	49	750	SH	DEFINED	17
LUBRIZOL CORP	COM	549271104	2643	40620	SH	DEFINED	6
LUBRIZOL CORP	COM	549271104	22	335	SH	DEFINED	2
LUBRIZOL CORP	COM	549271104	1542	23700	SH	DEFINED	3
LUBYS INC	COM	549282101	245	22150	SH	DEFINED	6
LUFKIN INDS INC	COM	549764108	26	470	SH	DEFINED	3
LUMINENT MTG CAP INC	COM	550278303	25	15000	SH	DEFINED	17
LUNDIN MINING CORP	COM	550372106	4	294	SH	DEFINED	18, 2
LUNDIN MINING CORP	COM	550372106	13	1001	SH	DEFINED	2
LUNDIN MINING CORP	COM	550372106	45	3500	SH	DEFINED	18
LUXOTTICA GROUP S P A	SPONSORED ADR	55068R202	231	6808	SH	DEFINED	2
LUXOTTICA GROUP S P A	SPONSORED ADR	55068R202	141	4150	SH	DEFINED	18
LYDALL INC DEL	COM	550819106	629	67700	SH	DEFINED	6
LYONDELL CHEMICAL CO	COM	552078107	29	625	SH	DEFINED	11
LYONDELL CHEMICAL CO	COM	552078107	5	108	SH	DEFINED	17
LYONDELL CHEMICAL CO	COM	552078107	108	2320	SH	DEFINED	6
LYONDELL CHEMICAL CO	COM	552078107	4	95	SH	DEFINED	2
M & T BK CORP	COM	55261F104	1161	11220	SH	DEFINED	3
M & T BK CORP	COM	55261F104	382	3690	SH	DEFINED	6
M & T BK CORP	COM	55261F104	151	1460	SH	DEFINED	17
M & T BK CORP	COM	55261F104	484	4675	SH	DEFINED	18
M & T BK CORP	COM	55261F104	83	800	SH	DEFINED	2
M D C HLDGS INC	COM	552676108	286	6973	SH	DEFINED	6

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

M D C HLDGS INC	COM	552676108	279	6814	SH	DEFINED	24
MACATAWA BK CORP	COM	554225102	1668	123235	SH	DEFINED	6
MACERICH CO	COM	554382101	33	373	SH	DEFINED	18
MACERICH CO	COM	554382101	109	1250	SH	DEFINED	17
MACK CALI RLTY CORP	COM	554489104	1377	33515	SH	DEFINED	2
MACK CALI RLTY CORP	COM	554489104	56	1370	SH	DEFINED	17
MACKINAC FINL CORP	COM	554571109	1	150	SH	DEFINED	2
MACQUARIE INFRASTR CO LLC	MEMBERSHIP INT	55608B105	10	250	SH	DEFINED	17
MACROVISION CORP	NOTE 2.625% 8/1	555904AB7	968	875000	PRN	DEFINED	18
MACROVISION CORP	NOTE 2.625% 8/1	555904AB7	2987	2700000	PRN	DEFINED	21
MACYS INC	COM	55616P104	232	7160	SH	DEFINED	18
MACYS INC	COM	55616P104	8286	256373	SH	DEFINED	17
MACYS INC	COM	55616P104	65	2000	SH	DEFINED	18, 2
MACYS INC	COM	55616P104	3987	123372	SH	DEFINED	11
MACYS INC	COM	55616P104	79555	2461454	SH	DEFINED	6
MACYS INC	COM	55616P104	225	6970	SH	DEFINED	2
MACYS INC	COM	55616P104	2034	62906	SH	DEFINED	3
MADDEN STEVEN LTD	COM	556269108	8915	470440	SH	DEFINED	3
MADDEN STEVEN LTD	COM	556269108	3599	189890	SH	DEFINED	6
MAGELLAN HEALTH SVCS INC	COM NEW	559079207	1	7	SH	DEFINED	18
MAGELLAN MIDSTREAM HLDGS LP	COM LP INTS	55907R108	211	8000	SH	DEFINED	11
MAGELLAN MIDSTREAM HLDGS LP	COM LP INTS	55907R108	41	1550	SH	DEFINED	18
MAGELLAN MIDSTREAM PRTNRS LP	COM UNIT RP LP	559080106	63	1561	SH	DEFINED	3
MAGMA DESIGN AUTOMATION	COM	559181102	7430	528055	SH	DEFINED	3
MAGNA ENTMT CORP	CL A	559211107	3	1326	SH	DEFINED	17
MAGNA ENTMT CORP	CL A	559211107	1	176	SH	DEFINED	18
MAGNA INTL INC	CL A	559222401	6432	66780	SH	DEFINED	3
MAGNA INTL INC	CL A	559222401	164	1702	SH	DEFINED	18
MAGUIRE PPTYS INC	COM	559775101	8	300	SH	DEFINED	17
MAGYAR TELEKOM TELECOMMUNS P	SPONSORED ADR	559776109	142	5059	SH	DEFINED	16
MAIDENFORM BRANDS INC	COM	560305104	15439	972214	SH	DEFINED	3
MAIDENFORM BRANDS INC	COM	560305104	2376	149600	SH	DEFINED	6
MAINSOURCE FINANCIAL GP INC	COM	56062Y102	4053	229862	SH	DEFINED	6
MAIR HOLDINGS INC	COM	560635104	1943	327680	SH	DEFINED	6
MAKITA CORP	ADR NEW	560877300	1	9	SH	DEFINED	18
MANHATTAN ASSOCS INC	COM	562750109	1860	67846	SH	DEFINED	3
MANITOWOC INC	COM	563571108	41470	936531	SH	DEFINED	3
MANITOWOC INC	COM	563571108	11460	258800	SH	DEFINED	15
MANITOWOC INC	COM	563571108	554	12500	SH	DEFINED	16
MANITOWOC INC	COM	563571108	4398	99300	SH	DEFINED	23
MANITOWOC INC	COM	563571108	97	2200	SH	DEFINED	2
MANNATECH INC	COM	563771104	2390	295034	SH	DEFINED	6
MANNKIND CORP	COM	56400P201	10404	1074700	SH	DEFINED	8
MANNKIND CORP	COM	56400P201	76472	7900000	SH	DEFINED	13
MANOR CARE INC NEW	COM	564055101	87	1350	SH	DEFINED	2
MANOR CARE INC NEW	COM	564055101	715	11098	SH	DEFINED	3
MANOR CARE INC NEW	COM	564055101	10511	163200	SH	DEFINED	18
MANPOWER INC	COM	56418H100	607	9421	SH	DEFINED	18
MANPOWER INC	COM	56418H100	582	9040	SH	DEFINED	16
MANPOWER INC	COM	56418H100	15925	247474	SH	DEFINED	3
MANPOWER INC	COM	56418H100	32	500	SH	DEFINED	17
MANPOWER INC	COM	56418H100	1770	27500	SH	DEFINED	23
MANPOWER INC	COM	56418H100	48	732	SH	DEFINED	24
MANTECH INTL CORP	CL A	564563104	1937	53830	SH	DEFINED	3
MANULIFE FINL CORP	COM	56501R106	7808	189236	SH	DEFINED	18
MANULIFE FINL CORP	COM	56501R106	5	100	SH	DEFINED	18, 2
MANULIFE FINL CORP	COM	56501R106	47807	1158656	SH	DEFINED	3
MARATHON OIL CORP	COM	565849106	4	66	SH	DEFINED	18, 2
MARATHON OIL CORP	COM	565849106	324	5678	SH	DEFINED	11
MARATHON OIL CORP	COM	565849106	2073	36344	SH	DEFINED	18
MARATHON OIL CORP	COM	565849106	138	2416	SH	DEFINED	17
MARATHON OIL CORP	COM	565849106	753	13200	SH	DEFINED	16

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

MARATHON OIL CORP	COM	565849106	3091	54200	SH	DEFINED	23
MARATHON OIL CORP	COM	565849106	2988	52400	SH	DEFINED	15
MARATHON OIL CORP	COM	565849106	1012	17740	SH	DEFINED	6
MARATHON OIL CORP	COM	565849106	80	1400	SH	DEFINED	2
MARATHON OIL CORP	COM	565849106	39079	685350	SH	DEFINED	3
MARCUS CORP	COM	566330106	140	7240	SH	DEFINED	20
MARCUS CORP	COM	566330106	28858	1502995	SH	DEFINED	18
MARCUS CORP	COM	566330106	36	1900	SH	DEFINED	11
MARINEMAX INC	COM	567908108	2736	187930	SH	DEFINED	6
MARINER ENERGY INC	COM	56845T305	21547	1040378	SH	DEFINED	3
MARKEL CORP	COM	570535104	48	100	SH	DEFINED	17
MARKEL CORP	COM	570535104	367	759	SH	DEFINED	11
MARLIN BUSINESS SVCS CORP	COM	571157106	2043	142520	SH	DEFINED	6
MARRIOTT INTL INC NEW	CL A	571903202	337	7745	SH	DEFINED	18
MARRIOTT INTL INC NEW	CL A	571903202	4815	110767	SH	DEFINED	17
MARRIOTT INTL INC NEW	CL A	571903202	94	2164	SH	DEFINED	2
MARRIOTT INTL INC NEW	CL A	571903202	2073	47675	SH	DEFINED	3
MARRIOTT INTL INC NEW	CL A	571903202	131	3025	SH	DEFINED	11
MARSH & MCLENNAN COS INC	COM	571748102	169	6607	SH	DEFINED	18, 2
MARSH & MCLENNAN COS INC	COM	571748102	2054	80525	SH	DEFINED	3
MARSH & MCLENNAN COS INC	COM	571748102	38289	1496346	SH	DEFINED	6
MARSH & MCLENNAN COS INC	COM	571748102	4336	170033	SH	DEFINED	17
MARSH & MCLENNAN COS INC	COM	571748102	136804	5364847	SH	DEFINED	18
MARSH & MCLENNAN COS INC	COM	571748102	859	33685	SH	DEFINED	20
MARSH & MCLENNAN COS INC	COM	571748102	648	3500	CALL	DEFINED	18
MARSHALL & ILSLEY CORP	COM	571834100	7361	168165	SH	DEFINED	3
MARSHALL & ILSLEY CORP	COM	571834100	451	10300	SH	DEFINED	6
MARSHALL & ILSLEY CORP	COM	571834100	574	13125	SH	DEFINED	2
MARSHALL & ILSLEY CORP	COM	571834100	2761	63080	SH	DEFINED	17
MARTEK BIOSCIENCES CORP	COM	572901106	15241	524980	SH	DEFINED	3
MARTEK BIOSCIENCES CORP	COM	572901106	19	666	SH	DEFINED	11
MARTHA STEWART LIVING OMNIME	CL A	573083102	0	25	SH	DEFINED	17
MARTIN MARIETTA MATLS INC	COM	573284106	6057	45357	SH	DEFINED	11
MARTIN MARIETTA MATLS INC	COM	573284106	4562	34154	SH	DEFINED	6
MARTIN MARIETTA MATLS INC	COM	573284106	1616	12100	SH	DEFINED	3
MARTIN MARIETTA MATLS INC	COM	573284106	1532	11471	SH	DEFINED	2
MARTIN MARIETTA MATLS INC	COM	573284106	18122	135694	SH	DEFINED	17
MARVEL ENTERTAINMENT INC	COM	57383T103	7493	319650	SH	DEFINED	18
MARVEL ENTERTAINMENT INC	COM	57383T103	488	20800	SH	DEFINED	3
MASCO CORP	COM	574599106	9	370	SH	DEFINED	18, 2
MASCO CORP	COM	574599106	147	6334	SH	DEFINED	2
MASCO CORP	COM	574599106	652	28120	SH	DEFINED	20
MASCO CORP	COM	574599106	77693	3353152	SH	DEFINED	18
MASCO CORP	COM	574599106	746	32201	SH	DEFINED	17
MASCO CORP	COM	574599106	209	9010	SH	DEFINED	11
MASCO CORP	COM	574599106	26277	1125871	SH	DEFINED	6
MASCO CORP	COM	574599106	1291	55709	SH	DEFINED	3
MASSBANK CORP READ MASS	COM	576152102	44	1200	SH	DEFINED	1
MASSEY ENERGY CORP	COM	576206106	1938	88800	SH	DEFINED	3
MASSEY ENERGY CORP	COM	576206106	44	2000	SH	DEFINED	17
MASTEC INC	COM	576323109	1089	77340	SH	DEFINED	3
MASTERCARD INC	CL A	57636Q104	1687	11400	SH	DEFINED	11
MASTERCARD INC	CL A	57636Q104	21	141	SH	DEFINED	2
MASTERCARD INC	CL A	57636Q104	319	2150	SH	DEFINED	3
MATRIA HEALTHCARE INC	COM NEW	576817209	4	117	SH	DEFINED	18, 2
MATRIA HEALTHCARE INC	COM NEW	576817209	2	72	SH	DEFINED	18
MATRIA HEALTHCARE INC	COM NEW	576817209	17	645	SH	DEFINED	2
MATRIX SVC CO	COM	576853105	7286	347740	SH	DEFINED	3
MATSUSHITA ELEC INDL	ADR	576879209	131	7050	SH	DEFINED	2
MATSUSHITA ELEC INDL	ADR	576879209	5	270	SH	DEFINED	17
MATTEL INC	COM	577081102	18	747	SH	DEFINED	1
MATTEL INC	COM	577081102	120	5106	SH	DEFINED	18

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

MATTEL INC	COM	577081102	983	41900	SH	DEFINED	17
MATTEL INC	COM	577081102	208	8850	SH	DEFINED	6
MATTEL INC	COM	577081102	14	596	SH	DEFINED	2
MATTEL INC	COM	577081102	1389	59168	SH	DEFINED	3
MATTSON TECHNOLOGY INC	COM	577223100	484	55880	SH	DEFINED	3
MAX CAPITAL GROUP LTD	SHS	G6052F103	5006	178500	SH	DEFINED	3
MAX CAPITAL GROUP LTD	SHS	G6052F103	5	147	SH	DEFINED	18, 2
MAXIM INTEGRATED PRODS INC	COM	57772K101	1989	67755	SH	DEFINED	3
MAXIM INTEGRATED PRODS INC	COM	57772K101	47	1575	SH	DEFINED	18
MAXIM INTEGRATED PRODS INC	COM	57772K101	3	102	SH	DEFINED	17
MAXIMUS INC	COM	577933104	9236	211932	SH	DEFINED	3
MBIA INC	COM	55262C100	35196	576500	SH	DEFINED	8
MBIA INC	COM	55262C100	18	300	SH	DEFINED	11
MBIA INC	COM	55262C100	23154	379261	SH	DEFINED	17
MBIA INC	COM	55262C100	1105	18093	SH	DEFINED	3
MBIA INC	COM	55262C100	518	8470	SH	DEFINED	6
MBIA INC	COM	55262C100	1286	21060	SH	DEFINED	2
MBIA INC	COM	55262C100	458	7500	SH	DEFINED	18
MCAFEE INC	COM	579064106	10759	308546	SH	DEFINED	18
MCAFEE INC	COM	579064106	2	55	SH	DEFINED	17
MCCLATCHY CO	CL A	579489105	5	230	SH	DEFINED	2
MCCLATCHY CO	CL A	579489105	91	4559	SH	DEFINED	11
MCCLATCHY CO	CL A	579489105	35	1739	SH	DEFINED	17
MCCLATCHY CO	CL A	579489105	193	9642	SH	DEFINED	24
MCCLATCHY CO	CL A	579489105	6716	336100	SH	DEFINED	6
MCCORMICK & CO INC	COM NON VTG	579780206	707	19641	SH	DEFINED	3
MCCORMICK & CO INC	COM NON VTG	579780206	423	11748	SH	DEFINED	11
MCCORMICK & CO INC	COM NON VTG	579780206	2541	70640	SH	DEFINED	17
MCCORMICK & CO INC	COM NON VTG	579780206	32245	896430	SH	DEFINED	18
MCCORMICK & CO INC	COM NON VTG	579780206	378	10500	SH	DEFINED	20
MCCORMICK & CO INC	COM NON VTG	579780206	18286	508378	SH	DEFINED	2
MCCORMICK & CO INC	COM NON VTG	579780206	7503	208596	SH	DEFINED	1
MCCORMICK & SCHMICKS SEAFD R	COM	579793100	245	13010	SH	DEFINED	3
MCDERMOTT INTL INC	COM	580037109	16	300	SH	DEFINED	2
MCDERMOTT INTL INC	COM	580037109	2272	42000	SH	DEFINED	3
MCDONALDS CORP	COM	580135101	15438	283419	SH	DEFINED	2
MCDONALDS CORP	COM	580135101	790	14490	SH	DEFINED	24
MCDONALDS CORP	COM	580135101	2763	50710	SH	DEFINED	20
MCDONALDS CORP	COM	580135101	357486	6562985	SH	DEFINED	18
MCDONALDS CORP	COM	580135101	19986	366914	SH	DEFINED	17
MCDONALDS CORP	COM	580135101	170	3123	SH	DEFINED	11
MCDONALDS CORP	COM	580135101	19889	365126	SH	DEFINED	3
MCDONALDS CORP	COM	580135101	283	5200	SH	DEFINED	1
MCDONALDS CORP	COM	580135101	371	6810	SH	DEFINED	18, 2
MCDONALDS CORP	COM	580135101	9441	173294	SH	DEFINED	6
MCG CAPITAL CORP	COM	58047P107	2	145	SH	DEFINED	2
MCG CAPITAL CORP	COM	58047P107	144	10000	SH	DEFINED	8
MCGRAW HILL COS INC	COM	580645109	107	2098	SH	DEFINED	18, 2
MCGRAW HILL COS INC	COM	580645109	346	6788	SH	DEFINED	1
MCGRAW HILL COS INC	COM	580645109	3382	66416	SH	DEFINED	3
MCGRAW HILL COS INC	COM	580645109	12875	253808	SH	DEFINED	17
MCGRAW HILL COS INC	COM	580645109	3667	72015	SH	DEFINED	18
MCGRAW HILL COS INC	COM	580645109	81	1597	SH	DEFINED	2
MCKESSON CORP	COM	58155Q103	5	75	SH	DEFINED	18, 2
MCKESSON CORP	COM	58155Q103	117	1988	SH	DEFINED	2
MCKESSON CORP	COM	58155Q103	38631	657093	SH	DEFINED	3
MCKESSON CORP	COM	58155Q103	1747	29700	SH	DEFINED	6
MCKESSON CORP	COM	58155Q103	88	1500	SH	DEFINED	17
MCKESSON CORP	COM	58155Q103	7726	131411	SH	DEFINED	18
MCMORAN EXPLORATION CO	COM	582411104	70	5197	SH	DEFINED	18
MCMORAN EXPLORATION CO	COM	582411104	2	124	SH	DEFINED	17
MCMORAN EXPLORATION CO	COM	582411104	1	17	SH	DEFINED	2

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

MDS INC	COM	55269P302	1371	63600	SH	DEFINED	3
MDU RES GROUP INC	COM	552690109	313	11225	SH	DEFINED	24
MDU RES GROUP INC	COM	552690109	1692	60750	SH	DEFINED	18
MDU RES GROUP INC	COM	552690109	150	5385	SH	DEFINED	17
MDU RES GROUP INC	COM	552690109	3887	139590	SH	DEFINED	6
MDU RES GROUP INC	COM	552690109	15733	565108	SH	DEFINED	3
MDU RES GROUP INC	COM	552690109	56	2025	SH	DEFINED	2
MEADE INSTRUMENTS CORP	COM	583062104	65	31900	SH	DEFINED	6
MEADOWBROOK INS GROUP INC	COM	58319P108	4752	527387	SH	DEFINED	18
MEADOWBROOK INS GROUP INC	COM	58319P108	3532	391900	SH	DEFINED	6
MEADOWBROOK INS GROUP INC	COM	58319P108	98	10830	SH	DEFINED	3
MEADWESTVACO CORP	COM	583334107	17	572	SH	DEFINED	17
MEADWESTVACO CORP	COM	583334107	11	361	SH	DEFINED	18
MEADWESTVACO CORP	COM	583334107	65	2208	SH	DEFINED	2
MEADWESTVACO CORP	COM	583334107	89	3000	SH	DEFINED	11
MEADWESTVACO CORP	COM	583334107	2878	97450	SH	DEFINED	6
MEADWESTVACO CORP	COM	583334107	802	27140	SH	DEFINED	3
MECHANICAL TECHNOLOGY INC	COM	583538103	9	8000	SH	DEFINED	17
MECHEL OAO	SPONSORED ADR	583840103	60277	1181900	SH	DEFINED	15
MEDAREX INC	COM	583916101	8	536	SH	DEFINED	2
MEDAREX INC	COM	583916101	4	277	SH	DEFINED	18, 2
MEDAREX INC	COM	583916101	679	47900	SH	DEFINED	3
MEDAREX INC	COM	583916101	7	500	SH	DEFINED	17
MEDAREX INC	COM	583916101	84032	5934405	SH	DEFINED	8
MEDCATH CORP	COM	58404W109	19297	702725	SH	DEFINED	3
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	243	2681	SH	DEFINED	1
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	612	6776	SH	DEFINED	2
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	18051	199692	SH	DEFINED	3
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	2	20	SH	DEFINED	6
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	515	5693	SH	DEFINED	11
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	2703	29900	SH	DEFINED	15
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	11020	121919	SH	DEFINED	17
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	514	5680	SH	DEFINED	18
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	2866	31700	SH	DEFINED	23
MEDIA GEN INC	CL A	584404107	985	35800	SH	DEFINED	6
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	1559	221148	SH	DEFINED	6
MEDICAL ACTION INDS INC	COM	58449L100	4738	200245	SH	DEFINED	3
MEDICINES CO	COM	584688105	3	158	SH	DEFINED	18, 2
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	127053	4164290	SH	DEFINED	8
MEDICIS PHARMACEUTICAL CORP	NOTE 1.500% 6/0	584690AB7	200	2000	PRN	DEFINED	18
MEDIS TECHNOLOGIES LTD	COM	58500P107	325	25000	SH	DEFINED	18
MEDTRONIC INC	NOTE 1.500% 4/1	585055AL0	141	127000	PRN	DEFINED	18
MEDTRONIC INC	COM	585055106	61	1075	SH	DEFINED	18, 2
MEDTRONIC INC	COM	585055106	15217	269760	SH	DEFINED	1
MEDTRONIC INC	COM	585055106	29532	523532	SH	DEFINED	2
MEDTRONIC INC	COM	585055106	16404	290789	SH	DEFINED	3
MEDTRONIC INC	COM	585055106	1134	20100	SH	DEFINED	11
MEDTRONIC INC	COM	585055106	7041	124818	SH	DEFINED	17
MEDTRONIC INC	COM	585055106	282263	5003772	SH	DEFINED	18
MEDTRONIC INC	COM	585055106	3424	60683	SH	DEFINED	20
MEDTRONIC INC	NOTE 1.500% 4/1	585055AL0	1107	1000000	PRN	DEFINED	21
MEMC ELECTR MATLS INC	COM	552715104	12251	208140	SH	DEFINED	1
MEMC ELECTR MATLS INC	COM	552715104	8	142	SH	DEFINED	2
MEMC ELECTR MATLS INC	COM	552715104	18948	321902	SH	DEFINED	3
MEMC ELECTR MATLS INC	COM	552715104	2428	41250	SH	DEFINED	11
MEMC ELECTR MATLS INC	COM	552715104	51	850	SH	DEFINED	16
MEMC ELECTR MATLS INC	COM	552715104	3796	64500	SH	DEFINED	17
MEMC ELECTR MATLS INC	COM	552715104	31975	543226	SH	DEFINED	18
MEMC ELECTR MATLS INC	COM	552715104	189	3200	SH	DEFINED	20
MENS WEARHOUSE INC	COM	587118100	4547	90000	SH	DEFINED	21
MENS WEARHOUSE INC	COM	587118100	17397	344342	SH	DEFINED	18
MENS WEARHOUSE INC	COM	587118100	59597	1179671	SH	DEFINED	3

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

MENS WEARHOUSE INC	COM	587118100	31	600	SH	DEFINED	16
MENTOR CORP MINN	COM	587188103	16741	363530	SH	DEFINED	3
MENTOR CORP MINN	COM	587188103	93	2000	SH	DEFINED	18
MENTOR GRAPHICS CORP	SDCV 6.250% 3/0	587200AF3	1933	1675000	PRN	DEFINED	18
MENTOR GRAPHICS CORP	COM	587200106	15113	1000810	SH	DEFINED	3
MENTOR GRAPHICS CORP	SDCV 6.250% 3/0	587200AF3	5769	5000000	PRN	DEFINED	21
MENTOR GRAPHICS CORP	COM	587200106	4	200	SH	DEFINED	18
MENTOR GRAPHICS CORP	COM	587200106	30	2000	SH	DEFINED	11
MERCADOLIBRE INC	COM	58733R102	4968	137000	SH	DEFINED	18
MERCADOLIBRE INC	COM	58733R102	14505	400000	SH	DEFINED	8
MERCANTILE BANK CORP	COM	587376104	1288	59973	SH	DEFINED	6
MERCER INS GROUP INC	COM	587902107	801	45230	SH	DEFINED	6
MERCER INTL INC	COM	588056101	98	10400	SH	DEFINED	17
MERCHANTS BANCSHARES	COM	588448100	1322	56120	SH	DEFINED	6
MERCK & CO INC	COM	589331107	50891	984540	SH	DEFINED	3
MERCK & CO INC	COM	589331107	156	3000	SH	DEFINED	18, 2
MERCK & CO INC	COM	589331107	2683	51900	SH	DEFINED	2
MERCK & CO INC	COM	589331107	34892	675018	SH	DEFINED	6
MERCK & CO INC	COM	589331107	1332	25773	SH	DEFINED	11
MERCK & CO INC	COM	589331107	264	5100	SH	DEFINED	16
MERCK & CO INC	COM	589331107	19204	371514	SH	DEFINED	17
MERCK & CO INC	COM	589331107	50571	978345	SH	DEFINED	18
MERCK & CO INC	COM	589331107	176	3400	SH	DEFINED	20
MERCK & CO INC	COM	589331107	14425	279052	SH	DEFINED	24
MERCK & CO INC	COM	589331107	3651	70622	SH	DEFINED	1
MERCURY GENL CORP NEW	COM	589400100	34932	647720	SH	DEFINED	6
MERCURY GENL CORP NEW	COM	589400100	2	22	SH	DEFINED	18
MEREDITH CORP	COM	589433101	2813	49084	SH	DEFINED	18
MEREDITH CORP	COM	589433101	55	950	SH	DEFINED	24
MEREDITH CORP	COM	589433101	25838	450918	SH	DEFINED	3
MEREDITH CORP	COM	589433101	34	600	SH	DEFINED	11
MERIDIAN BIOSCIENCE INC	COM	589584101	376	12388	SH	DEFINED	2
MERIDIAN GOLD INC	COM	589975101	4408	133144	SH	DEFINED	18
MERIDIAN RESOURCE CORP	COM	58977Q109	341	137498	SH	DEFINED	6
MERITAGE HOMES CORP	COM	59001A102	2	102	SH	DEFINED	18, 2
MERITAGE HOMES CORP	COM	59001A102	121	8500	SH	DEFINED	8
MERITAGE HOMES CORP	COM	59001A102	29652	2100000	SH	DEFINED	13
MERIX CORP	COM	590049102	1131	199760	SH	DEFINED	6
MERRILL LYNCH & CO INC	COM	590188108	281	3941	SH	DEFINED	1
MERRILL LYNCH & CO INC	COM	590188108	1757	24650	SH	DEFINED	11
MERRILL LYNCH & CO INC	COM	590188108	271	3807	SH	DEFINED	2
MERRILL LYNCH & CO INC	COM	590188108	35148	493088	SH	DEFINED	3
MERRILL LYNCH & CO INC	COM	590188108	105011	1468052	SH	DEFINED	6
MERRILL LYNCH & CO INC	COM	590188108	4990	70000	SH	DEFINED	8
MERRILL LYNCH & CO INC	COM	590188108	6572	92205	SH	DEFINED	17
MERRILL LYNCH & CO INC	COM	590188108	24831	348349	SH	DEFINED	20
MERRILL LYNCH & CO INC	NOTE 3/1	590188W46	1413	1253000	PRN	DEFINED	18
MERRILL LYNCH & CO INC	NOTE 3/1	590188W46	4285	3800000	PRN	DEFINED	21
MERRILL LYNCH & CO INC	COM	590188108	3078	43180	SH	DEFINED	18, 2
MERRILL LYNCH & CO INC	COM	590188108	1676884	23525297	SH	DEFINED	18
MESA AIR GROUP INC	COM	590479101	2310	520190	SH	DEFINED	6
MESA AIR GROUP INC	COM	590479101	29	6500	SH	DEFINED	2
METAL MGMT INC	COM NEW	591097209	15339	282990	SH	DEFINED	3
METALICO INC	COM	591176102	630	69130	SH	DEFINED	6
METHODE ELECTRS INC	COM	591520200	504	33440	SH	DEFINED	3
METLIFE INC	COM	59156R108	2441	35000	SH	DEFINED	1
METLIFE INC	COM	59156R108	96413	1382647	SH	DEFINED	6
METLIFE INC	COM	59156R108	5	60	SH	DEFINED	18, 2
METLIFE INC	COM	59156R108	507	7276	SH	DEFINED	11
METLIFE INC	COM	59156R108	6413	91960	SH	DEFINED	15
METLIFE INC	COM	59156R108	819	11733	SH	DEFINED	16
METLIFE INC	COM	59156R108	1743	25003	SH	DEFINED	17

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

METLIFE INC	COM	59156R108	663	9501	SH	DEFINED	18
METLIFE INC	COM	59156R108	3864	55400	SH	DEFINED	23
METLIFE INC	COM	59156R108	42114	603950	SH	DEFINED	3
METLIFE INC	COM	59156R108	31	451	SH	DEFINED	2
METSO CORP	SPONSORED ADR	592671101	1	5	SH	DEFINED	18
METTLER TOLEDO INTERNATIONAL	COM	592688105	52702	516681	SH	DEFINED	18
METTLER TOLEDO INTERNATIONAL	COM	592688105	87	850	SH	DEFINED	6
METTLER TOLEDO INTERNATIONAL	COM	592688105	15	150	SH	DEFINED	2
METTLER TOLEDO INTERNATIONAL	COM	592688105	122	1193	SH	DEFINED	18,2
MF GLOBAL LTD	SHS	G60642108	3566	12280	SH	DEFINED	3
MGE ENERGY INC	COM	55277P104	8	225	SH	DEFINED	17
MGE ENERGY INC	COM	55277P104	2005	59957	SH	DEFINED	18
MGI PHARMA INC	COM	552880106	24	839	SH	DEFINED	18,2
MGI PHARMA INC	COM	552880106	5489	197570	SH	DEFINED	3
MGI PHARMA INC	COM	552880106	23957	862353	SH	DEFINED	18
MGIC INVT CORP WIS	COM	552848103	5	135	SH	DEFINED	18,2
MGIC INVT CORP WIS	COM	552848103	141	4340	SH	DEFINED	6
MGIC INVT CORP WIS	COM	552848103	3	95	SH	DEFINED	17
MGIC INVT CORP WIS	COM	552848103	8	246	SH	DEFINED	2
MGIC INVT CORP WIS	COM	552848103	387	11951	SH	DEFINED	3
MGIC INVT CORP WIS	COM	552848103	156	4820	SH	DEFINED	24
MGIC INVT CORP WIS	COM	552848103	114	3512	SH	DEFINED	18
MGM MIRAGE	COM	552953101	34	378	SH	DEFINED	2
MGM MIRAGE	COM	552953101	268	3000	SH	DEFINED	11
MGM MIRAGE	COM	552953101	5	60	SH	DEFINED	17
MI DEVS INC	CL A SUB VTG	55304X104	25	751	SH	DEFINED	18
MI DEVS INC	CL A SUB VTG	55304X104	1406	42450	SH	DEFINED	3
MICREL INC	COM	594793101	6421	594460	SH	DEFINED	3
MICROCHIP TECHNOLOGY INC	COM	595017104	10361	285265	SH	DEFINED	18
MICROCHIP TECHNOLOGY INC	COM	595017104	69	1900	SH	DEFINED	17
MICROCHIP TECHNOLOGY INC	COM	595017104	8775	241600	SH	DEFINED	1
MICROCHIP TECHNOLOGY INC	COM	595017104	2	45	SH	DEFINED	6
MICROCHIP TECHNOLOGY INC	COM	595017104	1189	32734	SH	DEFINED	3
MICROCHIP TECHNOLOGY INC	COM	595017104	18	500	SH	DEFINED	2
MICROMET INC	COM	59509C105	1139	574942	SH	DEFINED	18
MICROMET INC	COM	59509C105	27	13241	SH	DEFINED	20
MICRON TECHNOLOGY INC	COM	595112103	7578	682700	SH	DEFINED	20
MICRON TECHNOLOGY INC	COM	595112103	46220	4163884	SH	DEFINED	8
MICRON TECHNOLOGY INC	COM	595112103	510	45860	SH	DEFINED	6
MICRON TECHNOLOGY INC	COM	595112103	1252	112731	SH	DEFINED	3
MICRON TECHNOLOGY INC	COM	595112103	1	110	SH	DEFINED	2
MICRON TECHNOLOGY INC	COM	595112103	578	51996	SH	DEFINED	18,2
MICRON TECHNOLOGY INC	COM	595112103	576697	51954617	SH	DEFINED	18
MICROS SYS INC	COM	594901100	32245	495540	SH	DEFINED	3
MICROS SYS INC	COM	594901100	9329	143365	SH	DEFINED	18
MICROSEMI CORP	COM	595137100	2	57	SH	DEFINED	18
MICROSEMI CORP	COM	595137100	9	315	SH	DEFINED	2
MICROSEMI CORP	COM	595137100	7306	262030	SH	DEFINED	3
MICROSOFT CORP	COM	594918104	110614	3754713	SH	DEFINED	3
MICROSOFT CORP	COM	594918104	20581	698599	SH	DEFINED	1
MICROSOFT CORP	COM	594918104	5146	174662	SH	DEFINED	18,2
MICROSOFT CORP	COM	594918104	674	22858	SH	DEFINED	24
MICROSOFT CORP	COM	594918104	34087	1157058	SH	DEFINED	2
MICROSOFT CORP	COM	594918104	11932	405000	SH	DEFINED	8
MICROSOFT CORP	COM	594918104	34026	1159512	SH	DEFINED	6
MICROSOFT CORP	COM	594918104	2376	80645	SH	DEFINED	11
MICROSOFT CORP	COM	594918104	6108	207330	SH	DEFINED	15
MICROSOFT CORP	COM	594918104	536	18185	SH	DEFINED	16
MICROSOFT CORP	COM	594918104	53972	1832932	SH	DEFINED	17
MICROSOFT CORP	COM	594918104	1721951	58450472	SH	DEFINED	18
MICROSOFT CORP	COM	594918104	12752	432838	SH	DEFINED	20
MICROSOFT CORP	COM	594918104	6541	222000	SH	DEFINED	23

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

MICROSTRATEGY INC	CL A NEW	594972408	40	500	SH	DEFINED	2
MID-AMER APT CMNTYS INC	COM	59522J103	10069	201981	SH	DEFINED	18
MID-AMER APT CMNTYS INC	COM	59522J103	3	54	SH	DEFINED	17
MIDAS GROUP INC	COM	595626102	24	1220	SH	DEFINED	3
MIDAS GROUP INC	COM	595626102	12289	651202	SH	DEFINED	6
MIDCAP SPDR TR	UNIT SER 1	595635103	33	200	SH	DEFINED	18
MIDLAND CO	COM	597486109	5461	99348	SH	DEFINED	18
MIDLAND CO	COM	597486109	152	2772	SH	DEFINED	17
MIDLAND CO	COM	597486109	14926	271571	SH	DEFINED	6
MIDWEST BANC HOLDINGS INC	COM	598251106	5536	374752	SH	DEFINED	18
MILACRON INC	COM NEW	598709301	16	2240	SH	DEFINED	2
MILLENNIUM PHARMACEUTICALS I	COM	599902103	530	52124	SH	DEFINED	3
MILLENNIUM PHARMACEUTICALS I	COM	599902103	17	1700	SH	DEFINED	2
MILLENNIUM PHARMACEUTICALS I	COM	599902103	436	42863	SH	DEFINED	18, 2
MILLENNIUM PHARMACEUTICALS I	COM	599902103	366632	36121304	SH	DEFINED	18
MILLENNIUM PHARMACEUTICALS I	COM	599902103	111	10840	SH	DEFINED	6
MILLENNIUM PHARMACEUTICALS I	COM	599902103	2467	242976	SH	DEFINED	20
MILLER HERMAN INC	COM	600544100	5122	188700	SH	DEFINED	6
MILLER HERMAN INC	COM	600544100	14468	533066	SH	DEFINED	3
MILLER HERMAN INC	COM	600544100	122	4500	SH	DEFINED	17
MILLER HERMAN INC	COM	600544100	65	2400	SH	DEFINED	2
MILLER HERMAN INC	COM	600544100	15715	579009	SH	DEFINED	18
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	5666	67527	SH	DEFINED	3
MILLIPORE CORP	COM	601073109	24364	321415	SH	DEFINED	1
MILLIPORE CORP	COM	601073109	3254	42919	SH	DEFINED	23
MILLIPORE CORP	COM	601073109	127	1680	SH	DEFINED	17
MILLIPORE CORP	COM	601073109	799	10532	SH	DEFINED	3
MILLIPORE CORP	COM	601073109	5	65	SH	DEFINED	18, 2
MILLIPORE CORP	COM	601073109	136	1800	SH	DEFINED	11
MINE SAFETY APPLIANCES CO	COM	602720104	236	5000	SH	DEFINED	18
MINEFINDERS LTD	COM	602900102	346	32400	SH	DEFINED	3
MIPS TECHNOLOGIES INC	COM	604567107	3	376	SH	DEFINED	18
MIRANT CORP NEW	COM	60467R100	1	13	SH	DEFINED	17
MIRANT CORP NEW	*W EXP 01/03/201	60467R118	6	289	SH	DEFINED	17
MIRANT CORP NEW	COM	60467R100	3	50	SH	DEFINED	6
MIRANT CORP NEW	COM	60467R100	4747	116685	SH	DEFINED	3
MITSUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	103	11290	SH	DEFINED	2
MITSUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	71	7755	SH	DEFINED	18, 2
MITSUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	66674	7433312	SH	DEFINED	6
MITSUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	34467	3795864	SH	DEFINED	18
MITSUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	2803	311620	SH	DEFINED	17
mitsui & co ltd	ADR	606827202	5	9	SH	DEFINED	17
mitsui & co ltd	ADR	606827202	39	79	SH	DEFINED	18
MKS INSTRUMENT INC	COM	55306N104	3	148	SH	DEFINED	18, 2
MKS INSTRUMENT INC	COM	55306N104	18546	975042	SH	DEFINED	6
MOBILE MINI INC	COM	60740F105	1	20	SH	DEFINED	18
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	2426	35000	SH	DEFINED	3
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	67280	970700	SH	DEFINED	15
MODINE MFG CO	COM	607828100	7846	294726	SH	DEFINED	6
MOHAWK INDS INC	COM	608190104	20513	252306	SH	DEFINED	18
MOHAWK INDS INC	COM	608190104	108	1320	SH	DEFINED	6
MOHAWK INDS INC	COM	608190104	23	275	SH	DEFINED	18, 2
MOHAWK INDS INC	COM	608190104	1566	19250	SH	DEFINED	3
MOLEX INC	COM	608554101	589	21849	SH	DEFINED	3
MOLEX INC	COM	608554101	77	2840	SH	DEFINED	6
MOLEX INC	COM	608554101	13	451	SH	DEFINED	18
MOLEX INC	CL A	608554200	46	1820	SH	DEFINED	1
MOLEX INC	CL A	608554200	175	6887	SH	DEFINED	2
MOLEX INC	CL A	608554200	25	953	SH	DEFINED	18
MOLINA HEALTHCARE INC	COM	60855R100	8458	233194	SH	DEFINED	3
MOLSON COORS BREWING CO	CL B	60871R209	469	4710	SH	DEFINED	17
MOLSON COORS BREWING CO	CL B	60871R209	60	592	SH	DEFINED	24

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

MOLSON COORS BREWING CO	CL B	60871R209	154	1545	SH	DEFINED	18
MOLSON COORS BREWING CO	NOTE 2.500% 7/3	60871RAA8	335	3000	PRN	DEFINED	18
MOLSON COORS BREWING CO	CL B	60871R209	40263	403955	SH	DEFINED	3
MOLSON COORS BREWING CO	CL B	60871R209	15	150	SH	DEFINED	6
MONARCH CASINO & RESORT INC	COM	609027107	5497	193200	SH	DEFINED	3
MONEYGRAM INTL INC	COM	60935Y109	1113	49238	SH	DEFINED	3
MONEYGRAM INTL INC	COM	60935Y109	2147	95000	SH	DEFINED	6
MONEYGRAM INTL INC	COM	60935Y109	32	1400	SH	DEFINED	17
MONOLITHIC PWR SYS INC	COM	609839105	4975	195865	SH	DEFINED	3
MONSANTO CO NEW	COM	61166W101	2192	25560	SH	DEFINED	1
MONSANTO CO NEW	COM	61166W101	234	2720	SH	DEFINED	20
MONSANTO CO NEW	COM	61166W101	41421	483089	SH	DEFINED	18
MONSANTO CO NEW	COM	61166W101	11730	136804	SH	DEFINED	17
MONSANTO CO NEW	COM	61166W101	321	3748	SH	DEFINED	11
MONSANTO CO NEW	COM	61166W101	198	2305	SH	DEFINED	2
MONSANTO CO NEW	COM	61166W101	6952	81074	SH	DEFINED	3
MONSTER WORLDWIDE INC	COM	611742107	60635	1780233	SH	DEFINED	18
MONSTER WORLDWIDE INC	COM	611742107	14	400	SH	DEFINED	18,2
MONSTER WORLDWIDE INC	COM	611742107	33	979	SH	DEFINED	2
MONSTER WORLDWIDE INC	COM	611742107	676	19819	SH	DEFINED	3
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	2	101	SH	DEFINED	18
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	100332	5668450	SH	DEFINED	8
MOODYS CORP	COM	615369105	1653	32783	SH	DEFINED	3
MOODYS CORP	COM	615369105	998	19800	SH	DEFINED	11
MOODYS CORP	COM	615369105	2041	40492	SH	DEFINED	17
MOODYS CORP	COM	615369105	24	474	SH	DEFINED	18
MOODYS CORP	COM	615369105	262	5204	SH	DEFINED	2
MOODYS CORP	COM	615369105	4	60	SH	DEFINED	18,2
MOOG INC	CL A	615394202	224	5107	SH	DEFINED	17
MOOG INC	CL A	615394202	743	16899	SH	DEFINED	18
MORGAN STANLEY	COM NEW	617446448	348	5527	SH	DEFINED	2
MORGAN STANLEY	COM NEW	617446448	2730	43322	SH	DEFINED	20
MORGAN STANLEY	COM NEW	617446448	144401	2292069	SH	DEFINED	18
MORGAN STANLEY	COM NEW	617446448	1226	19464	SH	DEFINED	17
MORGAN STANLEY	COM NEW	617446448	4410	70000	SH	DEFINED	8
MORGAN STANLEY	COM NEW	617446448	39898	633296	SH	DEFINED	3
MORGAN STANLEY	COM NEW	617446448	6	80	SH	DEFINED	18,2
MORGAN STANLEY	COM NEW	617446448	112060	1776456	SH	DEFINED	6
MORGAN STANLEY ASIA PAC FD I	COM	61744U106	360	16000	SH	DEFINED	18
MORGAN STANLEY INDIA INVS FD	COM	61745C105	115	2250	SH	DEFINED	18
MOSAIC CO	COM	61945A107	21	400	SH	DEFINED	17
MOSAIC CO	COM	61945A107	2461	45975	SH	DEFINED	11
MOSAIC CO	COM	61945A107	3	43	SH	DEFINED	18
MOSAIC CO	COM	61945A107	8130	151889	SH	DEFINED	3
MOSAIC CO	COM	61945A107	6	119	SH	DEFINED	2
MOTHERS WK INC	COM	619903107	791	42360	SH	DEFINED	6
MOTOROLA INC	COM	620076109	824046	44470896	SH	DEFINED	18
MOTOROLA INC	COM	620076109	379	20432	SH	DEFINED	18,2
MOTOROLA INC	COM	620076109	17487	943688	SH	DEFINED	20
MOTOROLA INC	COM	620076109	3106	167636	SH	DEFINED	17
MOTOROLA INC	COM	620076109	449	24225	SH	DEFINED	11
MOTOROLA INC	COM	620076109	387648	20919995	SH	DEFINED	8
MOTOROLA INC	COM	620076109	2	100	SH	DEFINED	6
MOTOROLA INC	COM	620076109	427	23035	SH	DEFINED	2
MOTOROLA INC	COM	620076109	12738	687383	SH	DEFINED	3
MOVADO GROUP INC	COM	624580106	7602	238151	SH	DEFINED	3
MOVE INC COM	COM	62458M108	2	700	SH	DEFINED	18
MPS GROUP INC	COM	553409103	20025	1795886	SH	DEFINED	3
MSC INDL DIRECT INC	CL A	553530106	7427	146800	SH	DEFINED	3
MSC INDL DIRECT INC	CL A	553530106	32801	648350	SH	DEFINED	18
MTS SYS CORP	COM	553777103	520	12500	SH	DEFINED	17
MUELLER INDS INC	COM	624756102	13951	386020	SH	DEFINED	18

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

MUELLER INDS INC	COM	624756102	24394	674970	SH	DEFINED	6
MUELLER INDS INC	COM	624756102	35	960	SH	DEFINED	17
MUELLER WTR PRODS INC	COM SER A	624758108	13	1000	SH	DEFINED	18
MUELLER WTR PRODS INC	COM SER B	624758207	22246	2022350	SH	DEFINED	6
MULTI COLOR CORP	COM	625383104	10	450	SH	DEFINED	2
MULTI FINELINE ELECTRONIX IN	COM	62541B101	2	100	SH	DEFINED	6
MULTIMEDIA GAMES INC	COM	625453105	33	3800	SH	DEFINED	6
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	46	2000	SH	DEFINED	18
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	3	150	SH	DEFINED	11
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	45	2000	SH	DEFINED	17
MURPHY OIL CORP	COM	626717102	7898	113000	SH	DEFINED	1
MURPHY OIL CORP	COM	626717102	7	100	SH	DEFINED	2
MURPHY OIL CORP	COM	626717102	15542	222367	SH	DEFINED	3
MURPHY OIL CORP	COM	626717102	16937	242322	SH	DEFINED	6
MURPHY OIL CORP	COM	626717102	70	996	SH	DEFINED	11
MURPHY OIL CORP	COM	626717102	26146	374096	SH	DEFINED	18
MYLAN LABS INC	COM	628530107	21788	1365148	SH	DEFINED	3
MYLAN LABS INC	COM	628530107	327	20428	SH	DEFINED	24
MYLAN LABS INC	COM	628530107	2318	145200	SH	DEFINED	23
MYLAN LABS INC	COM	628530107	17	1012	SH	DEFINED	18
MYLAN LABS INC	COM	628530107	38	2400	SH	DEFINED	17
MYLAN LABS INC	COM	628530107	601	37600	SH	DEFINED	16
MYLAN LABS INC	COM	628530107	1747	109400	SH	DEFINED	15
MYLAN LABS INC	COM	628530107	5020	314480	SH	DEFINED	6
MYLAN LABS INC	COM	628530107	20	1237	SH	DEFINED	2
MYLAN LABS INC	COM	628530107	4	247	SH	DEFINED	18, 2
MYLAN LABS INC	COM	628530107	18	1125	SH	DEFINED	11
MYRIAD GENETICS INC	COM	62855J104	47	900	SH	DEFINED	2
NABI BIOPHARMACEUTICALS	COM	629519109	90	22100	SH	DEFINED	20
NABI BIOPHARMACEUTICALS	COM	629519109	3908	962400	SH	DEFINED	18
NABORS INDS INC	NOTE 6/1	629568AL0	210	2000	PRN	DEFINED	18
NABORS INDS INC	NOTE 0.940% 5/1	629568AP1	941	975000	PRN	DEFINED	18
NABORS INDS INC	NOTE 0.940% 5/1	629568AP1	2895	3000000	PRN	DEFINED	21
NABORS INDUSTRIES LTD	SHS	G6359F103	135438	4401601	SH	DEFINED	18
NABORS INDUSTRIES LTD	SHS	G6359F103	18000	584982	SH	DEFINED	2
NABORS INDUSTRIES LTD	SHS	G6359F103	113	3676	SH	DEFINED	17
NABORS INDUSTRIES LTD	SHS	G6359F103	462	15000	SH	DEFINED	20
NABORS INDUSTRIES LTD	SHS	G6359F103	3778	122771	SH	DEFINED	3
NABORS INDUSTRIES LTD	SHS	G6359F103	18826	611826	SH	DEFINED	6
NABORS INDUSTRIES LTD	SHS	G6359F103	412	13380	SH	DEFINED	11
NABORS INDUSTRIES LTD	SHS	G6359F103	15	475	SH	DEFINED	18, 2
NACCO INDS INC	CL A	629579103	52	500	SH	DEFINED	2
NACCO INDS INC	CL A	629579103	3891	37600	SH	DEFINED	6
NALCO HOLDING COMPANY	COM	62985Q101	147605	4978222	SH	DEFINED	8
NALCO HOLDING COMPANY	COM	62985Q101	33	1100	SH	DEFINED	16
NALCO HOLDING COMPANY	COM	62985Q101	32668	1101754	SH	DEFINED	3
NALCO HOLDING COMPANY	COM	62985Q101	9	320	SH	DEFINED	1
NALCO HOLDING COMPANY	COM	62985Q101	15652	527890	SH	DEFINED	18
NAM TAI ELECTRS INC	COM PAR \$0.02	629865205	2420	192324	SH	DEFINED	3
NANOGEN INC	COM	630075109	605	828315	SH	DEFINED	18
NANOGEN INC	COM	630075109	39	52200	SH	DEFINED	20
NARA BANCORP INC	COM	63080P105	1369	87585	SH	DEFINED	3
NASDAQ STOCK MARKET INC	COM	631103108	158363	4202823	SH	DEFINED	18
NASDAQ STOCK MARKET INC	COM	631103108	9	232	SH	DEFINED	2
NASDAQ STOCK MARKET INC	COM	631103108	4249	112740	SH	DEFINED	3
NASDAQ STOCK MARKET INC	COM	631103108	70	1855	SH	DEFINED	17
NASDAQ STOCK MARKET INC	COM	631103108	3451	91585	SH	DEFINED	20
NASH FINCH CO	COM	631158102	42246	1060640	SH	DEFINED	6
NASTECH PHARMACEUTICAL INC	COM PAR \$0.006	631728409	1	16	SH	DEFINED	18
NATCO GROUP INC	CL A	63227W203	430	8300	SH	DEFINED	3
NATIONAL ATLANTIC HLDGS CORP	COM	63253Y107	608	65435	SH	DEFINED	6
NATIONAL BK GREECE S A	SPONSORED ADR	633643408	33	2500	SH	DEFINED	18, 2

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

NATIONAL BK GREECE S A	SPONSORED ADR	633643408	15328	1187280	SH	DEFINED	18
NATIONAL BK GREECE S A	SPONSORED ADR	633643408	26	2000	SH	DEFINED	2
NATIONAL CINEMEDIA INC	COM	635309107	1	40	SH	DEFINED	18
NATIONAL CITY CORP	COM	635405103	3166	126197	SH	DEFINED	2
NATIONAL CITY CORP	COM	635405103	2317	92349	SH	DEFINED	17
NATIONAL CITY CORP	COM	635405103	170	6736	SH	DEFINED	18
NATIONAL CITY CORP	COM	635405103	5	213	SH	DEFINED	1
NATIONAL CITY CORP	COM	635405103	27	1088	SH	DEFINED	11
NATIONAL CITY CORP	COM	635405103	445	17700	SH	DEFINED	6
NATIONAL CITY CORP	COM	635405103	2381	94888	SH	DEFINED	3
NATIONAL DENTEX CORP	COM	63563H109	441	27536	SH	DEFINED	6
NATIONAL DENTEX CORP	COM	63563H109	6853	428302	SH	DEFINED	18
NATIONAL FINL PARTNERS CORP	COM	63607P208	2	36	SH	DEFINED	18
NATIONAL FINL PARTNERS CORP	COM	63607P208	5	83	SH	DEFINED	18, 2
NATIONAL FINL PARTNERS CORP	COM	63607P208	5	94	SH	DEFINED	2
NATIONAL FINL PARTNERS CORP	COM	63607P208	14158	267220	SH	DEFINED	3
NATIONAL FUEL GAS CO N J	COM	636180101	87241	1863708	SH	DEFINED	18
NATIONAL FUEL GAS CO N J	COM	636180101	3301	70500	SH	DEFINED	6
NATIONAL GRID PLC	SPON ADR NEW	636274300	5	50	SH	DEFINED	18
NATIONAL GRID PLC	SPON ADR NEW	636274300	2	26	SH	DEFINED	17
NATIONAL GRID PLC	SPON ADR NEW	636274300	12	152	SH	DEFINED	2
NATIONAL INTERSTATE CORP	COM	63654U100	1021	33160	SH	DEFINED	3
NATIONAL INTERSTATE CORP	COM	63654U100	4011	130238	SH	DEFINED	6
NATIONAL MED HEALTH CARD SYS	COM NEW	636918302	302	31550	SH	DEFINED	6
NATIONAL OILWELL VARCO INC	COM	637071101	458	3170	SH	DEFINED	17
NATIONAL OILWELL VARCO INC	COM	637071101	39634	274281	SH	DEFINED	18
NATIONAL OILWELL VARCO INC	COM	637071101	244	1690	SH	DEFINED	11
NATIONAL OILWELL VARCO INC	COM	637071101	18411	124965	SH	DEFINED	2
NATIONAL OILWELL VARCO INC	COM	637071101	30677	212294	SH	DEFINED	3
NATIONAL PENN BANCSHARES INC	COM	637138108	10718	655080	SH	DEFINED	6
NATIONAL PENN BANCSHARES INC	COM	637138108	217	13261	SH	DEFINED	11
NATIONAL PENN BANCSHARES INC	COM	637138108	506	30900	SH	DEFINED	18
NATIONAL PRESTO INDS INC	COM	637215104	46	860	SH	DEFINED	18
NATIONAL PRESTO INDS INC	COM	637215104	42	800	SH	DEFINED	17
NATIONAL RETAIL PROPERTIES I	COM	637417106	61	2500	SH	DEFINED	11
NATIONAL RETAIL PROPERTIES I	COM	637417106	19770	810875	SH	DEFINED	3
NATIONAL SEMICONDUCTOR CORP	COM	637640103	21	746	SH	DEFINED	18
NATIONAL SEMICONDUCTOR CORP	COM	637640103	14081	519192	SH	DEFINED	3
NATIONAL SEMICONDUCTOR CORP	COM	637640103	3	110	SH	DEFINED	6
NATIONAL SEMICONDUCTOR CORP	COM	637640103	87222	3216150	SH	DEFINED	8
NATIONAL SEMICONDUCTOR CORP	COM	637640103	43	1572	SH	DEFINED	17
NATIONAL WESTMINSTER BK PLC	SPON ADR C	638539882	31	1236	SH	DEFINED	18
NATIONAL WESTMINSTER BK PLC	SPON ADR C	638539882	13	500	SH	DEFINED	17
NATIONAL WESTN LIFE INS CO	CL A	638522102	7969	31130	SH	DEFINED	6
NATIONWIDE FINL SVCS INC	CL A	638612101	33	615	SH	DEFINED	17
NATIONWIDE FINL SVCS INC	CL A	638612101	7638	141900	SH	DEFINED	6
NATIONWIDE FINL SVCS INC	CL A	638612101	1261	23420	SH	DEFINED	3
NATIONWIDE FINL SVCS INC	CL A	638612101	6	107	SH	DEFINED	2
NATIONWIDE FINL SVCS INC	CL A	638612101	7	121	SH	DEFINED	11
NATIONWIDE HEALTH PPTYS INC	COM	638620104	350	11600	SH	DEFINED	17
NATIONWIDE HEALTH PPTYS INC	COM	638620104	1019	33814	SH	DEFINED	3
NATURAL RESOURCE PARTNERS L	COM UNIT L P	63900P103	3	90	SH	DEFINED	2
NATURAL RESOURCE PARTNERS L	COM UNIT L P	63900P103	75	2400	SH	DEFINED	17
NAVIGANT CONSULTING INC	COM	63935N107	3	229	SH	DEFINED	18, 2
NAVIGATORS GROUP INC	COM	638904102	2197	40490	SH	DEFINED	3
NAVIGATORS GROUP INC	COM	638904102	8702	160400	SH	DEFINED	6
NAVIGATORS GROUP INC	COM	638904102	1	5	SH	DEFINED	18
NAVIGATORS GROUP INC	COM	638904102	38	700	SH	DEFINED	1
NAVIOS MARITIME HOLDINGS INC	COM	Y62196103	1358	115330	SH	DEFINED	3
NAVIOS MARITIME HOLDINGS INC	COM	Y62196103	3	211	SH	DEFINED	18, 2
NAVTEQ CORP	COM	63936L100	3907	50110	SH	DEFINED	1
NAVTEQ CORP	COM	63936L100	199530	2559055	SH	DEFINED	8

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

NAVTEQ CORP	COM	63936L100	12	145	SH	DEFINED	18
NBT BANCORP INC	COM	628778102	11	500	SH	DEFINED	17
NBT BANCORP INC	COM	628778102	14720	677058	SH	DEFINED	6
NBTY INC	COM	628782104	4885	120300	SH	DEFINED	23
NBTY INC	COM	628782104	11734	289000	SH	DEFINED	6
NBTY INC	COM	628782104	25	600	SH	DEFINED	16
NBTY INC	COM	628782104	1	11	SH	DEFINED	18
NBTY INC	COM	628782104	140	3450	SH	DEFINED	17
NBTY INC	COM	628782104	39	970	SH	DEFINED	2
NBTY INC	COM	628782104	34785	856751	SH	DEFINED	3
NCI BUILDING SYS INC	COM	628852105	38867	899476	SH	DEFINED	6
NCI BUILDING SYS INC	COM	628852105	14178	328102	SH	DEFINED	18
NCR CORP NEW	COM	62886E108	7325	147084	SH	DEFINED	3
NCR CORP NEW	COM	62886E108	7	138	SH	DEFINED	17
NCR CORP NEW	COM	62886E108	225	4526	SH	DEFINED	2
NCR CORP NEW	COM	62886E108	15	284	SH	DEFINED	18
NEENAH PAPER INC	COM	640079109	2	72	SH	DEFINED	2
NEENAH PAPER INC	COM	640079109	0	15	SH	DEFINED	17
NEENAH PAPER INC	COM	640079109	17598	531810	SH	DEFINED	6
NEKTAR THERAPEUTICS	COM	640268108	5	500	SH	DEFINED	18
NEKTAR THERAPEUTICS	COM	640268108	356	40300	SH	DEFINED	6
NEKTAR THERAPEUTICS	COM	640268108	8	907	SH	DEFINED	2
NEKTAR THERAPEUTICS	COM	640268108	3	274	SH	DEFINED	18, 2
NELNET INC	CL A	64031N108	16	825	SH	DEFINED	18, 2
NELNET INC	CL A	64031N108	10658	584280	SH	DEFINED	6
NELNET INC	CL A	64031N108	9690	531249	SH	DEFINED	18
NEON COMMUNICATIONS GROUP IN	COM	64050T101	420	85344	SH	DEFINED	14
NESS TECHNOLOGIES INC	COM	64104X108	30296	2774292	SH	DEFINED	6
NESS TECHNOLOGIES INC	COM	64104X108	577	52750	SH	DEFINED	3
NET SERVICOS DE COMUNICACAO	SPONSD ADR NEW	64109T201	566	34100	SH	DEFINED	16
NETEASE COM INC	SPONSORED ADR	64110W102	114920	6800000	SH	DEFINED	13
NETFLIX INC	COM	64110L106	155625	7500000	SH	DEFINED	13
NETGEAR INC	COM	64111Q104	14803	486619	SH	DEFINED	3
NETGEAR INC	COM	64111Q104	7708	253385	SH	DEFINED	18
NETGEAR INC	COM	64111Q104	4	99	SH	DEFINED	18, 2
NETLOGIC MICROSYSTEMS INC	COM	64118B100	36	1000	SH	DEFINED	11
NETLOGIC MICROSYSTEMS INC	COM	64118B100	2	50	SH	DEFINED	18
NETWORK APPLIANCE INC	COM	64120L104	784	29129	SH	DEFINED	1
NETWORK APPLIANCE INC	COM	64120L104	342	12700	SH	DEFINED	20
NETWORK APPLIANCE INC	COM	64120L104	52122	1936876	SH	DEFINED	18
NETWORK APPLIANCE INC	COM	64120L104	9591	356408	SH	DEFINED	17
NETWORK APPLIANCE INC	COM	64120L104	3931	146076	SH	DEFINED	11
NETWORK APPLIANCE INC	COM	64120L104	1433	53246	SH	DEFINED	3
NETWORK APPLIANCE INC	COM	64120L104	43	1616	SH	DEFINED	2
NETWORK EQUIP TECHNOLOGIES	COM	641208103	2897	199725	SH	DEFINED	3
NETWORK EQUIP TECHNOLOGIES	COM	641208103	508	35000	SH	DEFINED	18
NEUSTAR INC	CL A	64126X201	291	8500	SH	DEFINED	11
NEUSTAR INC	CL A	64126X201	42	1205	SH	DEFINED	18
NEW JERSEY RES	COM	646025106	4560	91950	SH	DEFINED	3
NEW JERSEY RES	COM	646025106	8099	163300	SH	DEFINED	6
NEW JERSEY RES	COM	646025106	17	346	SH	DEFINED	17
NEW JERSEY RES	COM	646025106	5091	102642	SH	DEFINED	18
NEW ORIENTAL ED & TECH GRP I	SPON ADR	647581107	8693	130600	SH	DEFINED	16
NEW YORK & CO INC	COM	649295102	161	26350	SH	DEFINED	3
NEW YORK & CO INC	COM	649295102	2366	387816	SH	DEFINED	6
NEW YORK CMNTY BANCORP INC	COM	649445103	47	2426	SH	DEFINED	18, 2
NEW YORK CMNTY BANCORP INC	COM	649445103	1452	76216	SH	DEFINED	20
NEW YORK CMNTY BANCORP INC	COM	649445103	142245	7466894	SH	DEFINED	18
NEW YORK CMNTY BANCORP INC	COM	649445103	19	1000	SH	DEFINED	17
NEW YORK CMNTY BANCORP INC	COM	649445103	18	950	SH	DEFINED	2
NEW YORK CMNTY BANCORP INC	COM	649445103	548	28700	SH	DEFINED	6
NEW YORK TIMES CO	CL A	650111107	422	21332	SH	DEFINED	3

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

NEW YORK TIMES CO	CL A	650111107	5821	294570	SH	DEFINED	6
NEW YORK TIMES CO	CL A	650111107	24	1200	SH	DEFINED	11
NEW YORK TIMES CO	CL A	650111107	32	1600	SH	DEFINED	17
NEW YORK TIMES CO	CL A	650111107	135	6806	SH	DEFINED	18
NEW YORK TIMES CO	CL A	650111107	11	538	SH	DEFINED	24
NEWALLIANCE BANCSHARES INC	COM	650203102	86	5849	SH	DEFINED	17
NEWALLIANCE BANCSHARES INC	COM	650203102	5903	402050	SH	DEFINED	18
NEWALLIANCE BANCSHARES INC	COM	650203102	5495	374300	SH	DEFINED	6
NEWELL RUBBERMAID INC	COM	651229106	29	1000	SH	DEFINED	18,2
NEWELL RUBBERMAID INC	COM	651229106	235	8137	SH	DEFINED	2
NEWELL RUBBERMAID INC	COM	651229106	1191	41318	SH	DEFINED	3
NEWELL RUBBERMAID INC	COM	651229106	27671	960100	SH	DEFINED	6
NEWELL RUBBERMAID INC	COM	651229106	40	1400	SH	DEFINED	11
NEWELL RUBBERMAID INC	COM	651229106	1608	55791	SH	DEFINED	17
NEWELL RUBBERMAID INC	COM	651229106	398	13788	SH	DEFINED	18
NEWFIELD EXPL CO	COM	651290108	25	516	SH	DEFINED	11
NEWFIELD EXPL CO	COM	651290108	283841	5893688	SH	DEFINED	18
NEWFIELD EXPL CO	COM	651290108	213	4410	SH	DEFINED	6
NEWFIELD EXPL CO	COM	651290108	26	525	SH	DEFINED	18,2
NEWFIELD EXPL CO	COM	651290108	1113	23100	SH	DEFINED	20
NEWMONT MINING CORP	COM	651639106	273	6114	SH	DEFINED	2
NEWMONT MINING CORP	COM	651639106	3119	69714	SH	DEFINED	3
NEWMONT MINING CORP	COM	651639106	37448	829471	SH	DEFINED	6
NEWMONT MINING CORP	COM	651639106	1735	38778	SH	DEFINED	18
NEWPARK RES INC	COM PAR \$.01NEW	651718504	30	5559	SH	DEFINED	2
NEWPORT CORP	COM	651824104	18	1150	SH	DEFINED	2
NEWS CORP	CL B	65248E203	2812	120185	SH	DEFINED	23
NEWS CORP	CL A	65248E104	5	210	SH	DEFINED	18,2
NEWS CORP	CL A	65248E104	436	19808	SH	DEFINED	1
NEWS CORP	CL A	65248E104	39	1765	SH	DEFINED	2
NEWS CORP	CL A	65248E104	1071	48660	SH	DEFINED	6
NEWS CORP	CL B	65248E203	28	1200	SH	DEFINED	17
NEWS CORP	CL B	65248E203	32285	1388552	SH	DEFINED	6
NEWS CORP	CL B	65248E203	736	31427	SH	DEFINED	3
NEWS CORP	CL B	65248E203	9	400	SH	DEFINED	2
NEWS CORP	CL B	65248E203	641	27392	SH	DEFINED	18,2
NEWS CORP	CL B	65248E203	11865	507226	SH	DEFINED	20
NEWS CORP	CL A	65248E104	40478	1840744	SH	DEFINED	18
NEWS CORP	CL A	65248E104	17056	775597	SH	DEFINED	3
NEWS CORP	CL A	65248E104	43	1938	SH	DEFINED	17
NEWS CORP	CL A	65248E104	22	1002	SH	DEFINED	11
NEWS CORP	CL B	65248E203	795181	33996593	SH	DEFINED	18
NEWS CORP	CL A	65248E104	1	1	SH	DEFINED	24
NEXCEN BRANDS INC	COM	653351106	10118	1505600	SH	DEFINED	18
NEXEN INC	COM	65334H102	16	500	SH	DEFINED	18
NEXEN INC	COM	65334H102	14055	460200	SH	DEFINED	3
NICOR INC	COM	654086107	20073	467900	SH	DEFINED	6
NICOR INC	COM	654086107	290	6755	SH	DEFINED	3
NICOR INC	COM	654086107	13	300	SH	DEFINED	2
NICOR INC	COM	654086107	131	3050	SH	DEFINED	18
NIDEC CORP	SPONSORED ADR	654090109	6	294	SH	DEFINED	24
NII HLDGS INC	NOTE 2.750% 8/1	62913FAF9	6095	3500000	PRN	DEFINED	21
NII HLDGS INC	CL B NEW	62913F201	21	248	SH	DEFINED	18
NII HLDGS INC	CL B NEW	62913F201	473282	5761181	SH	DEFINED	13
NII HLDGS INC	CL B NEW	62913F201	1807	22000	SH	DEFINED	11
NII HLDGS INC	CL B NEW	62913F201	120800	1470470	SH	DEFINED	8
NII HLDGS INC	NOTE 2.750% 8/1	62913FAF9	1002	575000	PRN	DEFINED	18
NII HLDGS INC	CL B NEW	62913F201	8	100	SH	DEFINED	17
NIKE INC	CL B	654106103	12	200	SH	DEFINED	11
NIKE INC	CL B	654106103	886	15100	SH	DEFINED	18,2
NIKE INC	CL B	654106103	594	10120	SH	DEFINED	2
NIKE INC	CL B	654106103	32079	546853	SH	DEFINED	3

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

NIKE INC	CL B	654106103	10	160	SH	DEFINED	6
NIKE INC	CL B	654106103	2101	35800	SH	DEFINED	15
NIKE INC	CL B	654106103	65	1100	SH	DEFINED	17
NIKE INC	CL B	654106103	36	612	SH	DEFINED	18
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	3	150	SH	DEFINED	17
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	80	3432	SH	DEFINED	18, 2
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	4	175	SH	DEFINED	2
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	965	43725	SH	DEFINED	6
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	22796	979623	SH	DEFINED	18
NIS GROUP CO LTD	SP ADR 10 ORD	654655109	23	12771	SH	DEFINED	6
NIS GROUP CO LTD	SP ADR 10 ORD	654655109	1	175	SH	DEFINED	18
NISOURCE INC	COM	65473P105	40	2062	SH	DEFINED	18, 2
NISOURCE INC	COM	65473P105	784	40935	SH	DEFINED	3
NISOURCE INC	COM	65473P105	317	16560	SH	DEFINED	6
NISOURCE INC	COM	65473P105	347	18117	SH	DEFINED	17
NISOURCE INC	COM	65473P105	60705	3171582	SH	DEFINED	18
NISOURCE INC	COM	65473P105	78	4064	SH	DEFINED	2
NISSAN MOTORS	SPONSORED ADR	654744408	20	985	SH	DEFINED	2
NISSAN MOTORS	SPONSORED ADR	654744408	1	59	SH	DEFINED	17
NN INC	COM	629337106	2168	220932	SH	DEFINED	6
NOBEL LEARNING CMNTYS INC	COM	654889104	75	5000	SH	DEFINED	18
NOBLE CORPORATION	SHS	G65422100	20	398	SH	DEFINED	2
NOBLE CORPORATION	SHS	G65422100	86	1735	SH	DEFINED	18, 2
NOBLE CORPORATION	SHS	G65422100	13244	270000	SH	DEFINED	8
NOBLE CORPORATION	SHS	G65422100	34441	702143	SH	DEFINED	3
NOBLE CORPORATION	SHS	G65422100	1	20	SH	DEFINED	6
NOBLE CORPORATION	SHS	G65422100	32006	652512	SH	DEFINED	18
NOBLE CORPORATION	SHS	G65422100	2481	50580	SH	DEFINED	17
NOBLE CORPORATION	SHS	G65422100	172	3500	SH	DEFINED	11
NOBLE ENERGY INC	COM	655044105	353	5040	SH	DEFINED	17
NOBLE ENERGY INC	COM	655044105	30	417	SH	DEFINED	18
NOBLE ENERGY INC	COM	655044105	36	515	SH	DEFINED	2
NOBLE ENERGY INC	COM	655044105	6382	91113	SH	DEFINED	3
NOKIA CORP	SPONSORED ADR	654902204	15	400	SH	DEFINED	1
NOKIA CORP	SPONSORED ADR	654902204	7749	204275	SH	DEFINED	20
NOKIA CORP	SPONSORED ADR	654902204	396811	10461663	SH	DEFINED	18
NOKIA CORP	SPONSORED ADR	654902204	39321	1037353	SH	DEFINED	17
NOKIA CORP	SPONSORED ADR	654902204	523	13795	SH	DEFINED	11
NOKIA CORP	SPONSORED ADR	654902204	433950	11440800	SH	DEFINED	8
NOKIA CORP	SPONSORED ADR	654902204	23270	613498	SH	DEFINED	2
NOKIA CORP	SPONSORED ADR	654902204	456	12011	SH	DEFINED	18, 2
NOKIA CORP	SPONSORED ADR	654902204	256954	6808500	SH	DEFINED	6
NOMURA HLDGS INC	SPONSORED ADR	65535H208	21914	1316132	SH	DEFINED	18
NOMURA HLDGS INC	SPONSORED ADR	65535H208	210	12600	SH	DEFINED	6
NOMURA HLDGS INC	SPONSORED ADR	65535H208	19	1160	SH	DEFINED	2
NOMURA HLDGS INC	SPONSORED ADR	65535H208	50	2960	SH	DEFINED	18, 2
NORDSTROM INC	COM	655664100	158	3370	SH	DEFINED	17
NORDSTROM INC	COM	655664100	138	2940	SH	DEFINED	18
NORDSTROM INC	COM	655664100	47	1000	SH	DEFINED	11
NORDSTROM INC	COM	655664100	7	130	SH	DEFINED	6
NORDSTROM INC	COM	655664100	5209	111089	SH	DEFINED	3
NORDSTROM INC	COM	655664100	232	4950	SH	DEFINED	2
NORDSTROM INC	COM	655664100	4	85	SH	DEFINED	18, 2
NORFOLK SOUTHERN CORP	COM	655844108	10209	196672	SH	DEFINED	2
NORFOLK SOUTHERN CORP	COM	655844108	2456	47312	SH	DEFINED	17
NORFOLK SOUTHERN CORP	COM	655844108	50	948	SH	DEFINED	18
NORFOLK SOUTHERN CORP	COM	655844108	3073	59195	SH	DEFINED	3
NORFOLK SOUTHERN CORP	COM	655844108	481	9250	SH	DEFINED	6
NORFOLK SOUTHERN CORP	COM	655844108	597	11500	SH	DEFINED	11
NORFOLK SOUTHERN CORP	COM	655844108	26	500	SH	DEFINED	1
NORSK HYDRO A S	SPONSORED ADR	656531605	44	1010	SH	DEFINED	6
NORSK HYDRO A S	SPONSORED ADR	656531605	191	4400	SH	DEFINED	2

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

NORTEL NETWORKS CORP NEW	COM NEW	656568508	3	125	SH	DEFINED	18, 2
NORTEL NETWORKS CORP NEW	COM NEW	656568508	1775	104479	SH	DEFINED	18
NORTEL NETWORKS CORP NEW	COM NEW	656568508	71765	4223057	SH	DEFINED	6
NORTH AMERN ENERGY PARTNERS	COM	656844107	8403	486800	SH	DEFINED	18
NORTH CENT BANCSHARES INC	COM	658418108	302	7860	SH	DEFINED	6
NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	10	315	SH	DEFINED	2
NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	173	5200	SH	DEFINED	17
NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	367	10970	SH	DEFINED	18
NORTHEAST UTILS	COM	664397106	3	100	SH	DEFINED	2
NORTHEAST UTILS	COM	664397106	3	99	SH	DEFINED	18
NORTHEAST UTILS	COM	664397106	25	884	SH	DEFINED	17
NORTHEAST UTILS	COM	664397106	12542	438961	SH	DEFINED	3
NORTHEAST UTILS	COM	664397106	142	4970	SH	DEFINED	6
NORTHERN ORION RES INC	COM	665575106	494	76800	SH	DEFINED	3
NORTHERN TR CORP	COM	665859104	119	1800	SH	DEFINED	11
NORTHERN TR CORP	COM	665859104	445	6700	SH	DEFINED	18, 2
NORTHERN TR CORP	COM	665859104	2715	40969	SH	DEFINED	17
NORTHERN TR CORP	COM	665859104	34	500	SH	DEFINED	18
NORTHERN TR CORP	COM	665859104	17707	267187	SH	DEFINED	3
NORTHERN TR CORP	COM	665859104	133	2000	SH	DEFINED	1
NORTHERN TR CORP	COM	665859104	108	1624	SH	DEFINED	2
NORTHGATE MINERALS CORP	COM	666416102	49	17200	SH	DEFINED	3
NORTHRIM BANCORP INC	COM	666762109	1046	42000	SH	DEFINED	1
NORTHRIM BANCORP INC	COM	666762109	6601	264531	SH	DEFINED	6
NORTHROP GRUMMAN CORP	COM	666807102	324	4150	SH	DEFINED	11
NORTHROP GRUMMAN CORP	COM	666807102	179	2300	SH	DEFINED	2
NORTHROP GRUMMAN CORP	COM	666807102	33937	435078	SH	DEFINED	3
NORTHROP GRUMMAN CORP	COM	666807102	651	8344	SH	DEFINED	6
NORTHROP GRUMMAN CORP	COM	666807102	1185	15195	SH	DEFINED	17
NORTHROP GRUMMAN CORP	COM	666807102	2723	34900	SH	DEFINED	23
NORTHROP GRUMMAN CORP	COM	666807102	672	8608	SH	DEFINED	18
NORTHWEST AIRLS CORP	COM	667280408	2	6155	SH	DEFINED	14
NORTHWEST NAT GAS CO	COM	667655104	5865	128326	SH	DEFINED	18
NORTHWEST NAT GAS CO	COM	667655104	6225	136208	SH	DEFINED	3
NORTHWEST PIPE CO	COM	667746101	1116	29500	SH	DEFINED	6
NORTHWEST PIPE CO	COM	667746101	904	23900	SH	DEFINED	3
NORTHWESTERN CORP	COM NEW	668074305	2458	89412	SH	DEFINED	14
NOVA CHEMICALS CORP	COM	66977W109	4698	121696	SH	DEFINED	3
NOVA CHEMICALS CORP	COM	66977W109	31	800	SH	DEFINED	16
NOVARTIS A G	SPONSORED ADR	66987V109	309	5617	SH	DEFINED	18, 2
NOVARTIS A G	SPONSORED ADR	66987V109	4196	76340	SH	DEFINED	20
NOVARTIS A G	SPONSORED ADR	66987V109	328416	5975545	SH	DEFINED	18
NOVARTIS A G	SPONSORED ADR	66987V109	7024	127795	SH	DEFINED	17
NOVARTIS A G	SPONSORED ADR	66987V109	1701	30950	SH	DEFINED	11
NOVARTIS A G	SPONSORED ADR	66987V109	10537	191706	SH	DEFINED	6
NOVARTIS A G	SPONSORED ADR	66987V109	14115	256829	SH	DEFINED	2
NOVATEL WIRELESS INC	COM NEW	66987M604	31610	1395562	SH	DEFINED	3
NOVELL INC	COM	670006105	409	53516	SH	DEFINED	3
NOVELL INC	COM	670006105	12	1440	SH	DEFINED	6
NOVELL INC	COM	670006105	10	1301	SH	DEFINED	18
NOVELLUS SYS INC	COM	670008101	4676	171526	SH	DEFINED	6
NOVELLUS SYS INC	COM	670008101	33	1200	SH	DEFINED	11
NOVELLUS SYS INC	COM	670008101	2080	76300	SH	DEFINED	15
NOVELLUS SYS INC	COM	670008101	87	3200	SH	DEFINED	17
NOVELLUS SYS INC	COM	670008101	176362	6469600	SH	DEFINED	18
NOVELLUS SYS INC	COM	670008101	2980	109300	SH	DEFINED	20
NOVELLUS SYS INC	COM	670008101	48	1725	SH	DEFINED	18, 2
NOVELLUS SYS INC	COM	670008101	15075	553006	SH	DEFINED	3
NOVEN PHARMACEUTICALS INC	COM	670009109	786	49300	SH	DEFINED	3
NOVO-NORDISK A S	ADR	670100205	1053	8700	SH	DEFINED	2
NOVO-NORDISK A S	ADR	670100205	49194	406423	SH	DEFINED	18
NOVO-NORDISK A S	ADR	670100205	108578	906480	SH	DEFINED	6

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

NOVO-NORDISK A S	ADR	670100205	122	1000	SH	DEFINED	18,2
NOVO-NORDISK A S	ADR	670100205	2445	20395	SH	DEFINED	17
NPS PHARMACEUTICALS INC	COM	62936P103	1657	288128	SH	DEFINED	8
NRG ENERGY INC	COM NEW	629377508	3631	85844	SH	DEFINED	18
NRG ENERGY INC	COM NEW	629377508	1	1304	SH	DEFINED	14
NRG ENERGY INC	COM NEW	629377508	42640	1012914	SH	DEFINED	6
NRG ENERGY INC	COM NEW	629377508	3164	74815	SH	DEFINED	3
NRG ENERGY INC	COM NEW	629377508	11	250	SH	DEFINED	18,2
NSTAR	COM	67019E107	22759	653780	SH	DEFINED	6
NSTAR	COM	67019E107	71	2032	SH	DEFINED	17
NTELOS HLDGS CORP	COM	67020Q107	7140	242330	SH	DEFINED	3
NTT DOCOMO INC	SPONS ADR	62942M201	1	45	SH	DEFINED	17
NTT DOCOMO INC	SPONS ADR	62942M201	172	12058	SH	DEFINED	6
NTT DOCOMO INC	SPONS ADR	62942M201	6	375	SH	DEFINED	18
NU SKIN ENTERPRISES INC	CL A	67018T105	11923	737800	SH	DEFINED	18
NUANCE COMMUNICATIONS INC	COM	67020Y100	68	3500	SH	DEFINED	17
NUANCE COMMUNICATIONS INC	COM	67020Y100	10	492	SH	DEFINED	2
NUANCE COMMUNICATIONS INC	COM	67020Y100	6598	341648	SH	DEFINED	3
NUANCE COMMUNICATIONS INC	COM	67020Y100	1438	74456	SH	DEFINED	11
NUCOR CORP	COM	670346105	99	1664	SH	DEFINED	1
NUCOR CORP	COM	670346105	51	854	SH	DEFINED	18
NUCOR CORP	COM	670346105	580	9754	SH	DEFINED	17
NUCOR CORP	COM	670346105	226	3796	SH	DEFINED	2
NUCOR CORP	COM	670346105	2562	43066	SH	DEFINED	3
NUCOR CORP	COM	670346105	492	8260	SH	DEFINED	6
NUCOR CORP	COM	670346105	233582	3927720	SH	DEFINED	8
NUCOR CORP	COM	670346105	97	1630	SH	DEFINED	11
NUSTAR ENERGY LP	UNIT COM	67058H102	223	3760	SH	DEFINED	17
NUSTAR ENERGY LP	UNIT COM	67058H102	55	920	SH	DEFINED	18
NUSTAR GP HOLDINGS LLC	UNIT RESTG LLC	67059L102	118	3794	SH	DEFINED	18
NUTRACEUTICAL INTL CORP	COM	67060Y101	2098	137907	SH	DEFINED	6
NUTRI SYS INC NEW	COM	67069D108	56268	1200000	SH	DEFINED	13
NUTRI SYS INC NEW	COM	67069D108	7639	162910	SH	DEFINED	3
NUTRI SYS INC NEW	COM	67069D108	24	500	SH	DEFINED	16
NUTRI SYS INC NEW	COM	67069D108	3072	65500	SH	DEFINED	23
NUVEEN INVTS INC	CL A	67090F106	25	400	SH	DEFINED	18
NUVEEN INVTS INC	CL A	67090F106	781	12615	SH	DEFINED	17
NUVEEN INVTS INC	CL A	67090F106	14	225	SH	DEFINED	11
NVE CORP	COM NEW	629445206	47	1500	SH	DEFINED	11
NVIDIA CORP	COM	67066G104	9335	257570	SH	DEFINED	3
NVIDIA CORP	COM	67066G104	212	5850	SH	DEFINED	2
NVIDIA CORP	COM	67066G104	8	210	SH	DEFINED	17
NVIDIA CORP	COM	67066G104	113	3117	SH	DEFINED	18
NVR INC	COM	62944T105	6747	14346	SH	DEFINED	3
NYMAGIC INC	COM	629484106	3005	108040	SH	DEFINED	6
NYMOX PHARMACEUTICAL CORP	COM	67076P102	12	2000	SH	DEFINED	18
NYSE EURONEXT	COM	629491101	97008	1225300	SH	DEFINED	8
NYSE EURONEXT	COM	629491101	6779	85625	SH	DEFINED	11
NYSE EURONEXT	COM	629491101	46610	589446	SH	DEFINED	17
NYSE EURONEXT	COM	629491101	6	65	SH	DEFINED	18
O CHARLEYS INC	COM	670823103	10792	711870	SH	DEFINED	18
O REILLY AUTOMOTIVE INC	COM	686091109	87	2600	SH	DEFINED	11
OCCIDENTAL PETE CORP DEL	COM	674599105	8	120	SH	DEFINED	18,2
OCCIDENTAL PETE CORP DEL	COM	674599105	8	120	SH	DEFINED	2
OCCIDENTAL PETE CORP DEL	COM	674599105	116	1800	SH	DEFINED	6
OCCIDENTAL PETE CORP DEL	COM	674599105	1567	24461	SH	DEFINED	17
OCCIDENTAL PETE CORP DEL	COM	674599105	16163	252230	SH	DEFINED	3
OCCIDENTAL PETE CORP DEL	COM	674599105	820	12795	SH	DEFINED	18
OCCIDENTAL PETE CORP DEL	COM	674599105	273	4260	SH	DEFINED	11
OCEANEERING INTL INC	COM	675232102	38	489	SH	DEFINED	3
OCEANFIRST FINL CORP	COM	675234108	35	2000	SH	DEFINED	11
OCEANFIRST FINL CORP	COM	675234108	668	38447	SH	DEFINED	6

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

ODYSSEY RE HLDGS CORP	COM	67612W108	54633	1472170	SH	DEFINED	6
OFFICE DEPOT INC	COM	676220106	309	14970	SH	DEFINED	6
OFFICE DEPOT INC	COM	676220106	10	470	SH	DEFINED	17
OFFICE DEPOT INC	COM	676220106	834	40439	SH	DEFINED	3
OFFICE DEPOT INC	COM	676220106	44	2120	SH	DEFINED	18
OFFICEMAX INC DEL	COM	67622P101	84	2422	SH	DEFINED	6
OFFICEMAX INC DEL	COM	67622P101	31	900	SH	DEFINED	18
OFFICEMAX INC DEL	COM	67622P101	1777	51843	SH	DEFINED	3
OGE ENERGY CORP	COM	670837103	98	2938	SH	DEFINED	24
OGE ENERGY CORP	COM	670837103	21245	641842	SH	DEFINED	3
OGE ENERGY CORP	COM	670837103	1715	51800	SH	DEFINED	15
OGE ENERGY CORP	COM	670837103	34	1000	SH	DEFINED	18
OGE ENERGY CORP	COM	670837103	1017	30700	SH	DEFINED	16
OGE ENERGY CORP	COM	670837103	24530	741080	SH	DEFINED	6
OGE ENERGY CORP	COM	670837103	2218	67000	SH	DEFINED	23
OGE ENERGY CORP	COM	670837103	52	1575	SH	DEFINED	2
OIL STS INTL INC	COM	678026105	7	146	SH	DEFINED	2
OIL STS INTL INC	COM	678026105	13092	271053	SH	DEFINED	3
OIL SVC HOLDRS TR	DEPOSTRY RCPT	678002106	39	200	SH	DEFINED	16
OLD NATL BANCORP IND	COM	680033107	82	4900	SH	DEFINED	6
OLD POINT FINL CORP	COM	680194107	136	5476	SH	DEFINED	6
OLD REP INTL CORP	COM	680223104	339	18078	SH	DEFINED	18
OLD REP INTL CORP	COM	680223104	13	706	SH	DEFINED	11
OLD REP INTL CORP	COM	680223104	15	793	SH	DEFINED	24
OLD REP INTL CORP	COM	680223104	2834	151250	SH	DEFINED	1
OLD REP INTL CORP	COM	680223104	33	1750	SH	DEFINED	2
OLD REP INTL CORP	COM	680223104	2610	139228	SH	DEFINED	6
OLD SECOND BANCORP INC ILL	COM	680277100	11	400	SH	DEFINED	11
OLIN CORP	COM PAR \$1	680665205	34218	1528940	SH	DEFINED	6
OM GROUP INC	COM	670872100	21	393	SH	DEFINED	2
OM GROUP INC	COM	670872100	1910	36149	SH	DEFINED	3
OM GROUP INC	COM	670872100	1	7	SH	DEFINED	18
OMEGA HEALTHCARE INVS INC	COM	681936100	19	1225	SH	DEFINED	11
OMEGA HEALTHCARE INVS INC	COM	681936100	2523	162442	SH	DEFINED	3
OMNICARE CAP TR II	PFD B TR 4.00%	68214Q200	6013	130000	SH	DEFINED	21
OMNICARE CAP TR II	PFD B TR 4.00%	68214Q200	1864	40300	SH	DEFINED	18
OMNICARE INC	COM	681904108	441	13300	SH	DEFINED	11
OMNICARE INC	COM	681904108	20097	606590	SH	DEFINED	6
OMNICELL INC	COM	68213N109	11684	409361	SH	DEFINED	3
OMNICOM GROUP INC	COM	681919106	3865	80354	SH	DEFINED	3
OMNICOM GROUP INC	NOTE 7/0	681919AT3	426	4000	PRN	DEFINED	18
OMNICOM GROUP INC	COM	681919106	9570	198983	SH	DEFINED	18
OMNICOM GROUP INC	COM	681919106	58	1200	SH	DEFINED	17
OMNICOM GROUP INC	COM	681919106	89	1830	SH	DEFINED	6
OMNICOM GROUP INC	COM	681919106	6	114	SH	DEFINED	18,2
OMNICOM GROUP INC	COM	681919106	29	600	SH	DEFINED	11
OMNIVISION TECHNOLOGIES INC	COM	682128103	9430	414839	SH	DEFINED	18
OMNIVISION TECHNOLOGIES INC	COM	682128103	14819	651905	SH	DEFINED	6
OMNIVISION TECHNOLOGIES INC	COM	682128103	7107	312648	SH	DEFINED	3
OMRIX BIOPHARMACEUTICALS INC	COM	681989109	3103	87860	SH	DEFINED	3
ON SEMICONDUCTOR CORP	COM	682189105	2	109	SH	DEFINED	18
ON SEMICONDUCTOR CORP	COM	682189105	80168	6382755	SH	DEFINED	3
ONEOK INC NEW	COM	682680103	54	1137	SH	DEFINED	11
ONEOK INC NEW	COM	682680103	2	40	SH	DEFINED	18
ONEOK INC NEW	COM	682680103	1	10	SH	DEFINED	6
ONEOK INC NEW	COM	682680103	1593	33600	SH	DEFINED	3
ONEOK INC NEW	COM	682680103	393	8288	SH	DEFINED	24
ONEOK PARTNERS LP	UNIT LTD PARTN	68268N103	2563	43100	SH	DEFINED	18
ONEOK PARTNERS LP	UNIT LTD PARTN	68268N103	119	2000	SH	DEFINED	17
ONEOK PARTNERS LP	UNIT LTD PARTN	68268N103	54	900	SH	DEFINED	11
ONLINE RES CORP	COM	68273G101	1138	90000	SH	DEFINED	1
ONLINE RES CORP	COM	68273G101	10890	861500	SH	DEFINED	18

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

ONYX PHARMACEUTICALS INC	COM	683399109	3829	87977	SH	DEFINED	3
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	102	3750	SH	DEFINED	18
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	2732	101000	SH	DEFINED	3
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	146	5375	SH	DEFINED	16
OPEN TEXT CORP	COM	683715106	3577	137700	SH	DEFINED	3
OPENWAVE SYS INC	COM NEW	683718308	4869	1111528	SH	DEFINED	6
OPKO HEALTH INC	COM	68375N103	927	231633	SH	DEFINED	17
OPLINK COMMUNICATIONS INC	COM NEW	68375Q403	115	8400	SH	DEFINED	3
OPTIONSXPRESS HLDGS INC	COM	684010101	4998	191194	SH	DEFINED	3
OPTIONSXPRESS HLDGS INC	COM	684010101	40	1505	SH	DEFINED	18
ORACLE CORP	COM	68389X105	442	20400	SH	DEFINED	20
ORACLE CORP	COM	68389X105	189900	8771354	SH	DEFINED	18
ORACLE CORP	COM	68389X105	10619	490490	SH	DEFINED	17
ORACLE CORP	COM	68389X105	34323	1598705	SH	DEFINED	6
ORACLE CORP	COM	68389X105	5457	252048	SH	DEFINED	1
ORACLE CORP	COM	68389X105	53115	2453313	SH	DEFINED	3
ORACLE CORP	COM	68389X105	1426	65867	SH	DEFINED	2
ORACLE CORP	COM	68389X105	960	44356	SH	DEFINED	11
ORBCOMM INC	COM	68555P100	1	44	SH	DEFINED	18
ORBITAL SCIENCES CORP	COM	685564106	69732	3135414	SH	DEFINED	18
ORBITAL SCIENCES CORP	NOTE 2.438% 1/1	685564AN6	338	300000	PRN	DEFINED	21
ORBITAL SCIENCES CORP	NOTE 2.438% 1/1	685564AN6	198	175000	PRN	DEFINED	18
ORBITAL SCIENCES CORP	COM	685564106	432	19400	SH	DEFINED	20
ORIENT-EXPRESS HOTELS LTD	CL A	G67743107	1	9	SH	DEFINED	18
ORIENTAL FINL GROUP INC	COM	68618W100	449	39000	SH	DEFINED	3
ORIGEN FINL INC	COM	68619E208	82	13500	SH	DEFINED	6
ORIX CORP	SPONSORED ADR	686330101	31268	275853	SH	DEFINED	18
ORIX CORP	SPONSORED ADR	686330101	3	29	SH	DEFINED	17
ORIX CORP	SPONSORED ADR	686330101	84	739	SH	DEFINED	18, 2
ORIX CORP	SPONSORED ADR	686330101	754	6650	SH	DEFINED	6
ORTHOVITA INC	COM	68750U102	32	10500	SH	DEFINED	17
OSHKOSH TRUCK CORP	COM	688239201	112	1797	SH	DEFINED	24
OSHKOSH TRUCK CORP	COM	688239201	1414	22810	SH	DEFINED	3
OSHKOSH TRUCK CORP	COM	688239201	11	170	SH	DEFINED	2
OSI PHARMACEUTICALS INC	COM	671040103	17899	526571	SH	DEFINED	3
OTTER TAIL CORP	COM	689648103	9	250	SH	DEFINED	2
OUTDOOR CHANNEL HLDGS INC	COM NEW	690027206	56	6200	SH	DEFINED	6
OVERHILL FARMS INC	COM	690212105	56	16000	SH	DEFINED	6
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	4	50	SH	DEFINED	2
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	1606	20900	SH	DEFINED	1
OWENS & MINOR INC NEW	COM	690732102	14102	370220	SH	DEFINED	18
OWENS & MINOR INC NEW	COM	690732102	16	400	SH	DEFINED	6
OWENS & MINOR INC NEW	COM	690732102	155	4080	SH	DEFINED	17
OWENS ILL INC	COM NEW	690768403	920	22185	SH	DEFINED	3
OWENS ILL INC	COM NEW	690768403	52014	1254872	SH	DEFINED	6
OXFORD INDS INC	COM	691497309	13002	359960	SH	DEFINED	3
P A M TRANSN SVCS INC	COM	693149106	1704	94653	SH	DEFINED	6
P C CONNECTION	COM	69318J100	1534	122700	SH	DEFINED	3
P F CHANGS CHINA BISTRO INC	COM	69333Y108	13	415	SH	DEFINED	18
P T TELEKOMUNIKASI INDONESIA	SPONSORED ADR	715684106	1	11	SH	DEFINED	18
PAB BANKSHARES INC	COM	69313P101	1489	89804	SH	DEFINED	18
PAB BANKSHARES INC	COM	69313P101	1783	107574	SH	DEFINED	6
PACCAR INC	COM	693718108	5320	62401	SH	DEFINED	3
PACCAR INC	COM	693718108	7	80	SH	DEFINED	6
PACCAR INC	COM	693718108	6550	76835	SH	DEFINED	11
PACCAR INC	COM	693718108	1646	19312	SH	DEFINED	2
PACCAR INC	COM	693718108	22324	261861	SH	DEFINED	17
PACER INTL INC TENN	COM	69373H106	11980	628820	SH	DEFINED	6
PACER INTL INC TENN	COM	69373H106	4298	225615	SH	DEFINED	18
PACIFIC CAP BANCORP NEW	COM	69404P101	14491	550970	SH	DEFINED	6
PACIFIC CAP BANCORP NEW	COM	69404P101	485	18420	SH	DEFINED	3
PACIFIC CONTINENTAL CORP	COM	69412V108	670	42820	SH	DEFINED	1

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

PACIFIC SUNWEAR CALIF INC	COM	694873100	19384	1309719	SH	DEFINED	6
PACIFICARE HEALTH SYS DEL	DBCV 3.000%10/1	695112AG7	2393	675000	PRN	DEFINED	18
PACIFICARE HEALTH SYS DEL	DBCV 3.000%10/1	695112AG7	7797	2200000	PRN	DEFINED	21
PACKAGING CORP AMER	COM	695156109	50794	1747275	SH	DEFINED	3
PACKAGING CORP AMER	COM	695156109	26	900	SH	DEFINED	17
PACKAGING CORP AMER	COM	695156109	3146	108200	SH	DEFINED	23
PACTIV CORP	COM	695257105	41	1410	SH	DEFINED	18
PACTIV CORP	COM	695257105	4	140	SH	DEFINED	2
PACTIV CORP	COM	695257105	23960	836000	SH	DEFINED	3
PACTIV CORP	COM	695257105	2	40	SH	DEFINED	6
PACTIV CORP	COM	695257105	9	300	SH	DEFINED	11
PACTIV CORP	COM	695257105	35	1200	SH	DEFINED	16
PACTIV CORP	COM	695257105	43	1500	SH	DEFINED	17
PAETEC HOLDING CORP	COM	695459107	2348	188250	SH	DEFINED	3
PALL CORP	COM	696429307	450	11552	SH	DEFINED	18, 2
PALL CORP	COM	696429307	93	2400	SH	DEFINED	2
PALL CORP	COM	696429307	717	18410	SH	DEFINED	3
PALL CORP	COM	696429307	7618	195835	SH	DEFINED	11
PALL CORP	COM	696429307	4836	124300	SH	DEFINED	20
PALL CORP	COM	696429307	592956	15243070	SH	DEFINED	18
PALM INC NEW	COM	696643105	1	14	SH	DEFINED	2
PALM INC NEW	COM	696643105	21	1250	SH	DEFINED	18, 2
PALM INC NEW	COM	696643105	41338	2540745	SH	DEFINED	18
PANERA BREAD CO	CL A	69840W108	6	100	SH	DEFINED	11
PANERA BREAD CO	CL A	69840W108	125	3050	SH	DEFINED	18
PAPA JOHNS INTL INC	COM	698813102	2585	105740	SH	DEFINED	3
PAR PHARMACEUTICAL COS INC	COM	69888P106	19982	1076600	SH	DEFINED	3
PAREXEL INTL CORP	COM	699462107	13	300	SH	DEFINED	18
PAREXEL INTL CORP	COM	699462107	9240	223878	SH	DEFINED	3
PARK ELECTROCHEMICAL CORP	COM	700416209	78	2300	SH	DEFINED	6
PARK NATL CORP	COM	700658107	462	5300	SH	DEFINED	17
PARK NATL CORP	COM	700658107	15	168	SH	DEFINED	2
PARK NATL CORP	COM	700658107	17167	196868	SH	DEFINED	6
PARKER DRILLING CO	COM	701081101	15862	1953350	SH	DEFINED	3
PARKER DRILLING CO	NOTE 2.125% 7/1	701081AR2	2872	3100000	PRN	DEFINED	21
PARKER DRILLING CO	COM	701081101	6402	788400	SH	DEFINED	18
PARKER DRILLING CO	NOTE 2.125% 7/1	701081AR2	973	1050000	PRN	DEFINED	18
PARKER HANNIFIN CORP	COM	701094104	12	100	SH	DEFINED	18, 2
PARKER HANNIFIN CORP	COM	701094104	431	3850	SH	DEFINED	6
PARKER HANNIFIN CORP	COM	701094104	162	1450	SH	DEFINED	11
PARKER HANNIFIN CORP	COM	701094104	6822	61000	SH	DEFINED	15
PARKER HANNIFIN CORP	COM	701094104	19054	170381	SH	DEFINED	17
PARKER HANNIFIN CORP	COM	701094104	65611	586702	SH	DEFINED	18
PARKER HANNIFIN CORP	COM	701094104	548	4900	SH	DEFINED	20
PARKER HANNIFIN CORP	COM	701094104	7509	67138	SH	DEFINED	3
PARKER HANNIFIN CORP	COM	701094104	115	1031	SH	DEFINED	2
PARKVALE FINL CORP	COM	701492100	1699	58537	SH	DEFINED	6
PARTNERRE LTD	COM	G6852T105	2165	27400	SH	DEFINED	3
PARTNERRE LTD	COM	G6852T105	24893	315135	SH	DEFINED	18
PARTNERRE LTD	COM	G6852T105	18	225	SH	DEFINED	18, 2
PARTNERS TR FINL GROUP INC N	COM	70213F102	38	3120	SH	DEFINED	11
PATRICK INDS INC	COM	703343103	5225	442045	SH	DEFINED	18
PATTERSON COMPANIES INC	COM	703395103	28362	734562	SH	DEFINED	18
PATTERSON COMPANIES INC	COM	703395103	810	20975	SH	DEFINED	3
PATTERSON COMPANIES INC	COM	703395103	23	589	SH	DEFINED	18, 2
PATTERSON COMPANIES INC	COM	703395103	19	500	SH	DEFINED	2
PATTERSON UTI ENERGY INC	COM	703481101	1439	63748	SH	DEFINED	3
PATTERSON UTI ENERGY INC	COM	703481101	4259	188680	SH	DEFINED	6
PATTERSON UTI ENERGY INC	COM	703481101	23	1000	SH	DEFINED	18
PAYCHEX INC	COM	704326107	2090	50960	SH	DEFINED	3
PAYCHEX INC	COM	704326107	26	625	SH	DEFINED	2
PAYCHEX INC	COM	704326107	50	1216	SH	DEFINED	24

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

PAYCHEX INC	COM	704326107	256	6230	SH	DEFINED	18
PAYCHEX INC	COM	704326107	111	2717	SH	DEFINED	17
PAYCHEX INC	COM	704326107	3551	86600	SH	DEFINED	1
PAYCHEX INC	COM	704326107	1030	25134	SH	DEFINED	11
PAYCHEX INC	COM	704326107	5	109	SH	DEFINED	18, 2
PC-TEL INC	COM	69325Q105	38	5000	SH	DEFINED	18
PDL BIOPHARMA INC	COM	69329Y104	14	624	SH	DEFINED	18
PDL BIOPHARMA INC	COM	69329Y104	1148	53099	SH	DEFINED	3
PEABODY ENERGY CORP	COM	704549104	21295	444837	SH	DEFINED	18
PEABODY ENERGY CORP	COM	704549104	48	1006	SH	DEFINED	2
PEABODY ENERGY CORP	COM	704549104	2866	59866	SH	DEFINED	3
PEABODY ENERGY CORP	COM	704549104	21472	451366	SH	DEFINED	6
PEABODY ENERGY CORP	COM	704549104	214	4466	SH	DEFINED	11
PEABODY ENERGY CORP	COM	704549104	31	640	SH	DEFINED	17
PEARSON PLC	SPONSORED ADR	705015105	11378	736618	SH	DEFINED	6
PEARSON PLC	SPONSORED ADR	705015105	1966	127900	SH	DEFINED	17
PEARSON PLC	SPONSORED ADR	705015105	144	9251	SH	DEFINED	18
PEARSON PLC	SPONSORED ADR	705015105	122	7900	SH	DEFINED	2
PEDIATRIX MED GROUP	COM	705324101	27	400	SH	DEFINED	18, 2
PEDIATRIX MED GROUP	COM	705324101	11013	168340	SH	DEFINED	11
PEDIATRIX MED GROUP	COM	705324101	50158	767314	SH	DEFINED	17
PEDIATRIX MED GROUP	COM	705324101	61386	938333	SH	DEFINED	18
PEETS COFFEE & TEA INC	COM	705560100	95	3400	SH	DEFINED	2
PENN NATL GAMING INC	COM	707569109	1	10	SH	DEFINED	18
PENN VA CORP	COM	707882106	1003	22800	SH	DEFINED	3
PENNEY J C INC	COM	708160106	4565	72030	SH	DEFINED	6
PENNEY J C INC	COM	708160106	282	4448	SH	DEFINED	18
PENNEY J C INC	COM	708160106	225	3550	SH	DEFINED	11
PENNEY J C INC	COM	708160106	5095	80400	SH	DEFINED	15
PENNEY J C INC	COM	708160106	54249	856054	SH	DEFINED	3
PENNEY J C INC	COM	708160106	907	14300	SH	DEFINED	16
PENNEY J C INC	COM	708160106	4221	66600	SH	DEFINED	23
PENNEY J C INC	COM	708160106	26	412	SH	DEFINED	17
PENNEY J C INC	COM	708160106	258	4069	SH	DEFINED	2
PENNS WOODS BANCORP INC	COM	708430103	1185	37015	SH	DEFINED	6
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	8	200	SH	DEFINED	11
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	2181	56012	SH	DEFINED	17
PENSKE AUTOMOTIVE GRP INC	COM	70959W103	30	1500	SH	DEFINED	2
PENTAIR INC	COM	709631105	317	9527	SH	DEFINED	24
PENTAIR INC	COM	709631105	58	1730	SH	DEFINED	6
PENTAIR INC	COM	709631105	1068	32200	SH	DEFINED	17
PENTAIR INC	COM	709631105	7	200	SH	DEFINED	18
PEOPLES BANCORP INC	COM	709789101	3695	141133	SH	DEFINED	6
PEOPLES UNITED FINANCIAL INC	COM	712704105	243	12212	SH	DEFINED	1
PEOPLES UNITED FINANCIAL INC	COM	712704105	306	17700	SH	DEFINED	3
PEOPLES UNITED FINANCIAL INC	COM	712704105	317	18341	SH	DEFINED	17
PEP BOYS MANNY MOE & JACK	COM	713278109	2	130	SH	DEFINED	18
PEPCO HOLDINGS INC	COM	713291102	309	11410	SH	DEFINED	6
PEPCO HOLDINGS INC	COM	713291102	4611	170248	SH	DEFINED	3
PEPCO HOLDINGS INC	COM	713291102	46	1697	SH	DEFINED	11
PEPCO HOLDINGS INC	COM	713291102	9	315	SH	DEFINED	17
PEPCO HOLDINGS INC	COM	713291102	19100	705283	SH	DEFINED	18
PEPCO HOLDINGS INC	COM	713291102	156	5746	SH	DEFINED	2
PEPCO HOLDINGS INC	COM	713291102	21	775	SH	DEFINED	18, 2
PEPSI BOTTLING GROUP INC	COM	713409100	3959	106500	SH	DEFINED	23
PEPSI BOTTLING GROUP INC	COM	713409100	5	118	SH	DEFINED	18, 2
PEPSI BOTTLING GROUP INC	COM	713409100	16539	444937	SH	DEFINED	3
PEPSI BOTTLING GROUP INC	COM	713409100	108	2880	SH	DEFINED	6
PEPSI BOTTLING GROUP INC	COM	713409100	7434	200000	SH	DEFINED	8
PEPSI BOTTLING GROUP INC	COM	713409100	553	14877	SH	DEFINED	16
PEPSI BOTTLING GROUP INC	COM	713409100	22	590	SH	DEFINED	18
PEPSIAMERICAS INC	COM	71343P200	26	800	SH	DEFINED	18

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

PEPSIAMERICAS INC	COM	71343P200	81	2497	SH	DEFINED	17
PEPSIAMERICAS INC	COM	71343P200	51	1566	SH	DEFINED	16
PEPSIAMERICAS INC	COM	71343P200	135	4160	SH	DEFINED	6
PEPSIAMERICAS INC	COM	71343P200	10	300	SH	DEFINED	2
PEPSIAMERICAS INC	COM	71343P200	6771	208720	SH	DEFINED	3
PEPSICO INC	COM	713448108	52631	719165	SH	DEFINED	17
PEPSICO INC	COM	713448108	183	2490	SH	DEFINED	24
PEPSICO INC	COM	713448108	4931	67305	SH	DEFINED	20
PEPSICO INC	COM	713448108	983842	13429455	SH	DEFINED	18
PEPSICO INC	COM	713448108	34739	474182	SH	DEFINED	2
PEPSICO INC	COM	713448108	34778	474711	SH	DEFINED	3
PEPSICO INC	COM	713448108	24572	335416	SH	DEFINED	1
PEPSICO INC	COM	713448108	3355	45787	SH	DEFINED	18, 2
PEPSICO INC	COM	713448108	20003	273038	SH	DEFINED	11
PEPSICO INC	COM	713448108	848	11565	SH	DEFINED	6
PERDIGAO S A COMERCIO E INDS	SP ADR COM NEW	71361V303	6943	158100	SH	DEFINED	3
PEREGRINE PHARMACEUTICALS IN	COM	713661106	1	10	SH	DEFINED	2
PERFICIENT INC	COM	71375U101	3	121	SH	DEFINED	18, 2
PERFORMANCE FOOD GROUP CO	COM	713755106	5318	176490	SH	DEFINED	3
PERINI CORP	COM	713839108	3298	58963	SH	DEFINED	3
PERINI CORP	COM	713839108	9573	171148	SH	DEFINED	18
PERKINELMER INC	COM	714046109	20494	701584	SH	DEFINED	3
PERKINELMER INC	COM	714046109	71	2420	SH	DEFINED	6
PERKINELMER INC	COM	714046109	3	93	SH	DEFINED	2
PEROT SYS CORP	CL A	714265105	12212	722151	SH	DEFINED	18
PERRIGO CO	COM	714290103	7482	350409	SH	DEFINED	3
PETMED EXPRESS INC	COM	716382106	2812	200676	SH	DEFINED	3
PETRO-CDA	COM	71644E102	277	4820	SH	DEFINED	18
PETRO-CDA	COM	71644E102	46496	810164	SH	DEFINED	3
PETROCHINA CO LTD	SPONSORED ADR	71646E100	9	50	SH	DEFINED	2
PETROCHINA CO LTD	SPONSORED ADR	71646E100	19	100	SH	DEFINED	17
PETROCHINA CO LTD	SPONSORED ADR	71646E100	297	1600	SH	DEFINED	18
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	1	8	SH	DEFINED	18
PETROLEO BRASILEIRO SA PETRO	SP ADR NON VTG	71654V101	149417	2309380	SH	DEFINED	3
PETROLEO BRASILEIRO SA PETRO	SP ADR NON VTG	71654V101	1093	16880	SH	DEFINED	6
PETROLEO BRASILEIRO SA PETRO	SP ADR NON VTG	71654V101	201107	3108294	SH	DEFINED	15
PETROLEO BRASILEIRO SA PETRO	SP ADR NON VTG	71654V101	677	10452	SH	DEFINED	16
PETROLEO BRASILEIRO SA PETRO	SP ADR NON VTG	71654V101	25	390	SH	DEFINED	17
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	35	464	SH	DEFINED	2
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	514	6800	SH	DEFINED	3
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	60	800	SH	DEFINED	11
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	30539	404490	SH	DEFINED	15
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	5386	71326	SH	DEFINED	16
PETROQUEST ENERGY INC	COM	716748108	2211	206000	SH	DEFINED	3
PETSMART INC	COM	716768106	2761	86550	SH	DEFINED	3
PETSMART INC	COM	716768106	51	1578	SH	DEFINED	18
PETSMART INC	COM	716768106	1	20	SH	DEFINED	6
PFF BANCORP INC	COM	69331W104	6	420	SH	DEFINED	2
PFF BANCORP INC	COM	69331W104	4896	319143	SH	DEFINED	6
PFIZER INC	COM	717081103	1023670	41902157	SH	DEFINED	18
PFIZER INC	COM	717081103	12382	506835	SH	DEFINED	24
PFIZER INC	COM	717081103	7652	313197	SH	DEFINED	20
PFIZER INC	COM	717081103	117086	4792699	SH	DEFINED	3
PFIZER INC	COM	717081103	29448	1205416	SH	DEFINED	17
PFIZER INC	COM	717081103	456	18631	SH	DEFINED	16
PFIZER INC	COM	717081103	2097	85855	SH	DEFINED	11
PFIZER INC	COM	717081103	688807	28195107	SH	DEFINED	8
PFIZER INC	COM	717081103	146622	5997723	SH	DEFINED	6
PFIZER INC	COM	717081103	14659	600045	SH	DEFINED	2
PFIZER INC	COM	717081103	2870	117452	SH	DEFINED	18, 2
PFIZER INC	COM	717081103	5973	244495	SH	DEFINED	1
PFIZER INC	COM	717081103	5961	243988	SH	DEFINED	15

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

PFIZER INC	COM	717081103	9242	378300	SH	DEFINED	23
PG&E CORP	COM	69331C108	103	2150	SH	DEFINED	18
PG&E CORP	COM	69331C108	7	153	SH	DEFINED	17
PG&E CORP	COM	69331C108	11	235	SH	DEFINED	2
PG&E CORP	COM	69331C108	27013	565108	SH	DEFINED	3
PG&E CORP	COM	69331C108	5738	120040	SH	DEFINED	6
PG&E CORP	COM	69331C108	67	1410	SH	DEFINED	11
PHARMACEUTICAL PROD DEV INC	COM	717124101	9544	269300	SH	DEFINED	1
PHARMACEUTICAL PROD DEV INC	COM	717124101	19	530	SH	DEFINED	2
PHARMACEUTICAL PROD DEV INC	COM	717124101	5	130	SH	DEFINED	18,2
PHARMACEUTICAL PROD DEV INC	COM	717124101	11	310	SH	DEFINED	11
PHARMACEUTICAL PROD DEV INC	COM	717124101	10	276	SH	DEFINED	18
PHARMANET DEV GROUP INC	COM	717148100	37884	1304964	SH	DEFINED	6
PHARMANET DEV GROUP INC	COM	717148100	12178	419489	SH	DEFINED	3
PHARMERICA CORP	COM	71714F104	56	3701	SH	DEFINED	18
PHARMERICA CORP	COM	71714F104	1	30	SH	DEFINED	2
PHARMERICA CORP	COM	71714F104	15	975	SH	DEFINED	17
PHASE FORWARD INC	COM	71721R406	2040	101943	SH	DEFINED	3
PHH CORP	COM NEW	693320202	3	98	SH	DEFINED	6
PHH CORP	COM NEW	693320202	9	350	SH	DEFINED	17
PHH CORP	COM NEW	693320202	1	50	SH	DEFINED	2
PHILADELPHIA CONS HLDG CORP	COM	717528103	13	320	SH	DEFINED	2
PHILADELPHIA CONS HLDG CORP	COM	717528103	3284	79430	SH	DEFINED	3
PHILADELPHIA CONS HLDG CORP	COM	717528103	760	18360	SH	DEFINED	18
PHILADELPHIA CONS HLDG CORP	COM	717528103	8960	216743	SH	DEFINED	1
PHILLIPS VAN HEUSEN CORP	COM	718592108	24	451	SH	DEFINED	18
PHILLIPS VAN HEUSEN CORP	COM	718592108	75303	1434874	SH	DEFINED	3
PHOENIX COS INC NEW	COM	71902E109	18757	1329340	SH	DEFINED	6
PHOENIX COS INC NEW	COM	71902E109	4024	285156	SH	DEFINED	3
PHOENIX TECHNOLOGY LTD	COM	719153108	11	1000	SH	DEFINED	2
PHOTOMEDEX INC	COM	719358103	53	50000	SH	DEFINED	17
PHOTON DYNAMICS INC	COM	719364101	9754	1077777	SH	DEFINED	18
PHOTRONICS INC	COM	719405102	5012	439208	SH	DEFINED	6
PICO HLDGS INC	COM NEW	693366205	10	250	SH	DEFINED	2
PIEDMONT NAT GAS INC	COM	720186105	11	400	SH	DEFINED	18
PIEDMONT NAT GAS INC	COM	720186105	40	1600	SH	DEFINED	2
PIEDMONT NAT GAS INC	COM	720186105	851	33890	SH	DEFINED	3
PIEDMONT NAT GAS INC	COM	720186105	25	1000	SH	DEFINED	11
PIER 1 IMPORTS INC	NOTE 6.375% 2/1	720279AH1	322	400000	PRN	DEFINED	18
PIER 1 IMPORTS INC	NOTE 6.375% 2/1	720279AH1	322	400000	PRN	DEFINED	21
PILGRIMS PRIDE CORP	COM	721467108	14933	429960	SH	DEFINED	3
PINNACLE ENTMT INC	COM	723456109	1	12	SH	DEFINED	18
PINNACLE ENTMT INC	COM	723456109	76244	2800000	SH	DEFINED	13
PINNACLE WEST CAP CORP	COM	723484101	308	7783	SH	DEFINED	24
PINNACLE WEST CAP CORP	COM	723484101	4	85	SH	DEFINED	18
PINNACLE WEST CAP CORP	COM	723484101	209	5300	SH	DEFINED	17
PINNACLE WEST CAP CORP	COM	723484101	13	340	SH	DEFINED	11
PINNACLE WEST CAP CORP	COM	723484101	4865	123130	SH	DEFINED	6
PINNACLE WEST CAP CORP	COM	723484101	595	15038	SH	DEFINED	3
PINNACLE WEST CAP CORP	COM	723484101	2	50	SH	DEFINED	2
PIONEER DRILLING CO	COM	723655106	7733	634856	SH	DEFINED	3
PIONEER NAT RES CO	COM	723787107	201	4450	SH	DEFINED	6
PIONEER NAT RES CO	COM	723787107	6	129	SH	DEFINED	17
PIPER JAFFRAY COS	COM	724078100	3	57	SH	DEFINED	17
PIPER JAFFRAY COS	COM	724078100	1	15	SH	DEFINED	11
PIPER JAFFRAY COS	COM	724078100	1	4	SH	DEFINED	6
PIPER JAFFRAY COS	COM	724078100	29	546	SH	DEFINED	2
PITNEY BOWES INC	COM	724479100	300	6600	SH	DEFINED	20
PITNEY BOWES INC	COM	724479100	111614	2457362	SH	DEFINED	18
PITNEY BOWES INC	COM	724479100	5191	114288	SH	DEFINED	17
PITNEY BOWES INC	COM	724479100	38	815	SH	DEFINED	16
PITNEY BOWES INC	COM	724479100	93	2050	SH	DEFINED	11

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

PITNEY BOWES INC	COM	724479100	2857	62890	SH	DEFINED	6
PITNEY BOWES INC	COM	724479100	1512	33272	SH	DEFINED	3
PITNEY BOWES INC	COM	724479100	91	1993	SH	DEFINED	18,2
PITNEY BOWES INC	COM	724479100	482	10611	SH	DEFINED	2
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	3891	71400	SH	DEFINED	18
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	54	1000	SH	DEFINED	2
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	54	1000	SH	DEFINED	11
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	742	13610	SH	DEFINED	17
PLAINS EXPL& PRODTN CO	COM	726505100	1061	24000	SH	DEFINED	2
PLAINS EXPL& PRODTN CO	COM	726505100	1	10	SH	DEFINED	6
PLANTRONICS INC NEW	COM	727493108	4000	140100	SH	DEFINED	6
PLANTRONICS INC NEW	COM	727493108	12147	425455	SH	DEFINED	18
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	626	17385	SH	DEFINED	18
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	21288	591970	SH	DEFINED	3
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	19465	541287	SH	DEFINED	6
PLAYBOY ENTERPRISES INC	CL B	728117300	11	1000	SH	DEFINED	2
PLEXUS CORP	COM	729132100	82	3000	SH	DEFINED	2
PLEXUS CORP	COM	729132100	22732	829602	SH	DEFINED	6
PLUG POWER INC	COM	72919P103	0	150	SH	DEFINED	17
PLUM CREEK TIMBER CO INC	COM	729251108	32	706	SH	DEFINED	2
PLUM CREEK TIMBER CO INC	COM	729251108	1171	26142	SH	DEFINED	3
PLUM CREEK TIMBER CO INC	COM	729251108	1293	28897	SH	DEFINED	11
PLUM CREEK TIMBER CO INC	COM	729251108	22	500	SH	DEFINED	17
PLUM CREEK TIMBER CO INC	COM	729251108	201	4500	SH	DEFINED	1
PLUM CREEK TIMBER CO INC	COM	729251108	1164	26000	SH	DEFINED	18
PLUM CREEK TIMBER CO INC	COM	729251108	101	2250	SH	DEFINED	18,2
PMC COML TR	SH BEN INT	693434102	9	685	SH	DEFINED	18
PMC-SIERRA INC	COM	69344F106	3	289	SH	DEFINED	18
PMC-SIERRA INC	COM	69344F106	1	50	SH	DEFINED	2
PMC-SIERRA INC	COM	69344F106	3425	408170	SH	DEFINED	3
PMI GROUP INC	COM	69344M101	4788	146400	SH	DEFINED	20
PMI GROUP INC	COM	69344M101	12941	395750	SH	DEFINED	2
PMI GROUP INC	COM	69344M101	6174	188800	SH	DEFINED	6
PMI GROUP INC	COM	69344M101	253450	7750753	SH	DEFINED	18
PMI GROUP INC	COM	69344M101	151	4589	SH	DEFINED	24
PMI GROUP INC	COM	69344M101	65	2000	SH	DEFINED	11
PMI GROUP INC	COM	69344M101	63	1898	SH	DEFINED	18,2
PNC FINL SVCS GROUP INC	COM	693475105	1321	19404	SH	DEFINED	11
PNC FINL SVCS GROUP INC	COM	693475105	3234	47484	SH	DEFINED	1
PNC FINL SVCS GROUP INC	COM	693475105	7635	112101	SH	DEFINED	3
PNC FINL SVCS GROUP INC	COM	693475105	2341	34375	SH	DEFINED	6
PNC FINL SVCS GROUP INC	COM	693475105	3185	46770	SH	DEFINED	2
PNC FINL SVCS GROUP INC	COM	693475105	308	4510	SH	DEFINED	18
PNC FINL SVCS GROUP INC	COM	693475105	4617	67804	SH	DEFINED	17
PNM RES INC	COM	69349H107	6	210	SH	DEFINED	14
PNM RES INC	COM	69349H107	10046	431500	SH	DEFINED	6
PNM RES INC	COM	69349H107	6	250	SH	DEFINED	2
POGO PRODUCING CO	COM	730448107	107	2000	SH	DEFINED	18
POGO PRODUCING CO	COM	730448107	4665	87820	SH	DEFINED	6
POLARIS INDS INC	COM	731068102	26	600	SH	DEFINED	11
POLARIS INDS INC	COM	731068102	652	14940	SH	DEFINED	3
POLARIS INDS INC	COM	731068102	44	1000	SH	DEFINED	18
POLARIS INDS INC	COM	731068102	1296	29700	SH	DEFINED	17
POLARIS INDS INC	COM	731068102	17538	402060	SH	DEFINED	6
POLARIS INDS INC	COM	731068102	196	4480	SH	DEFINED	24
POLO RALPH LAUREN CORP	CL A	731572103	343	4400	SH	DEFINED	18
POLO RALPH LAUREN CORP	CL A	731572103	677	8702	SH	DEFINED	3
POLYCOM INC	COM	73172K104	8966	333796	SH	DEFINED	3
POLYONE CORP	COM	73179P106	6984	934836	SH	DEFINED	6
POMEROY IT SOLUTIONS INC	COM	731822102	1	39	SH	DEFINED	2
POOL CORPORATION	COM	73278L105	10	387	SH	DEFINED	17
POPULAR INC	COM	733174106	17	1400	SH	DEFINED	17

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

POPULAR INC	COM	733174106	2915	237400	SH	DEFINED	1
POPULAR INC	COM	733174106	114	9270	SH	DEFINED	6
PORTFOLIO RECOVERY ASSOCS IN	COM	73640Q105	9466	178362	SH	DEFINED	18
PORTLAND GEN ELEC CO	COM NEW	736508847	31516	1133649	SH	DEFINED	3
PORTLAND GEN ELEC CO	COM NEW	736508847	19885	715260	SH	DEFINED	6
PORTLAND GEN ELEC CO	COM NEW	736508847	7	231	SH	DEFINED	14
PORTUGAL TELECOM SGPS S A	SPONSORED ADR	737273102	176	12502	SH	DEFINED	6
POSCO	SPONSORED ADR	693483109	4627	25880	SH	DEFINED	6
POSCO	SPONSORED ADR	693483109	1	1	SH	DEFINED	18
POSCO	SPONSORED ADR	693483109	320	1792	SH	DEFINED	2
POSCO	SPONSORED ADR	693483109	5542	31000	SH	DEFINED	3
POSSIS MEDICAL INC	COM	737407106	4	300	SH	DEFINED	2
POST PPTYS INC	COM	737464107	302	7800	SH	DEFINED	2
POTASH CORP SASK INC	COM	73755L107	3	24	SH	DEFINED	18
POTASH CORP SASK INC	COM	73755L107	18117	171400	SH	DEFINED	3
POTLATCH CORP NEW	COM	737630103	2317	51435	SH	DEFINED	3
POWER INTEGRATIONS INC	COM	739276103	7	202	SH	DEFINED	18
POWERSHARES DB CMDTY IDX TRA	UNIT BEN INT	73935S105	113	4000	SH	DEFINED	18
POWERSHARES ETF TRUST	DYNM LRG CP GR	73935X609	18	950	SH	DEFINED	18
POWERSHARES QQQ TRUST	UNIT SER 1	73935A104	52	1000	SH	DEFINED	18
POWERSHARES QQQ TRUST	UNIT SER 1	73935A104	1800	35000	SH	DEFINED	8
POWERWAVE TECHNOLOGIES INC	COM	739363109	1	54	SH	DEFINED	18
PPG INDS INC	COM	693506107	4925	65182	SH	DEFINED	3
PPG INDS INC	COM	693506107	56	737	SH	DEFINED	18, 2
PPG INDS INC	COM	693506107	49694	657750	SH	DEFINED	6
PPG INDS INC	COM	693506107	737	9752	SH	DEFINED	17
PPG INDS INC	COM	693506107	169473	2243178	SH	DEFINED	18
PPG INDS INC	COM	693506107	416	5500	SH	DEFINED	20
PPG INDS INC	COM	693506107	878	11623	SH	DEFINED	2
PPL CORP	COM	69351T106	1604	34642	SH	DEFINED	17
PPL CORP	COM	69351T106	511	11030	SH	DEFINED	18
PPL CORP	COM	69351T106	74	1600	SH	DEFINED	6
PPL CORP	COM	69351T106	2677	57814	SH	DEFINED	3
PPL CORP	COM	69351T106	21	454	SH	DEFINED	2
PPL CORP	COM	69351T106	4	84	SH	DEFINED	18, 2
PPL CORP	COM	69351T106	149	3218	SH	DEFINED	11
PRA INTL	COM	69353C101	14	470	SH	DEFINED	2
PRAXAIR INC	COM	74005P104	1	1	SH	DEFINED	24
PRAXAIR INC	COM	74005P104	4	46	SH	DEFINED	18, 2
PRAXAIR INC	COM	74005P104	334	3985	SH	DEFINED	18
PRAXAIR INC	COM	74005P104	35434	423042	SH	DEFINED	17
PRAXAIR INC	COM	74005P104	10479	125109	SH	DEFINED	11
PRAXAIR INC	COM	74005P104	4257	50812	SH	DEFINED	6
PRAXAIR INC	COM	74005P104	6600	78785	SH	DEFINED	3
PRAXAIR INC	COM	74005P104	16336	195033	SH	DEFINED	2
PRE PAID LEGAL SVCS INC	COM	740065107	13534	244020	SH	DEFINED	6
PRECISION CASTPARTS CORP	COM	740189105	1	3	SH	DEFINED	24
PRECISION CASTPARTS CORP	COM	740189105	400	2700	SH	DEFINED	11
PRECISION CASTPARTS CORP	COM	740189105	109	735	SH	DEFINED	18
PRECISION CASTPARTS CORP	COM	740189105	25808	174401	SH	DEFINED	3
PRECISION DRILLING TR	TR UNIT	740215108	328	17100	SH	DEFINED	3
PRECISION DRILLING TR	TR UNIT	740215108	2	100	SH	DEFINED	18, 2
PRECISION DRILLING TR	TR UNIT	740215108	2457	128253	SH	DEFINED	18
PREFERRED BK LOS ANGELES CA	COM	740367107	5040	128090	SH	DEFINED	3
PREMIER EXHIBITIONS INC	COM	74051E102	8378	555515	SH	DEFINED	3
PREMIERE GLOBAL SVCS INC	COM	740585104	8608	680428	SH	DEFINED	3
PRESIDENTIAL LIFE CORP	COM	740884101	8436	497365	SH	DEFINED	6
PRESTIGE BRANDS HLDGS INC	COM	74112D101	5841	531960	SH	DEFINED	6
PRICE T ROWE GROUP INC	COM	74144T108	17	300	SH	DEFINED	2
PRICE T ROWE GROUP INC	COM	74144T108	152	2719	SH	DEFINED	18
PRICE T ROWE GROUP INC	COM	74144T108	14101	253201	SH	DEFINED	17
PRICE T ROWE GROUP INC	COM	74144T108	3979	71445	SH	DEFINED	3

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

PRICE T ROWE GROUP INC	COM	74144T108	9077	162985	SH	DEFINED	11
PRICELINE COM INC	COM NEW	741503403	50879	573278	SH	DEFINED	3
PRIDE INTL INC DEL	NOTE 3.250% 5/0	74153QAD4	5825	4000000	PRN	DEFINED	21
PRIDE INTL INC DEL	COM	74153Q102	33304	911185	SH	DEFINED	3
PRIDE INTL INC DEL	NOTE 3.250% 5/0	74153QAD4	1894	1300000	PRN	DEFINED	18
PRIMEWEST ENERGY TR	TR UNIT NEW	741930309	4641	175700	SH	DEFINED	3
PRIMUS GUARANTY LTD	SHS	G72457107	1674	159060	SH	DEFINED	18
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	139	2211	SH	DEFINED	17
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	729	11540	SH	DEFINED	6
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	37840	599776	SH	DEFINED	3
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	6259	99209	SH	DEFINED	2
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	372	5900	SH	DEFINED	1
PROASSURANCE CORP	COM	74267C106	6186	114820	SH	DEFINED	3
PROCENTURY CORP	COM	74268T108	2169	148250	SH	DEFINED	6
PROCTER & GAMBLE CO	COM	742718109	74275	1055935	SH	DEFINED	3
PROCTER & GAMBLE CO	COM	742718109	113834	1618334	SH	DEFINED	2
PROCTER & GAMBLE CO	COM	742718109	22603	321353	SH	DEFINED	1
PROCTER & GAMBLE CO	COM	742718109	4634	65880	SH	DEFINED	18, 2
PROCTER & GAMBLE CO	COM	742718109	352	5000	SH	DEFINED	16
PROCTER & GAMBLE CO	COM	742718109	16852	239575	SH	DEFINED	11
PROCTER & GAMBLE CO	COM	742718109	1857	26400	SH	DEFINED	15
PROCTER & GAMBLE CO	COM	742718109	41	584	SH	DEFINED	6
PROCTER & GAMBLE CO	COM	742718109	4	50	SH	DEFINED	24
PROCTER & GAMBLE CO	COM	742718109	3370	47900	SH	DEFINED	23
PROCTER & GAMBLE CO	COM	742718109	5147	73172	SH	DEFINED	20
PROCTER & GAMBLE CO	COM	742718109	1106325	15728237	SH	DEFINED	18
PROCTER & GAMBLE CO	COM	742718109	153959	2188781	SH	DEFINED	17
PROGRESS ENERGY INC	COM	743263105	109	2307	SH	DEFINED	18
PROGRESS ENERGY INC	COM	743263105	546	11657	SH	DEFINED	17
PROGRESS ENERGY INC	COM	743263105	156	3327	SH	DEFINED	11
PROGRESS ENERGY INC	COM	743263105	964	20567	SH	DEFINED	6
PROGRESS ENERGY INC	COM	743263105	416	8873	SH	DEFINED	2
PROGRESS ENERGY INC	COM	743263105	3901	83255	SH	DEFINED	3
PROGRESS SOFTWARE CORP	COM	743312100	12064	398120	SH	DEFINED	3
PROGRESSIVE CORP OHIO	COM	743315103	319	16400	SH	DEFINED	20
PROGRESSIVE CORP OHIO	COM	743315103	19	965	SH	DEFINED	18, 2
PROGRESSIVE CORP OHIO	COM	743315103	2080	107138	SH	DEFINED	3
PROGRESSIVE CORP OHIO	COM	743315103	847	43600	SH	DEFINED	6
PROGRESSIVE CORP OHIO	COM	743315103	23	1200	SH	DEFINED	11
PROGRESSIVE CORP OHIO	COM	743315103	43	2200	SH	DEFINED	17
PROGRESSIVE CORP OHIO	COM	743315103	8	400	SH	DEFINED	2
PROGRESSIVE CORP OHIO	COM	743315103	66980	3450770	SH	DEFINED	18
PROLIANCE INTL INC	COM	74340R104	5	2000	SH	DEFINED	18
PROLOGIS	SH BEN INT	743410102	776	11684	SH	DEFINED	18
PROLOGIS	SH BEN INT	743410102	77	1150	SH	DEFINED	18, 2
PROLOGIS	SH BEN INT	743410102	2516	37918	SH	DEFINED	3
PROLOGIS	SH BEN INT	743410102	1514	22815	SH	DEFINED	11
PROLOGIS	SH BEN INT	743410102	626	9437	SH	DEFINED	17
PROSHARES TR	SHORT QQQ PSHS	74347R602	67	1240	SH	DEFINED	18
PROSPERITY BANCSHARES INC	COM	743606105	59	1775	SH	DEFINED	2
PROSPERITY BANCSHARES INC	COM	743606105	50	1500	SH	DEFINED	11
PROTECTIVE LIFE CORP	COM	743674103	8	200	SH	DEFINED	2
PROTECTIVE LIFE CORP	COM	743674103	25224	594340	SH	DEFINED	6
PROTECTIVE LIFE CORP	COM	743674103	23	535	SH	DEFINED	11
PROVIDENT BANKSHARES CORP	COM	743859100	201	6408	SH	DEFINED	11
PROVIDENT BANKSHARES CORP	COM	743859100	14404	459751	SH	DEFINED	6
PROVIDENT BANKSHARES CORP	COM	743859100	6	200	SH	DEFINED	17
PROVIDENT FINL SVCS INC	COM	74386T105	29	1758	SH	DEFINED	11
PRUDENTIAL FINL INC	COM	744320102	332	3393	SH	DEFINED	18
PRUDENTIAL FINL INC	FRNT 12/1	744320AG7	405	4000	SH	DEFINED	18
PRUDENTIAL FINL INC	COM	744320102	13	130	SH	DEFINED	1
PRUDENTIAL FINL INC	COM	744320102	37	379	SH	DEFINED	2

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

PRUDENTIAL FINL INC	COM	744320102	69	700	SH	DEFINED	16
PRUDENTIAL FINL INC	COM	744320102	31867	326570	SH	DEFINED	3
PRUDENTIAL FINL INC	COM	744320102	2	20	SH	DEFINED	11
PRUDENTIAL FINL INC	COM	744320102	104	1067	SH	DEFINED	17
PRUDENTIAL FINL INC	COM	744320102	592	6060	SH	DEFINED	6
PRUDENTIAL PLC	6.75%SUB REG S	G7293H114	72	3000	SH	DEFINED	2
PRUDENTIAL PLC	PER SUB 6.50%	G7293H189	12	500	SH	DEFINED	18
PRUDENTIAL PLC	ADR	74435K204	27	865	SH	DEFINED	2
PS BUSINESS PKS INC CALIF	COM	69360J107	5177	91056	SH	DEFINED	18
PSS WORLD MED INC	COM	69366A100	10	500	SH	DEFINED	2
PSS WORLD MED INC	COM	69366A100	36	1880	SH	DEFINED	18
PSYCHIATRIC SOLUTIONS INC	COM	74439H108	47	1185	SH	DEFINED	18
PUBLIC STORAGE	COM	74460D109	106	1346	SH	DEFINED	17
PUBLIC STORAGE	COM	74460D109	8	100	SH	DEFINED	11
PUBLIC STORAGE	COM	74460D109	39	500	SH	DEFINED	2
PUBLIC STORAGE	COM	74460D109	26	325	SH	DEFINED	18, 2
PUBLIC STORAGE	COM	74460D109	1447	18390	SH	DEFINED	3
PUBLIC STORAGE	COM	74460D109	529	6722	SH	DEFINED	18
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	1776	20187	SH	DEFINED	17
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	273	3100	SH	DEFINED	1
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	74	841	SH	DEFINED	2
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	26867	305334	SH	DEFINED	3
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	35246	400560	SH	DEFINED	6
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	713	8100	SH	DEFINED	16
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	1105	12555	SH	DEFINED	18
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	161	1835	SH	DEFINED	11
PUBLICIS S A NEW	SPONSORED ADR	74463M106	5987	145478	SH	DEFINED	18
PUBLICIS S A NEW	SPONSORED ADR	74463M106	5	120	SH	DEFINED	18, 2
PUBLICIS S A NEW	SPONSORED ADR	74463M106	3994	97208	SH	DEFINED	6
PUGET ENERGY INC NEW	COM	745310102	5	202	SH	DEFINED	17
PUGET ENERGY INC NEW	COM	745310102	95	3852	SH	DEFINED	18
PUGET ENERGY INC NEW	COM	745310102	33727	1378280	SH	DEFINED	6
PUGET ENERGY INC NEW	COM	745310102	504	20595	SH	DEFINED	3
PUGET ENERGY INC NEW	COM	745310102	7	300	SH	DEFINED	2
PULTE HOMES INC	COM	745867101	73	5350	SH	DEFINED	6
PULTE HOMES INC	COM	745867101	29	2102	SH	DEFINED	24
PULTE HOMES INC	COM	745867101	8	600	SH	DEFINED	17
PULTE HOMES INC	COM	745867101	50357	3700000	SH	DEFINED	13
PULTE HOMES INC	COM	745867101	408	29967	SH	DEFINED	3
PULTE HOMES INC	COM	745867101	355849	26146109	SH	DEFINED	8
PULTE HOMES INC	COM	745867101	88	6500	SH	DEFINED	11
QIAGEN N V	ORD	N72482107	4	156	SH	DEFINED	18
QLOGIC CORP	COM	747277101	5	400	SH	DEFINED	2
QLOGIC CORP	COM	747277101	300	22263	SH	DEFINED	3
QLT INC	COM	746927102	11	2000	SH	DEFINED	2
QUADRA REALTY TRUST INC	COM	746945104	42	4400	SH	DEFINED	6
QUALCOMM INC	COM	747525103	6	140	SH	DEFINED	18, 2
QUALCOMM INC	COM	747525103	306	7245	SH	DEFINED	2
QUALCOMM INC	COM	747525103	4901	115960	SH	DEFINED	20
QUALCOMM INC	COM	747525103	19994	473109	SH	DEFINED	3
QUALCOMM INC	COM	747525103	3888	93247	SH	DEFINED	17
QUALCOMM INC	COM	747525103	286589	6781550	SH	DEFINED	8
QUALCOMM INC	COM	747525103	1068	25283	SH	DEFINED	11
QUALCOMM INC	COM	747525103	421298	9969187	SH	DEFINED	18
QUANEX CORP	COM	747620102	9	187	SH	DEFINED	18
QUANEX CORP	COM	747620102	1013	21550	SH	DEFINED	3
QUANTA SVCS INC	COM	74762E102	228090	8623425	SH	DEFINED	8
QUANTUM CORP	COM DSSG	747906204	21	5993	SH	DEFINED	18, 2
QUANTUM CORP	COM DSSG	747906204	4507	1325470	SH	DEFINED	3
QUANTUM CORP	COM DSSG	747906204	23	6800	SH	DEFINED	11
QUANTUM CORP	COM DSSG	747906204	45422	13359312	SH	DEFINED	18
QUANTUM CORP	COM DSSG	747906204	329	96700	SH	DEFINED	20

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

QUANTUM FUEL SYS TECH WORLDW	COM		74765E109	0	250	SH	DEFINED	17
QUEST DIAGNOSTICS INC	COM		74834L100	73078	1264965	SH	DEFINED	18
QUEST DIAGNOSTICS INC	COM		74834L100	11	194	SH	DEFINED	11
QUEST DIAGNOSTICS INC	COM		74834L100	7	106	SH	DEFINED	18,2
QUEST DIAGNOSTICS INC	COM		74834L100	12	200	SH	DEFINED	2
QUEST DIAGNOSTICS INC	COM		74834L100	1360	23528	SH	DEFINED	3
QUEST DIAGNOSTICS INC	COM		74834L100	51	870	SH	DEFINED	6
QUEST DIAGNOSTICS INC	COM		74834L100	4581	79300	SH	DEFINED	17
QUESTAR CORP	COM		748356102	30335	577474	SH	DEFINED	2
QUESTAR CORP	COM		748356102	1377	26197	SH	DEFINED	3
QUESTAR CORP	COM		748356102	244	4636	SH	DEFINED	17
QUESTAR CORP	COM		748356102	291	5530	SH	DEFINED	18
QUESTAR CORP	COM		748356102	416	7920	SH	DEFINED	11
QUICKSILVER RESOURCES INC	COM		74837R104	9	197	SH	DEFINED	2
QUIKSILVER INC	COM		74838C106	1	30	SH	DEFINED	18
QUIKSILVER INC	COM		74838C106	2	110	SH	DEFINED	17
QUIPP INC	COM		748802105	6	1000	SH	DEFINED	17
QWEST COMMUNICATIONS INTL IN	COM		749121109	8640	943195	SH	DEFINED	23
QWEST COMMUNICATIONS INTL IN	COM		749121109	110	11904	SH	DEFINED	18
QWEST COMMUNICATIONS INTL IN	COM		749121109	39	4214	SH	DEFINED	17
QWEST COMMUNICATIONS INTL IN	COM		749121109	926	101000	SH	DEFINED	16
QWEST COMMUNICATIONS INTL IN	COM		749121109	545	59501	SH	DEFINED	11
QWEST COMMUNICATIONS INTL IN	COM		749121109	2104838	229785737	SH	DEFINED	8
QWEST COMMUNICATIONS INTL IN	COM		749121109	77893	8503585	SH	DEFINED	3
QWEST COMMUNICATIONS INTL IN	COM		749121109	1	132	SH	DEFINED	2
R H DONNELLEY CORP	COM NEW		74955W307	26501	473056	SH	DEFINED	18
R H DONNELLEY CORP	COM NEW		74955W307	336	6000	SH	DEFINED	17
R H DONNELLEY CORP	COM NEW		74955W307	611	10900	SH	DEFINED	11
R H DONNELLEY CORP	COM NEW		74955W307	23208	414280	SH	DEFINED	6
R H DONNELLEY CORP	COM NEW		74955W307	79	1410	SH	DEFINED	18,2
R H DONNELLEY CORP	COM NEW		74955W307	20	360	SH	DEFINED	2
RACKABLE SYS INC	COM		750077109	39	3000	SH	DEFINED	6
RADIAN GROUP INC	COM		750236101	168	7211	SH	DEFINED	24
RADIAN GROUP INC	COM		750236101	88464	3800000	SH	DEFINED	13
RADIAN GROUP INC	COM		750236101	8	330	SH	DEFINED	2
RADIANT SYSTEMS INC	COM		75025N102	6507	411040	SH	DEFINED	3
RADIOSHACK CORP	COM		750438103	414	20021	SH	DEFINED	3
RADIOSHACK CORP	COM		750438103	83	4000	SH	DEFINED	18
RADVISION LTD	ORD		M81869105	3	150	SH	DEFINED	2
RALCORP HLDGS INC NEW	COM		751028101	1	7	SH	DEFINED	18
RAMBUS INC DEL	COM		750917106	3	150	SH	DEFINED	17
RAMCO-GERSHENSON PPTYS TR	COM SH BEN INT		751452202	1810	57919	SH	DEFINED	3
RANGE RES CORP	COM		75281A109	12390	304705	SH	DEFINED	18
RANGE RES CORP	COM		75281A109	2371	58300	SH	DEFINED	3
RAVEN INDS INC	COM		754212108	517	12900	SH	DEFINED	11
RAVEN INDS INC	COM		754212108	1181	29500	SH	DEFINED	17
RAYMOND JAMES FINANCIAL INC	COM		754730109	53	1600	SH	DEFINED	11
RAYMOND JAMES FINANCIAL INC	COM		754730109	512	15590	SH	DEFINED	1
RAYMOND JAMES FINANCIAL INC	COM		754730109	14	415	SH	DEFINED	2
RAYMOND JAMES FINANCIAL INC	COM		754730109	4240	129050	SH	DEFINED	15
RAYMOND JAMES FINANCIAL INC	COM		754730109	3994	121576	SH	DEFINED	23
RAYMOND JAMES FINANCIAL INC	COM		754730109	32420	986889	SH	DEFINED	3
RAYONIER INC	COM		754907103	3078	64080	SH	DEFINED	11
RAYONIER INC	COM		754907103	51	1054	SH	DEFINED	2
RAYONIER INC	COM		754907103	3386	70490	SH	DEFINED	1
RAYONIER INC	COM		754907103	127	2638	SH	DEFINED	18
RAYONIER INC	COM		754907103	1383	28794	SH	DEFINED	17
RAYTHEON CO	COM NEW		755111507	33048	517816	SH	DEFINED	3
RAYTHEON CO	COM NEW		755111507	471	7377	SH	DEFINED	18,2
RAYTHEON CO	COM NEW		755111507	443	6938	SH	DEFINED	2
RAYTHEON CO	COM NEW		755111507	118896	1862980	SH	DEFINED	6
RAYTHEON CO	COM NEW		755111507	110	1720	SH	DEFINED	11

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

RAYTHEON CO	COM NEW	755111507	434	6800	SH	DEFINED	16
RAYTHEON CO	COM NEW	755111507	2088	32715	SH	DEFINED	17
RAYTHEON CO	COM NEW	755111507	767255	12022165	SH	DEFINED	18
RAYTHEON CO	COM NEW	755111507	10550	165300	SH	DEFINED	20
RAYTHEON CO	COM NEW	755111507	5751	90100	SH	DEFINED	23
RBC BEARINGS INC	COM	75524B104	13362	348411	SH	DEFINED	18
REALNETWORKS INC	COM	75605L104	1	50	SH	DEFINED	18
REALTY INCOME CORP	COM	756109104	34	1200	SH	DEFINED	18
REALTY INCOME CORP	COM	756109104	1666	59600	SH	DEFINED	3
RED HAT INC	COM	756577102	3509	176559	SH	DEFINED	20
RED HAT INC	COM	756577102	178850	9001000	SH	DEFINED	13
RED HAT INC	COM	756577102	131919	6639068	SH	DEFINED	18
RED HAT INC	COM	756577102	128396	6461755	SH	DEFINED	8
REDDY ICE HLDGS INC	COM	75734R105	13	500	SH	DEFINED	17
REDWOOD TR INC	COM	758075402	66	2000	SH	DEFINED	11
REDWOOD TR INC	COM	758075402	2	68	SH	DEFINED	17
REED ELSEVIER N V	SPONSORED ADR	758204101	3	60	SH	DEFINED	18, 2
REED ELSEVIER N V	SPONSORED ADR	758204101	5415	142590	SH	DEFINED	18
REED ELSEVIER P L C	SPONSORED ADR	758205108	1904	37732	SH	DEFINED	6
REGAL BELOIT CORP	COM	758750103	21	436	SH	DEFINED	18, 2
REGAL BELOIT CORP	COM	758750103	22074	460930	SH	DEFINED	6
REGAL BELOIT CORP	COM	758750103	34957	729943	SH	DEFINED	18
REGAL ENTMT GROUP	CL A	758766109	22	1000	SH	DEFINED	2
REGAL ENTMT GROUP	CL A	758766109	7965	362870	SH	DEFINED	18
REGAL ENTMT GROUP	CL A	758766109	5376	244880	SH	DEFINED	3
REGAL ENTMT GROUP	CL A	758766109	209	9500	SH	DEFINED	6
REGIONS FINANCIAL CORP NEW	COM	7591EP100	453	15350	SH	DEFINED	11
REGIONS FINANCIAL CORP NEW	COM	7591EP100	82	2758	SH	DEFINED	18
REGIONS FINANCIAL CORP NEW	COM	7591EP100	164	5566	SH	DEFINED	2
REGIONS FINANCIAL CORP NEW	COM	7591EP100	6308	213968	SH	DEFINED	3
REGIONS FINANCIAL CORP NEW	COM	7591EP100	645	21851	SH	DEFINED	6
REGIONS FINANCIAL CORP NEW	COM	7591EP100	153	5165	SH	DEFINED	24
REGIONS FINANCIAL CORP NEW	COM	7591EP100	1969	66775	SH	DEFINED	17
REGIS CORP MINN	COM	758932107	272	8507	SH	DEFINED	24
REHABCARE GROUP INC	COM	759148109	7512	427026	SH	DEFINED	18
REINSURANCE GROUP AMER INC	COM	759351109	10	170	SH	DEFINED	17
REINSURANCE GROUP AMER INC	COM	759351109	28054	494860	SH	DEFINED	6
REINSURANCE GROUP AMER INC	COM	759351109	13970	246418	SH	DEFINED	3
REIS INC	COM	75936P105	1	37	SH	DEFINED	2
REIS INC	COM	75936P105	635	85510	SH	DEFINED	6
RELIANCE STEEL & ALUMINUM CO	COM	759509102	1311	23174	SH	DEFINED	6
RELIANCE STEEL & ALUMINUM CO	COM	759509102	5236	92600	SH	DEFINED	15
RELIANCE STEEL & ALUMINUM CO	COM	759509102	51	900	SH	DEFINED	16
RELIANCE STEEL & ALUMINUM CO	COM	759509102	76974	1361400	SH	DEFINED	3
RELIANT ENERGY INC	COM	75952B105	744	29054	SH	DEFINED	18
RELIANT ENERGY INC	COM	75952B105	1	50	SH	DEFINED	2
RELIANT ENERGY INC	COM	75952B105	8233	321577	SH	DEFINED	3
RELIANT ENERGY INC	COM	75952B105	18	709	SH	DEFINED	17
RELIANT ENERGY INC	COM	75952B105	59467	2320360	SH	DEFINED	6
RENAISSANCE LEARNING INC	COM	75968L105	60	5000	SH	DEFINED	17
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	6128	93675	SH	DEFINED	3
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	16910	258522	SH	DEFINED	6
RENASANT CORP	COM	75970E107	2951	136386	SH	DEFINED	6
RENOVIS INC	COM	759885106	4	1000	SH	DEFINED	17
RENT A CTR INC NEW	COM	76009N100	4750	261991	SH	DEFINED	3
RENT A CTR INC NEW	COM	76009N100	61567	3395818	SH	DEFINED	6
REPLIGEN CORP	COM	759916109	3	700	SH	DEFINED	17
REPSOL YPF S A	SPONSORED ADR	76026T205	146	4100	SH	DEFINED	2
REPSOL YPF S A	SPONSORED ADR	76026T205	4755	133932	SH	DEFINED	6
REPUBLIC AWYS HLDGS INC	COM	760276105	4613	217895	SH	DEFINED	3
REPUBLIC AWYS HLDGS INC	COM	760276105	27760	1311258	SH	DEFINED	6
REPUBLIC BANCORP KY	CL A	760281204	59	3676	SH	DEFINED	6

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

REPUBLIC FIRST BANCORP INC	COM	760416107	480	59999	SH	DEFINED	6
REPUBLIC SVCS INC	COM	760759100	5	141	SH	DEFINED	18
REPUBLIC SVCS INC	COM	760759100	17542	536279	SH	DEFINED	17
REPUBLIC SVCS INC	COM	760759100	9159	279998	SH	DEFINED	11
REPUBLIC SVCS INC	COM	760759100	27515	841177	SH	DEFINED	8
RES-CARE INC	COM	760943100	4406	192880	SH	DEFINED	3
RESEARCH IN MOTION LTD	COM	760975102	15956	161900	SH	DEFINED	3
RESEARCH IN MOTION LTD	COM	760975102	25	252	SH	DEFINED	18
RESMED INC	COM	761152107	65	1515	SH	DEFINED	18
RESMED INC	COM	761152107	244	5680	SH	DEFINED	17
RESMED INC	COM	761152107	12410	289500	SH	DEFINED	1
RESOURCE AMERICA INC	CL A	761195205	16	1000	SH	DEFINED	1
RESOURCE AMERICA INC	CL A	761195205	17195	1088932	SH	DEFINED	6
RESOURCE CAP CORP	COM	76120W302	4766	423214	SH	DEFINED	6
RESOURCES CONNECTION INC	COM	76122Q105	51	2190	SH	DEFINED	18
RESPIRONICS INC	COM	761230101	7448	155065	SH	DEFINED	3
REUTERS GROUP PLC	SPONSORED ADR	76132M102	312	3941	SH	DEFINED	17
REUTERS GROUP PLC	SPONSORED ADR	76132M102	40	500	SH	DEFINED	11
REUTERS GROUP PLC	SPONSORED ADR	76132M102	223	2816	SH	DEFINED	1
REVLON INC	CL A	761525500	12	10000	SH	DEFINED	17
REWARDS NETWORK INC	COM	761557107	7	1333	SH	DEFINED	18
REX STORES CORP	COM	761624105	3726	192538	SH	DEFINED	6
REXAM PLC	SP ADR NEW2001	761655406	89	1560	SH	DEFINED	18
REYNOLDS AMERICAN INC	COM	761713106	1627	25574	SH	DEFINED	3
REYNOLDS AMERICAN INC	COM	761713106	89	1392	SH	DEFINED	18
REYNOLDS AMERICAN INC	COM	761713106	9	140	SH	DEFINED	6
REYNOLDS AMERICAN INC	COM	761713106	87	1366	SH	DEFINED	2
RF MICRODEVICES INC	COM	749941100	15419	2290980	SH	DEFINED	6
RF MICRODEVICES INC	COM	749941100	7680	1141059	SH	DEFINED	3
RF MICRODEVICES INC	COM	749941100	758	112500	SH	DEFINED	20
RF MICRODEVICES INC	COM	749941100	17904	2660300	SH	DEFINED	18
RIMAGE CORP	COM	766721104	2879	128297	SH	DEFINED	18
RIO TINTO PLC	SPONSORED ADR	767204100	39862	116078	SH	DEFINED	18
RIO TINTO PLC	SPONSORED ADR	767204100	46	132	SH	DEFINED	18, 2
RIO TINTO PLC	SPONSORED ADR	767204100	30988	90240	SH	DEFINED	2
RIO TINTO PLC	SPONSORED ADR	767204100	323	940	SH	DEFINED	6
RIO TINTO PLC	SPONSORED ADR	767204100	100	290	SH	DEFINED	17
RIO TINTO PLC	SPONSORED ADR	767204100	2834	8252	SH	DEFINED	11
RITE AID CORP	COM	767754104	46	10000	SH	DEFINED	2
RITE AID CORP	COM	767754104	14	3000	SH	DEFINED	17
RITE AID CORP	COM	767754104	125	27000	SH	DEFINED	18
RIVERBED TECHNOLOGY INC	COM	768573107	8	200	SH	DEFINED	2
RIVERVIEW BANCORP INC	COM	769397100	1505	101340	SH	DEFINED	1
RLI CORP	COM	749607107	21	375	SH	DEFINED	2
RLI CORP	COM	749607107	7230	127475	SH	DEFINED	1
RLI CORP	COM	749607107	9654	170190	SH	DEFINED	3
RLI CORP	COM	749607107	11606	204610	SH	DEFINED	6
ROBBINS & MYERS INC	COM	770196103	14024	244784	SH	DEFINED	3
ROBERT HALF INTL INC	COM	770323103	10511	351977	SH	DEFINED	3
ROBERT HALF INTL INC	COM	770323103	465	15540	SH	DEFINED	18
ROCK-TENN CO	CL A	772739207	18523	640906	SH	DEFINED	3
ROCK-TENN CO	CL A	772739207	2	42	SH	DEFINED	6
ROCKWELL AUTOMATION INC	COM	773903109	17380	250030	SH	DEFINED	1
ROCKWELL AUTOMATION INC	COM	773903109	1961	28200	SH	DEFINED	23
ROCKWELL AUTOMATION INC	COM	773903109	94	1350	SH	DEFINED	2
ROCKWELL AUTOMATION INC	COM	773903109	494	7100	SH	DEFINED	16
ROCKWELL AUTOMATION INC	COM	773903109	618	8885	SH	DEFINED	17
ROCKWELL AUTOMATION INC	COM	773903109	8751	125890	SH	DEFINED	3
ROCKWELL AUTOMATION INC	COM	773903109	53	760	SH	DEFINED	11
ROCKWELL AUTOMATION INC	COM	773903109	5	70	SH	DEFINED	18
ROCKWELL AUTOMATION INC	COM	773903109	5	60	SH	DEFINED	6
ROCKWELL COLLINS INC	COM	774341101	73	1000	SH	DEFINED	2

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

ROCKWELL COLLINS INC	COM	774341101	424	5800	SH	DEFINED	17
ROCKWELL COLLINS INC	COM	774341101	1849	25313	SH	DEFINED	3
ROCKWELL COLLINS INC	COM	774341101	146	2000	SH	DEFINED	1
ROCKWOOD HLDGS INC	COM	774415103	344	9590	SH	DEFINED	3
ROCKY BRANDS INC	COM	774515100	691	64920	SH	DEFINED	6
ROGERS COMMUNICATIONS INC	CL B	775109200	18627	409100	SH	DEFINED	3
ROGERS COMMUNICATIONS INC	CL B	775109200	82	1792	SH	DEFINED	18
ROGERS COMMUNICATIONS INC	CL B	775109200	811	17800	SH	DEFINED	16
ROGERS COMMUNICATIONS INC	CL B	775109200	2486	54600	SH	DEFINED	23
ROHM & HAAS CO	COM	775371107	289	5200	SH	DEFINED	2
ROHM & HAAS CO	COM	775371107	165	2960	SH	DEFINED	6
ROHM & HAAS CO	COM	775371107	301	5391	SH	DEFINED	24
ROHM & HAAS CO	COM	775371107	13	220	SH	DEFINED	18
ROHM & HAAS CO	COM	775371107	131	2351	SH	DEFINED	17
ROHM & HAAS CO	COM	775371107	7	125	SH	DEFINED	11
ROHM & HAAS CO	COM	775371107	1154	20722	SH	DEFINED	3
ROLLINS INC	COM	775711104	6645	248942	SH	DEFINED	3
ROPER INDS INC NEW	COM	776696106	13	200	SH	DEFINED	1
ROPER INDS INC NEW	COM	776696106	1628	24840	SH	DEFINED	3
ROPER INDS INC NEW	COM	776696106	1323	20200	SH	DEFINED	17
ROPER INDS INC NEW	COM	776696106	43	650	SH	DEFINED	18
ROPER INDS INC NEW	NOTE 1.481% 1/1	776696AA4	1419	1725000	PRN	DEFINED	18
ROPER INDS INC NEW	NOTE 1.481% 1/1	776696AA4	4442	5400000	PRN	DEFINED	21
ROSETTA RESOURCES INC	COM	777779307	6962	379583	SH	DEFINED	3
ROSS STORES INC	COM	778296103	5	162	SH	DEFINED	18
ROSS STORES INC	COM	778296103	20817	811857	SH	DEFINED	3
ROSS STORES INC	COM	778296103	2	50	SH	DEFINED	6
ROSS STORES INC	COM	778296103	24	900	SH	DEFINED	16
ROSS STORES INC	COM	778296103	3803	148300	SH	DEFINED	23
ROSS STORES INC	COM	778296103	82	3194	SH	DEFINED	24
ROSS STORES INC	COM	778296103	1708	66600	SH	DEFINED	15
ROWAN COS INC	COM	779382100	15623	427090	SH	DEFINED	1
ROWAN COS INC	COM	779382100	840	22952	SH	DEFINED	3
ROWAN COS INC	COM	779382100	11	300	SH	DEFINED	11
ROWAN COS INC	COM	779382100	6	151	SH	DEFINED	17
ROYAL BANCSHARES PA INC	CL A	780081105	777	35413	SH	DEFINED	6
ROYAL BK CDA MONTREAL QUE	COM	780087102	23169	417300	SH	DEFINED	3
ROYAL BK CDA MONTREAL QUE	COM	780087102	316	5680	SH	DEFINED	18
ROYAL BK SCOTLAND GROUP PLC	ADR PREF SHS Q	780097754	1	37	SH	DEFINED	24
ROYAL BK SCOTLAND GROUP PLC	ADR PREF SER N	780097770	3	150	SH	DEFINED	2
ROYAL BK SCOTLAND GROUP PLC	SP ADR L RP PF	780097788	57	2700	SH	DEFINED	2
ROYAL BK SCOTLAND GROUP PLC	SP ADR L RP PF	780097788	11	500	SH	DEFINED	11
ROYAL BK SCOTLAND GROUP PLC	SP ADR L RP PF	780097788	21	1000	SH	DEFINED	18
ROYAL BK SCOTLAND GROUP PLC	SP ADR PREF M	780097796	50	2200	SH	DEFINED	2
ROYAL BK SCOTLAND GROUP PLC	SPON ADR F	780097804	45	1779	SH	DEFINED	18
ROYAL BK SCOTLAND GROUP PLC	ADR PREF SER N	780097770	11	500	SH	DEFINED	18
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	103	2637	SH	DEFINED	11
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	5	125	SH	DEFINED	2
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	118	3000	SH	DEFINED	18
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	1062	12939	SH	DEFINED	2
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	7	75	SH	DEFINED	18, 2
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	34735	423177	SH	DEFINED	17
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	143	1741	SH	DEFINED	17
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	9627	117257	SH	DEFINED	18
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	1033	12560	SH	DEFINED	18, 2
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	17693	215291	SH	DEFINED	1
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	3687	44870	SH	DEFINED	2
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	65850	808042	SH	DEFINED	6
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	1973	24000	SH	DEFINED	8
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	108	1315	SH	DEFINED	11
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	120921	1471406	SH	DEFINED	18
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	259	3152	SH	DEFINED	6

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

ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	921	11200	SH	DEFINED	20
RPC INC	COM	749660106	8245	580197	SH	DEFINED	3
RPM INTL INC	COM	749685103	1586	66225	SH	DEFINED	11
RPM INTL INC	COM	749685103	13750	574090	SH	DEFINED	6
RPM INTL INC	COM	749685103	838	34980	SH	DEFINED	3
RPM INTL INC	COM	749685103	10	410	SH	DEFINED	2
RSC HOLDINGS INC	COM	74972L102	6726	410071	SH	DEFINED	3
RTI INTL METALS INC	COM	74973W107	56	700	SH	DEFINED	18
RUBY TUESDAY INC	COM	781182100	67	3680	SH	DEFINED	2
RUBY TUESDAY INC	COM	781182100	4056	221150	SH	DEFINED	18
RUBY TUESDAY INC	COM	781182100	18	950	SH	DEFINED	24
RUBY TUESDAY INC	COM	781182100	10981	598700	SH	DEFINED	6
RUDDICK CORP	COM	781258108	903	26900	SH	DEFINED	6
RUDDICK CORP	COM	781258108	9599	286181	SH	DEFINED	3
RUDOLPH TECHNOLOGIES INC	COM	781270103	2967	214500	SH	DEFINED	6
RUDOLPH TECHNOLOGIES INC	COM	781270103	3	198	SH	DEFINED	18, 2
RUSH ENTERPRISES INC	CL A	781846209	3897	153721	SH	DEFINED	3
RUTHS CHRIS STEAK HSE INC	COM	783332109	3	192	SH	DEFINED	2
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	3360	80943	SH	DEFINED	18
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	2303	55960	SH	DEFINED	17
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	930	22400	SH	DEFINED	11
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	133894	3242859	SH	DEFINED	6
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	5	120	SH	DEFINED	18, 2
RYDER SYS INC	COM	783549108	24086	491550	SH	DEFINED	6
RYDER SYS INC	COM	783549108	2563	52300	SH	DEFINED	15
RYDER SYS INC	COM	783549108	31921	651432	SH	DEFINED	3
RYERSON INC	COM	78375P107	1261	37350	SH	DEFINED	3
RYLAND GROUP INC	COM	783764103	81434	3800000	SH	DEFINED	13
RYLAND GROUP INC	COM	783764103	81098	3784304	SH	DEFINED	8
RYLAND GROUP INC	COM	783764103	28	1300	SH	DEFINED	11
RYLAND GROUP INC	COM	783764103	177	8250	SH	DEFINED	24
S & T BANCORP INC	COM	783859101	1647	51320	SH	DEFINED	6
SAFECO CORP	COM	786429100	353	5760	SH	DEFINED	6
SAFECO CORP	COM	786429100	18	300	SH	DEFINED	17
SAFECO CORP	COM	786429100	958	15634	SH	DEFINED	3
SAFEGUARD SCIENTIFICS INC	COM	786449108	5	2000	SH	DEFINED	11
SAFEGUARD SCIENTIFICS INC	COM	786449108	7	3000	SH	DEFINED	17
SAFETY INS GROUP INC	COM	78648T100	11411	317481	SH	DEFINED	6
SAFEWAY INC	COM NEW	786514208	5070	153100	SH	DEFINED	23
SAFEWAY INC	COM NEW	786514208	39	1175	SH	DEFINED	2
SAFEWAY INC	COM NEW	786514208	38311	1157059	SH	DEFINED	3
SAFEWAY INC	COM NEW	786514208	4261	128680	SH	DEFINED	6
SAFEWAY INC	COM NEW	786514208	3904	117900	SH	DEFINED	15
SAFEWAY INC	COM NEW	786514208	38	1130	SH	DEFINED	16
SAFEWAY INC	COM NEW	786514208	75	2260	SH	DEFINED	18
SAGA COMMUNICATIONS	CL A	786598102	1601	218004	SH	DEFINED	6
SAIA INC	COM	78709Y105	2330	140896	SH	DEFINED	6
SAKS INC	COM	79377W108	14	800	SH	DEFINED	1
SAKS INC	COM	79377W108	60	3500	SH	DEFINED	11
SALIX PHARMACEUTICALS INC	COM	795435106	3	173	SH	DEFINED	18, 2
SALIX PHARMACEUTICALS INC	COM	795435106	9	755	SH	DEFINED	2
SALIX PHARMACEUTICALS INC	COM	795435106	1423	114500	SH	DEFINED	3
SALLY BEAUTY HLDGS INC	COM	79546E104	4	525	SH	DEFINED	11
SALLY BEAUTY HLDGS INC	COM	79546E104	1	75	SH	DEFINED	17
SAN JUAN BASIN RTY TR	UNIT BEN INT	798241105	51	1500	SH	DEFINED	18
SANDERSON FARMS INC	COM	800013104	8447	202703	SH	DEFINED	3
SANDISK CORP	COM	80004C101	771	13982	SH	DEFINED	18, 2
SANDISK CORP	COM	80004C101	54	984	SH	DEFINED	2
SANDISK CORP	COM	80004C101	1910	34647	SH	DEFINED	3
SANDISK CORP	COM	80004C101	896379	16268205	SH	DEFINED	18
SANDISK CORP	COM	80004C101	10419	189091	SH	DEFINED	20
SANDISK CORP	COM	80004C101	17	300	SH	DEFINED	17

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

SANDISK CORP	COM	80004C101	29166	532361	SH	DEFINED	6
SANMINA SCI CORP	COM	800907107	4	1995	SH	DEFINED	2
SANOFI AVENTIS	SPONSORED ADR	80105N105	15	350	SH	DEFINED	18,2
SANOFI AVENTIS	SPONSORED ADR	80105N105	67	1583	SH	DEFINED	2
SANOFI AVENTIS	SPONSORED ADR	80105N105	90950	2171241	SH	DEFINED	6
SANOFI AVENTIS	SPONSORED ADR	80105N105	8	200	SH	DEFINED	11
SANOFI AVENTIS	SPONSORED ADR	80105N105	102	2385	SH	DEFINED	16
SANOFI AVENTIS	SPONSORED ADR	80105N105	2347	56005	SH	DEFINED	17
SANOFI AVENTIS	SPONSORED ADR	80105N105	13471	317556	SH	DEFINED	18
SANTA FE ENERGY TR	RCPT DEP UNITS	802013102	5	200	SH	DEFINED	18
SANTOS LIMITED	SPONSORED ADR	803021609	1	6	SH	DEFINED	18
SANTOS LIMITED	SPONSORED ADR	803021609	1	19	SH	DEFINED	1
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	45389	773630	SH	DEFINED	18
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	3357	57655	SH	DEFINED	17
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	18	300	SH	DEFINED	11
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	78195	1335856	SH	DEFINED	6
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	124	2105	SH	DEFINED	18,2
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	169	2884	SH	DEFINED	2
SAPPI LTD	SPON ADR NEW	803069202	10561	690224	SH	DEFINED	6
SAPPI LTD	SPON ADR NEW	803069202	86	5614	SH	DEFINED	17
SARA LEE CORP	COM	803111103	7	411	SH	DEFINED	18
SARA LEE CORP	COM	803111103	2578	154450	SH	DEFINED	17
SARA LEE CORP	COM	803111103	20	1200	SH	DEFINED	11
SARA LEE CORP	COM	803111103	199	11945	SH	DEFINED	2
SARA LEE CORP	COM	803111103	1814	108650	SH	DEFINED	3
SASOL LTD	SPONSORED ADR	803866300	1667	38785	SH	DEFINED	11
SATYAM COMPUTER SERVICES LTD	ADR	804098101	18	700	SH	DEFINED	2
SATYAM COMPUTER SERVICES LTD	ADR	804098101	13213	510314	SH	DEFINED	15
SATYAM COMPUTER SERVICES LTD	ADR	804098101	74	2845	SH	DEFINED	18
SAUER-DANFOSS INC	COM	804137107	7336	274934	SH	DEFINED	18
SAUL CTRS INC	COM	804395101	33	650	SH	DEFINED	11
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	44	3000	SH	DEFINED	18
SAVVIS INC	COM NEW	805423308	3	54	SH	DEFINED	18
SBA COMMUNICATIONS CORP	COM	78388J106	59331	1681700	SH	DEFINED	18
SCANA CORP NEW	COM	80589M102	19	475	SH	DEFINED	18,2
SCANA CORP NEW	COM	80589M102	14	350	SH	DEFINED	2
SCANA CORP NEW	COM	80589M102	33	861	SH	DEFINED	11
SCANA CORP NEW	COM	80589M102	15882	409964	SH	DEFINED	18
SCANA CORP NEW	COM	80589M102	265	6820	SH	DEFINED	6
SCHAWK INC	CL A	806373106	6803	301397	SH	DEFINED	3
SCHEIN HENRY INC	NOTE 3.000% 8/1	806407AB8	5917	4200000	PRN	DEFINED	21
SCHEIN HENRY INC	COM	806407102	90	1484	SH	DEFINED	2
SCHEIN HENRY INC	COM	806407102	30	500	SH	DEFINED	11
SCHEIN HENRY INC	COM	806407102	74	1204	SH	DEFINED	18
SCHEIN HENRY INC	NOTE 3.000% 8/1	806407AB8	1797	1275000	PRN	DEFINED	18
SCHERING PLOUGH CORP	COM	806605101	737	23300	SH	DEFINED	20
SCHERING PLOUGH CORP	COM	806605101	125	3925	SH	DEFINED	18,2
SCHERING PLOUGH CORP	COM	806605101	898	28376	SH	DEFINED	2
SCHERING PLOUGH CORP	COM	806605101	30786	973305	SH	DEFINED	3
SCHERING PLOUGH CORP	COM	806605101	52	1650	SH	DEFINED	6
SCHERING PLOUGH CORP	COM	806605101	11	352	SH	DEFINED	11
SCHERING PLOUGH CORP	COM	806605101	8866	280314	SH	DEFINED	17
SCHERING PLOUGH CORP	COM	806605101	68567	2167765	SH	DEFINED	18
SCHIFF NUTRITION INTL INC	COM	806693107	741	123580	SH	DEFINED	6
SCHLUMBERGER LTD	COM	806857108	44831	426963	SH	DEFINED	1
SCHLUMBERGER LTD	COM	806857108	35109	334376	SH	DEFINED	2
SCHLUMBERGER LTD	COM	806857108	16234	154613	SH	DEFINED	11
SCHLUMBERGER LTD	COM	806857108	67131	640105	SH	DEFINED	17
SCHLUMBERGER LTD	COM	806857108	297790	2836093	SH	DEFINED	18
SCHLUMBERGER LTD	COM	806857108	3350	31900	SH	DEFINED	20
SCHLUMBERGER LTD	DBCV 1.500% 6/0	806857AC2	290	1000	PRN	DEFINED	18
SCHLUMBERGER LTD	COM	806857108	171	1620	SH	DEFINED	18,2

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

SCHLUMBERGER LTD	COM	806857108	24905	237181	SH	DEFINED	3
SCHOLASTIC CORP	COM	807066105	30	852	SH	DEFINED	1
SCHWAB CHARLES CORP NEW	COM	808513105	108	5000	SH	DEFINED	1
SCHWAB CHARLES CORP NEW	COM	808513105	1545	71543	SH	DEFINED	2
SCHWAB CHARLES CORP NEW	COM	808513105	3049	141115	SH	DEFINED	3
SCHWAB CHARLES CORP NEW	COM	808513105	43	2000	SH	DEFINED	11
SCHWAB CHARLES CORP NEW	COM	808513105	17	800	SH	DEFINED	17
SCHWAB CHARLES CORP NEW	COM	808513105	932	43140	SH	DEFINED	18
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	37	1600	SH	DEFINED	11
SCIELE PHARMA INC	COM	808627103	23786	914136	SH	DEFINED	3
SCIENTIFIC GAMES CORP	CL A	80874P109	75	2000	SH	DEFINED	17
SCIENTIFIC GAMES CORP	CL A	80874P109	12	310	SH	DEFINED	2
SCOPUS VIDEO NETWORKS LTD	SHS	M8260H106	86	16200	SH	DEFINED	6
SCOTTS MIRACLE GRO CO	CL A	810186106	550	12870	SH	DEFINED	2
SCRIPPS E W CO OHIO	CL A	811054204	10508	250198	SH	DEFINED	2
SCRIPPS E W CO OHIO	CL A	811054204	15109	359715	SH	DEFINED	8
SCRIPPS E W CO OHIO	CL A	811054204	158	3752	SH	DEFINED	11
SCRIPPS E W CO OHIO	CL A	811054204	210	5000	SH	DEFINED	17
SCRIPPS E W CO OHIO	CL A	811054204	47428	1129226	SH	DEFINED	18
SCRIPPS E W CO OHIO	CL A	811054204	559	13306	SH	DEFINED	3
SEABRIGHT INSURANCE HLDGS IN	COM	811656107	4179	244788	SH	DEFINED	6
SEABRIGHT INSURANCE HLDGS IN	COM	811656107	6639	388902	SH	DEFINED	3
SEABRIGHT INSURANCE HLDGS IN	COM	811656107	9	525	SH	DEFINED	2
SEACOAST BKG CORP FLA	COM	811707306	21	1100	SH	DEFINED	11
SEACOR HOLDINGS INC	COM	811904101	72	750	SH	DEFINED	3
SEACOR HOLDINGS INC	COM	811904101	76803	807600	SH	DEFINED	18
SEAGATE TECHNOLOGY	SHS	G7945J104	3139	122696	SH	DEFINED	20
SEAGATE TECHNOLOGY	SHS	G7945J104	587131	22952734	SH	DEFINED	18
SEAGATE TECHNOLOGY	SHS	G7945J104	421	16442	SH	DEFINED	18, 2
SEAGATE TECHNOLOGY	SHS	G7945J104	4158	162520	SH	DEFINED	3
SEAGATE TECHNOLOGY	SHS	G7945J104	49351	1929254	SH	DEFINED	6
SEAGATE TECHNOLOGY	SHS	G7945J104	243	9500	SH	DEFINED	11
SEAGATE TECHNOLOGY	SHS	G7945J104	692038	27053860	SH	DEFINED	8
SEALED AIR CORP NEW	COM	81211K100	5	190	SH	DEFINED	18, 2
SEALED AIR CORP NEW	COM	81211K100	13	480	SH	DEFINED	18
SEALED AIR CORP NEW	COM	81211K100	3019	118100	SH	DEFINED	6
SEALED AIR CORP NEW	COM	81211K100	10	400	SH	DEFINED	2
SEALED AIR CORP NEW	COM	81211K100	618	24144	SH	DEFINED	3
SEARS HLDGS CORP	COM	812350106	2378	18688	SH	DEFINED	3
SEARS HLDGS CORP	COM	812350106	54	421	SH	DEFINED	18
SEARS HLDGS CORP	COM	812350106	24	188	SH	DEFINED	17
SEARS HLDGS CORP	COM	812350106	1608475	12645241	SH	DEFINED	8
SEARS HLDGS CORP	COM	812350106	2	15	SH	DEFINED	2
SEARS HLDGS CORP	COM	812350106	382	3000	SH	DEFINED	11
SEASPAN CORP	SHS	Y75638109	24	700	SH	DEFINED	18
SEATTLE GENETICS INC	COM	812578102	12	1000	SH	DEFINED	18
SECURE COMPUTING CORP	COM	813705100	3	247	SH	DEFINED	18, 2
SECURITY BANK CORP	COM	814047106	716	57180	SH	DEFINED	3
SECURITY CAPITAL ASSURANCE	COM	G8018D107	159521	6984264	SH	DEFINED	8
SEI INVESTMENTS CO	COM	784117103	513	18800	SH	DEFINED	11
SEI INVESTMENTS CO	COM	784117103	48	1747	SH	DEFINED	18
SELECT COMFORT CORP	COM	81616X103	23	1620	SH	DEFINED	18
SELECT COMFORT CORP	COM	81616X103	1477	105834	SH	DEFINED	3
SELECT COMFORT CORP	COM	81616X103	6	407	SH	DEFINED	2
SELECT COMFORT CORP	COM	81616X103	3	183	SH	DEFINED	18, 2
SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y209	8693	245900	SH	DEFINED	18
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	120	3000	SH	DEFINED	18
SELECT SECTOR SPDR TR	SBI INT-TECH	81369Y803	49	1813	SH	DEFINED	16
SELECT SECTOR SPDR TR	SBI INT-INDS	81369Y704	50	1200	SH	DEFINED	16
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	515	15000	SH	DEFINED	1
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	10	128	SH	DEFINED	17
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	4	57	SH	DEFINED	2

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

SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y209	71	2000	SH	DEFINED	16
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	96	1283	SH	DEFINED	16
SELECTIVE INS GROUP INC	COM	816300107	14061	660758	SH	DEFINED	6
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	23	600	SH	DEFINED	16
SEMPRA ENERGY	COM	816851109	695	11950	SH	DEFINED	6
SEMPRA ENERGY	COM	816851109	2308	39694	SH	DEFINED	3
SEMPRA ENERGY	COM	816851109	2174	37400	SH	DEFINED	20
SEMPRA ENERGY	COM	816851109	249438	4291761	SH	DEFINED	18
SEMPRA ENERGY	COM	816851109	15	250	SH	DEFINED	2
SEMPRA ENERGY	COM	816851109	187	3212	SH	DEFINED	18,2
SEMPRA ENERGY	COM	816851109	36	619	SH	DEFINED	17
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	246	11150	SH	DEFINED	17
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	2079	94230	SH	DEFINED	3
SENOMYX INC	COM	81724Q107	9381	765770	SH	DEFINED	18
SENSIENT TECHNOLOGIES CORP	COM	81725T100	18089	626550	SH	DEFINED	6
SENSIENT TECHNOLOGIES CORP	COM	81725T100	26	900	SH	DEFINED	11
SENSIENT TECHNOLOGIES CORP	COM	81725T100	40	1400	SH	DEFINED	2
SENSIENT TECHNOLOGIES CORP	COM	81725T100	57	1970	SH	DEFINED	17
SEPRACOR INC	COM	817315104	14	500	SH	DEFINED	17
SERVICE CORP INTL	COM	817565104	6	500	SH	DEFINED	17
SERVICE CORP INTL	COM	817565104	71	5490	SH	DEFINED	6
SERVICE CORP INTL	COM	817565104	25	1900	SH	DEFINED	2
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	5314	213900	SH	DEFINED	6
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	5589	225000	SH	DEFINED	15
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	8471	341000	SH	DEFINED	23
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	25190	1014077	SH	DEFINED	3
SHAW GROUP INC	COM	820280105	218162	3754939	SH	DEFINED	8
SHAW GROUP INC	COM	820280105	43932	756137	SH	DEFINED	18
SHAW GROUP INC	COM	820280105	5	90	SH	DEFINED	17
SHAW GROUP INC	COM	820280105	11	175	SH	DEFINED	18,2
SHERWIN WILLIAMS CO	COM	824348106	2799	42601	SH	DEFINED	17
SHERWIN WILLIAMS CO	COM	824348106	368	5600	SH	DEFINED	16
SHERWIN WILLIAMS CO	COM	824348106	8603	130926	SH	DEFINED	6
SHERWIN WILLIAMS CO	COM	824348106	4644	70661	SH	DEFINED	3
SHERWIN WILLIAMS CO	COM	824348106	47	716	SH	DEFINED	2
SHERWIN WILLIAMS CO	COM	824348106	57	863	SH	DEFINED	24
SHERWIN WILLIAMS CO	COM	824348106	17	250	SH	DEFINED	18,2
SHERWIN WILLIAMS CO	COM	824348106	22717	345706	SH	DEFINED	18
SHINHAN FINANCIAL GROUP CO L	SPN ADR RESTRD	824596100	5269	41061	SH	DEFINED	18
SHINHAN FINANCIAL GROUP CO L	SPN ADR RESTRD	824596100	4	30	SH	DEFINED	18,2
SHINHAN FINANCIAL GROUP CO L	SPN ADR RESTRD	824596100	5145	40100	SH	DEFINED	15
SHIRE PLC	SPONSORED ADR	82481R106	1177	15898	SH	DEFINED	6
SHIRE PLC	SPONSORED ADR	82481R106	157	2115	SH	DEFINED	18
SHOE CARNIVAL INC	COM	824889109	1583	100300	SH	DEFINED	6
SHORETEL INC	COM	825211105	4478	312650	SH	DEFINED	3
SIEMENS A G	SPONSORED ADR	826197501	21	150	SH	DEFINED	18,2
SIEMENS A G	SPONSORED ADR	826197501	50	365	SH	DEFINED	2
SIEMENS A G	SPONSORED ADR	826197501	114690	842774	SH	DEFINED	6
SIEMENS A G	SPONSORED ADR	826197501	2597	18925	SH	DEFINED	11
SIEMENS A G	SPONSORED ADR	826197501	3007	22069	SH	DEFINED	17
SIEMENS A G	SPONSORED ADR	826197501	13912	101356	SH	DEFINED	18
SIERRA BANCORP	COM	82620P102	1649	57506	SH	DEFINED	6
SIERRA PAC RES NEW	COM	826428104	119	7550	SH	DEFINED	6
SIERRA PAC RES NEW	COM	826428104	9675	615015	SH	DEFINED	18
SIERRA PAC RES NEW	COM	826428104	8	500	SH	DEFINED	2
SIERRA PAC RES NEW	COM	826428104	5778	367303	SH	DEFINED	3
SIERRA WIRELESS INC	COM	826516106	3	105	SH	DEFINED	18,2
SIERRA WIRELESS INC	COM	826516106	681	32300	SH	DEFINED	3
SIGMA ALDRICH CORP	COM	826552101	3	55	SH	DEFINED	24
SIGMA ALDRICH CORP	COM	826552101	214	4400	SH	DEFINED	2
SIGMA ALDRICH CORP	COM	826552101	966	19818	SH	DEFINED	3
SIGMA ALDRICH CORP	COM	826552101	526	10800	SH	DEFINED	11

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

SIGMA ALDRICH CORP	COM	826552101	20852	427823	SH	DEFINED	17
SIGMA ALDRICH CORP	COM	826552101	4007	82200	SH	DEFINED	18
SIGMA DESIGNS INC	COM	826565103	5188	107530	SH	DEFINED	3
SIGNET GROUP PLC	SP ADR REP 10	82668L872	47651	2794432	SH	DEFINED	6
SIGNET GROUP PLC	SP ADR REP 10	82668L872	1804	105200	SH	DEFINED	17
SIGNET GROUP PLC	SP ADR REP 10	82668L872	2446	141447	SH	DEFINED	18
SIGNET GROUP PLC	SP ADR REP 10	82668L872	4	175	SH	DEFINED	18, 2
SILGAN HOLDINGS INC	COM	827048109	5127	95373	SH	DEFINED	3
SILGAN HOLDINGS INC	COM	827048109	84285	1568071	SH	DEFINED	6
SILICON LABORATORIES INC	COM	826919102	2	34	SH	DEFINED	18
SILICON MOTION TECHNOLOGY CO	SPONSORED ADR	82706C108	1993	89255	SH	DEFINED	17
SILICON MOTION TECHNOLOGY CO	SPONSORED ADR	82706C108	2251	99980	SH	DEFINED	18
SILICON MOTION TECHNOLOGY CO	SPONSORED ADR	82706C108	89060	3984478	SH	DEFINED	6
SILICON MOTION TECHNOLOGY CO	SPONSORED ADR	82706C108	3	100	SH	DEFINED	18, 2
SILICON STORAGE TECHNOLOGY I	COM	827057100	1426	442620	SH	DEFINED	3
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	6269	518060	SH	DEFINED	3
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	99061	8233024	SH	DEFINED	6
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	4403	363838	SH	DEFINED	15
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	2106	175568	SH	DEFINED	17
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	2919	241192	SH	DEFINED	18
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	3	178	SH	DEFINED	18, 2
SIMMONS 1ST NATL CORP	CL A \$1 PAR	828730200	3742	142040	SH	DEFINED	6
SIMON PPTY GROUP INC NEW	COM	828806109	115	1142	SH	DEFINED	6
SIMON PPTY GROUP INC NEW	COM	828806109	40	400	SH	DEFINED	11
SIMON PPTY GROUP INC NEW	COM	828806109	5827	58273	SH	DEFINED	17
SIMON PPTY GROUP INC NEW	COM	828806109	1422	14214	SH	DEFINED	18
SIMON PPTY GROUP INC NEW	PFD CONV I 6%	828806802	1858	23100	SH	DEFINED	18
SIMON PPTY GROUP INC NEW	PFD CONV I 6%	828806802	5631	70000	SH	DEFINED	21
SIMON PPTY GROUP INC NEW	COM	828806109	158	1575	SH	DEFINED	2
SIMON PPTY GROUP INC NEW	COM	828806109	3315	33145	SH	DEFINED	3
SIMPSON MANUFACTURING CO INC	COM	829073105	68006	2135185	SH	DEFINED	18
SIMPSON MANUFACTURING CO INC	COM	829073105	16573	520330	SH	DEFINED	6
SIMPSON MANUFACTURING CO INC	COM	829073105	10	295	SH	DEFINED	18, 2
SIMPSON MANUFACTURING CO INC	COM	829073105	845	26500	SH	DEFINED	20
SINA CORP	ORD	G81477104	23442	489900	SH	DEFINED	18
SINA CORP	NOTE 7/1	82922RAB9	2843	1500000	PRN	DEFINED	21
SINA CORP	ORD	G81477104	100485	2100000	SH	DEFINED	13
SINA CORP	NOTE 7/1	82922RAB9	995	525000	PRN	DEFINED	18
SINCLAIR BROADCAST GROUP INC	CL A	829226109	57	4700	SH	DEFINED	11
SINCLAIR BROADCAST GROUP INC	CL A	829226109	5115	424800	SH	DEFINED	3
SIRF TECHNOLOGY HLDGS INC	COM	82967H101	1	21	SH	DEFINED	18
SIRIUS SATELLITE RADIO INC	COM	82966U103	11	3100	SH	DEFINED	6
SIRIUS SATELLITE RADIO INC	COM	82966U103	9	2700	SH	DEFINED	17
SIRIUS SATELLITE RADIO INC	COM	82966U103	114092	32690930	SH	DEFINED	18
SIRIUS SATELLITE RADIO INC	COM	82966U103	2730	782030	SH	DEFINED	20
SIX FLAGS INC	COM	83001P109	11	3000	SH	DEFINED	18
SIX FLAGS INC	PIERS	83001P505	1758	82700	SH	DEFINED	18
SIX FLAGS INC	PIERS	83001P505	5313	250000	SH	DEFINED	21
SJW CORP	COM	784305104	2	60	SH	DEFINED	2
SK TELECOM LTD	SPONSORED ADR	78440P108	102	3401	SH	DEFINED	18, 2
SK TELECOM LTD	SPONSORED ADR	78440P108	3044	102458	SH	DEFINED	6
SK TELECOM LTD	SPONSORED ADR	78440P108	28329	953816	SH	DEFINED	18
SKECHERS U S A INC	CL A	830566105	217	9800	SH	DEFINED	3
SKECHERS U S A INC	CL A	830566105	7276	329200	SH	DEFINED	6
SKYWEST INC	COM	830879102	4488	178289	SH	DEFINED	18
SKYWEST INC	COM	830879102	72	2855	SH	DEFINED	24
SKYWEST INC	COM	830879102	24979	992401	SH	DEFINED	6
SKYWEST INC	COM	830879102	9307	369745	SH	DEFINED	3
SKYWORKS SOLUTIONS INC	COM	83088M102	1	105	SH	DEFINED	17
SKYWORKS SOLUTIONS INC	COM	83088M102	3018	333838	SH	DEFINED	3
SL GREEN RLTY CORP	COM	78440X101	89	760	SH	DEFINED	17
SLM CORP	COM	78442P106	1857	37374	SH	DEFINED	18

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

SLM CORP	COM	78442P106	397	8000	SH	DEFINED	11
SLM CORP	COM	78442P106	234	4700	SH	DEFINED	6
SLM CORP	COM	78442P106	2319	47714	SH	DEFINED	17
SLM CORP	COM	78442P106	3079	61971	SH	DEFINED	3
SLM CORP	COM	78442P106	775	15599	SH	DEFINED	2
SMART MODULAR TECHNOLOGIES I	ORD SHS	G82245104	3102	433810	SH	DEFINED	3
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	2872	46884	SH	DEFINED	6
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	27117	442786	SH	DEFINED	18
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	87	1415	SH	DEFINED	18,2
SMITH A O	COM	831865209	17321	394720	SH	DEFINED	6
SMITH A O	COM	831865209	19777	450701	SH	DEFINED	3
SMITH A O	COM	831865209	48	1100	SH	DEFINED	2
SMITH INTL INC	COM	832110100	21	285	SH	DEFINED	18
SMITH INTL INC	COM	832110100	47	652	SH	DEFINED	17
SMITH INTL INC	COM	832110100	2441	34184	SH	DEFINED	11
SMITH INTL INC	COM	832110100	4373	61243	SH	DEFINED	3
SMITHFIELD FOODS INC	COM	832248108	10153	322288	SH	DEFINED	3
SMITHFIELD FOODS INC	COM	832248108	36101	1141391	SH	DEFINED	6
SMITHFIELD FOODS INC	COM	832248108	7045	223630	SH	DEFINED	18
SMUCKER J M CO	COM NEW	832696405	67	1243	SH	DEFINED	18
SMUCKER J M CO	COM NEW	832696405	6	120	SH	DEFINED	1
SMUCKER J M CO	COM NEW	832696405	1047	19607	SH	DEFINED	2
SMUCKER J M CO	COM NEW	832696405	2562	47950	SH	DEFINED	3
SMUCKER J M CO	COM NEW	832696405	2123	39730	SH	DEFINED	6
SMUCKER J M CO	COM NEW	832696405	18	335	SH	DEFINED	11
SMUCKER J M CO	COM NEW	832696405	166	3114	SH	DEFINED	17
SMUCKER J M CO	COM NEW	832696405	199	3722	SH	DEFINED	24
SMURFIT-STONE CONTAINER CORP	COM	832727101	141	11990	SH	DEFINED	6
SNAP ON INC	COM	833034101	11353	229154	SH	DEFINED	3
SNAP ON INC	COM	833034101	10	205	SH	DEFINED	2
SNAP ON INC	COM	833034101	8217	165858	SH	DEFINED	18
SOCIEDAD QUIMICA MINERA DE C	SPON ADR SER B	833635105	121	700	SH	DEFINED	2
SOCKET COMMUNICATIONS INC	COM	833672108	13	11700	SH	DEFINED	20
SOCKET COMMUNICATIONS INC	COM	833672108	216	207250	SH	DEFINED	18
SOHU COM INC	COM	83408W103	19598	519700	SH	DEFINED	18
SOHU COM INC	COM	83408W103	1950	51700	SH	DEFINED	16
SOHU COM INC	COM	83408W103	2093	55500	SH	DEFINED	15
SOLARFUN POWER HOLDINGS CO L	SPONSORED ADR	83415U108	22343	1701606	SH	DEFINED	8
SOLETRON CORP	COM	834182107	549	140593	SH	DEFINED	3
SOMERSET HILLS BANCORP	COM	834728107	941	69720	SH	DEFINED	1
SONIC AUTOMOTIVE INC	CL A	83545G102	17247	720400	SH	DEFINED	6
SONIC CORP	COM	835451105	5	180	SH	DEFINED	18,2
SONIC CORP	COM	835451105	14	605	SH	DEFINED	2
SONICWALL INC	COM	835470105	11598	1328495	SH	DEFINED	18
SONICWALL INC	COM	835470105	9	1040	SH	DEFINED	2
SONOCO PRODS CO	COM	835495102	53	1750	SH	DEFINED	18
SONOCO PRODS CO	COM	835495102	156	5166	SH	DEFINED	17
SONOCO PRODS CO	COM	835495102	22	717	SH	DEFINED	2
SONOCO PRODS CO	COM	835495102	15	505	SH	DEFINED	11
SONY CORP	ADR NEW	835699307	4	75	SH	DEFINED	18,2
SONY CORP	ADR NEW	835699307	966	20100	SH	DEFINED	2
SONY CORP	ADR NEW	835699307	103255	2171948	SH	DEFINED	6
SONY CORP	ADR NEW	835699307	2825	59424	SH	DEFINED	17
SONY CORP	ADR NEW	835699307	4674	97253	SH	DEFINED	18
SOTHEBYS	COM	835898107	17	355	SH	DEFINED	2
SOTHEBYS	COM	835898107	535	11180	SH	DEFINED	16
SOTHEBYS	COM	835898107	2916	61000	SH	DEFINED	23
SOTHEBYS	COM	835898107	64569	1351092	SH	DEFINED	3
SOURCE INTERLINK COS INC	COM NEW	836151209	7475	2123500	SH	DEFINED	6
SOURCEFIRE INC	COM	83616T108	8677	955586	SH	DEFINED	18
SOUTH FINL GROUP INC	COM	837841105	19	847	SH	DEFINED	2
SOUTH JERSEY INDS INC	COM	838518108	10	275	SH	DEFINED	11

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

SOUTH JERSEY INDS INC	COM	838518108	42	1200	SH	DEFINED	18
SOUTHERN CO	COM	842587107	107	2950	SH	DEFINED	11
SOUTHERN CO	COM	842587107	7462	205674	SH	DEFINED	17
SOUTHERN CO	COM	842587107	171	4724	SH	DEFINED	2
SOUTHERN CO	COM	842587107	4104	113113	SH	DEFINED	3
SOUTHERN CO	COM	842587107	343	9427	SH	DEFINED	18
SOUTHERN CO	COM	842587107	632	17400	SH	DEFINED	6
SOUTHERN COPPER CORP	COM	84265V105	25	200	SH	DEFINED	17
SOUTHERN COPPER CORP	COM	84265V105	62	498	SH	DEFINED	18
SOUTHERN COPPER CORP	COM	84265V105	573	4620	SH	DEFINED	16
SOUTHERN COPPER CORP	COM	84265V105	13	100	SH	DEFINED	6
SOUTHERN COPPER CORP	COM	84265V105	17006	137331	SH	DEFINED	3
SOUTHERN UN CO NEW	COM	844030106	2030	65230	SH	DEFINED	3
SOUTHERN UN CO NEW	COM	844030106	127	4060	SH	DEFINED	6
SOUTHERN UN CO NEW	COM	844030106	23	745	SH	DEFINED	17
SOUTHERN UN CO NEW	COM	844030106	108	3465	SH	DEFINED	18, 2
SOUTHWEST AIRLS CO	COM	844741108	4170	281769	SH	DEFINED	17
SOUTHWEST AIRLS CO	COM	844741108	31	2119	SH	DEFINED	2
SOUTHWEST AIRLS CO	COM	844741108	2392	161571	SH	DEFINED	18
SOUTHWEST AIRLS CO	COM	844741108	56969	3849945	SH	DEFINED	6
SOUTHWEST AIRLS CO	COM	844741108	1670	112811	SH	DEFINED	3
SOUTHWEST AIRLS CO	COM	844741108	62	4188	SH	DEFINED	11
SOUTHWEST BANCORP INC OKLA	COM	844767103	1873	99514	SH	DEFINED	3
SOUTHWEST BANCORP INC OKLA	COM	844767103	1859	98770	SH	DEFINED	6
SOUTHWEST GAS CORP	COM	844895102	5465	193170	SH	DEFINED	3
SOUTHWEST GAS CORP	COM	844895102	3582	126600	SH	DEFINED	6
SOUTHWESTERN ENERGY CO	COM	845467109	51254	1224700	SH	DEFINED	18
SOUTHWESTERN ENERGY CO	COM	845467109	151	3600	SH	DEFINED	20
SOVEREIGN BANCORP INC	COM	845905108	460	26955	SH	DEFINED	6
SOVEREIGN BANCORP INC	COM	845905108	189	11101	SH	DEFINED	11
SOVEREIGN BANCORP INC	COM	845905108	905	53091	SH	DEFINED	3
SOVEREIGN BANCORP INC	COM	845905108	4	210	SH	DEFINED	2
SOVEREIGN BANCORP INC	COM	845905108	106	6214	SH	DEFINED	17
SOVRAN SELF STORAGE INC	COM	84610H108	16	353	SH	DEFINED	17
SOVRAN SELF STORAGE INC	COM	84610H108	11	225	SH	DEFINED	18
SPAIN FD	COM	846330108	8	500	SH	DEFINED	18
SPARTAN MTRS INC	COM	846819100	1339	79526	SH	DEFINED	3
SPARTAN STORES INC	COM	846822104	6901	306270	SH	DEFINED	3
SPARTECH CORP	COM NEW	847220209	2329	136500	SH	DEFINED	6
SPDR INDEX SHS FDS	MSCI ACWI EXUS	78463X848	267	6250	SH	DEFINED	18
SPDR TR	UNIT SER 1	78462F103	5173	33902	SH	DEFINED	18
SPDR TR	UNIT SER 1	78462F103	2262	14827	SH	DEFINED	1
SPDR TR	UNIT SER 1	78462F103	245	1604	SH	DEFINED	16
SPECIALTY UNDERWRITERS ALLIA	COM	84751T309	810	115600	SH	DEFINED	6
SPECTRA ENERGY CORP	COM	847560109	1505	61482	SH	DEFINED	17
SPECTRA ENERGY CORP	COM	847560109	109989	4492994	SH	DEFINED	18
SPECTRA ENERGY CORP	COM	847560109	294	11986	SH	DEFINED	20
SPECTRA ENERGY CORP	COM	847560109	62	2501	SH	DEFINED	18, 2
SPECTRA ENERGY CORP	COM	847560109	2377	97063	SH	DEFINED	3
SPECTRA ENERGY CORP	COM	847560109	840	34329	SH	DEFINED	2
SPECTRA ENERGY CORP	COM	847560109	87	3550	SH	DEFINED	6
SPECTRUM CTL INC	COM	847615101	496	34200	SH	DEFINED	17
SPEEDWAY MOTORSPORTS INC	COM	847788106	16414	443620	SH	DEFINED	6
SPEEDWAY MOTORSPORTS INC	COM	847788106	174	4701	SH	DEFINED	24
SPHERION CORP	COM	848420105	8347	1010429	SH	DEFINED	3
SPIRIT AEROSYSTEMS HLDGS INC	COM CL A	848574109	7	176	SH	DEFINED	18
SPRINT NEXTEL CORP	COM FON	852061100	3526	185553	SH	DEFINED	17
SPRINT NEXTEL CORP	COM FON	852061100	153952	8102708	SH	DEFINED	18
SPRINT NEXTEL CORP	COM FON	852061100	5086	267655	SH	DEFINED	6
SPRINT NEXTEL CORP	COM FON	852061100	222	11641	SH	DEFINED	18, 2
SPRINT NEXTEL CORP	COM FON	852061100	1140	59996	SH	DEFINED	11
SPRINT NEXTEL CORP	COM FON	852061100	2488348	130965660	SH	DEFINED	8

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

SPRINT NEXTEL CORP	COM FON	852061100	180500	9500000	SH	DEFINED	13
SPRINT NEXTEL CORP	COM FON	852061100	19397	1020899	SH	DEFINED	2
SPRINT NEXTEL CORP	COM FON	852061100	1296	68185	SH	DEFINED	20
SPRINT NEXTEL CORP	COM FON	852061100	13765	724450	SH	DEFINED	3
SPSS INC	COM	78462K102	1340	32560	SH	DEFINED	3
SPX CORP	COM	784635104	256	2770	SH	DEFINED	17
SPX CORP	COM	784635104	14243	153878	SH	DEFINED	6
SPX CORP	COM	784635104	6099	65885	SH	DEFINED	18
SPX CORP	COM	784635104	2088	22553	SH	DEFINED	3
SRA INTL INC	CL A	78464R105	1168	41600	SH	DEFINED	11
ST JOE CO	COM	790148100	83	2460	SH	DEFINED	18
ST JOE CO	COM	790148100	3790	112750	SH	DEFINED	8
ST JOE CO	COM	790148100	47	1400	SH	DEFINED	11
ST JOE CO	COM	790148100	525	15619	SH	DEFINED	17
ST JOE CO	COM	790148100	831	24720	SH	DEFINED	6
ST JUDE MED INC	COM	790849103	62	1400	SH	DEFINED	18, 2
ST JUDE MED INC	COM	790849103	635	14400	SH	DEFINED	2
ST JUDE MED INC	COM	790849103	2248	51003	SH	DEFINED	3
ST JUDE MED INC	COM	790849103	11822	269272	SH	DEFINED	17
ST JUDE MED INC	COM	790849103	12778	289940	SH	DEFINED	18
ST MARY LD & EXPL CO	COM	792228108	101	2809	SH	DEFINED	24
ST MARY LD & EXPL CO	COM	792228108	542	15200	SH	DEFINED	2
ST MARY LD & EXPL CO	COM	792228108	212	5918	SH	DEFINED	6
ST MARY LD & EXPL CO	COM	792228108	5420	151933	SH	DEFINED	3
ST MARY LD & EXPL CO	COM	792228108	380	10650	SH	DEFINED	11
STAGE STORES INC	COM NEW	85254C305	1	3	SH	DEFINED	18
STAGE STORES INC	COM NEW	85254C305	3767	206633	SH	DEFINED	6
STANCORP FINL GROUP INC	COM	852891100	36992	747160	SH	DEFINED	6
STANCORP FINL GROUP INC	COM	852891100	163	3280	SH	DEFINED	3
STANCORP FINL GROUP INC	COM	852891100	5403	109125	SH	DEFINED	1
STANCORP FINL GROUP INC	COM	852891100	329	6640	SH	DEFINED	18
STANDARD MICROSYSTEMS CORP	COM	853626109	509	13226	SH	DEFINED	3
STANDARD MICROSYSTEMS CORP	COM	853626109	170	4400	SH	DEFINED	20
STANDARD MICROSYSTEMS CORP	COM	853626109	32	830	SH	DEFINED	18, 2
STANDARD MICROSYSTEMS CORP	COM	853626109	66237	1724010	SH	DEFINED	18
STANDARD MTR PRODS INC	COM	853666105	34	3570	SH	DEFINED	3
STANDARD PAC CORP NEW	COM	85375C101	36856	6713200	SH	DEFINED	8
STANDARD PAC CORP NEW	COM	85375C101	998	181680	SH	DEFINED	6
STANDARD PAC CORP NEW	COM	85375C101	3	515	SH	DEFINED	2
STANDARD PARKING CORP	COM	853790103	1606	40340	SH	DEFINED	3
STANDEX INTL CORP	COM	854231107	3202	154827	SH	DEFINED	6
STANLEY FURNITURE INC	COM NEW	854305208	608	37376	SH	DEFINED	6
STANLEY INC	COM	854532108	257	9300	SH	DEFINED	3
STANLEY WKS	COM	854616109	349	6212	SH	DEFINED	17
STANLEY WKS	COM	854616109	1364	24300	SH	DEFINED	15
STANLEY WKS	COM	854616109	158	2800	SH	DEFINED	6
STANLEY WKS	COM	854616109	8404	149712	SH	DEFINED	3
STANLEY WKS	COM	854616109	5	76	SH	DEFINED	18, 2
STANTEC INC	COM	85472N109	651	19700	SH	DEFINED	3
STAPLES INC	COM	855030102	2331	108438	SH	DEFINED	3
STAPLES INC	COM	855030102	6202	288583	SH	DEFINED	1
STAPLES INC	COM	855030102	336	15614	SH	DEFINED	2
STAPLES INC	COM	855030102	55	2550	SH	DEFINED	11
STAPLES INC	COM	855030102	43577	2027771	SH	DEFINED	18
STAPLES INC	COM	855030102	501	23300	SH	DEFINED	20
STAPLES INC	COM	855030102	2794	130000	SH	DEFINED	21
STAPLES INC	COM	855030102	1368	63649	SH	DEFINED	17
STARBUCKS CORP	COM	855244109	89	3415	SH	DEFINED	11
STARBUCKS CORP	COM	855244109	184	7000	SH	DEFINED	18, 2
STARBUCKS CORP	COM	855244109	8337	318215	SH	DEFINED	1
STARBUCKS CORP	COM	855244109	2921	111480	SH	DEFINED	3
STARBUCKS CORP	COM	855244109	2581	98506	SH	DEFINED	17

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

STARBUCKS CORP	COM	855244109	887	33828	SH	DEFINED	18
STARBUCKS CORP	COM	855244109	881	33624	SH	DEFINED	2
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	518	8520	SH	DEFINED	18
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	117	1923	SH	DEFINED	2
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	1898	31229	SH	DEFINED	3
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	5	70	SH	DEFINED	6
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	7914	130265	SH	DEFINED	11
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	29167	480121	SH	DEFINED	17
STATE AUTO FINL CORP	COM	855707105	12255	418972	SH	DEFINED	6
STATE BANCORP INC N.Y	COM	855716106	1	31	SH	DEFINED	24
STATE STR CORP	COM	857477103	273	3999	SH	DEFINED	11
STATE STR CORP	COM	857477103	6612	97000	SH	DEFINED	20
STATE STR CORP	COM	857477103	29013	425658	SH	DEFINED	1
STATE STR CORP	COM	857477103	11712	171837	SH	DEFINED	2
STATE STR CORP	COM	857477103	3982	58411	SH	DEFINED	3
STATE STR CORP	COM	857477103	414	6070	SH	DEFINED	8
STATE STR CORP	COM	857477103	339839	4985888	SH	DEFINED	18
STATE STR CORP	COM	857477103	96	1405	SH	DEFINED	18, 2
STATE STR CORP	COM	857477103	18553	272200	SH	DEFINED	17
STATION CASINOS INC	COM	857689103	3	30	SH	DEFINED	17
STATION CASINOS INC	COM	857689103	18790	214783	SH	DEFINED	18
STEAK N SHAKE CO	COM	857873103	19	1248	SH	DEFINED	2
STEAK N SHAKE CO	COM	857873103	1832	122000	SH	DEFINED	6
STEEL DYNAMICS INC	COM	858119100	9	176	SH	DEFINED	18
STEEL DYNAMICS INC	COM	858119100	4722	101100	SH	DEFINED	23
STEEL DYNAMICS INC	COM	858119100	1	20	SH	DEFINED	6
STEEL DYNAMICS INC	COM	858119100	37971	813071	SH	DEFINED	3
STEEL DYNAMICS INC	COM	858119100	47	1000	SH	DEFINED	16
STEELCASE INC	CL A	858155203	8147	453067	SH	DEFINED	3
STEELCASE INC	CL A	858155203	159	8810	SH	DEFINED	6
STEIN MART INC	COM	858375108	1397	183500	SH	DEFINED	6
STEINER LEISURE LTD	ORD	P8744Y102	8750	201600	SH	DEFINED	18
STEINER LEISURE LTD	ORD	P8744Y102	4	85	SH	DEFINED	18, 2
STEINWAY MUSICAL INSTRS INC	COM	858495104	9	300	SH	DEFINED	17
STERICYCLE INC	COM	858912108	8694	152095	SH	DEFINED	17
STERICYCLE INC	COM	858912108	206	3602	SH	DEFINED	18
STERIS CORP	COM	859152100	8	300	SH	DEFINED	11
STERIS CORP	COM	859152100	14934	546399	SH	DEFINED	3
STERIS CORP	COM	859152100	151	5525	SH	DEFINED	2
STERLING BANCORP	COM	859158107	3	157	SH	DEFINED	18
STERLING BANCSHARES INC	COM	858907108	9147	801633	SH	DEFINED	3
STERLING FINL CORP WASH	COM	859319105	379	14052	SH	DEFINED	6
STEWART ENTERPRISES INC	CL A	860370105	2089	274070	SH	DEFINED	3
STEWART ENTERPRISES INC	CL A	860370105	1	20	SH	DEFINED	18
STIFEL FINL CORP	COM	860630102	1604	27730	SH	DEFINED	3
STILLWATER MNG CO	COM	86074Q102	2	214	SH	DEFINED	17
STILLWATER MNG CO	COM	86074Q102	1	25	SH	DEFINED	18
STMICROELECTRONICS N V	NY REGISTRY	861012102	51	3000	SH	DEFINED	18
STONE ENERGY CORP	COM	861642106	922	23035	SH	DEFINED	2
STONE ENERGY CORP	COM	861642106	353	8800	SH	DEFINED	3
STONE ENERGY CORP	COM	861642106	29437	735740	SH	DEFINED	6
STORA ENSO CORP	SPON ADR REP R	86210M106	410	21165	SH	DEFINED	18
STRATEGIC HOTELS & RESORTS I	COM	86272T106	75	3620	SH	DEFINED	18
STRATTEC SEC CORP	COM	863111100	588	12523	SH	DEFINED	6
STRAYER ED INC	COM	863236105	2183	12940	SH	DEFINED	3
STREETTRACKS GOLD TR	GOLD SHS	863307104	37858	515000	SH	DEFINED	18
STREETTRACKS GOLD TR	GOLD SHS	863307104	210	2850	SH	DEFINED	20
STREETTRACKS GOLD TR	GOLD SHS	863307104	191	2605	SH	DEFINED	2
STREETTRACKS GOLD TR	GOLD SHS	863307104	185	2522	SH	DEFINED	11
STREETTRACKS GOLD TR	GOLD SHS	863307104	830	11295	SH	DEFINED	17
STRYKER CORP	COM	863667101	48241	701588	SH	DEFINED	17
STRYKER CORP	COM	863667101	2451	35634	SH	DEFINED	3

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

STRYKER CORP	COM	863667101	14335	208485	SH	DEFINED	11
STRYKER CORP	COM	863667101	28559	415338	SH	DEFINED	1
STRYKER CORP	COM	863667101	886	12885	SH	DEFINED	18, 2
STRYKER CORP	COM	863667101	22446	326432	SH	DEFINED	18
STRYKER CORP	COM	863667101	443	6441	SH	DEFINED	2
STUDENT LN CORP	COM	863902102	7399	41029	SH	DEFINED	6
STUDENT LN CORP	COM	863902102	18	100	SH	DEFINED	11
STURM RUGER & CO INC	COM	864159108	1977	110350	SH	DEFINED	3
SUBURBAN PROPANE PARTNERS L	UNIT LTD PARTN	864482104	139	3121	SH	DEFINED	18
SUEZ	SPONSORED ADR	864686100	56	950	SH	DEFINED	2
SUEZ	SPONSORED ADR	864686100	8630	147275	SH	DEFINED	11
SUEZ	SPONSORED ADR	864686100	2526	43111	SH	DEFINED	17
SUEZ	SPONSORED ADR	864686100	61	1040	SH	DEFINED	18
SUN BANCORP INC	COM	86663B102	9	486	SH	DEFINED	17
SUN COMMUNITIES INC	COM	866674104	58	1900	SH	DEFINED	6
SUN COMMUNITIES INC	COM	866674104	301	10000	SH	DEFINED	18
SUN COMMUNITIES INC	COM	866674104	30	1000	SH	DEFINED	2
SUN HEALTHCARE GROUP INC	COM NEW	866933401	6840	409277	SH	DEFINED	3
SUN LIFE FINL INC	COM	866796105	5433	103575	SH	DEFINED	3
SUN LIFE FINL INC	COM	866796105	102	1943	SH	DEFINED	18
SUN MICROSYSTEMS INC	COM	866810104	59	10600	SH	DEFINED	17
SUN MICROSYSTEMS INC	COM	866810104	13	2272	SH	DEFINED	11
SUN MICROSYSTEMS INC	COM	866810104	24	4098	SH	DEFINED	6
SUN MICROSYSTEMS INC	COM	866810104	2969	528197	SH	DEFINED	3
SUN MICROSYSTEMS INC	COM	866810104	53	9517	SH	DEFINED	2
SUN MICROSYSTEMS INC	COM	866810104	3320	590681	SH	DEFINED	18
SUNCOR ENERGY INC	COM	867229106	228	2396	SH	DEFINED	18, 2
SUNCOR ENERGY INC	COM	867229106	17901	188800	SH	DEFINED	3
SUNCOR ENERGY INC	COM	867229106	80790	852120	SH	DEFINED	18
SUNCOR ENERGY INC	COM	867229106	697	7347	SH	DEFINED	20
SUNOCO INC	COM	86764P109	276	3898	SH	DEFINED	17
SUNOCO INC	COM	86764P109	71	1000	SH	DEFINED	11
SUNOCO INC	COM	86764P109	78	1096	SH	DEFINED	18
SUNOCO INC	COM	86764P109	2959	41800	SH	DEFINED	15
SUNOCO INC	COM	86764P109	21690	306431	SH	DEFINED	3
SUNOCO INC	COM	86764P109	78	1100	SH	DEFINED	2
SUNOCO INC	COM	86764P109	193	2721	SH	DEFINED	24
SUNOCO INC	COM	86764P109	208	2930	SH	DEFINED	6
SUNOCO LOGISTICS PRTRNS L P	COM UNITS	86764L108	52	1000	SH	DEFINED	18
SUNPOWER CORP	COM CL A	867652109	218080	2633180	SH	DEFINED	8
SUNPOWER CORP	DBCV 1.250% 2/1	867652AA7	1274	825000	PRN	DEFINED	18
SUNPOWER CORP	DBCV 1.250% 2/1	867652AA7	4169	2700000	PRN	DEFINED	21
SUNRISE SENIOR LIVING INC	COM	86768K106	35	1000	SH	DEFINED	17
SUNRISE SENIOR LIVING INC	COM	86768K106	10	282	SH	DEFINED	18
SUNSTONE HOTEL INVS INC NEW	COM	867892101	85	3300	SH	DEFINED	3
SUNTECH PWR HLDGS CO LTD	ADR	86800C104	2974	74535	SH	DEFINED	17
SUNTECH PWR HLDGS CO LTD	ADR	86800C104	84	2100	SH	DEFINED	18
SUNTECH PWR HLDGS CO LTD	ADR	86800C104	2367	59325	SH	DEFINED	11
SUNTRUST BKS INC	COM	867914103	32976	435780	SH	DEFINED	6
SUNTRUST BKS INC	COM	867914103	511	6750	SH	DEFINED	11
SUNTRUST BKS INC	COM	867914103	269	3553	SH	DEFINED	17
SUNTRUST BKS INC	COM	867914103	692	9141	SH	DEFINED	18
SUNTRUST BKS INC	COM	867914103	852	11261	SH	DEFINED	2
SUNTRUST BKS INC	COM	867914103	2514	33221	SH	DEFINED	1
SUNTRUST BKS INC	COM	867914103	3929	51918	SH	DEFINED	3
SUPERIOR BANCORP	COM	86806M106	27	3040	SH	DEFINED	17
SUPERIOR ENERGY SVCS INC	COM	868157108	33456	944005	SH	DEFINED	3
SUPERIOR ENERGY SVCS INC	COM	868157108	1104	31155	SH	DEFINED	17
SUPERIOR ENERGY SVCS INC	COM	868157108	38	1060	SH	DEFINED	18
SUPERIOR ESSEX INC	COM	86815V105	975	26135	SH	DEFINED	6
SUPERIOR ESSEX INC	COM	86815V105	1	2	SH	DEFINED	18
SUPERIOR ESSEX INC	COM	86815V105	2064	55356	SH	DEFINED	3

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

SUPERIOR INDS INTL INC	COM	868168105	7542	347674	SH	DEFINED	18
SUPERIOR INDS INTL INC	COM	868168105	33	1500	SH	DEFINED	6
SUPERIOR WELL SVCS INC	COM	86837X105	8376	368458	SH	DEFINED	6
SUPERIOR WELL SVCS INC	COM	86837X105	2394	105323	SH	DEFINED	18
SUPERTEL HOSPITALITY INC MD	COM	868526104	30	4000	SH	DEFINED	17
SUPERVALU INC	COM	868536103	5	136	SH	DEFINED	2
SUPERVALU INC	COM	868536103	1709	43786	SH	DEFINED	3
SUPERVALU INC	COM	868536103	391	10014	SH	DEFINED	6
SUPERVALU INC	COM	868536103	1	38	SH	DEFINED	17
SUPERVALU INC	COM	868536103	13	330	SH	DEFINED	18
SUPERVALU INC	COM	868536103	21	517	SH	DEFINED	24
SUPREME INDS INC	CL A	868607102	71	10000	SH	DEFINED	6
SUREWEST COMMUNICATIONS	COM	868733106	58	2299	SH	DEFINED	18
SURMODICS INC	COM	868873100	20	400	SH	DEFINED	2
SURMODICS INC	COM	868873100	50	1000	SH	DEFINED	18
SUSQUEHANNA BANCSHARES INC P	COM	869099101	16335	812674	SH	DEFINED	6
SUSQUEHANNA BANCSHARES INC P	COM	869099101	208	10350	SH	DEFINED	11
SUSQUEHANNA BANCSHARES INC P	COM	869099101	8	420	SH	DEFINED	17
SUSSEX BANCORP	COM	869245100	376	31500	SH	DEFINED	1
SVB FINL GROUP	COM	78486Q101	275	5800	SH	DEFINED	11
SVB FINL GROUP	COM	78486Q101	21607	456208	SH	DEFINED	3
SWIFT ENERGY CO	COM	870738101	15362	375404	SH	DEFINED	3
SWS GROUP INC	COM	78503N107	959	54200	SH	DEFINED	6
SYBASE INC	COM	871130100	2	70	SH	DEFINED	18, 2
SYBASE INC	COM	871130100	44	1900	SH	DEFINED	20
SYBASE INC	COM	871130100	47668	2060873	SH	DEFINED	3
SYBASE INC	COM	871130100	8965	387577	SH	DEFINED	18
SYKES ENTERPRISES INC	COM	871237103	9225	555370	SH	DEFINED	3
SYMANTEC CORP	COM	871503108	107	5523	SH	DEFINED	11
SYMANTEC CORP	COM	871503108	9392	484619	SH	DEFINED	18
SYMANTEC CORP	COM	871503108	169	8742	SH	DEFINED	17
SYMANTEC CORP	COM	871503108	17517	903835	SH	DEFINED	8
SYMANTEC CORP	COM	871503108	711	36660	SH	DEFINED	6
SYMANTEC CORP	COM	871503108	4592	236920	SH	DEFINED	3
SYMANTEC CORP	COM	871503108	16	821	SH	DEFINED	2
SYMANTEC CORP	COM	871503108	5	224	SH	DEFINED	18, 2
SYMANTEC CORP	COM	871503108	39	2008	SH	DEFINED	1
SYMYX TECHNOLOGIES	COM	87155S108	1178	135555	SH	DEFINED	18
SYNAPTICS INC	COM	87157D109	10537	220620	SH	DEFINED	3
SYNAPTICS INC	COM	87157D109	4	76	SH	DEFINED	18
SYNERON MEDICAL LTD	ORD SHS	M87245102	3	115	SH	DEFINED	18, 2
SYNERON MEDICAL LTD	ORD SHS	M87245102	40689	1721188	SH	DEFINED	6
SYNGENTA AG	SPONSORED ADR	87160A100	9	216	SH	DEFINED	17
SYNGENTA AG	SPONSORED ADR	87160A100	7	145	SH	DEFINED	18
SYNIVERSE HLDGS INC	COM	87163F106	5665	356276	SH	DEFINED	3
SYNNEX CORP	COM	87162W100	11510	559824	SH	DEFINED	3
SYNNEX CORP	COM	87162W100	12612	613410	SH	DEFINED	6
SYNOPSYS INC	COM	871607107	97	3560	SH	DEFINED	3
SYNOPSYS INC	COM	871607107	11	387	SH	DEFINED	18
SYNOVUS FINL CORP	COM	87161C105	1554	55380	SH	DEFINED	18
SYNOVUS FINL CORP	COM	87161C105	225	8010	SH	DEFINED	6
SYNOVUS FINL CORP	COM	87161C105	1335	47578	SH	DEFINED	3
SYNOVUS FINL CORP	COM	87161C105	44	1572	SH	DEFINED	2
SYNTA PHARMACEUTICALS CORP	COM	87162T206	1386	210000	SH	DEFINED	18
SYNTAX BRILLIAN CORP	COM	87163L103	3272	803811	SH	DEFINED	3
SYSCO CORP	COM	871829107	9328	262080	SH	DEFINED	18
SYSCO CORP	COM	871829107	752	21102	SH	DEFINED	18, 2
SYSCO CORP	COM	871829107	285	7990	SH	DEFINED	24
SYSCO CORP	COM	871829107	33	900	SH	DEFINED	16
SYSCO CORP	COM	871829107	4280	120250	SH	DEFINED	11
SYSCO CORP	COM	871829107	23	635	SH	DEFINED	6
SYSCO CORP	COM	871829107	4735	133022	SH	DEFINED	3

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

SYSCO CORP	COM	871829107	19277	541628	SH	DEFINED	1
SYSCO CORP	COM	871829107	29152	819100	SH	DEFINED	2
SYSCO CORP	COM	871829107	37431	1051730	SH	DEFINED	17
SYSTEMAX INC	COM	871851101	31	1500	SH	DEFINED	18
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	8174	807628	SH	DEFINED	15
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	290337	28689347	SH	DEFINED	18
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	3258	321892	SH	DEFINED	6
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	125	12342	SH	DEFINED	18,2
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	1306	129024	SH	DEFINED	3
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	3981	393306	SH	DEFINED	20
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	138066	8083475	SH	DEFINED	8
TAL INTL GROUP INC	COM	874083108	725	28910	SH	DEFINED	3
TALBOTS INC	COM	874161102	430	23900	SH	DEFINED	17
TALEO CORP	CL A	87424N104	7844	308680	SH	DEFINED	18
TALISMAN ENERGY INC	COM	87425E103	6697	339900	SH	DEFINED	3
TAM SA	SP ADR REP PFD	87484D103	313	11400	SH	DEFINED	16
TAM SA	SP ADR REP PFD	87484D103	87042	3176706	SH	DEFINED	15
TANGER FACTORY OUTLET CTRS I	COM	875465106	122	3000	SH	DEFINED	1
TARGA RESOURCES PARTNERS LP	COM UNIT	87611X105	78	2680	SH	DEFINED	18
TARGET CORP	COM	87612E106	8250	129769	SH	DEFINED	1
TARGET CORP	COM	87612E106	32577	512462	SH	DEFINED	2
TARGET CORP	COM	87612E106	38543	606297	SH	DEFINED	3
TARGET CORP	COM	87612E106	3381	53190	SH	DEFINED	11
TARGET CORP	COM	87612E106	18793	295623	SH	DEFINED	17
TARGET CORP	COM	87612E106	196469	3090584	SH	DEFINED	18
TARGET CORP	COM	87612E106	827	13000	SH	DEFINED	20
TARGET CORP	COM	87612E106	84707	1332492	SH	DEFINED	6
TARGET CORP	COM	87612E106	192	3005	SH	DEFINED	18,2
TARGET CORP	COM	87612E106	528	8300	SH	DEFINED	16
TARRAGON CORP	COM	876287103	6	2336	SH	DEFINED	17
TASTY BAKING CO	COM	876553306	30	3000	SH	DEFINED	17
TATA MTRS LTD	SPONSORED ADR	876568502	919	48000	SH	DEFINED	16
TATA MTRS LTD	SPONSORED ADR	876568502	7	350	SH	DEFINED	2
TATA MTRS LTD	SPONSORED ADR	876568502	144	7500	SH	DEFINED	3
TATA MTRS LTD	SPONSORED ADR	876568502	11362	593600	SH	DEFINED	15
TAUBMAN CTRS INC	COM	876664103	154	2800	SH	DEFINED	18
TAYLOR CAP GROUP INC	COM	876851106	3471	124261	SH	DEFINED	6
TBS INTERNATIONAL LIMITED	COM CL A	876975151	1855	44950	SH	DEFINED	3
TCF FINL CORP	COM	872275102	26	1000	SH	DEFINED	17
TCF FINL CORP	COM	872275102	7421	283460	SH	DEFINED	6
TCF FINL CORP	COM	872275102	5199	198575	SH	DEFINED	2
TCF FINL CORP	COM	872275102	8783	335486	SH	DEFINED	1
TD AMERITRADE HLDG CORP	COM	87236Y108	132116	7251100	SH	DEFINED	13
TD AMERITRADE HLDG CORP	COM	87236Y108	2569	141000	SH	DEFINED	1
TD AMERITRADE HLDG CORP	COM	87236Y108	11	625	SH	DEFINED	2
TD AMERITRADE HLDG CORP	COM	87236Y108	36265	1990350	SH	DEFINED	8
TDK CORP	AMERN DEP SH	872351408	1	6	SH	DEFINED	18
TEAM INC	COM	878155100	3463	126474	SH	DEFINED	3
TECH DATA CORP	COM	878237106	37	900	SH	DEFINED	16
TECH DATA CORP	COM	878237106	4235	105537	SH	DEFINED	3
TECH DATA CORP	COM	878237106	1	17	SH	DEFINED	18
TECH DATA CORP	COM	878237106	42	1030	SH	DEFINED	6
TECHNE CORP	COM	878377100	1474	23373	SH	DEFINED	11
TECHNE CORP	COM	878377100	3940	62459	SH	DEFINED	3
TECHNITROL INC	COM	878555101	33	1200	SH	DEFINED	18
TECHNITROL INC	COM	878555101	11845	439484	SH	DEFINED	3
TECHNOLOGY RESH CORP	COM NEW	878727304	71	18975	SH	DEFINED	6
TECHNOLOGY SOLUTIONS CO	COM NEW	87872T207	1	1	SH	DEFINED	18
TECK COMINCO LTD	CL B	878742204	14435	302544	SH	DEFINED	3
TECO ENERGY INC	COM	872375100	519	31528	SH	DEFINED	3
TECO ENERGY INC	COM	872375100	19	1130	SH	DEFINED	2
TECO ENERGY INC	COM	872375100	838	50977	SH	DEFINED	17

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

TECO ENERGY INC	COM	872375100	23382	1423125	SH	DEFINED	6
TECUMSEH PRODS CO	CL B	878895101	16	900	SH	DEFINED	18
TECUMSEH PRODS CO	CL A	878895200	52	2700	SH	DEFINED	18
TEEKAY CORPORATION	COM	Y8564W103	2047	34800	SH	DEFINED	6
TEEKAY CORPORATION	COM	Y8564W103	46502	790700	SH	DEFINED	18
TEKELEC	COM	879101103	24206	2000481	SH	DEFINED	18
TEKTRONIX INC	COM	879131100	10381	374202	SH	DEFINED	18
TEKTRONIX INC	COM	879131100	42	1500	SH	DEFINED	11
TEKTRONIX INC	COM	879131100	319	11470	SH	DEFINED	3
TEL OFFSHORE TR	UNIT BEN INT	872382106	135	8900	SH	DEFINED	18
TELE NORTE LESTE PART S A	SPON ADR PFD	879246106	37	1646	SH	DEFINED	16
TELECOM ARGENTINA S A	SPON ADR REP B	879273209	18894	769600	SH	DEFINED	3
TELECOM ARGENTINA S A	SPON ADR REP B	879273209	53306	2171300	SH	DEFINED	15
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	22	1280	SH	DEFINED	17
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	12	664	SH	DEFINED	18
TELECOM HLDERS TR	DEPOSITRY RCPT	87927P200	2	32	SH	DEFINED	6
TELECOM ITALIA S P A NEW	SPON ADR ORD	87927Y102	5052	172845	SH	DEFINED	6
TELEDYNE TECHNOLOGIES INC	COM	879360105	8774	164325	SH	DEFINED	3
TELEFLEX INC	COM	879369106	39	498	SH	DEFINED	11
TELEFLEX INC	COM	879369106	78	1000	SH	DEFINED	2
TELEFLEX INC	COM	879369106	39	500	SH	DEFINED	18
TELEFONICA DE ARGENTINA S A	SPONSORED ADR	879378404	3	163	SH	DEFINED	18
TELEFONICA S A	SPONSORED ADR	879382208	45708	545374	SH	DEFINED	18
TELEFONICA S A	SPONSORED ADR	879382208	9193	109726	SH	DEFINED	17
TELEFONICA S A	SPONSORED ADR	879382208	163	1944	SH	DEFINED	11
TELEFONICA S A	SPONSORED ADR	879382208	3286	39207	SH	DEFINED	6
TELEFONICA S A	SPONSORED ADR	879382208	1299	15500	SH	DEFINED	2
TELEFONICA S A	SPONSORED ADR	879382208	312	3723	SH	DEFINED	1
TELEFONICA S A	SPONSORED ADR	879382208	114	1349	SH	DEFINED	18, 2
TELEFONOS DE MEXICO S A B	SPON ADR ORD L	879403780	198	6032	SH	DEFINED	17
TELEFONOS DE MEXICO S A B	SPON ADR ORD L	879403780	45279	1377500	SH	DEFINED	3
TELEFONOS DE MEXICO S A B	SPON ADR ORD L	879403780	314	9560	SH	DEFINED	2
TELEFONOS DE MEXICO S A B	SPON ADR ORD L	879403780	178	5410	SH	DEFINED	18
TELEFONOS DE MEXICO S A B	SPON ADR ORD L	879403780	812	24675	SH	DEFINED	16
TELEFONOS DE MEXICO S A B	SPON ADR ORD L	879403780	7	225	SH	DEFINED	11
TELEPHONE & DATA SYS INC	SPL COM	879433860	93	1500	SH	DEFINED	17
TELEPHONE & DATA SYS INC	SPL COM	879433860	219	3535	SH	DEFINED	2
TELEPHONE & DATA SYS INC	COM	879433100	200	2990	SH	DEFINED	6
TELEPHONE & DATA SYS INC	SPL COM	879433860	219	3532	SH	DEFINED	18
TELEPHONE & DATA SYS INC	COM	879433100	236	3535	SH	DEFINED	2
TELEPHONE & DATA SYS INC	COM	879433100	18335	274672	SH	DEFINED	3
TELEPHONE & DATA SYS INC	COM	879433100	239	3577	SH	DEFINED	18
TELEPHONE & DATA SYS INC	SPL COM	879433860	7	107	SH	DEFINED	11
TELEPHONE & DATA SYS INC	COM	879433100	100	1500	SH	DEFINED	17
TELETECH HOLDINGS INC	COM	879939106	7506	313922	SH	DEFINED	3
TELKONET INC	COM	879604106	1636	979184	SH	DEFINED	18
TELLABS INC	COM	879664100	3428	360060	SH	DEFINED	6
TELLABS INC	COM	879664100	19	1900	SH	DEFINED	18, 2
TELLABS INC	COM	879664100	627	65786	SH	DEFINED	3
TELLABS INC	COM	879664100	29162	3063150	SH	DEFINED	18
TEMPLE INLAND INC	COM	879868107	2379	45180	SH	DEFINED	6
TEMPLE INLAND INC	COM	879868107	831	15776	SH	DEFINED	3
TEMPLE INLAND INC	COM	879868107	253	4800	SH	DEFINED	2
TEMPUR PEDIC INTL INC	COM	88023U101	3	61	SH	DEFINED	18
TEMPUR PEDIC INTL INC	COM	88023U101	14	400	SH	DEFINED	17
TEMPUR PEDIC INTL INC	COM	88023U101	36756	1028120	SH	DEFINED	6
TEMPUR PEDIC INTL INC	COM	88023U101	25690	718598	SH	DEFINED	3
TENARIS S A	SPONSORED ADR	88031M109	15950	303100	SH	DEFINED	3
TENARIS S A	SPONSORED ADR	88031M109	84	1600	SH	DEFINED	11
TENARIS S A	SPONSORED ADR	88031M109	667	12665	SH	DEFINED	16
TENET HEALTHCARE CORP	COM	88033G100	1	242	SH	DEFINED	17
TENET HEALTHCARE CORP	COM	88033G100	493	146505	SH	DEFINED	18

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

TENET HEALTHCARE CORP	COM	88033G100	16677	4982971	SH	DEFINED	6
TENET HEALTHCARE CORP	COM	88033G100	242	71838	SH	DEFINED	3
TENNANT CO	COM	880345103	609	12500	SH	DEFINED	3
TENNANT CO	COM	880345103	15	300	SH	DEFINED	2
TENNECO INC	COM	880349105	211	6800	SH	DEFINED	20
TENNECO INC	COM	880349105	16009	516240	SH	DEFINED	18
TEPPCO PARTNERS L P	UT LTD PARTNER	872384102	1752	46015	SH	DEFINED	18
TERADYNE INC	COM	880770102	394	28529	SH	DEFINED	3
TERADYNE INC	COM	880770102	989	71659	SH	DEFINED	20
TERADYNE INC	COM	880770102	50418	3653445	SH	DEFINED	18
TERADYNE INC	COM	880770102	2660	192740	SH	DEFINED	6
TEREX CORP NEW	COM	880779103	4941	55500	SH	DEFINED	23
TEREX CORP NEW	COM	880779103	81	900	SH	DEFINED	16
TEREX CORP NEW	COM	880779103	57634	647425	SH	DEFINED	3
TEREX CORP NEW	COM	880779103	100	1125	SH	DEFINED	2
TERRA INDS INC	COM	880915103	19553	625465	SH	DEFINED	3
TESCO CORP	COM	88157K101	64	2330	SH	DEFINED	18
TESCO CORP	COM	88157K101	595	21900	SH	DEFINED	3
TESORO CORP	COM	881609101	50	1080	SH	DEFINED	2
TESORO CORP	COM	881609101	267	5800	SH	DEFINED	16
TESORO CORP	COM	881609101	1851	40200	SH	DEFINED	23
TESORO CORP	COM	881609101	23782	516754	SH	DEFINED	3
TESSCO TECHNOLOGIES INC	COM	872386107	669	42600	SH	DEFINED	6
TEVA PHARMACEUTICAL FIN CO B	NOTE 1.750% 2/0	88165FAA0	106	1000	PRN	DEFINED	18
TEVA PHARMACEUTICAL FIN II L	DBC 0.250% 2/0	88164RAB3	260	2000	PRN	DEFINED	18
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	683	15348	SH	DEFINED	2
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	1111	24980	SH	DEFINED	20
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	372	8344	SH	DEFINED	16
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	71	1581	SH	DEFINED	18, 2
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	11456	257600	SH	DEFINED	3
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	138073	3118354	SH	DEFINED	6
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	959	21561	SH	DEFINED	11
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	110537	2485635	SH	DEFINED	18
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	1429	32431	SH	DEFINED	17
TEXAS CAPITAL BANCSHARES INC	COM	88224Q107	534	24545	SH	DEFINED	3
TEXAS INDS INC	COM	882491103	16	200	SH	DEFINED	17
TEXAS INSTRS INC	COM	882508104	12931	353382	SH	DEFINED	20
TEXAS INSTRS INC	COM	882508104	950882	25987470	SH	DEFINED	8
TEXAS INSTRS INC	COM	882508104	18	490	SH	DEFINED	6
TEXAS INSTRS INC	COM	882508104	13631	372533	SH	DEFINED	3
TEXAS INSTRS INC	COM	882508104	749	20470	SH	DEFINED	2
TEXAS INSTRS INC	COM	882508104	232	6350	SH	DEFINED	1
TEXAS INSTRS INC	COM	882508104	5381	147046	SH	DEFINED	18, 2
TEXAS INSTRS INC	COM	882508104	380	10380	SH	DEFINED	11
TEXAS INSTRS INC	COM	882508104	1432737	39156510	SH	DEFINED	18
TEXAS INSTRS INC	COM	882508104	15065	412938	SH	DEFINED	17
TEXAS ROADHOUSE INC	CL A	882681109	9939	849470	SH	DEFINED	3
TEXAS ROADHOUSE INC	CL A	882681109	1	57	SH	DEFINED	18
TEXTRON INC	COM	883203101	12893	207240	SH	DEFINED	3
TEXTRON INC	COM	883203101	182	2910	SH	DEFINED	18, 2
TEXTRON INC	COM	883203101	25	400	SH	DEFINED	2
TEXTRON INC	COM	883203101	88825	1427818	SH	DEFINED	6
TEXTRON INC	COM	883203101	1531	24609	SH	DEFINED	17
TEXTRON INC	COM	883203101	259320	4168459	SH	DEFINED	18
TEXTRON INC	COM	883203101	2498	40140	SH	DEFINED	20
TEXTRON INC	COM	883203101	103	1650	SH	DEFINED	11
THE BANK HOLDINGS INC	COM	88331E104	94	6615	SH	DEFINED	1
THE9 LTD	ADR	88337K104	1518	44000	SH	DEFINED	15
THERMO FISHER SCIENTIFIC INC	COM	883556102	12740	221743	SH	DEFINED	17
THERMO FISHER SCIENTIFIC INC	COM	883556102	88	1509	SH	DEFINED	18
THERMO FISHER SCIENTIFIC INC	COM	883556102	9855	170732	SH	DEFINED	11
THERMO FISHER SCIENTIFIC INC	COM	883556102	6695	115983	SH	DEFINED	3

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

THERMO FISHER SCIENTIFIC INC	COM	883556102	43	740	SH	DEFINED	2
THOMAS & BETTS CORP	COM	884315102	1214	20700	SH	DEFINED	3
THOMAS & BETTS CORP	COM	884315102	29	500	SH	DEFINED	11
THOR INDS INC	COM	885160101	3	50	SH	DEFINED	18, 2
THOR INDS INC	COM	885160101	4189	93100	SH	DEFINED	6
THOR INDS INC	COM	885160101	427	9484	SH	DEFINED	24
THORATEC CORP	COM NEW	885175307	43	2100	SH	DEFINED	2
THORNBURG MTG INC	PFD CONV SER F	885218701	55800	2000000	SH	DEFINED	13
THORNBURG MTG INC	PFD CONV SER F	885218701	27920	1000700	SH	DEFINED	8
THORNBURG MTG INC	COM	885218107	41741	3248251	SH	DEFINED	13
THORNBURG MTG INC	COM	885218107	46250	3599200	SH	DEFINED	8
THORNBURG MTG INC	COM	885218107	24	1900	SH	DEFINED	2
THQ INC	COM NEW	872443403	14	555	SH	DEFINED	2
TIBCO SOFTWARE INC	COM	88632Q103	28	3800	SH	DEFINED	11
TIBCO SOFTWARE INC	COM	88632Q103	7377	998136	SH	DEFINED	18
TIDEWATER INC	COM	886423102	1298	20650	SH	DEFINED	18
TIDEWATER INC	COM	886423102	11	175	SH	DEFINED	17
TIDEWATER INC	COM	886423102	6957	110700	SH	DEFINED	15
TIDEWATER INC	COM	886423102	55414	883343	SH	DEFINED	6
TIDEWATER INC	COM	886423102	35172	559695	SH	DEFINED	3
TIERONE CORP	COM	88650R108	1609	60780	SH	DEFINED	6
TIFFANY & CO NEW	COM	886547108	1053	20100	SH	DEFINED	3
TIFFANY & CO NEW	COM	886547108	4155	80697	SH	DEFINED	6
TIFFANY & CO NEW	COM	886547108	2288	43704	SH	DEFINED	17
TIFFANY & CO NEW	COM	886547108	23	434	SH	DEFINED	24
TIFFANY & CO NEW	COM	886547108	56	1075	SH	DEFINED	11
TIM HORTONS INC	COM	88706M103	5	139	SH	DEFINED	11
TIM HORTONS INC	COM	88706M103	279	8000	SH	DEFINED	1
TIM HORTONS INC	COM	88706M103	802	22997	SH	DEFINED	3
TIM PARTICIPACOES S A	SPONS ADR PFD	88706P106	530	13062	SH	DEFINED	16
TIM PARTICIPACOES S A	SPONS ADR PFD	88706P106	13471	332104	SH	DEFINED	15
TIMBERLAND BANCORP INC	COM	887098101	1168	74610	SH	DEFINED	6
TIMBERLAND CO	CL A	887100105	19	1000	SH	DEFINED	2
TIMBERLAND CO	CL A	887100105	8914	470126	SH	DEFINED	18
TIMBERLAND CO	CL A	887100105	18767	989790	SH	DEFINED	6
TIME WARNER INC	COM	887317105	3549	193293	SH	DEFINED	18, 2
TIME WARNER INC	COM	887317105	7899	430232	SH	DEFINED	2
TIME WARNER INC	COM	887317105	21584	1175555	SH	DEFINED	3
TIME WARNER INC	COM	887317105	208	11352	SH	DEFINED	1
TIME WARNER INC	COM	887317105	1081947	58929523	SH	DEFINED	8
TIME WARNER INC	COM	887317105	1030	56122	SH	DEFINED	11
TIME WARNER INC	COM	887317105	4876	265604	SH	DEFINED	17
TIME WARNER INC	COM	887317105	1737743	94648290	SH	DEFINED	18
TIME WARNER INC	COM	887317105	20121	1095862	SH	DEFINED	20
TIME WARNER INC	COM	887317105	1	1	SH	DEFINED	24
TIME WARNER INC	COM	887317105	685	37301	SH	DEFINED	6
TIMKEN CO	COM	887389104	44656	1202035	SH	DEFINED	6
TIMKEN CO	COM	887389104	2	65	SH	DEFINED	17
TIMKEN CO	COM	887389104	659	17715	SH	DEFINED	18
TJX COS INC NEW	COM	872540109	45027	1548915	SH	DEFINED	18
TJX COS INC NEW	COM	872540109	22	767	SH	DEFINED	17
TJX COS INC NEW	COM	872540109	361	12400	SH	DEFINED	16
TJX COS INC NEW	COM	872540109	254	8722	SH	DEFINED	11
TJX COS INC NEW	COM	872540109	17442	600000	SH	DEFINED	8
TJX COS INC NEW	COM	872540109	341	11700	SH	DEFINED	6
TJX COS INC NEW	COM	872540109	21535	740795	SH	DEFINED	3
TNS INC	COM	872960109	1549	96400	SH	DEFINED	3
TOFUTTI BRANDS INC	COM	88906B105	1	500	SH	DEFINED	1
TOLL BROTHERS INC	COM	889478103	1325	66300	SH	DEFINED	17
TOLL BROTHERS INC	COM	889478103	74018	3702738	SH	DEFINED	18
TOLL BROTHERS INC	COM	889478103	9944	497400	SH	DEFINED	8
TOLL BROTHERS INC	COM	889478103	17	824	SH	DEFINED	6

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

TOLL BROTHERS INC	COM	889478103	17	850	SH	DEFINED	18,2
TOLL BROTHERS INC	COM	889478103	664	33200	SH	DEFINED	20
TOLL BROTHERS INC	COM	889478103	5	249	SH	DEFINED	2
TOMKINS PLC	SPONSORED ADR	890030208	60	3198	SH	DEFINED	18,2
TOMKINS PLC	SPONSORED ADR	890030208	17855	958362	SH	DEFINED	18
TOMPKINS FINANCIAL CORPORATI	COM	890110109	2294	57770	SH	DEFINED	18
TONGJITANG CHINESE MED CO	SPON ADR	89025E103	2372	226934	SH	DEFINED	16
TOOTSIE ROLL INDS INC	COM	890516107	42	1601	SH	DEFINED	2
TOOTSIE ROLL INDS INC	COM	890516107	22	818	SH	DEFINED	17
TOOTSIE ROLL INDS INC	COM	890516107	34	1267	SH	DEFINED	18
TORCHMARK CORP	COM	891027104	896	14373	SH	DEFINED	3
TORCHMARK CORP	COM	891027104	9690	155472	SH	DEFINED	6
TORCHMARK CORP	COM	891027104	1	6	SH	DEFINED	18
TORO CO	COM	891092108	77	1295	SH	DEFINED	3
TORO CO	COM	891092108	47	800	SH	DEFINED	17
TORO CO	COM	891092108	527	8956	SH	DEFINED	24
TORONTO DOMINION BK ONT	COM NEW	891160509	43708	570000	SH	DEFINED	3
TORONTO DOMINION BK ONT	COM NEW	891160509	600	7820	SH	DEFINED	18
TORTOISE ENERGY INFRSTRCTR C	COM	89147L100	17	500	SH	DEFINED	18
TOTAL S A	SPONSORED ADR	89151E109	3140	38740	SH	DEFINED	20
TOTAL S A	SPONSORED ADR	89151E109	145	1792	SH	DEFINED	11
TOTAL S A	SPONSORED ADR	89151E109	6830	84729	SH	DEFINED	17
TOTAL S A	SPONSORED ADR	89151E109	9207	114869	SH	DEFINED	6
TOTAL S A	SPONSORED ADR	89151E109	203	2496	SH	DEFINED	18,2
TOTAL S A	SPONSORED ADR	89151E109	428900	5293095	SH	DEFINED	18
TOTAL S A	SPONSORED ADR	89151E109	8875	109532	SH	DEFINED	2
TOTAL SYS SVCS INC	COM	891906109	2829	101830	SH	DEFINED	3
TOWER GROUP INC	COM	891777104	3011	115000	SH	DEFINED	3
TOWN SPORTS INTL HLDGS INC	COM	89214A102	68	4450	SH	DEFINED	3
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	109	933	SH	DEFINED	17
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	2485	21261	SH	DEFINED	18
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	47	400	SH	DEFINED	11
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	68759	585327	SH	DEFINED	6
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	1472	12600	SH	DEFINED	2
TRACTOR SUPPLY CO	COM	892356106	46	1000	SH	DEFINED	2
TRACTOR SUPPLY CO	COM	892356106	5	97	SH	DEFINED	18
TRADESTATION GROUP INC	COM	89267P105	7	572	SH	DEFINED	2
TRADESTATION GROUP INC	COM	89267P105	4	261	SH	DEFINED	18,2
TRAFFIX INC	COM	892721101	7	1000	SH	DEFINED	18
TRANSALTA CORP	COM	89346D107	4574	145000	SH	DEFINED	3
TRANSATLANTIC HLDGS INC	COM	893521104	3	41	SH	DEFINED	18
TRANSATLANTIC HLDGS INC	COM	893521104	3	42	SH	DEFINED	18,2
TRANSATLANTIC HLDGS INC	COM	893521104	68	971	SH	DEFINED	1
TRANSATLANTIC HLDGS INC	COM	893521104	1	20	SH	DEFINED	2
TRANSATLANTIC HLDGS INC	COM	893521104	1864	26490	SH	DEFINED	3
TRANSATLANTIC HLDGS INC	COM	893521104	179	2540	SH	DEFINED	6
TRANSATLANTIC HLDGS INC	COM	893521104	1779	25298	SH	DEFINED	17
TRANSCANADA CORP	COM	89353D107	3	60	SH	DEFINED	18
TRANSCANADA CORP	COM	89353D107	7355	200900	SH	DEFINED	3
TRANSCONTINENTAL RLTY INVS	COM NEW	893617209	5	315	SH	DEFINED	17
TRANSDIGM GROUP INC	COM	893641100	1267	27700	SH	DEFINED	3
TRANSOCEAN INC	ORD	G90078109	55056	486998	SH	DEFINED	18
TRANSOCEAN INC	ORD	G90078109	4	30	SH	DEFINED	18,2
TRANSOCEAN INC	ORD	G90078109	378	3347	SH	DEFINED	17
TRANSOCEAN INC	ORD	G90078109	471	4170	SH	DEFINED	11
TRANSOCEAN INC	ORD	G90078109	15601	138000	SH	DEFINED	8
TRANSOCEAN INC	ORD	G90078109	19160	169478	SH	DEFINED	6
TRANSOCEAN INC	ORD	G90078109	27803	245928	SH	DEFINED	3
TRANSOCEAN INC	ORD	G90078109	22	195	SH	DEFINED	2
TRANSOCEAN INC	ORD	G90078109	9	77	SH	DEFINED	1
TRANSOCEAN SEDCO FOREX INC	DBCV 1.500% 5/1	893830AD1	316	2000	PRN	DEFINED	18
TRAVELCENTERS OF AMERICA LLC	COM	894174101	57	1752	SH	DEFINED	17

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

TRAVELERS COMPANIES INC	COM	89417E109	907	18013	SH	DEFINED	17
TRAVELERS COMPANIES INC	COM	89417E109	2684	53300	SH	DEFINED	23
TRAVELERS COMPANIES INC	COM	89417E109	396787	7882123	SH	DEFINED	18
TRAVELERS COMPANIES INC	COM	89417E109	32873	653000	SH	DEFINED	8
TRAVELERS COMPANIES INC	COM	89417E109	357	7080	SH	DEFINED	18, 2
TRAVELERS COMPANIES INC	COM	89417E109	2014	40000	SH	DEFINED	1
TRAVELERS COMPANIES INC	COM	89417E109	188	3731	SH	DEFINED	2
TRAVELERS COMPANIES INC	COM	89417E109	35642	708025	SH	DEFINED	3
TRAVELERS COMPANIES INC	COM	89417E109	1913	38000	SH	DEFINED	20
TRAVELERS COMPANIES INC	COM	89417E109	69296	1376556	SH	DEFINED	6
TRAVELERS COMPANIES INC	COM	89417E109	28	563	SH	DEFINED	11
TRAVELERS COMPANIES INC	COM	89417E109	4239	84200	SH	DEFINED	15
TRAVELERS COMPANIES INC	COM	89417E109	759	15060	SH	DEFINED	16
TRC COS INC	COM	872625108	34	3150	SH	DEFINED	18
TRC COS INC	COM	872625108	1092	103550	SH	DEFINED	1
TREDEGAR CORP	COM	894650100	707	40950	SH	DEFINED	3
TREEHOUSE FOODS INC	COM	89469A104	83	3056	SH	DEFINED	17
TRI CONTL CORP	COM	895436103	8	311	SH	DEFINED	18
TRIAD GTY INC	COM	895925105	5093	268476	SH	DEFINED	6
TRIBUNE CO NEW	COM	896047107	314	11464	SH	DEFINED	3
TRIBUNE CO NEW	COM	896047107	353	12903	SH	DEFINED	17
TRIBUNE CO NEW	COM	896047107	157	5712	SH	DEFINED	18
TRICO BANCSHARES	COM	896095106	2869	128785	SH	DEFINED	6
TRICO MARINE SERVICES INC	COM NEW	896106200	1687	56600	SH	DEFINED	6
TRIDENT MICROSYSTEMS INC	COM	895919108	3	178	SH	DEFINED	18, 2
TRIMBLE NAVIGATION LTD	COM	896239100	18	453	SH	DEFINED	18
TRIMBLE NAVIGATION LTD	COM	896239100	3376	86100	SH	DEFINED	3
TRIMBLE NAVIGATION LTD	COM	896239100	1270	32400	SH	DEFINED	11
TRIMBLE NAVIGATION LTD	COM	896239100	17	428	SH	DEFINED	2
TRIMERIS INC	COM	896263100	1325	170209	SH	DEFINED	6
TRIMERIS INC	COM	896263100	17	2100	SH	DEFINED	3
TRINA SOLAR LIMITED	SPON ADR	89628E104	16168	283790	SH	DEFINED	8
TRINITY INDS INC	COM	896522109	8	208	SH	DEFINED	18
TRINITY INDS INC	COM	896522109	1495	39800	SH	DEFINED	15
TRINITY INDS INC	COM	896522109	52	1387	SH	DEFINED	11
TRINITY INDS INC	COM	896522109	1407	37475	SH	DEFINED	3
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	8076	1644610	SH	DEFINED	3
TRIUMPH GROUP INC NEW	COM	896818101	4337	53069	SH	DEFINED	3
TRONOX INC	COM CL B	897051207	6	642	SH	DEFINED	2
TRONOX INC	COM CL B	897051207	31	3366	SH	DEFINED	18
TRONOX INC	COM CL B	897051207	8	853	SH	DEFINED	3
TRUE RELIGION APPAREL INC	COM	89784N104	4	223	SH	DEFINED	18, 2
TRUE RELIGION APPAREL INC	COM	89784N104	2267	128774	SH	DEFINED	3
TRUMP ENTMT RESORTS INC	COM	89816T103	1	39	SH	DEFINED	18
TRUSTCO BK CORP N Y	COM	898349105	1670	152720	SH	DEFINED	6
TRUSTMARK CORP	COM	898402102	31167	1111503	SH	DEFINED	6
TRW AUTOMOTIVE HLDGS CORP	COM	87264S106	25386	801320	SH	DEFINED	6
TSR INC	COM	872885108	271	62690	SH	DEFINED	6
TTM TECHNOLOGIES INC	COM	87305R109	1005	86848	SH	DEFINED	3
TTM TECHNOLOGIES INC	COM	87305R109	4606	398030	SH	DEFINED	6
TUESDAY MORNING CORP	COM NEW	899035505	7054	784640	SH	DEFINED	6
TUPPERWARE BRANDS CORP	COM	899896104	19395	615903	SH	DEFINED	3
TUPPERWARE BRANDS CORP	COM	899896104	45564	1446930	SH	DEFINED	6
TUPPERWARE BRANDS CORP	COM	899896104	11305	358972	SH	DEFINED	18
TURBOCHEF TECHNOLOGIES INC	COM NEW	900006206	3	200	SH	DEFINED	18
TXU CORP	COM	873168108	164	2400	SH	DEFINED	17
TXU CORP	COM	873168108	4813	70283	SH	DEFINED	3
TXU CORP	COM	873168108	221	3217	SH	DEFINED	18
TXU CORP	COM	873168108	14	200	SH	DEFINED	2
TYCO ELECTRONICS LTD	COM NEW	G9144P105	3029	85496	SH	DEFINED	2
TYCO ELECTRONICS LTD	COM NEW	G9144P105	503645	14215195	SH	DEFINED	18
TYCO ELECTRONICS LTD	COM NEW	G9144P105	89461	2525000	SH	DEFINED	13

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

TYCO ELECTRONICS LTD	COM NEW	G9144P105	84	2383	SH	DEFINED	11
TYCO ELECTRONICS LTD	COM NEW	G9144P105	6156	173750	SH	DEFINED	8
TYCO ELECTRONICS LTD	COM NEW	G9144P105	2695	76039	SH	DEFINED	3
TYCO ELECTRONICS LTD	COM NEW	G9144P105	5844	164931	SH	DEFINED	20
TYCO ELECTRONICS LTD	COM NEW	G9144P105	480	13526	SH	DEFINED	18,2
TYCO ELECTRONICS LTD	COM NEW	G9144P105	759	21418	SH	DEFINED	6
TYCO ELECTRONICS LTD	COM NEW	G9144P105	1391	39252	SH	DEFINED	17
TYCO INTL LTD BERMUDA	SHS	G9143X208	768689	17336234	SH	DEFINED	8
TYCO INTL LTD BERMUDA	SHS	G9143X208	1726	38927	SH	DEFINED	17
TYCO INTL LTD BERMUDA	SHS	G9143X208	116393	2625000	SH	DEFINED	13
TYCO INTL LTD BERMUDA	SHS	G9143X208	7617	171781	SH	DEFINED	20
TYCO INTL LTD BERMUDA	SHS	G9143X208	301	6782	SH	DEFINED	11
TYCO INTL LTD BERMUDA	SHS	G9143X208	688411	15525726	SH	DEFINED	18
TYCO INTL LTD BERMUDA	SHS	G9143X208	951	21418	SH	DEFINED	6
TYCO INTL LTD BERMUDA	SHS	G9143X208	4686	105674	SH	DEFINED	3
TYCO INTL LTD BERMUDA	SHS	G9143X208	3904	88046	SH	DEFINED	2
TYCO INTL LTD BERMUDA	SHS	G9143X208	592	13341	SH	DEFINED	18,2
TYSON FOODS INC	CL A	902494103	43	2400	SH	DEFINED	17
TYSON FOODS INC	CL A	902494103	35	1920	SH	DEFINED	16
TYSON FOODS INC	CL A	902494103	8	426	SH	DEFINED	2
TYSON FOODS INC	CL A	902494103	16779	939953	SH	DEFINED	3
TYSON FOODS INC	CL A	902494103	225	12580	SH	DEFINED	6
U S AIRWAYS GROUP INC	COM	90341W108	383	14572	SH	DEFINED	3
U S AIRWAYS GROUP INC	COM	90341W108	35275	1343795	SH	DEFINED	13
U S CONCRETE INC	COM	90333L102	3193	484474	SH	DEFINED	6
U S HOME SYS INC	COM	90335C100	492	68700	SH	DEFINED	6
UAL CORP	COM NEW	902549807	856	18380	SH	DEFINED	3
UAL CORP	COM NEW	902549807	61557	1322934	SH	DEFINED	8
UAL CORP	COM NEW	902549807	274527	5900000	SH	DEFINED	13
UAL CORP	COM NEW	902549807	2	2416	SH	DEFINED	14
UAL CORP	COM NEW	902549807	6	122	SH	DEFINED	17
UAP HLDG CORP	COM	903441103	90635	2890125	SH	DEFINED	8
UAP HLDG CORP	COM	903441103	76	2400	SH	DEFINED	3
UAP HLDG CORP	COM	903441103	2879	91800	SH	DEFINED	6
UBS AG	SHS NEW	H89231338	170917	3209705	SH	DEFINED	18
UBS AG	SHS NEW	H89231338	1382	25940	SH	DEFINED	6
UBS AG	SHS NEW	H89231338	24137	453263	SH	DEFINED	3
UBS AG	SHS NEW	H89231338	66	1235	SH	DEFINED	18,2
UCBH HOLDINGS INC	COM	90262T308	192	11000	SH	DEFINED	11
UCBH HOLDINGS INC	COM	90262T308	10047	574755	SH	DEFINED	18
UCBH HOLDINGS INC	COM	90262T308	2355	134690	SH	DEFINED	3
UDR INC	COM	902653104	204	8399	SH	DEFINED	2
UDR INC	COM	902653104	63	2589	SH	DEFINED	18
UDR INC	COM	902653104	1457	59898	SH	DEFINED	17
UDR INC	COM	902653104	28	1169	SH	DEFINED	11
UDR INC	COM	902653104	224	9182	SH	DEFINED	6
UGI CORP NEW	COM	902681105	43	1650	SH	DEFINED	6
UGI CORP NEW	COM	902681105	139	5331	SH	DEFINED	24
UGI CORP NEW	COM	902681105	23039	886763	SH	DEFINED	3
UGI CORP NEW	COM	902681105	4469	172000	SH	DEFINED	15
UGI CORP NEW	COM	902681105	70	2700	SH	DEFINED	17
UGI CORP NEW	COM	902681105	310	11895	SH	DEFINED	18
UIL HLDG CORP	COM	902748102	52	1666	SH	DEFINED	11
UIL HLDG CORP	COM	902748102	2809	89163	SH	DEFINED	3
UIL HLDG CORP	COM	902748102	52	1666	SH	DEFINED	17
ULTRA CLEAN HLDGS INC	COM	90385V107	3106	211800	SH	DEFINED	6
ULTRA PETROLEUM CORP	COM	903914109	31	500	SH	DEFINED	2
ULTRA PETROLEUM CORP	COM	903914109	2	27	SH	DEFINED	18
ULTRA PETROLEUM CORP	COM	903914109	1415	22800	SH	DEFINED	11
UMB FINL CORP	COM	902788108	4000	93304	SH	DEFINED	6
UMB FINL CORP	COM	902788108	28	660	SH	DEFINED	2
UMB FINL CORP	COM	902788108	1850	43150	SH	DEFINED	3

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

UMPQUA HLDGS CORP	COM	904214103	17	825	SH	DEFINED	18,2
UMPQUA HLDGS CORP	COM	904214103	663	33100	SH	DEFINED	6
UMPQUA HLDGS CORP	COM	904214103	27438	1371203	SH	DEFINED	18
UNDER ARMOUR INC	CL A	904311107	51	850	SH	DEFINED	11
UNIBANCO-UNIAO DE BANCOS BRA	GDR REP PFD UT	90458E107	49805	378600	SH	DEFINED	3
UNIBANCO-UNIAO DE BANCOS BRA	GDR REP PFD UT	90458E107	906	6882	SH	DEFINED	6
UNIBANCO-UNIAO DE BANCOS BRA	GDR REP PFD UT	90458E107	1516	11522	SH	DEFINED	16
UNICO AMERN CORP	COM	904607108	591	51958	SH	DEFINED	6
UNIFIRST CORP MASS	COM	904708104	5796	154700	SH	DEFINED	3
UNIFIRST CORP MASS	COM	904708104	1593	42510	SH	DEFINED	6
UNILEVER N V	N Y SHS NEW	904784709	8687	281563	SH	DEFINED	18
UNILEVER N V	N Y SHS NEW	904784709	307	9939	SH	DEFINED	1
UNILEVER N V	N Y SHS NEW	904784709	3532	114501	SH	DEFINED	11
UNILEVER N V	N Y SHS NEW	904784709	283	9180	SH	DEFINED	17
UNILEVER N V	N Y SHS NEW	904784709	3681	119312	SH	DEFINED	6
UNILEVER N V	N Y SHS NEW	904784709	15868	514329	SH	DEFINED	3
UNILEVER N V	N Y SHS NEW	904784709	31	1000	SH	DEFINED	2
UNILEVER PLC	SPON ADR NEW	904767704	5111	161360	SH	DEFINED	20
UNILEVER PLC	SPON ADR NEW	904767704	7	225	SH	DEFINED	17
UNILEVER PLC	SPON ADR NEW	904767704	144	4518	SH	DEFINED	18,2
UNILEVER PLC	SPON ADR NEW	904767704	152	4814	SH	DEFINED	11
UNILEVER PLC	SPON ADR NEW	904767704	39	1242	SH	DEFINED	2
UNILEVER PLC	SPON ADR NEW	904767704	9	270	SH	DEFINED	6
UNILEVER PLC	SPON ADR NEW	904767704	375109	11844283	SH	DEFINED	18
UNION BANKSHARES CORP	COM	905399101	2290	100812	SH	DEFINED	6
UNION DRILLING INC	COM	90653P105	547	37490	SH	DEFINED	3
UNION DRILLING INC	COM	90653P105	2970	203660	SH	DEFINED	6
UNION PAC CORP	COM	907818108	1245	11011	SH	DEFINED	17
UNION PAC CORP	COM	907818108	142	1250	SH	DEFINED	18,2
UNION PAC CORP	COM	907818108	719	6353	SH	DEFINED	18
UNION PAC CORP	COM	907818108	9646	85312	SH	DEFINED	3
UNION PAC CORP	COM	907818108	2945	26047	SH	DEFINED	2
UNION PAC CORP	COM	907818108	370	3266	SH	DEFINED	1
UNION PAC CORP	COM	907818108	1601	14155	SH	DEFINED	6
UNIONBANCAL CORP	COM	908906100	53	900	SH	DEFINED	18
UNIONBANCAL CORP	COM	908906100	300	5130	SH	DEFINED	6
UNIONBANCAL CORP	COM	908906100	2	40	SH	DEFINED	2
UNISOURCE ENERGY CORP	COM	909205106	2	62	SH	DEFINED	18,2
UNISYS CORP	COM	909214108	38	5700	SH	DEFINED	17
UNISYS CORP	COM	909214108	19	2858	SH	DEFINED	18
UNISYS CORP	COM	909214108	354	53348	SH	DEFINED	3
UNIT CORP	COM	909218109	2880	59500	SH	DEFINED	23
UNIT CORP	COM	909218109	6811	140705	SH	DEFINED	3
UNITED AMER INDEMNITY LTD	CL A	90933T109	1228	57060	SH	DEFINED	3
UNITED BANKSHARES INC WEST V	COM	909907107	15067	494973	SH	DEFINED	6
UNITED FIRE & CAS CO	COM	910331107	11734	300179	SH	DEFINED	6
UNITED INDL CORP	COM	910671106	7409	98435	SH	DEFINED	3
UNITED INDL CORP	COM	910671106	181	2400	SH	DEFINED	6
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	2228	626396	SH	DEFINED	17
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	32772	9323870	SH	DEFINED	6
UNITED NAT FOODS INC	COM	911163103	14	500	SH	DEFINED	17
UNITED NAT FOODS INC	COM	911163103	45	1645	SH	DEFINED	2
UNITED NAT FOODS INC	COM	911163103	7417	272475	SH	DEFINED	1
UNITED ONLINE INC	COM	911268100	16	1000	SH	DEFINED	18
UNITED ONLINE INC	COM	911268100	56168	3742027	SH	DEFINED	6
UNITED ONLINE INC	COM	911268100	23656	1575954	SH	DEFINED	3
UNITED PARCEL SERVICE INC	CL B	911312106	194677	2592231	SH	DEFINED	18
UNITED PARCEL SERVICE INC	CL B	911312106	616	8200	SH	DEFINED	20
UNITED PARCEL SERVICE INC	CL B	911312106	51	670	SH	DEFINED	18,2
UNITED PARCEL SERVICE INC	CL B	911312106	13447	179049	SH	DEFINED	1
UNITED PARCEL SERVICE INC	CL B	911312106	137	1827	SH	DEFINED	2
UNITED PARCEL SERVICE INC	CL B	911312106	18653	248363	SH	DEFINED	3

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

UNITED PARCEL SERVICE INC	CL B	911312106	10	130	SH	DEFINED	6
UNITED PARCEL SERVICE INC	CL B	911312106	3293	43850	SH	DEFINED	11
UNITED PARCEL SERVICE INC	CL B	911312106	2820	37550	SH	DEFINED	17
UNITED RENTALS INC	COM	911363109	19365	601934	SH	DEFINED	3
UNITED RENTALS INC	COM	911363109	1	23	SH	DEFINED	18
UNITED RENTALS INC	COM	911363109	32610	1013660	SH	DEFINED	6
UNITED RENTALS INC	COM	911363109	58	1800	SH	DEFINED	11
UNITED SEC BANCSHARES INC	SHS	911459105	1318	55989	SH	DEFINED	6
UNITED STATES CELLULAR CORP	COM	911684108	17240	175560	SH	DEFINED	3
UNITED STATES CELLULAR CORP	COM	911684108	3	29	SH	DEFINED	18
UNITED STATES LIME & MINERAL	COM	911922102	107	3000	SH	DEFINED	17
UNITED STATES STL CORP NEW	COM	912909108	7066	66697	SH	DEFINED	3
UNITED STATES STL CORP NEW	COM	912909108	3	20	SH	DEFINED	6
UNITED STATES STL CORP NEW	COM	912909108	295565	2789920	SH	DEFINED	8
UNITED STATES STL CORP NEW	COM	912909108	20	190	SH	DEFINED	17
UNITED STATES STL CORP NEW	COM	912909108	32	295	SH	DEFINED	18
UNITED STATES STL CORP NEW	COM	912909108	466942	4407600	SH	DEFINED	13
UNITED STATES STL CORP NEW	COM	912909108	10	95	SH	DEFINED	2
UNITED STATIONERS INC	COM	913004107	14441	260092	SH	DEFINED	3
UNITED STATIONERS INC	COM	913004107	2138	38500	SH	DEFINED	6
UNITED STATIONERS INC	COM	913004107	6715	120936	SH	DEFINED	18
UNITED TECHNOLOGIES CORP	COM	913017109	47893	595083	SH	DEFINED	3
UNITED TECHNOLOGIES CORP	COM	913017109	329	4083	SH	DEFINED	18, 2
UNITED TECHNOLOGIES CORP	COM	913017109	16778	208474	SH	DEFINED	1
UNITED TECHNOLOGIES CORP	COM	913017109	23431	291146	SH	DEFINED	2
UNITED TECHNOLOGIES CORP	COM	913017109	96584	1200096	SH	DEFINED	6
UNITED TECHNOLOGIES CORP	COM	913017109	9759	121262	SH	DEFINED	11
UNITED TECHNOLOGIES CORP	COM	913017109	80113	996484	SH	DEFINED	17
UNITED TECHNOLOGIES CORP	COM	913017109	599986	7455092	SH	DEFINED	18
UNITED TECHNOLOGIES CORP	COM	913017109	2427	30150	SH	DEFINED	20
UNITED TECHNOLOGIES CORP	COM	913017109	5668	70424	SH	DEFINED	24
UNITEDHEALTH GROUP INC	COM	91324P102	2329	48072	SH	DEFINED	18, 2
UNITEDHEALTH GROUP INC	COM	91324P102	727	15000	SH	DEFINED	16
UNITEDHEALTH GROUP INC	COM	91324P102	3744	77300	SH	DEFINED	23
UNITEDHEALTH GROUP INC	COM	91324P102	22639	467450	SH	DEFINED	20
UNITEDHEALTH GROUP INC	COM	91324P102	2348854	4849959	SH	DEFINED	18
UNITEDHEALTH GROUP INC	COM	91324P102	10227	211176	SH	DEFINED	17
UNITEDHEALTH GROUP INC	COM	91324P102	420	8669	SH	DEFINED	2
UNITEDHEALTH GROUP INC	COM	91324P102	111	2300	SH	DEFINED	1
UNITEDHEALTH GROUP INC	COM	91324P102	48368	998705	SH	DEFINED	3
UNITEDHEALTH GROUP INC	COM	91324P102	2698	55700	SH	DEFINED	15
UNITEDHEALTH GROUP INC	COM	91324P102	1377	28443	SH	DEFINED	11
UNITEDHEALTH GROUP INC	COM	91324P102	2065891	42657245	SH	DEFINED	8
UNITEDHEALTH GROUP INC	COM	91324P102	57303	1183210	SH	DEFINED	6
UNITRIN INC	COM	913275103	80	1600	SH	DEFINED	18
UNITRIN INC	COM	913275103	12328	248590	SH	DEFINED	6
UNIVERSAL AMERN FINL CORP	COM	913377107	458	20060	SH	DEFINED	3
UNIVERSAL CORP VA	COM	913456109	20	400	SH	DEFINED	17
UNIVERSAL CORP VA	COM	913456109	8405	171700	SH	DEFINED	3
UNIVERSAL CORP VA	COM	913456109	12988	265330	SH	DEFINED	6
UNIVERSAL DISPLAY CORP	COM	91347P105	18	1000	SH	DEFINED	18
UNIVERSAL FST PRODS INC	COM	913543104	7203	240895	SH	DEFINED	6
UNIVERSAL HLTH SVCS INC	CL B	913903100	2436	44756	SH	DEFINED	3
UNIVERSAL HLTH SVCS INC	CL B	913903100	46	830	SH	DEFINED	6
UNIVERSAL HLTH SVCS INC	CL B	913903100	44	800	SH	DEFINED	11
UNIVERSAL HLTH SVCS INC	CL B	913903100	653	12000	SH	DEFINED	17
UNIVERSAL TECHNICAL INST INC	COM	913915104	7346	408100	SH	DEFINED	8
UNIVEST CORP PA	COM	915271100	2509	105763	SH	DEFINED	6
UNUM GROUP	COM	91529Y106	10	415	SH	DEFINED	2
UNUM GROUP	COM	91529Y106	1310	53524	SH	DEFINED	3
UNUM GROUP	COM	91529Y106	55	2245	SH	DEFINED	18
UNUM GROUP	COM	91529Y106	486	19859	SH	DEFINED	6

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

UPM KYMMENE CORP	SPONSORED ADR	915436109	6	240	SH	DEFINED	18,2
UPM KYMMENE CORP	SPONSORED ADR	915436109	63576	2676351	SH	DEFINED	6
UPM KYMMENE CORP	SPONSORED ADR	915436109	136	5653	SH	DEFINED	16
UPM KYMMENE CORP	SPONSORED ADR	915436109	1827	76640	SH	DEFINED	17
UPM KYMMENE CORP	SPONSORED ADR	915436109	6385	265473	SH	DEFINED	18
URBAN OUTFITTERS INC	COM	917047102	80475	3691480	SH	DEFINED	8
URBAN OUTFITTERS INC	COM	917047102	3	120	SH	DEFINED	17
URBAN OUTFITTERS INC	COM	917047102	10046	460813	SH	DEFINED	18
URS CORP NEW	COM	903236107	135	2400	SH	DEFINED	11
US BANCORP DEL	COM NEW	902973304	5	151	SH	DEFINED	18,2
US BANCORP DEL	COM NEW	902973304	16178	497318	SH	DEFINED	3
US BANCORP DEL	COM NEW	902973304	28022	861411	SH	DEFINED	2
US BANCORP DEL	COM NEW	902973304	11233	345336	SH	DEFINED	1
US BANCORP DEL	COM NEW	902973304	102999	3166258	SH	DEFINED	6
US BANCORP DEL	COM NEW	902973304	43	1327	SH	DEFINED	11
US BANCORP DEL	COM NEW	902973304	33996	1045069	SH	DEFINED	17
US BANCORP DEL	COM NEW	902973304	2510	77145	SH	DEFINED	18
USA MOBILITY INC	COM	90341G103	1402	83084	SH	DEFINED	6
USA MOBILITY INC	COM	90341G103	2796	165700	SH	DEFINED	3
USA TECHNOLOGIES INC	COM NO PAR	90328S500	7	810	SH	DEFINED	2
USA TRUCK INC	COM	902925106	119	7741	SH	DEFINED	6
USANA HEALTH SCIENCES INC	COM	90328M107	1685	38500	SH	DEFINED	3
USEC INC	COM	90333E108	10336	1008320	SH	DEFINED	6
UST INC	COM	902911106	2480	50000	SH	DEFINED	17
UST INC	COM	902911106	228	4600	SH	DEFINED	11
UST INC	COM	902911106	48	950	SH	DEFINED	6
UST INC	COM	902911106	1195	24085	SH	DEFINED	3
UST INC	COM	902911106	48	960	SH	DEFINED	2
UTI WORLDWIDE INC	ORD	G87210103	1622	70600	SH	DEFINED	1
V F CORP	COM	918204108	4	49	SH	DEFINED	18,2
V F CORP	COM	918204108	131	1620	SH	DEFINED	2
V F CORP	COM	918204108	3371	41740	SH	DEFINED	3
V F CORP	COM	918204108	537	6650	SH	DEFINED	6
V F CORP	COM	918204108	9964	123398	SH	DEFINED	11
V F CORP	COM	918204108	6334	78436	SH	DEFINED	17
V F CORP	COM	918204108	3	32	SH	DEFINED	18
VAIL RESORTS INC	COM	91879Q109	17099	274495	SH	DEFINED	3
VALASSIS COMMUNICATIONS INC	COM	918866104	7159	802500	SH	DEFINED	6
VALASSIS COMMUNICATIONS INC	COM	918866104	2	200	SH	DEFINED	17
VALEANT PHARMACEUTICALS INTL	COM	91911X104	5257	339543	SH	DEFINED	3
VALEANT PHARMACEUTICALS INTL	COM	91911X104	78712	5084700	SH	DEFINED	18
VALEANT PHARMACEUTICALS INTL	COM	91911X104	1861	120200	SH	DEFINED	20
VALERO ENERGY CORP NEW	COM	91913Y100	36458	542688	SH	DEFINED	3
VALERO ENERGY CORP NEW	COM	91913Y100	1687	25100	SH	DEFINED	15
VALERO ENERGY CORP NEW	COM	91913Y100	2940	43757	SH	DEFINED	23
VALERO ENERGY CORP NEW	COM	91913Y100	29721	442405	SH	DEFINED	18
VALERO ENERGY CORP NEW	COM	91913Y100	4287	63810	SH	DEFINED	17
VALERO ENERGY CORP NEW	COM	91913Y100	7	90	SH	DEFINED	6
VALERO ENERGY CORP NEW	COM	91913Y100	50	750	SH	DEFINED	2
VALERO ENERGY CORP NEW	COM	91913Y100	4	57	SH	DEFINED	18,2
VALERO ENERGY CORP NEW	COM	91913Y100	60	900	SH	DEFINED	11
VALLEY NATL BANCORP	COM	919794107	31	1400	SH	DEFINED	11
VALMONT INDS INC	COM	920253101	68	800	SH	DEFINED	2
VALMONT INDS INC	COM	920253101	68	800	SH	DEFINED	3
VALSPAR CORP	COM	920355104	7166	263370	SH	DEFINED	2
VALSPAR CORP	COM	920355104	1516	55696	SH	DEFINED	3
VALSPAR CORP	COM	920355104	26	964	SH	DEFINED	11
VALSPAR CORP	COM	920355104	7531	276770	SH	DEFINED	18
VALSPAR CORP	COM	920355104	429	15754	SH	DEFINED	24
VALUECLICK INC	COM	92046N102	7	316	SH	DEFINED	2
VALUECLICK INC	COM	92046N102	2	53	SH	DEFINED	18
VALUECLICK INC	COM	92046N102	4	144	SH	DEFINED	18,2

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

VANGUARD INDEX FDS	STK MRK ETF	922908769	3824	25290	SH	DEFINED	18
VANGUARD INDEX FDS	STK MRK ETF	922908769	1051	6950	SH	DEFINED	1
VANGUARD INTL EQUITY INDEX F	EURPEAN ETF	922042874	1087	13898	SH	DEFINED	16
VANGUARD WORLD FDS	HEALTH CAR ETF	92204A504	72	1165	SH	DEFINED	16
VARIAN INC	COM	922206107	13	200	SH	DEFINED	18
VARIAN INC	COM	922206107	19	302	SH	DEFINED	17
VARIAN INC	COM	922206107	38	600	SH	DEFINED	2
VARIAN MED SYS INC	COM	92220P105	799	19070	SH	DEFINED	3
VARIAN MED SYS INC	COM	92220P105	49	1158	SH	DEFINED	17
VARIAN MED SYS INC	COM	92220P105	101	2400	SH	DEFINED	2
VARIAN MED SYS INC	COM	92220P105	5	113	SH	DEFINED	18, 2
VARIAN MED SYS INC	COM	92220P105	317	7575	SH	DEFINED	1
VARIAN MED SYS INC	COM	92220P105	34	800	SH	DEFINED	18
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	25	450	SH	DEFINED	18
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	23385	436930	SH	DEFINED	3
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	42	770	SH	DEFINED	16
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	2511	46900	SH	DEFINED	23
VCA ANTECH INC	COM	918194101	2	25	SH	DEFINED	18
VECTOR GROUP LTD	COM	92240M108	10	435	SH	DEFINED	1
VECTOR GROUP LTD	COM	92240M108	2	66	SH	DEFINED	18
VECTOR GROUP LTD	COM	92240M108	8560	381947	SH	DEFINED	3
VECTREN CORP	COM	92240G101	17899	655850	SH	DEFINED	6
VECTREN CORP	COM	92240G101	3072	112544	SH	DEFINED	3
VECTREN CORP	COM	92240G101	163	5982	SH	DEFINED	2
VECTREN CORP	COM	92240G101	27	969	SH	DEFINED	18
VEECO INSTRS INC DEL	COM	922417100	19	1000	SH	DEFINED	11
VENTANA MED SYS INC	COM	92276H106	474	5520	SH	DEFINED	17
VENTAS INC	COM	92276F100	17	400	SH	DEFINED	2
VEOLIA ENVIRONNEMENT	SPONSORED ADR	92334N103	2798	32485	SH	DEFINED	11
VEOLIA ENVIRONNEMENT	SPONSORED ADR	92334N103	1	6	SH	DEFINED	18
VERENIUM CORPORATION	COM	92340P100	5	1000	SH	DEFINED	17
VERIFONE HLDGS INC	COM	92342Y109	227	5100	SH	DEFINED	3
VERIFONE HLDGS INC	COM	92342Y109	75	1675	SH	DEFINED	18
VERIGY LTD	SHS	Y93691106	1	37	SH	DEFINED	6
VERIGY LTD	SHS	Y93691106	10480	424086	SH	DEFINED	3
VERIGY LTD	SHS	Y93691106	21	840	SH	DEFINED	18, 2
VERIGY LTD	SHS	Y93691106	564	22818	SH	DEFINED	20
VERIGY LTD	SHS	Y93691106	87317	3533636	SH	DEFINED	18
VERISIGN INC	COM	92343E102	51	1500	SH	DEFINED	11
VERISIGN INC	COM	92343E102	3196	94700	SH	DEFINED	20
VERISIGN INC	COM	92343E102	2	60	SH	DEFINED	17
VERISIGN INC	COM	92343E102	1238	36692	SH	DEFINED	3
VERISIGN INC	COM	92343E102	24	700	SH	DEFINED	2
VERISIGN INC	COM	92343E102	83	2455	SH	DEFINED	18, 2
VERISIGN INC	COM	92343E102	433935	12861138	SH	DEFINED	18
VERIZON COMMUNICATIONS	COM	92343V104	98780	2230789	SH	DEFINED	3
VERIZON COMMUNICATIONS	COM	92343V104	431	9732	SH	DEFINED	18, 2
VERIZON COMMUNICATIONS	COM	92343V104	262	5916	SH	DEFINED	1
VERIZON COMMUNICATIONS	COM	92343V104	3426	77382	SH	DEFINED	2
VERIZON COMMUNICATIONS	COM	92343V104	104573	2361622	SH	DEFINED	6
VERIZON COMMUNICATIONS	COM	92343V104	6492	146600	SH	DEFINED	15
VERIZON COMMUNICATIONS	COM	92343V104	11251	254094	SH	DEFINED	17
VERIZON COMMUNICATIONS	COM	92343V104	730	16485	SH	DEFINED	11
VERIZON COMMUNICATIONS	COM	92343V104	325307	7346581	SH	DEFINED	18
VERIZON COMMUNICATIONS	COM	92343V104	222	5000	SH	DEFINED	20
VERIZON COMMUNICATIONS	COM	92343V104	10495	237000	SH	DEFINED	23
VERIZON COMMUNICATIONS	COM	92343V104	15043	339719	SH	DEFINED	24
VERTEX PHARMACEUTICALS INC	COM	92532F100	4891	127318	SH	DEFINED	20
VERTEX PHARMACEUTICALS INC	COM	92532F100	111	2900	SH	DEFINED	11
VERTEX PHARMACEUTICALS INC	COM	92532F100	219992	5727453	SH	DEFINED	18
VERTICALNET INC	COM	92532L404	0	13	SH	DEFINED	17
VIACELL INC	COM	92554J105	40	8459	SH	DEFINED	20

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

VIACELL INC	COM	92554J105	3218	681728	SH	DEFINED	18
VIACOM INC NEW	CL B	92553P201	59	1504	SH	DEFINED	17
VIACOM INC NEW	CL B	92553P201	63251	1623061	SH	DEFINED	18
VIACOM INC NEW	CL B	92553P201	1618	41504	SH	DEFINED	6
VIACOM INC NEW	CL B	92553P201	4009	102856	SH	DEFINED	3
VIACOM INC NEW	CL B	92553P201	60	1530	SH	DEFINED	2
VIACOM INC NEW	CL B	92553P201	53	1352	SH	DEFINED	1
VIACOM INC NEW	CL B	92553P201	21	525	SH	DEFINED	18,2
VIACOM INC NEW	CL A	92553P102	265	6800	SH	DEFINED	6
VIACOM INC NEW	CL B	92553P201	1440	36945	SH	DEFINED	20
VIAD CORP	COM NEW	92552R406	7	200	SH	DEFINED	17
VIASAT INC	COM	92552V100	466	15100	SH	DEFINED	3
VIGNETTE CORP	COM NEW	926734401	1279	63690	SH	DEFINED	3
VIGNETTE CORP	COM NEW	926734401	1	17	SH	DEFINED	6
VINEYARD NATL BANCORP	COM	927426106	2837	169653	SH	DEFINED	3
VION PHARMACEUTICALS INC	COM	927624106	6	7640	SH	DEFINED	18
VIRGIN MEDIA INC	COM	92769L101	15659	645173	SH	DEFINED	6
VIRGINIA COMM BANCORP INC	COM	92778Q109	11	772	SH	DEFINED	11
VIRGINIA COMM BANCORP INC	COM	92778Q109	899	62625	SH	DEFINED	3
VIOPHARMA INC	COM	928241108	3473	390126	SH	DEFINED	3
VISHAY INTERTECHNOLOGY INC	COM	928298108	100	7660	SH	DEFINED	18
VISHAY INTERTECHNOLOGY INC	COM	928298108	3	194	SH	DEFINED	17
VISHAY INTERTECHNOLOGY INC	COM	928298108	236	18100	SH	DEFINED	16
VISHAY INTERTECHNOLOGY INC	COM	928298108	26650	2045205	SH	DEFINED	6
VISHAY INTERTECHNOLOGY INC	COM	928298108	26408	2026680	SH	DEFINED	3
VISHAY INTERTECHNOLOGY INC	COM	928298108	13	1032	SH	DEFINED	2
VISHAY INTERTECHNOLOGY INC	COM	928298108	2841	218000	SH	DEFINED	23
VISTEON CORP	COM	92839U107	1	130	SH	DEFINED	18
VISTEON CORP	COM	92839U107	2	390	SH	DEFINED	17
VISTEON CORP	COM	92839U107	1	267	SH	DEFINED	2
VITAL IMAGES INC	COM	92846N104	20	1000	SH	DEFINED	2
VITAL SIGNS INC	COM	928469105	240	4600	SH	DEFINED	3
VIVUS INC	COM	928551100	1	3	SH	DEFINED	2
VMWARE INC	CL A COM	928563402	638	7500	SH	DEFINED	3
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	146353	4077458	SH	DEFINED	6
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	2220	61157	SH	DEFINED	11
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	210	5773	SH	DEFINED	16
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	10983	306753	SH	DEFINED	17
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	532942	14681593	SH	DEFINED	18
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	7717	212575	SH	DEFINED	20
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	3312	91242	SH	DEFINED	1
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	484	13321	SH	DEFINED	2
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	479	13193	SH	DEFINED	18,2
VOLT INFORMATION SCIENCES IN	COM	928703107	9036	512203	SH	DEFINED	3
VOLT INFORMATION SCIENCES IN	COM	928703107	3240	183650	SH	DEFINED	6
VOLVO AKTIEBOLAGET	ADR B	928856400	9	511	SH	DEFINED	18
VORNADO RLTY TR	SH BEN INT	929042109	2193	20047	SH	DEFINED	3
VORNADO RLTY TR	SH BEN INT	929042109	2002	18306	SH	DEFINED	17
VORNADO RLTY TR	SH BEN INT	929042109	591	5406	SH	DEFINED	2
VORNADO RLTY TR	SH BEN INT	929042109	129	1175	SH	DEFINED	18
VOTORANTIM CELULOSE E PAPEL	SPONSORED ADR	92906P106	72534	2534378	SH	DEFINED	15
VOTORANTIM CELULOSE E PAPEL	SPONSORED ADR	92906P106	276	9635	SH	DEFINED	16
VULCAN MATLS CO	COM	929160109	3	25	SH	DEFINED	18,2
VULCAN MATLS CO	COM	929160109	2	20	SH	DEFINED	18
VULCAN MATLS CO	COM	929160109	1274	14283	SH	DEFINED	3
VULCAN MATLS CO	COM	929160109	1	10	SH	DEFINED	6
VULCAN MATLS CO	COM	929160109	20	225	SH	DEFINED	11
VULCAN MATLS CO	COM	929160109	9	100	SH	DEFINED	17
W & T OFFSHORE INC	COM	92922P106	30619	1255890	SH	DEFINED	6
W HLDG CO INC	COM	929251106	42	18350	SH	DEFINED	3
W P CAREY & CO LLC	COM	92930Y107	126	4000	SH	DEFINED	17
W P CAREY & CO LLC	COM	92930Y107	805	25550	SH	DEFINED	3

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

W P CAREY & CO LLC	COM	92930Y107	52	1649	SH	DEFINED	18
W-H ENERGY SVCS INC	COM	92925E108	47234	640453	SH	DEFINED	3
WABASH NATL CORP	COM	929566107	1221	108100	SH	DEFINED	6
WABCO HLDGS INC	COM	92927K102	2	40	SH	DEFINED	2
WABCO HLDGS INC	COM	92927K102	11	233	SH	DEFINED	18
WABCO HLDGS INC	COM	92927K102	1133	24214	SH	DEFINED	3
WABCO HLDGS INC	COM	92927K102	22	481	SH	DEFINED	11
WABTEC CORP	COM	929740108	34067	909420	SH	DEFINED	3
WABTEC CORP	COM	929740108	10524	280923	SH	DEFINED	18
WACHOVIA CORP NEW	COM	929903102	10286	205095	SH	DEFINED	17
WACHOVIA CORP NEW	COM	929903102	930	18542	SH	DEFINED	1
WACHOVIA CORP NEW	COM	929903102	112	2218	SH	DEFINED	18, 2
WACHOVIA CORP NEW	COM	929903102	1258	25083	SH	DEFINED	2
WACHOVIA CORP NEW	COM	929903102	28070	559701	SH	DEFINED	3
WACHOVIA CORP NEW	COM	929903102	114645	2284766	SH	DEFINED	6
WACHOVIA CORP NEW	COM	929903102	46	901	SH	DEFINED	16
WACHOVIA CORP NEW	COM	929903102	176425	3517931	SH	DEFINED	18
WACHOVIA CORP NEW	COM	929903102	963	19189	SH	DEFINED	20
WACHOVIA CORP NEW	COM	929903102	1402	27960	SH	DEFINED	11
WADDELL & REED FINL INC	CL A	930059100	1	14	SH	DEFINED	18
WADDELL & REED FINL INC	CL A	930059100	22220	826936	SH	DEFINED	6
WADDELL & REED FINL INC	CL A	930059100	10	371	SH	DEFINED	2
WADDELL & REED FINL INC	CL A	930059100	5	159	SH	DEFINED	18, 2
WAINWRIGHT BK&TR CO BOSTON M	COM	930705108	1207	94330	SH	DEFINED	1
WAL MART STORES INC	COM	931142103	847	19395	SH	DEFINED	11
WAL MART STORES INC	COM	931142103	13098	300080	SH	DEFINED	17
WAL MART STORES INC	COM	931142103	680	15576	SH	DEFINED	16
WAL MART STORES INC	COM	931142103	1528	35000	SH	DEFINED	23
WAL MART STORES INC	COM	931142103	618583	14171418	SH	DEFINED	18
WAL MART STORES INC	COM	931142103	4374	100204	SH	DEFINED	24
WAL MART STORES INC	COM	931142103	1334	30546	SH	DEFINED	15
WAL MART STORES INC	COM	931142103	52108	1187278	SH	DEFINED	6
WAL MART STORES INC	COM	931142103	77341	1771835	SH	DEFINED	3
WAL MART STORES INC	COM	931142103	1508	34542	SH	DEFINED	2
WAL MART STORES INC	COM	931142103	1008	23109	SH	DEFINED	1
WAL MART STORES INC	COM	931142103	810	18547	SH	DEFINED	18, 2
WAL MART STORES INC	COM	931142103	7353	168450	SH	DEFINED	20
WALGREEN CO	COM	931422109	19	400	SH	DEFINED	11
WALGREEN CO	COM	931422109	387	8180	SH	DEFINED	20
WALGREEN CO	COM	931422109	83024	1757478	SH	DEFINED	18
WALGREEN CO	COM	931422109	32217	681977	SH	DEFINED	17
WALGREEN CO	COM	931422109	12210	258458	SH	DEFINED	3
WALGREEN CO	COM	931422109	4700	99499	SH	DEFINED	2
WALGREEN CO	COM	931422109	200	4220	SH	DEFINED	18, 2
WALGREEN CO	COM	931422109	28114	595121	SH	DEFINED	1
WALTER INDS INC	COM	93317Q105	20441	759886	SH	DEFINED	6
WARNACO GROUP INC	COM NEW	934390402	9461	242140	SH	DEFINED	3
WARNER CHILCOTT LIMITED	COM CL A	G9435N108	4453	250405	SH	DEFINED	3
WARNER MUSIC GROUP CORP	COM	934550104	98999	9801805	SH	DEFINED	18
WARNER MUSIC GROUP CORP	COM	934550104	15	1450	SH	DEFINED	18, 2
WASHINGTON BKG CO OAK HBR WA	COM	937303105	1104	54674	SH	DEFINED	6
WASHINGTON FED INC	COM	938824109	2304	87745	SH	DEFINED	2
WASHINGTON FED INC	COM	938824109	81608	3107684	SH	DEFINED	6
WASHINGTON FED INC	COM	938824109	46	1748	SH	DEFINED	17
WASHINGTON FED INC	COM	938824109	6157	234457	SH	DEFINED	18
WASHINGTON GROUP INTL INC	COM NEW	938862208	466	5082	SH	DEFINED	14
WASHINGTON GROUP INTL INC	COM NEW	938862208	8	86	SH	DEFINED	18
WASHINGTON MUT INC	COM	939322103	964	27288	SH	DEFINED	18
WASHINGTON MUT INC	COM	939322103	19	550	SH	DEFINED	11
WASHINGTON MUT INC	COM	939322103	3922	111071	SH	DEFINED	17
WASHINGTON MUT INC	COM	939322103	68384	1936656	SH	DEFINED	6
WASHINGTON MUT INC	COM	939322103	937	26526	SH	DEFINED	2

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

WASHINGTON MUT INC	COM	939322103	7057	199831	SH	DEFINED	3
WASHINGTON MUT INC	COM	939322103	8828	250000	SH	DEFINED	8
WASHINGTON POST CO	CL B	939640108	217	270	SH	DEFINED	18
WASHINGTON POST CO	CL B	939640108	1168	1455	SH	DEFINED	17
WASHINGTON POST CO	CL B	939640108	253	315	SH	DEFINED	11
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	187	5625	SH	DEFINED	17
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	229	6906	SH	DEFINED	2
WASHINGTON TR BANCORP	COM	940610108	2755	102122	SH	DEFINED	6
WASTE CONNECTIONS INC	COM	941053100	36	1125	SH	DEFINED	17
WASTE CONNECTIONS INC	COM	941053100	3	71	SH	DEFINED	18
WASTE CONNECTIONS INC	COM	941053100	12841	404305	SH	DEFINED	3
WASTE INDUSTRIES USA INC	COM	941057101	1107	38659	SH	DEFINED	3
WASTE MGMT INC DEL	COM	94106L109	251134	6654311	SH	DEFINED	18
WASTE MGMT INC DEL	COM	94106L109	21	559	SH	DEFINED	2
WASTE MGMT INC DEL	COM	94106L109	92	2430	SH	DEFINED	18, 2
WASTE MGMT INC DEL	COM	94106L109	2916	77255	SH	DEFINED	3
WASTE MGMT INC DEL	COM	94106L109	42	1105	SH	DEFINED	17
WASTE MGMT INC DEL	COM	94106L109	659	17450	SH	DEFINED	20
WASTE MGMT INC DEL	COM	94106L109	326	8630	SH	DEFINED	6
WATERS CORP	COM	941848103	3812	56961	SH	DEFINED	3
WATERS CORP	COM	941848103	2144	32033	SH	DEFINED	17
WATERS CORP	COM	941848103	4451	66500	SH	DEFINED	23
WATERS CORP	COM	941848103	25	380	SH	DEFINED	1
WATERS CORP	COM	941848103	61	900	SH	DEFINED	16
WATSCO INC	COM	942622200	8	170	SH	DEFINED	2
WATSCO INC	COM	942622200	2	26	SH	DEFINED	18
WATSON PHARMACEUTICALS INC	DBCV 1.750% 3/1	942683AC7	293	3000	PRN	DEFINED	18
WATSON PHARMACEUTICALS INC	COM	942683103	24555	757840	SH	DEFINED	3
WATSON PHARMACEUTICALS INC	COM	942683103	6	181	SH	DEFINED	18
WATSON PHARMACEUTICALS INC	COM	942683103	170	5240	SH	DEFINED	6
WATSON WYATT WORLDWIDE INC	CL A	942712100	9288	206666	SH	DEFINED	18
WATTS WATER TECHNOLOGIES INC	CL A	942749102	159	5195	SH	DEFINED	17
WAVE SYSTEMS CORP	COM NEW	943526301	330	179020	SH	DEFINED	20
WAVE SYSTEMS CORP	COM NEW	943526301	7253	3941397	SH	DEFINED	18
WD-40 CO	COM	929236107	28	800	SH	DEFINED	18
WEATHERFORD INTERNATIONAL LT	COM	G95089101	1375	20462	SH	DEFINED	18, 2
WEATHERFORD INTERNATIONAL LT	COM	G95089101	26322	391800	SH	DEFINED	20
WEATHERFORD INTERNATIONAL LT	COM	G95089101	2381219	35445351	SH	DEFINED	18
WEATHERFORD INTERNATIONAL LT	COM	G95089101	162	2408	SH	DEFINED	11
WEATHERFORD INTERNATIONAL LT	COM	G95089101	3462	51533	SH	DEFINED	3
WEATHERFORD INTERNATIONAL LT	COM	G95089101	11	168	SH	DEFINED	2
WEBMD HEALTH CORP	CL A	94770V102	6216	119290	SH	DEFINED	3
WEBSense INC	COM	947684106	5093	258120	SH	DEFINED	3
WEBSense INC	COM	947684106	52	2600	SH	DEFINED	18, 2
WEBSITE PROS INC	COM	94769V105	142	13550	SH	DEFINED	3
WEBSTER FINL CORP CONN	COM	947890109	22	500	SH	DEFINED	18
WEBSTER FINL CORP CONN	COM	947890109	25	600	SH	DEFINED	11
WEBSTER FINL CORP CONN	COM	947890109	34754	825110	SH	DEFINED	6
WEBSTER FINL CORP CONN	COM	947890109	1433	34000	SH	DEFINED	3
WEINGARTEN RLTY INVS	SH BEN INT	948741103	3561	85891	SH	DEFINED	17
WEINGARTEN RLTY INVS	SH BEN INT	948741103	100	2410	SH	DEFINED	11
WEINGARTEN RLTY INVS	SH BEN INT	948741103	162	3901	SH	DEFINED	18
WEINGARTEN RLTY INVS	SH BEN INT	948741103	65	1575	SH	DEFINED	2
WEIS MKTS INC	COM	948849104	5042	118102	SH	DEFINED	18
WELLCARE HEALTH PLANS INC	COM	94946T106	92	865	SH	DEFINED	18
WELLCARE HEALTH PLANS INC	COM	94946T106	3448	32700	SH	DEFINED	23
WELLCARE HEALTH PLANS INC	COM	94946T106	15	147	SH	DEFINED	2
WELLCARE HEALTH PLANS INC	COM	94946T106	62190	589862	SH	DEFINED	3
WELLMAN INC	COM	949702104	358	148785	SH	DEFINED	6
WELLPOINT INC	COM	94973V107	230517	2920884	SH	DEFINED	8
WELLPOINT INC	COM	94973V107	3852	48800	SH	DEFINED	23
WELLPOINT INC	COM	94973V107	1382	17500	SH	DEFINED	20

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

WELLPOINT INC	COM	94973V107	178520	2262026	SH	DEFINED	18
WELLPOINT INC	COM	94973V107	9364	119171	SH	DEFINED	17
WELLPOINT INC	COM	94973V107	916	11600	SH	DEFINED	16
WELLPOINT INC	COM	94973V107	4015	50875	SH	DEFINED	11
WELLPOINT INC	COM	94973V107	41856	530348	SH	DEFINED	3
WELLPOINT INC	COM	94973V107	165	2092	SH	DEFINED	2
WELLPOINT INC	COM	94973V107	4704	59608	SH	DEFINED	1
WELLPOINT INC	COM	94973V107	178	2243	SH	DEFINED	18,2
WELLPOINT INC	COM	94973V107	3213	40700	SH	DEFINED	15
WELLS FARGO & CO NEW	COM	949746101	1360	38164	SH	DEFINED	18,2
WELLS FARGO & CO NEW	COM	949746101	31072	872300	SH	DEFINED	6
WELLS FARGO & CO NEW	COM	949746101	527	14800	SH	DEFINED	1
WELLS FARGO & CO NEW	COM	949746101	40883	1147741	SH	DEFINED	3
WELLS FARGO & CO NEW	COM	949746101	8982	252163	SH	DEFINED	11
WELLS FARGO & CO NEW	COM	949746101	49	1364	SH	DEFINED	16
WELLS FARGO & CO NEW	COM	949746101	43869	1233020	SH	DEFINED	17
WELLS FARGO & CO NEW	COM	949746101	490342	13765894	SH	DEFINED	18
WELLS FARGO & CO NEW	COM	949746101	2702	75840	SH	DEFINED	20
WELLS FARGO & CO NEW	COM	949746101	1821	51100	SH	DEFINED	23
WELLS FARGO & CO NEW	COM	949746101	25114	705056	SH	DEFINED	2
WENDYS INTL INC	COM	950590109	454	12982	SH	DEFINED	3
WENDYS INTL INC	COM	950590109	4	103	SH	DEFINED	11
WENDYS INTL INC	COM	950590109	3	74	SH	DEFINED	18
WERNER ENTERPRISES INC	COM	950755108	17422	1015840	SH	DEFINED	6
WESBANCO INC	COM	950810101	5273	211080	SH	DEFINED	6
WESCO INTL INC	DBCV 2.625%10/1	95082PAE5	1965	1625000	PRN	DEFINED	18
WESCO INTL INC	COM	95082P105	23648	550708	SH	DEFINED	18
WESCO INTL INC	COM	95082P105	14977	348768	SH	DEFINED	6
WESCO INTL INC	COM	95082P105	3790	88240	SH	DEFINED	3
WESCO INTL INC	COM	95082P105	8	194	SH	DEFINED	2
WESCO INTL INC	COM	95082P105	22	493	SH	DEFINED	18,2
WESCO INTL INC	DBCV 2.625%10/1	95082PAE5	6649	5500000	PRN	DEFINED	21
WEST BANCORPORATION INC	CAP STK	95123P106	2093	134975	SH	DEFINED	6
WEST COAST BANCORP ORE NEW	COM	952145100	719	25297	SH	DEFINED	3
WEST COAST BANCORP ORE NEW	COM	952145100	2356	82902	SH	DEFINED	6
WEST MARINE INC	COM	954235107	8684	751780	SH	DEFINED	18
WEST PHARMACEUTICAL SVSC INC	COM	955306105	13914	333972	SH	DEFINED	3
WESTAMERICA BANCORPORATION	COM	957090103	27	530	SH	DEFINED	18
WESTAR ENERGY INC	COM	95709T100	341	13875	SH	DEFINED	18
WESTAR ENERGY INC	COM	95709T100	28	1148	SH	DEFINED	17
WESTAR ENERGY INC	COM	95709T100	16	650	SH	DEFINED	11
WESTAR ENERGY INC	COM	95709T100	41063	1671950	SH	DEFINED	6
WESTAR ENERGY INC	COM	95709T100	26	1059	SH	DEFINED	2
WESTELL TECHNOLOGIES INC	CL A	957541105	1744	738918	SH	DEFINED	6
WESTERN ASSET 2008 WW DLR GO	COM	95766W103	5	400	SH	DEFINED	18
WESTERN ASSET GLB PTNRS INCO	COM	95766G108	35	3000	SH	DEFINED	18
WESTERN ASSET HIGH INCM FD I	COM	95766H106	4	400	SH	DEFINED	18
WESTERN ASSET WORLDWIDE INCO	COM	957668106	6	400	SH	DEFINED	18
WESTERN DIGITAL CORP	COM	958102105	6105	241100	SH	DEFINED	23
WESTERN DIGITAL CORP	COM	958102105	23087	911775	SH	DEFINED	18
WESTERN DIGITAL CORP	COM	958102105	40	1573	SH	DEFINED	17
WESTERN DIGITAL CORP	COM	958102105	1060	41850	SH	DEFINED	16
WESTERN DIGITAL CORP	COM	958102105	12784	504860	SH	DEFINED	6
WESTERN DIGITAL CORP	COM	958102105	70248	2774387	SH	DEFINED	3
WESTERN DIGITAL CORP	COM	958102105	22	850	SH	DEFINED	18,2
WESTERN REFNG INC	COM	959319104	122	3000	SH	DEFINED	18
WESTERN REFNG INC	COM	959319104	15242	375581	SH	DEFINED	3
WESTERN UN CO	COM	959802109	1369	65287	SH	DEFINED	17
WESTERN UN CO	COM	959802109	21	975	SH	DEFINED	16
WESTERN UN CO	COM	959802109	333	15870	SH	DEFINED	18
WESTERN UN CO	COM	959802109	548	26134	SH	DEFINED	11
WESTERN UN CO	COM	959802109	2900	138288	SH	DEFINED	6

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

WESTERN UN CO	COM	959802109	2402	114516	SH	DEFINED	3
WESTERN UN CO	COM	959802109	3435	163827	SH	DEFINED	2
WESTERN UN CO	COM	959802109	1	41	SH	DEFINED	1
WESTERN UN CO	COM	959802109	5	211	SH	DEFINED	18,2
WESTLAKE CHEM CORP	COM	960413102	29054	1146990	SH	DEFINED	6
WESTPAC BKG CORP	SPONSORED ADR	961214301	3	16	SH	DEFINED	18
WEYCO GROUP INC	COM	962149100	616	19600	SH	DEFINED	17
WEYERHAEUSER CO	COM	962166104	661	9126	SH	DEFINED	6
WEYERHAEUSER CO	COM	962166104	335060	4634294	SH	DEFINED	18
WEYERHAEUSER CO	COM	962166104	110	1519	SH	DEFINED	18,2
WEYERHAEUSER CO	COM	962166104	2367	32725	SH	DEFINED	3
WEYERHAEUSER CO	COM	962166104	119	1643	SH	DEFINED	11
WEYERHAEUSER CO	COM	962166104	284	3926	SH	DEFINED	17
WEYERHAEUSER CO	COM	962166104	3963	54800	SH	DEFINED	20
WEYERHAEUSER CO	COM	962166104	46	633	SH	DEFINED	2
WGL HLDGS INC	COM	92924F106	8354	246489	SH	DEFINED	3
WGL HLDGS INC	COM	92924F106	30325	894790	SH	DEFINED	6
WGL HLDGS INC	COM	92924F106	24	700	SH	DEFINED	11
WHIRLPOOL CORP	COM	963320106	27	295	SH	DEFINED	18
WHIRLPOOL CORP	COM	963320106	6	72	SH	DEFINED	2
WHIRLPOOL CORP	COM	963320106	4496	50458	SH	DEFINED	3
WHIRLPOOL CORP	COM	963320106	3545	39785	SH	DEFINED	6
WHIRLPOOL CORP	COM	963320106	312	3500	SH	DEFINED	11
WHIRLPOOL CORP	COM	963320106	6	71	SH	DEFINED	17
WHITE MTNS INS GROUP LTD	COM	G9618E107	122	234	SH	DEFINED	11
WHITE MTNS INS GROUP LTD	COM	G9618E107	598	1151	SH	DEFINED	17
WHITE MTNS INS GROUP LTD	COM	G9618E107	52	100	SH	DEFINED	2
WHITING PETE CORP NEW	COM	966387102	14	320	SH	DEFINED	2
WHITING PETE CORP NEW	COM	966387102	26492	595990	SH	DEFINED	6
WHITNEY HLDG CORP	COM	966612103	22037	835365	SH	DEFINED	6
WHITNEY HLDG CORP	COM	966612103	802	30375	SH	DEFINED	18
WHOLE FOODS MKT INC	COM	966837106	77	1565	SH	DEFINED	11
WHOLE FOODS MKT INC	COM	966837106	1028	20985	SH	DEFINED	3
WHOLE FOODS MKT INC	COM	966837106	431	8810	SH	DEFINED	17
WHOLE FOODS MKT INC	COM	966837106	177	3600	SH	DEFINED	18
WHOLE FOODS MKT INC	COM	966837106	196	4000	SH	DEFINED	1
WILEY JOHN & SONS INC	CL A	968223206	479	10656	SH	DEFINED	17
WILEY JOHN & SONS INC	CL A	968223206	67	1500	SH	DEFINED	11
WILLIAMS COS INC DEL	COM	969457100	87	2526	SH	DEFINED	18,2
WILLIAMS COS INC DEL	COM	969457100	9322	273667	SH	DEFINED	3
WILLIAMS COS INC DEL	COM	969457100	30654	895284	SH	DEFINED	6
WILLIAMS COS INC DEL	COM	969457100	8371	245777	SH	DEFINED	11
WILLIAMS COS INC DEL	COM	969457100	310	9100	SH	DEFINED	17
WILLIAMS COS INC DEL	COM	969457100	206234	6054994	SH	DEFINED	18
WILLIAMS COS INC DEL	COM	969457100	3263	95800	SH	DEFINED	20
WILLIAMS COS INC DEL	COM	969457100	144	4231	SH	DEFINED	2
WILLIAMS PARTNERS L P	COM UNIT L P	96950F104	137	3300	SH	DEFINED	18
WILLIAMS SCOTSMAN INTL INC	COM	96950G102	1	4	SH	DEFINED	18
WILLIAMS SONOMA INC	COM	969904101	70085	2148518	SH	DEFINED	18
WILLIAMS SONOMA INC	COM	969904101	1494	45800	SH	DEFINED	20
WILLIAMS SONOMA INC	COM	969904101	13	395	SH	DEFINED	18,2
WILLIAMS SONOMA INC	COM	969904101	233	7129	SH	DEFINED	2
WILLIAMS SONOMA INC	COM	969904101	1	10	SH	DEFINED	6
WILMINGTON TRUST CORP	COM	971807102	2727	70100	SH	DEFINED	23
WILMINGTON TRUST CORP	COM	971807102	206	5300	SH	DEFINED	2
WILMINGTON TRUST CORP	COM	971807102	2696	69305	SH	DEFINED	3
WILMINGTON TRUST CORP	COM	971807102	124	3200	SH	DEFINED	11
WILMINGTON TRUST CORP	COM	971807102	78	2000	SH	DEFINED	17
WILSHIRE BANCORP INC	COM	97186T108	1170	106593	SH	DEFINED	3
WIND RIVER SYSTEMS INC	COM	973149107	5	400	SH	DEFINED	18
WINDSTREAM CORP	COM	97381W104	817	57868	SH	DEFINED	17
WINDSTREAM CORP	COM	97381W104	3	200	SH	DEFINED	18,2

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

WINDSTREAM CORP	COM	97381W104	72	5099	SH	DEFINED	2
WINDSTREAM CORP	COM	97381W104	1007	71314	SH	DEFINED	3
WINDSTREAM CORP	COM	97381W104	234	16509	SH	DEFINED	6
WINDSTREAM CORP	COM	97381W104	26946	1908321	SH	DEFINED	18
WINDSTREAM CORP	COM	97381W104	107	7580	SH	DEFINED	11
WINN DIXIE STORES INC	COM NEW	974280307	4188	223669	SH	DEFINED	3
WINNEBAGO INDS INC	COM	974637100	4	155	SH	DEFINED	2
WINTRUST FINANCIAL CORP	COM	97650W108	18	420	SH	DEFINED	17
WIPRO LTD	SPON ADR 1 SH	97651M109	14	1000	SH	DEFINED	2
WIRELESS TELECOM GROUP INC	COM	976524108	636	276500	SH	DEFINED	6
WIRELESS XCESSORIES GROUP IN	COM	97652L100	91	38280	SH	DEFINED	6
WISCONSIN ENERGY CORP	COM	976657106	692	15350	SH	DEFINED	18
WISCONSIN ENERGY CORP	COM	976657106	128	2835	SH	DEFINED	2
WISCONSIN ENERGY CORP	COM	976657106	171	3780	SH	DEFINED	6
WISCONSIN ENERGY CORP	COM	976657106	206	4568	SH	DEFINED	17
WMS INDS INC	COM	929297109	14	432	SH	DEFINED	2
WMS INDS INC	COM	929297109	26581	803025	SH	DEFINED	3
WNS HOLDINGS LTD	SPON ADR	92932M101	1	25	SH	DEFINED	18
WOLVERINE WORLD WIDE INC	COM	978097103	1	12	SH	DEFINED	18
WOLVERINE WORLD WIDE INC	COM	978097103	22434	818746	SH	DEFINED	3
WORLD ACCEP CORP DEL	COM	981419104	5033	152121	SH	DEFINED	3
WORLD WRESTLING ENTMT INC	CL A	98156Q108	18671	1238100	SH	DEFINED	18
WORLD WRESTLING ENTMT INC	CL A	98156Q108	99	6500	SH	DEFINED	20
WORLD WRESTLING ENTMT INC	CL A	98156Q108	5534	366937	SH	DEFINED	3
WORTHINGTON INDS INC	COM	981811102	24	1000	SH	DEFINED	17
WORTHINGTON INDS INC	COM	981811102	48494	2058310	SH	DEFINED	6
WORTHINGTON INDS INC	COM	981811102	12	500	SH	DEFINED	2
WPP GROUP PLC	SPON ADR 0905	929309409	77	1135	SH	DEFINED	18, 2
WPP GROUP PLC	SPON ADR 0905	929309409	108	1600	SH	DEFINED	11
WPP GROUP PLC	SPON ADR 0905	929309409	27862	412759	SH	DEFINED	18
WPP GROUP PLC	SPON ADR 0905	929309409	4090	63330	SH	DEFINED	6
WRIGHT EXPRESS CORP	COM	98233Q105	10758	294800	SH	DEFINED	18
WRIGHT EXPRESS CORP	COM	98233Q105	474	13000	SH	DEFINED	11
WRIGLEY WM JR CO	COM	982526105	561355	8739754	SH	DEFINED	18
WRIGLEY WM JR CO	COM	982526105	253	3937	SH	DEFINED	11
WRIGLEY WM JR CO	COM	982526105	26	400	SH	DEFINED	17
WRIGLEY WM JR CO	COM	982526105	325	5049	SH	DEFINED	24
WRIGLEY WM JR CO	COM	982526105	6	100	SH	DEFINED	6
WRIGLEY WM JR CO	COM	982526105	2101	32696	SH	DEFINED	3
WRIGLEY WM JR CO	COM	982526105	120	1865	SH	DEFINED	2
WRIGLEY WM JR CO	COM	982526105	8670	134989	SH	DEFINED	1
WRIGLEY WM JR CO	COM	982526105	2302	35834	SH	DEFINED	18, 2
WRIGLEY WM JR CO	COM	982526105	4363	67922	SH	DEFINED	20
WSB FINANCIAL GROUP INC	COM	92933E108	801	70000	SH	DEFINED	1
WSFS FINL CORP	COM	929328102	1635	26190	SH	DEFINED	6
WSFS FINL CORP	COM	929328102	37	600	SH	DEFINED	11
WYETH	COM	983024100	12870	288887	SH	DEFINED	17
WYETH	COM	983024100	433057	9720689	SH	DEFINED	18
WYETH	COM	983024100	1734	38927	SH	DEFINED	11
WYETH	COM	983024100	94369	2121692	SH	DEFINED	6
WYETH	COM	983024100	3290	73848	SH	DEFINED	2
WYETH	COM	983024100	1502	33708	SH	DEFINED	1
WYETH	COM	983024100	5814	130500	SH	DEFINED	20
WYETH	COM	983024100	559	12536	SH	DEFINED	18, 2
WYETH	COM	983024100	17678	396795	SH	DEFINED	3
WYNDHAM WORLDWIDE CORP	COM	98310W108	9081	277187	SH	DEFINED	18
WYNDHAM WORLDWIDE CORP	COM	98310W108	20	616	SH	DEFINED	2
WYNDHAM WORLDWIDE CORP	COM	98310W108	1510	46065	SH	DEFINED	3
WYNDHAM WORLDWIDE CORP	COM	98310W108	13	395	SH	DEFINED	6
WYNDHAM WORLDWIDE CORP	COM	98310W108	130	3977	SH	DEFINED	11
WYNDHAM WORLDWIDE CORP	COM	98310W108	5	140	SH	DEFINED	17
WYNN RESORTS LTD	COM	983134107	5808	36860	SH	DEFINED	3

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

WYNN RESORTS LTD	COM	983134107	2	11	SH	DEFINED	18
X-RITE INC	COM	983857103	1732	119940	SH	DEFINED	3
XCEL ENERGY INC	COM	98389B100	20	946	SH	DEFINED	2
XCEL ENERGY INC	COM	98389B100	2030	94221	SH	DEFINED	3
XCEL ENERGY INC	COM	98389B100	742	34413	SH	DEFINED	6
XCEL ENERGY INC	COM	98389B100	85	3954	SH	DEFINED	11
XCEL ENERGY INC	COM	98389B100	225	10453	SH	DEFINED	17
XENOPORT INC	COM	98411C100	1802	38280	SH	DEFINED	18
XERIUM TECHNOLOGIES INC	COM	98416J100	18736	3469570	SH	DEFINED	6
XEROX CORP	COM	984121103	1547	89194	SH	DEFINED	6
XEROX CORP	COM	984121103	1	50	SH	DEFINED	2
XEROX CORP	COM	984121103	33	1900	SH	DEFINED	11
XEROX CORP	COM	984121103	10694	616672	SH	DEFINED	3
XEROX CORP	COM	984121103	2938	169400	SH	DEFINED	15
XEROX CORP	COM	984121103	750	43200	SH	DEFINED	16
XEROX CORP	COM	984121103	5	302	SH	DEFINED	17
XEROX CORP	COM	984121103	10174	586684	SH	DEFINED	18
XEROX CORP	COM	984121103	2645	152500	SH	DEFINED	23
XEROX CORP	COM	984121103	6	312	SH	DEFINED	18,2
XILINX INC	COM	983919101	94	3600	SH	DEFINED	17
XILINX INC	COM	983919101	5213	199425	SH	DEFINED	3
XILINX INC	COM	983919101	1	38	SH	DEFINED	2
XILINX INC	COM	983919101	11	400	SH	DEFINED	18,2
XILINX INC	COM	983919101	650	24842	SH	DEFINED	18
XL CAP LTD	CL A	G98255105	725	9152	SH	DEFINED	6
XL CAP LTD	CL A	G98255105	16589	209455	SH	DEFINED	3
XL CAP LTD	CL A	G98255105	128419	1621440	SH	DEFINED	8
XL CAP LTD	CL A	G98255105	559	7053	SH	DEFINED	18
XM SATELLITE RADIO HLDGS INC	CL A	983759101	131781	9300000	SH	DEFINED	13
XM SATELLITE RADIO HLDGS INC	CL A	983759101	9	600	SH	DEFINED	17
XM SATELLITE RADIO HLDGS INC	CL A	983759101	1	20	SH	DEFINED	18
XM SATELLITE RADIO HLDGS INC	CL A	983759101	344429	24306915	SH	DEFINED	8
XTO ENERGY INC	COM	98385X106	19243	311166	SH	DEFINED	18
XTO ENERGY INC	COM	98385X106	11	169	SH	DEFINED	18,2
XTO ENERGY INC	COM	98385X106	25512	412555	SH	DEFINED	1
XTO ENERGY INC	COM	98385X106	24	386	SH	DEFINED	2
XTO ENERGY INC	COM	98385X106	3563	57606	SH	DEFINED	3
XTO ENERGY INC	COM	98385X106	887	14337	SH	DEFINED	17
XTO ENERGY INC	COM	98385X106	291	4700	SH	DEFINED	11
XYRATEX LTD	COM	G98268108	2937	153006	SH	DEFINED	3
YADKIN VALLEY FINANCIAL CORP	COM	984314104	786	49032	SH	DEFINED	6
YAHOO INC	COM	984332106	8767	326578	SH	DEFINED	3
YAHOO INC	COM	984332106	4618	172011	SH	DEFINED	20
YAHOO INC	COM	984332106	795615	29640096	SH	DEFINED	18
YAHOO INC	COM	984332106	54	1995	SH	DEFINED	2
YAHOO INC	COM	984332106	497	18500	SH	DEFINED	11
YAHOO INC	COM	984332106	2138301	79661001	SH	DEFINED	8
YAHOO INC	COM	984332106	5908	220117	SH	DEFINED	17
YAHOO INC	COM	984332106	220109	8200000	SH	DEFINED	13
YAHOO INC	COM	984332106	3043	113328	SH	DEFINED	18,2
YAHOO INC	COM	984332106	110	250	CALL	DEFINED	18
YAMANA GOLD INC	COM	98462Y100	2360	200300	SH	DEFINED	3
YAMANA GOLD INC	COM	98462Y100	560	47500	SH	DEFINED	6
YARDVILLE NATL BANCORP	COM	985021104	37	1100	SH	DEFINED	11
YARDVILLE NATL BANCORP	COM	985021104	219	6500	SH	DEFINED	17
YELLOW ROADWAY CORP	NOTE 5.000% 8/0	985577AA3	1422	1325000	PRN	DEFINED	18
YELLOW ROADWAY CORP	NOTE 5.000% 8/0	985577AA3	4183	3900000	PRN	DEFINED	21
YRC WORLDWIDE INC	COM	984249102	17339	634660	SH	DEFINED	8
YRC WORLDWIDE INC	COM	984249102	31661	1158865	SH	DEFINED	6
YRC WORLDWIDE INC	COM	984249102	2	55	SH	DEFINED	17
YUM BRANDS INC	COM	988498101	27319	807526	SH	DEFINED	17
YUM BRANDS INC	COM	988498101	3	60	SH	DEFINED	6

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

YUM BRANDS INC	COM	988498101	280	8266	SH	DEFINED	18
YUM BRANDS INC	COM	988498101	120	3520	SH	DEFINED	18,2
YUM BRANDS INC	COM	988498101	119	3530	SH	DEFINED	2
YUM BRANDS INC	COM	988498101	5260	155486	SH	DEFINED	11
YUM BRANDS INC	COM	988498101	2642	78090	SH	DEFINED	3
ZALE CORP NEW	COM	988858106	18361	793470	SH	DEFINED	6
ZEBRA TECHNOLOGIES CORP	CL A	989207105	55	1500	SH	DEFINED	17
ZENITH NATL INS CORP	COM	989390109	1874	41734	SH	DEFINED	3
ZENITH NATL INS CORP	COM	989390109	10	221	SH	DEFINED	2
ZENITH NATL INS CORP	COM	989390109	34133	760362	SH	DEFINED	6
ZIMMER HLDGS INC	COM	98956P102	1	5	SH	DEFINED	6
ZIMMER HLDGS INC	COM	98956P102	1411	17423	SH	DEFINED	11
ZIMMER HLDGS INC	COM	98956P102	11552	142637	SH	DEFINED	17
ZIMMER HLDGS INC	COM	98956P102	1122	13852	SH	DEFINED	18
ZIMMER HLDGS INC	COM	98956P102	2867	35394	SH	DEFINED	3
ZIMMER HLDGS INC	COM	98956P102	817	10083	SH	DEFINED	2
ZIMMER HLDGS INC	COM	98956P102	49	600	SH	DEFINED	1
ZIONS BANCORPORATION	COM	989701107	14487	210956	SH	DEFINED	1
ZIONS BANCORPORATION	COM	989701107	27	396	SH	DEFINED	2
ZIONS BANCORPORATION	COM	989701107	264	3830	SH	DEFINED	6
ZIONS BANCORPORATION	COM	989701107	709	10320	SH	DEFINED	11
ZIONS BANCORPORATION	COM	989701107	8	120	SH	DEFINED	17
ZIONS BANCORPORATION	COM	989701107	536	7800	SH	DEFINED	18
ZIONS BANCORPORATION	COM	989701107	1105	16086	SH	DEFINED	3
ZOLL MED CORP	COM	989922109	2187	84350	SH	DEFINED	3
ZORAN CORP	COM	98975F101	27883	1380324	SH	DEFINED	3
ZYGO CORP	COM	989855101	2008	154080	SH	DEFINED	3