

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

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

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31, 2006

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

Institutional Investment Manager Filing this Report:

Name: 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: Timothy C. Scheve
Title: Senior Executive Vice President
Phone: 410-454-3232

Signature, Place, and Date of Signing:

Timothy C. Scheve Baltimore, MD May 15, 2006

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

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

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 20

Form13F Information Table Entry Total: 12263

Form13F Information Table Value Total: \$211,581,606 (thousands)

List of Other Included Managers:

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

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

FORM 13F INFORMATION TABLE

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHARES/ PRN	SH/ PRN	PUT/ CALL	INVTMT DSCRETN	OTH MANA
1-800 CONTACTS INC	COM	681977104	3	200	SH		DEFINED	18
1838 BD-DEB TRADING FD	COM	282520105	7	400	SH		DEFINED	18
1ST SOURCE CORP	COM	336901103	65	2181	SH		DEFINED	2
21ST CENTY INS GROUP	COM	90130N103	18350	1161380	SH		DEFINED	6
3COM CORP	COM	885535104	0	50	SH		DEFINED	9
3COM CORP	COM	885535104	5712	1115668	SH		DEFINED	18
3COM CORP	COM	885535104	2	300	SH		DEFINED	11

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

3COM CORP	COM		885535104	37278	7280900	SH	DEFINED	20
3COM CORP	COM		885535104	1	200	SH	DEFINED	17
3COM CORP	COM		885535104	315	61525	SH	DEFINED	6
3COM CORP	COM		885535104	1	100	SH	DEFINED	2
3M CO	COM		88579Y101	18769	247968	SH	DEFINED	17
3M CO	COM		88579Y101	12713	167959	SH	DEFINED	19
3M CO	COM		88579Y101	36084	476739	SH	DEFINED	21
3M CO	COM		88579Y101	95	1252	SH	DEFINED	4
3M CO	COM		88579Y101	1970	26032	SH	DEFINED	11
3M CO	COM		88579Y101	7572	100040	SH	DEFINED	7
3M CO	COM		88579Y101	1012	13371	SH	DEFINED	9
3M CO	NOTE	11/2	88579YAB7	8353	9425000	PRN	DEFINED	21
3M CO	NOTE	11/2	88579YAB7	975	1100000	PRN	DEFINED	20
3M CO	COM		88579Y101	332	4380	SH	DEFINED	6
3M CO	COM		88579Y101	285748	3775244	SH	DEFINED	20
3M CO	COM		88579Y101	236240	3121147	SH	DEFINED	18
3M CO	COM		88579Y101	7102	93824	SH	DEFINED	3
3M CO	COM		88579Y101	8680	114678	SH	DEFINED	2
3M CO	COM		88579Y101	1702	22490	SH	DEFINED	5
3M CO	COM		88579Y101	1940	25634	SH	DEFINED	1
4 KIDS ENTMT INC	COM		350865101	3	150	SH	DEFINED	5
4 KIDS ENTMT INC	COM		350865101	1	30	SH	DEFINED	2
99 CENTS ONLY STORES	COM		65440K106	101	7446	SH	DEFINED	5
99 CENTS ONLY STORES	COM		65440K106	23	1665	SH	DEFINED	9
A D C TELECOMMUNICATIONS	COM NEW		000886309	7411	289620	SH	DEFINED	3
A D C TELECOMMUNICATIONS	FRNT	6/1	000886AB7	2400	2400000	SH	DEFINED	20
A D C TELECOMMUNICATIONS	FRNT	6/1	000886AB7	19850	19850000	PRN	DEFINED	21
A D C TELECOMMUNICATIONS	COM NEW		000886309	38688	1511832	SH	DEFINED	20
A D C TELECOMMUNICATIONS	COM NEW		000886309	3	125	SH	DEFINED	17
A D C TELECOMMUNICATIONS	COM NEW		000886309	343	13390	SH	DEFINED	5
A D C TELECOMMUNICATIONS	COM NEW		000886309	58404	2282310	SH	DEFINED	21
A D C TELECOMMUNICATIONS	COM NEW		000886309	554	21668	SH	DEFINED	19
A D C TELECOMMUNICATIONS	COM NEW		000886309	1093	42726	SH	DEFINED	18
A S V INC	COM		001963107	22	680	SH	DEFINED	18
A S V INC	COM		001963107	2755	85500	SH	DEFINED	20
AAR CORP	COM		000361105	7348	258000	SH	DEFINED	6
AAR CORP	COM		000361105	1423	49959	SH	DEFINED	19
AAR CORP	COM		000361105	18123	636329	SH	DEFINED	3
AARON RENTS INC	COM		002535201	1144	42090	SH	DEFINED	19
AARON RENTS INC	COM		002535201	19768	727580	SH	DEFINED	3
AARON RENTS INC	COM		002535201	10	381	SH	DEFINED	18
ABAXIS INC	COM		002567105	10	420	SH	DEFINED	18
ABAXIS INC	COM		002567105	54	2360	SH	DEFINED	5
ABB LTD	SPONSORED ADR		000375204	341	27170	SH	DEFINED	11
ABB LTD	SPONSORED ADR		000375204	25	2000	SH	DEFINED	2
ABB LTD	SPONSORED ADR		000375204	6	500	SH	DEFINED	5
ABB LTD	SPONSORED ADR		000375204	6643	529312	SH	DEFINED	18
ABBEY NATL PLC	GDR		002920809	51	2004	SH	DEFINED	18
ABBEY NATL PLC	GDR		002920809	34	1335	SH	DEFINED	2
ABBOTT LABS	COM		002824100	9773	230112	SH	DEFINED	3
ABBOTT LABS	COM		002824100	40186	946231	SH	DEFINED	17
ABBOTT LABS	COM		002824100	16654	392143	SH	DEFINED	19
ABBOTT LABS	COM		002824100	820	19297	SH	DEFINED	11
ABBOTT LABS	COM		002824100	24871	585622	SH	DEFINED	2
ABBOTT LABS	COM		002824100	3803	89543	SH	DEFINED	23
ABBOTT LABS	COM		002824100	234906	5531093	SH	DEFINED	20
ABBOTT LABS	COM		002824100	3406	80204	SH	DEFINED	5
ABBOTT LABS	COM		002824100	329	7750	SH	DEFINED	7
ABBOTT LABS	COM		002824100	349303	8224704	SH	DEFINED	18
ABBOTT LABS	COM		002824100	15753	370913	SH	DEFINED	4
ABBOTT LABS	COM		002824100	121653	2864450	SH	DEFINED	21
ABBOTT LABS	COM		002824100	253	5958	SH	DEFINED	9

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

ABBOTT LABS	COM	002824100	4544	106986	SH	DEFINED	1
ABER DIAMOND CORP	COM	002893105	6907	171400	SH	DEFINED	7
ABERCROMBIE & FITCH CO	CL A	002896207	2652	45496	SH	DEFINED	19
ABERCROMBIE & FITCH CO	CL A	002896207	3953	67800	SH	DEFINED	21
ABERCROMBIE & FITCH CO	CL A	002896207	9204	157870	SH	DEFINED	3
ABERCROMBIE & FITCH CO	CL A	002896207	2460	42200	SH	DEFINED	22
ABERCROMBIE & FITCH CO	CL A	002896207	309	5300	SH	DEFINED	18
ABERCROMBIE & FITCH CO	CL A	002896207	723	12400	SH	DEFINED	20
ABERCROMBIE & FITCH CO	CL A	002896207	47	800	SH	DEFINED	11
ABERCROMBIE & FITCH CO	CL A	002896207	23	400	SH	DEFINED	9
ABERDEEN ASIA PACIFIC INCOM	COM	003009107	32	5449	SH	DEFINED	18
ABGENIX INC	COM	00339B107	871	38700	SH	DEFINED	18
ABGENIX INC	COM	00339B107	32	1438	SH	DEFINED	19
ABGENIX INC	COM	00339B107	13241	588500	SH	DEFINED	20
ABGENIX INC	COM	00339B107	10598	471000	SH	DEFINED	21
ABIOMED INC	COM	003654100	25	1900	SH	DEFINED	5
ABITIBI-CONSOLIDATED INC	COM	003924107	559	135000	SH	DEFINED	7
ABM INDS INC	COM	000957100	195	10150	SH	DEFINED	18
ABN AMRO HLDG NV	SPONSORED ADR	000937102	42	1389	SH	DEFINED	2
ABN AMRO HLDG NV	SPONSORED ADR	000937102	56	1864	SH	DEFINED	18
ABN AMRO HLDG NV	SPONSORED ADR	000937102	6	210	SH	DEFINED	7
ABN AMRO HLDG NV	SPONSORED ADR	000937102	131	4370	SH	DEFINED	20
ABN AMRO HLDG NV	SPONSORED ADR	000937102	382	12800	SH	DEFINED	6
ABX AIR INC	COM	00080S101	0	1	SH	DEFINED	18
ABX AIR INC	COM	00080S101	438	64300	SH	DEFINED	21
ABX AIR INC	COM	00080S101	41	6000	SH	DEFINED	9
ACADIA RLTY TR	COM SH BEN INT	004239109	24	1000	SH	DEFINED	2
ACCELRYX INC	COM	00430U103	193	26547	SH	DEFINED	9
ACCENTURE LTD BERMUDA	CL A	G1150G111	10	340	SH	DEFINED	2
ACCENTURE LTD BERMUDA	CL A	G1150G111	198	6595	SH	DEFINED	11
ACCENTURE LTD BERMUDA	CL A	G1150G111	650	21615	SH	DEFINED	3
ACCENTURE LTD BERMUDA	CL A	G1150G111	90	2984	SH	DEFINED	18
ACCENTURE LTD BERMUDA	CL A	G1150G111	3732	124100	SH	DEFINED	10
ACCENTURE LTD BERMUDA	CL A	G1150G111	13243	440393	SH	DEFINED	17
ACCENTURE LTD BERMUDA	CL A	G1150G111	3	100	SH	DEFINED	7
ACCENTURE LTD BERMUDA	CL A	G1150G111	647	21500	SH	DEFINED	19
ACCENTURE LTD BERMUDA	CL A	G1150G111	3465	115216	SH	DEFINED	20
ACCENTURE LTD BERMUDA	CL A	G1150G111	84	2802	SH	DEFINED	21
ACCENTURE LTD BERMUDA	CL A	G1150G111	2903	96553	SH	DEFINED	23
ACCENTURE LTD BERMUDA	CL A	G1150G111	183072	6088200	SH	DEFINED	8
ACCO BRANDS CORP	COM	00081T108	1	23	SH	DEFINED	9
ACCO BRANDS CORP	COM	00081T108	1101	49608	SH	DEFINED	17
ACCO BRANDS CORP	COM	00081T108	28	1242	SH	DEFINED	11
ACCO BRANDS CORP	COM	00081T108	19	844	SH	DEFINED	18
ACCO BRANDS CORP	COM	00081T108	2	70	SH	DEFINED	4
ACCO BRANDS CORP	COM	00081T108	1	36	SH	DEFINED	5
ACCO BRANDS CORP	COM	00081T108	20	913	SH	DEFINED	2
ACCO BRANDS CORP	COM	00081T108	1	40	SH	DEFINED	19
ACCREDITED HOME LENDRS HLDG	COM	00437P107	12	226	SH	DEFINED	19
ACCURIDE CORP	COM	004398103	4388	381570	SH	DEFINED	3
ACE CASH EXPRESS INC	COM	004403101	4632	186110	SH	DEFINED	3
ACE CASH EXPRESS INC	COM	004403101	4873	195788	SH	DEFINED	6
ACE LTD	ORD	G0070K103	67239	1292820	SH	DEFINED	6
ACE LTD	ORD	G0070K103	811	15595	SH	DEFINED	5
ACE LTD	ORD	G0070K103	3107	59742	SH	DEFINED	19
ACETO CORP	COM	004446100	2	300	SH	DEFINED	11
ACM GOVT OPPORTUNITY FD INC	COM	000918102	0	8	SH	DEFINED	18
ACM INCOME FUND INC	COM	000912105	26	3277	SH	DEFINED	18
ACM MANAGED DLR INCOME FD	COM	000949107	4	504	SH	DEFINED	18
ACM MANAGED INCOME FD INC	COM	000919100	0	3	SH	DEFINED	18
ACM MUN SECS INCOME FD INC	COM	000942102	40	3850	SH	DEFINED	18
ACTIVE POWER INC	COM	00504W100	5	1000	SH	DEFINED	9

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

ACTIVISION INC NEW	COM NEW	004930202	88039	6384300	SH	DEFINED	8
ACTUANT CORP	CL A NEW	00508X203	692	11300	SH	DEFINED	5
ACTUANT CORP	CL A NEW	00508X203	4189	68420	SH	DEFINED	3
ACTUANT CORP	CL A NEW	00508X203	759	12390	SH	DEFINED	18
ACTUANT CORP	CL A NEW	00508X203	28	450	SH	DEFINED	19
ACTUANT CORP	CL A NEW	00508X203	251	4100	SH	DEFINED	11
ACTUANT CORP	CL A NEW	00508X203	3379	55200	SH	DEFINED	20
ACTUANT CORP	SDCV 2.000%11/1	00508XAB0	1400	1400000	PRN	DEFINED	20
ACTUANT CORP	SDCV 2.000%11/1	00508XAB0	12175	12175000	PRN	DEFINED	21
ACTUANT CORP	CL A NEW	00508X203	341	5575	SH	DEFINED	21
ACTUATE CORP	COM	00508B102	198	46600	SH	DEFINED	3
ACUITY BRANDS INC	COM	00508Y102	18	450	SH	DEFINED	11
ACUSPHERE INC	COM	00511R870	0	65	SH	DEFINED	17
ACXIOM CORP	COM	005125109	11551	447029	SH	DEFINED	6
ACXIOM CORP	COM	005125109	1373	53147	SH	DEFINED	3
ACXIOM CORP	COM	005125109	2741	106062	SH	DEFINED	18
ACXIOM CORP	COM	005125109	29	1120	SH	DEFINED	19
ACXIOM CORP	COM	005125109	22872	885154	SH	DEFINED	20
ADAMS EXPRESS CO	COM	006212104	148	11091	SH	DEFINED	18
ADAMS RESPIRATORY THERAPEUTI	COM	00635P107	16	400	SH	DEFINED	11
ADAPTEC INC	COM	00651F108	119	21540	SH	DEFINED	18
ADAPTEC INC	COM	00651F108	1121	202800	SH	DEFINED	19
ADAPTEC INC	COM	00651F108	2700	488200	SH	DEFINED	20
ADAPTEC INC	COM	00651F108	4166	753387	SH	DEFINED	3
ADESA INC	COM	00686U104	2095	78331	SH	DEFINED	3
ADESA INC	COM	00686U104	36	1360	SH	DEFINED	2
ADESA INC	COM	00686U104	22	810	SH	DEFINED	6
ADMINISTAFF INC	COM	007094105	22381	411720	SH	DEFINED	3
ADMINISTAFF INC	COM	007094105	3	50	SH	DEFINED	18
ADMINISTAFF INC	COM	007094105	554	10200	SH	DEFINED	19
ADOBE SYS INC	COM	00724F101	15	435	SH	DEFINED	11
ADOBE SYS INC	COM	00724F101	39	1130	SH	DEFINED	2
ADOBE SYS INC	COM	00724F101	4703	134685	SH	DEFINED	17
ADOBE SYS INC	COM	00724F101	3879	110986	SH	DEFINED	19
ADOBE SYS INC	COM	00724F101	94	2693	SH	DEFINED	5
ADOBE SYS INC	COM	00724F101	20582	588900	SH	DEFINED	20
ADOBE SYS INC	COM	00724F101	548	15674	SH	DEFINED	18
ADOBE SYS INC	COM	00724F101	39662	1134813	SH	DEFINED	21
ADOBE SYS INC	COM	00724F101	57	1618	SH	DEFINED	9
ADTRAN INC	COM	00738A106	3460	132209	SH	DEFINED	19
ADTRAN INC	COM	00738A106	60252	2302327	SH	DEFINED	3
ADVANCE AMER CASH ADVANCE CT	COM	00739W107	3866	268856	SH	DEFINED	6
ADVANCE AUTO PARTS INC	COM	00751Y106	255	6123	SH	DEFINED	18
ADVANCE AUTO PARTS INC	COM	00751Y106	644	15458	SH	DEFINED	19
ADVANCE AUTO PARTS INC	COM	00751Y106	5360	128716	SH	DEFINED	3
ADVANCED DIGITAL INFORMATION	COM	007525108	6383	727050	SH	DEFINED	3
ADVANCED ENERGY INDS	COM	007973100	6994	495010	SH	DEFINED	3
ADVANCED MEDICAL OPTICS INC	COM	00763M108	4	88	SH	DEFINED	2
ADVANCED MEDICAL OPTICS INC	COM	00763M108	19	400	SH	DEFINED	3
ADVANCED MEDICAL OPTICS INC	COM	00763M108	7174	153813	SH	DEFINED	21
ADVANCED MEDICAL OPTICS INC	COM	00763M108	0	2	SH	DEFINED	1
ADVANCED MEDICAL OPTICS INC	COM	00763M108	1442	30913	SH	DEFINED	20
ADVANCED MEDICAL OPTICS INC	COM	00763M108	11	243	SH	DEFINED	17
ADVANCED MEDICAL OPTICS INC	COM	00763M108	10	212	SH	DEFINED	19
ADVANCED MEDICAL OPTICS INC	COM	00763M108	594	12745	SH	DEFINED	18
ADVANCED MEDICAL OPTICS INC	COM	00763M108	2	50	SH	DEFINED	7
ADVANCED MEDICAL OPTICS INC	COM	00763M108	135331	2901600	SH	DEFINED	8
ADVANCED MICRO DEVICES INC	COM	007903107	3	92	SH	DEFINED	2
ADVANCED MICRO DEVICES INC	COM	007903107	11465	345736	SH	DEFINED	3
ADVANCED MICRO DEVICES INC	COM	007903107	2	50	SH	DEFINED	9
ADVANCED MICRO DEVICES INC	COM	007903107	9297	280353	SH	DEFINED	18
ADVANCED MICRO DEVICES INC	COM	007903107	4742	143016	SH	DEFINED	19

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

ADVANCED MICRO DEVICES INC	COM	007903107	14744	444620	SH	DEFINED	20
ADVANCED MICRO DEVICES INC	COM	007903107	216	6518	SH	DEFINED	5
ADVANCED SEMICONDUCTOR ENGR	SPONSORED ADR	00756M404	8963	1923400	SH	DEFINED	6
ADVANCED SEMICONDUCTOR ENGR	SPONSORED ADR	00756M404	327	70100	SH	DEFINED	3
ADVANTA CORP	CL A	007942105	6	166	SH	DEFINED	9
ADVANTA CORP	CL A	007942105	4557	133690	SH	DEFINED	6
ADVANTA CORP	CL B	007942204	15	419	SH	DEFINED	19
ADVANTAGE ENERGY INCOME FD	TR UNIT	00762L101	264	13800	SH	DEFINED	7
ADVENT CLAYMORE CV SECS & IN	COM	00764C109	0	8	SH	DEFINED	18
ADVENT SOFTWARE INC	COM	007974108	1216	42778	SH	DEFINED	21
ADVENT SOFTWARE INC	COM	007974108	39714	1397405	SH	DEFINED	20
ADVENT SOFTWARE INC	COM	007974108	104260	3668537	SH	DEFINED	18
ADVENT SOFTWARE INC	COM	007974108	39	1355	SH	DEFINED	4
ADVISORY BRD CO	COM	00762W107	291	5219	SH	DEFINED	21
ADVISORY BRD CO	COM	00762W107	1	22	SH	DEFINED	18
AEGON N V	ORD AMER REG	007924103	35	1919	SH	DEFINED	18
AEGON N V	ORD AMER REG	007924103	245	13288	SH	DEFINED	11
AEGON N V	ORD AMER REG	007924103	13	714	SH	DEFINED	9
AEGON N V	ORD AMER REG	007924103	203	11038	SH	DEFINED	7
AEGON N V	ORD AMER REG	007924103	11	600	SH	DEFINED	1
AEGON N V	ORD AMER REG	007924103	69	3727	SH	DEFINED	2
AEGON N V	ORD AMER REG	007924103	598	32430	SH	DEFINED	17
AEROFLEX INC	COM	007768104	1270	92499	SH	DEFINED	19
AEROFLEX INC	COM	007768104	40	2890	SH	DEFINED	3
AEROFLEX INC	COM	007768104	174	12700	SH	DEFINED	21
AEROPOSTALE	COM	007865108	223	7400	SH	DEFINED	3
AES CORP	COM	00130H105	39	2304	SH	DEFINED	2
AES CORP	COM	00130H105	205	12031	SH	DEFINED	20
AES CORP	COM	00130H105	1660	97300	SH	DEFINED	6
AES CORP	COM	00130H105	7	400	SH	DEFINED	18
AES CORP	COM	00130H105	271113	15891739	SH	DEFINED	10
AES CORP	COM	00130H105	1793493	105128550	SH	DEFINED	8
AES CORP	COM	00130H105	1382	81000	SH	DEFINED	11
AES CORP	COM	00130H105	230	12995	SH	DEFINED	5
AES CORP	COM	00130H105	1252	73400	SH	DEFINED	3
AES CORP	COM	00130H105	9	500	SH	DEFINED	1
AES CORP	COM	00130H105	2084	122181	SH	DEFINED	19
AES CORP	COM	00130H105	136480	8000000	SH	DEFINED	13
AES TR III	PFD CV 6.75%	00808N202	156	3350	SH	DEFINED	11
AETNA INC NEW	COM	00817Y108	29	600	SH	DEFINED	1
AETNA INC NEW	COM	00817Y108	1475149	30019320	SH	DEFINED	8
AETNA INC NEW	COM	00817Y108	94	1916	SH	DEFINED	9
AETNA INC NEW	COM	00817Y108	21416	435824	SH	DEFINED	3
AETNA INC NEW	COM	00817Y108	243	4950	SH	DEFINED	22
AETNA INC NEW	COM	00817Y108	799	16251	SH	DEFINED	21
AETNA INC NEW	COM	00817Y108	13795	280732	SH	DEFINED	20
AETNA INC NEW	COM	00817Y108	29	600	SH	DEFINED	17
AETNA INC NEW	COM	00817Y108	939	19100	SH	DEFINED	5
AETNA INC NEW	COM	00817Y108	8340	169729	SH	DEFINED	19
AETNA INC NEW	COM	00817Y108	210375	4281136	SH	DEFINED	10
AETNA INC NEW	COM	00817Y108	1525	31028	SH	DEFINED	18
AETNA INC NEW	COM	00817Y108	1104	22475	SH	DEFINED	11
AFFILIATED COMPUTER SERVICES	CL A	008190100	18	300	SH	DEFINED	4
AFFILIATED COMPUTER SERVICES	CL A	008190100	955	16000	SH	DEFINED	20
AFFILIATED COMPUTER SERVICES	CL A	008190100	1298	21751	SH	DEFINED	19
AFFILIATED COMPUTER SERVICES	CL A	008190100	8072	135300	SH	DEFINED	21
AFFILIATED COMPUTER SERVICES	CL A	008190100	215	3600	SH	DEFINED	5
AFFILIATED COMPUTER SERVICES	CL A	008190100	1777	29790	SH	DEFINED	17
AFFILIATED COMPUTER SERVICES	CL A	008190100	122	2041	SH	DEFINED	18
AFFILIATED MANAGERS GROUP	COM	008252108	52	486	SH	DEFINED	19
AFFILIATED MANAGERS GROUP	COM	008252108	9610	90140	SH	DEFINED	21
AFFILIATED MANAGERS GROUP	COM	008252108	11266	105677	SH	DEFINED	20

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

AFFILIATED MANAGERS GROUP	COM	008252108	821	7702	SH	DEFINED	18
AFFILIATED MANAGERS GROUP	COM	008252108	232	2176	SH	DEFINED	5
AFFILIATED MANAGERS GROUP	COM	008252108	18483	173373	SH	DEFINED	3
AFFIRMATIVE INS HLDGS INC	COM	008272106	2251	170400	SH	DEFINED	6
AFFIRMATIVE INS HLDGS INC	COM	008272106	9	650	SH	DEFINED	11
AFFORDABLE RESIDENTIAL CMTYS	COM	008273104	3	250	SH	DEFINED	9
AFFYMETRIX INC	COM	00826T108	23	700	SH	DEFINED	18
AFFYMETRIX INC	COM	00826T108	89	2700	SH	DEFINED	2
AFFYMETRIX INC	COM	00826T108	79	2400	SH	DEFINED	5
AFLAC INC	COM	001055102	24288	538180	SH	DEFINED	18
AFLAC INC	COM	001055102	39503	875308	SH	DEFINED	20
AFLAC INC	COM	001055102	93493	2071630	SH	DEFINED	21
AFLAC INC	COM	001055102	304	6734	SH	DEFINED	5
AFLAC INC	COM	001055102	205	4550	SH	DEFINED	6
AFLAC INC	COM	001055102	5103	113070	SH	DEFINED	2
AFLAC INC	COM	001055102	7554	167381	SH	DEFINED	3
AFLAC INC	COM	001055102	23	500	SH	DEFINED	7
AFLAC INC	COM	001055102	6014	133258	SH	DEFINED	11
AFLAC INC	COM	001055102	23839	529084	SH	DEFINED	17
AFLAC INC	COM	001055102	5758	127594	SH	DEFINED	19
AFLAC INC	COM	001055102	256	5679	SH	DEFINED	9
AFTERMARKET TECHNOLOGY CORP	COM	008318107	929	41070	SH	DEFINED	19
AFTERMARKET TECHNOLOGY CORP	COM	008318107	7412	327832	SH	DEFINED	6
AFTERMARKET TECHNOLOGY CORP	COM	008318107	731	32337	SH	DEFINED	3
AGCO CORP	COM	001084102	2230	107505	SH	DEFINED	18
AGCO CORP	COM	001084102	26585	1281800	SH	DEFINED	20
AGCO CORP	COM	001084102	21	1013	SH	DEFINED	19
AGCO CORP	COM	001084102	28	1335	SH	DEFINED	11
AGCO CORP	COM	001084102	51195	2468420	SH	DEFINED	6
AGERE SYS INC	COM	00845V308	163	10850	SH	DEFINED	6
AGERE SYS INC	COM	00845V308	26843	1784755	SH	DEFINED	3
AGERE SYS INC	COM	00845V308	1	71	SH	DEFINED	2
AGERE SYS INC	COM	00845V308	2451	162935	SH	DEFINED	18
AGERE SYS INC	COM	00845V308	7	475	SH	DEFINED	17
AGERE SYS INC	COM	00845V308	0	2	SH	DEFINED	9
AGERE SYS INC	COM	00845V308	613	40726	SH	DEFINED	20
AGERE SYS INC	COM	00845V308	2671	177600	SH	DEFINED	19
AGILENT TECHNOLOGIES INC	COM	00846U101	182713	4865858	SH	DEFINED	18
AGILENT TECHNOLOGIES INC	COM	00846U101	272	7241	SH	DEFINED	2
AGILENT TECHNOLOGIES INC	COM	00846U101	17	457	SH	DEFINED	9
AGILENT TECHNOLOGIES INC	COM	00846U101	1064	28323	SH	DEFINED	17
AGILENT TECHNOLOGIES INC	COM	00846U101	4318	114983	SH	DEFINED	19
AGILENT TECHNOLOGIES INC	COM	00846U101	95259	2536854	SH	DEFINED	20
AGILENT TECHNOLOGIES INC	COM	00846U101	45538	1212740	SH	DEFINED	21
AGILENT TECHNOLOGIES INC	COM	00846U101	1	24	SH	DEFINED	1
AGILYSYS INC	COM	00847J105	29	1900	SH	DEFINED	6
AGL RES INC	COM	001204106	31433	871940	SH	DEFINED	6
AGL RES INC	COM	001204106	542	15047	SH	DEFINED	18
AGL RES INC	COM	001204106	26	725	SH	DEFINED	11
AGRIUM INC	COM	008916108	5514	218300	SH	DEFINED	6
AGRIUM INC	COM	008916108	13767	545019	SH	DEFINED	3
AGRIUM INC	COM	008916108	157	6200	SH	DEFINED	22
AIM SELECT REAL ESTATE INCM	SHS	00888R107	11	653	SH	DEFINED	18
AIR FRANCE KLM	*W EXP 11/05/200	009119116	0	93	SH	DEFINED	9
AIR FRANCE KLM	SPONSORED ADR	009119108	1	59	SH	DEFINED	18
AIR FRANCE KLM	SPONSORED ADR	009119108	2	102	SH	DEFINED	9
AIR METHODS CORP	COM PAR \$.06	009128307	1044	35341	SH	DEFINED	3
AIR PRODS & CHEMS INC	COM	009158106	64657	962297	SH	DEFINED	20
AIR PRODS & CHEMS INC	COM	009158106	46968	699040	SH	DEFINED	21
AIR PRODS & CHEMS INC	COM	009158106	2767	41176	SH	DEFINED	19
AIR PRODS & CHEMS INC	COM	009158106	778	11572	SH	DEFINED	11
AIR PRODS & CHEMS INC	COM	009158106	38	571	SH	DEFINED	9

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

AIR PRODS & CHEMS INC	COM	009158106	255	3800	SH	DEFINED	4
AIR PRODS & CHEMS INC	COM	009158106	35175	523946	SH	DEFINED	17
AIR PRODS & CHEMS INC	COM	009158106	60340	898056	SH	DEFINED	18
AIR PRODS & CHEMS INC	COM	009158106	967	14398	SH	DEFINED	5
AIR PRODS & CHEMS INC	COM	009158106	187	2780	SH	DEFINED	2
AIR PRODS & CHEMS INC	COM	009158106	36110	537430	SH	DEFINED	6
AIRGAS INC	COM	009363102	18	450	SH	DEFINED	9
AIRTRAN HLDGS INC	COM	00949P108	16	900	SH	DEFINED	11
AIRTRAN HLDGS INC	COM	00949P108	5562	307100	SH	DEFINED	20
AIRTRAN HLDGS INC	COM	00949P108	6176	341020	SH	DEFINED	18
AIRTRAN HLDGS INC	COM	00949P108	53	2950	SH	DEFINED	5
AIRTRAN HLDGS INC	COM	00949P108	163	9000	SH	DEFINED	6
AK STL HLDG CORP	COM	001547108	127500	8500000	SH	DEFINED	13
AK STL HLDG CORP	COM	001547108	1	47	SH	DEFINED	2
AK STL HLDG CORP	COM	001547108	3	230	SH	DEFINED	18
AKAMAI TECHNOLOGIES INC	COM	00971T101	185	5631	SH	DEFINED	19
AKAMAI TECHNOLOGIES INC	COM	00971T101	147	4478	SH	DEFINED	9
AKAMAI TECHNOLOGIES INC	COM	00971T101	163754	4978831	SH	DEFINED	20
AKAMAI TECHNOLOGIES INC	COM	00971T101	138	4200	SH	DEFINED	5
AKAMAI TECHNOLOGIES INC	COM	00971T101	539	16400	SH	DEFINED	21
AKAMAI TECHNOLOGIES INC	COM	00971T101	1799	54700	SH	DEFINED	18
AKZO NOBEL NV	SPONSORED ADR	010199305	1460	27845	SH	DEFINED	17
AKZO NOBEL NV	SPONSORED ADR	010199305	29260	571113	SH	DEFINED	6
AKZO NOBEL NV	SPONSORED ADR	010199305	127	2410	SH	DEFINED	2
ALABAMA NATL BANCORP DELA	COM	010317105	472	6900	SH	DEFINED	2
ALAMO GROUP INC	COM	011311107	1534	69280	SH	DEFINED	6
ALASKA AIR GROUP INC	COM	011659109	5077	143220	SH	DEFINED	3
ALASKA AIR GROUP INC	COM	011659109	1783	50285	SH	DEFINED	19
ALBANY INTL CORP	CL A	012348108	18	462	SH	DEFINED	19
ALBANY INTL CORP	CL A	012348108	8059	211566	SH	DEFINED	20
ALBANY INTL CORP	CL A	012348108	6048	158770	SH	DEFINED	18
ALBANY INTL CORP	CL A	012348108	15124	397050	SH	DEFINED	3
ALBANY INTL CORP	CL A	012348108	11	300	SH	DEFINED	11
ALBANY MOLECULAR RESH INC	COM	012423109	3	295	SH	DEFINED	19
ALBANY MOLECULAR RESH INC	COM	012423109	2032	200000	SH	DEFINED	20
ALBEMARLE CORP	COM	012653101	79	1746	SH	DEFINED	11
ALBEMARLE CORP	COM	012653101	14	300	SH	DEFINED	19
ALBERTO CULVER CO	COM	013068101	618	13978	SH	DEFINED	19
ALBERTO CULVER CO	COM	013068101	8611	194683	SH	DEFINED	1
ALBERTO CULVER CO	COM	013068101	241	5450	SH	DEFINED	3
ALBERTO CULVER CO	COM	013068101	40	907	SH	DEFINED	17
ALBERTO CULVER CO	COM	013068101	179	4044	SH	DEFINED	11
ALBERTO CULVER CO	COM	013068101	67	1506	SH	DEFINED	18
ALBERTO CULVER CO	COM	013068101	2	55	SH	DEFINED	7
ALBERTSONS INC	COM	013104104	19	756	SH	DEFINED	2
ALBERTSONS INC	COM	013104104	922	35936	SH	DEFINED	3
ALBERTSONS INC	COM	013104104	1759	68540	SH	DEFINED	19
ALBERTSONS INC	COM	013104104	77	3000	SH	DEFINED	17
ALBERTSONS INC	COM	013104104	44	1729	SH	DEFINED	9
ALBERTSONS INC	COM	013104104	1089	42420	SH	DEFINED	6
ALBERTSONS INC	COM	013104104	58	2250	SH	DEFINED	5
ALBERTSONS INC	COM	013104104	7719	300710	SH	DEFINED	22
ALBERTSONS INC	COM	013104104	2811	109501	SH	DEFINED	23
ALBERTSONS INC	COM	013104104	49	1891	SH	DEFINED	18
ALCAN INC	COM	013716105	8707	190400	SH	DEFINED	21
ALCAN INC	COM	013716105	8582	187657	SH	DEFINED	22
ALCAN INC	COM	013716105	1432	31305	SH	DEFINED	18
ALCAN INC	COM	013716105	39443	861210	SH	DEFINED	7
ALCAN INC	COM	013716105	7040	153957	SH	DEFINED	23
ALCAN INC	COM	013716105	3082	67400	SH	DEFINED	19
ALCAN INC	COM	013716105	11071	242100	SH	DEFINED	6
ALCAN INC	COM	013716105	1077	23544	SH	DEFINED	3

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

ALCAN INC	COM	013716105	229	5000	SH	DEFINED	20
ALCAN INC	COM	013716105	1051	22975	SH	DEFINED	11
ALCAN INC	COM	013716105	8786	192135	SH	DEFINED	17
ALCATEL	SPONSORED ADR	013904305	9240	600030	SH	DEFINED	18
ALCATEL	SPONSORED ADR	013904305	1936	126090	SH	DEFINED	17
ALCATEL	SPONSORED ADR	013904305	30630	2063108	SH	DEFINED	6
ALCOA INC	COM	013817101	44302	1449682	SH	DEFINED	21
ALCOA INC	COM	013817101	43911	1442298	SH	DEFINED	6
ALCOA INC	COM	013817101	114	3724	SH	DEFINED	2
ALCOA INC	COM	013817101	7949	260110	SH	DEFINED	7
ALCOA INC	COM	013817101	226	7380	SH	DEFINED	11
ALCOA INC	COM	013817101	316332	10351185	SH	DEFINED	18
ALCOA INC	COM	013817101	467	15270	SH	DEFINED	17
ALCOA INC	COM	013817101	6571	215030	SH	DEFINED	19
ALCOA INC	COM	013817101	9474	310000	SH	DEFINED	8
ALCOA INC	COM	013817101	10	341	SH	DEFINED	1
ALCOA INC	COM	013817101	2450	80181	SH	DEFINED	3
ALCOA INC	COM	013817101	160470	5250987	SH	DEFINED	20
ALCOA INC	COM	013817101	70	2300	SH	DEFINED	5
ALCON INC	COM SHS	H01301102	305	2925	SH	DEFINED	11
ALCON INC	COM SHS	H01301102	1571	15067	SH	DEFINED	18
ALCON INC	COM SHS	H01301102	306	2935	SH	DEFINED	5
ALCON INC	COM SHS	H01301102	424	4063	SH	DEFINED	21
ALDERWOODS GROUP INC	COM	014383103	1861	103980	SH	DEFINED	3
ALERIS INTL INC	COM	014477103	16	334	SH	DEFINED	5
ALERIS INTL INC	COM	014477103	16799	349474	SH	DEFINED	3
ALERIS INTL INC	COM	014477103	22	461	SH	DEFINED	19
ALEXANDER & BALDWIN INC	COM	014482103	1192	25000	SH	DEFINED	21
ALEXANDER & BALDWIN INC	COM	014482103	48	1000	SH	DEFINED	18
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	13221	138691	SH	DEFINED	20
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	5399	56640	SH	DEFINED	21
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	542	5689	SH	DEFINED	18
ALEXION PHARMACEUTICALS INC	COM	015351109	21	600	SH	DEFINED	2
ALEXION PHARMACEUTICALS INC	COM	015351109	475	13400	SH	DEFINED	20
ALEXION PHARMACEUTICALS INC	COM	015351109	2571	72600	SH	DEFINED	21
ALEXION PHARMACEUTICALS INC	NOTE 1.375% 2/0	015351AF6	500	500000	PRN	DEFINED	20
ALEXION PHARMACEUTICALS INC	NOTE 1.375% 2/0	015351AF6	3575	3575000	PRN	DEFINED	21
ALEXION PHARMACEUTICALS INC	COM	015351109	205	5800	SH	DEFINED	18
ALFA CORP	COM	015385107	14	842	SH	DEFINED	19
ALFA CORP	COM	015385107	11851	691413	SH	DEFINED	6
ALKERMES INC	COM	01642T108	39767	1803511	SH	DEFINED	20
ALKERMES INC	COM	01642T108	142	6420	SH	DEFINED	21
ALKERMES INC	COM	01642T108	1129	51181	SH	DEFINED	19
ALKERMES INC	COM	01642T108	126123	5719851	SH	DEFINED	18
ALKERMES INC	COM	01642T108	19	845	SH	DEFINED	4
ALKERMES INC	COM	01642T108	1344	60970	SH	DEFINED	3
ALKERMES INC	COM	01642T108	8	378	SH	DEFINED	2
ALLEGHANY CORP DEL	COM	017175100	630	2176	SH	DEFINED	18
ALLEGHANY CORP DEL	COM	017175100	8197	28316	SH	DEFINED	6
ALLEGHENY ENERGY INC	COM	017361106	51	1512	SH	DEFINED	9
ALLEGHENY ENERGY INC	COM	017361106	3693	109100	SH	DEFINED	6
ALLEGHENY ENERGY INC	COM	017361106	1022	30195	SH	DEFINED	19
ALLEGHENY ENERGY INC	COM	017361106	103	3055	SH	DEFINED	2
ALLEGHENY ENERGY INC	COM	017361106	16557	489140	SH	DEFINED	3
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	1023	16721	SH	DEFINED	19
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	6	90	SH	DEFINED	2
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	186	3040	SH	DEFINED	11
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	15	239	SH	DEFINED	5
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	409	6680	SH	DEFINED	18
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	3961	64750	SH	DEFINED	3
ALLERGAN INC	COM	018490102	3944	36350	SH	DEFINED	1
ALLERGAN INC	COM	018490102	65	600	SH	DEFINED	2

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

ALLERGAN INC	COM	018490102	268	2470	SH	DEFINED	3
ALLERGAN INC	COM	018490102	1323	12196	SH	DEFINED	20
ALLERGAN INC	COM	018490102	3045	28060	SH	DEFINED	19
ALLERGAN INC	COM	018490102	559	5150	SH	DEFINED	5
ALLERGAN INC	COM	018490102	2358	22070	SH	DEFINED	17
ALLERGAN INC	COM	018490102	349	3220	SH	DEFINED	18
ALLETE INC	COM NEW	018522300	965	20700	SH	DEFINED	3
ALLETE INC	COM NEW	018522300	21	452	SH	DEFINED	2
ALLIANCE DATA SYSTEMS CORP	COM	018581108	13091	279891	SH	DEFINED	3
ALLIANCE DATA SYSTEMS CORP	COM	018581108	20	425	SH	DEFINED	5
ALLIANCE DATA SYSTEMS CORP	COM	018581108	2158	46140	SH	DEFINED	19
ALLIANCE DATA SYSTEMS CORP	COM	018581108	2	45	SH	DEFINED	7
ALLIANCE DATA SYSTEMS CORP	COM	018581108	23	490	SH	DEFINED	18
ALLIANCE DATA SYSTEMS CORP	COM	018581108	108	2314	SH	DEFINED	11
ALLIANCE NATL MUN INCOME FD	COM	01864U106	16	1000	SH	DEFINED	18
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	72	2000	SH	DEFINED	18
ALLIANCE WORLD DLR GV FD II	COM	01879R106	63	5010	SH	DEFINED	18
ALLIANCE WORLD DLR GV FD INC	COM	018796102	6	505	SH	DEFINED	18
ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PARTN	01881G106	146	2200	SH	DEFINED	9
ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PARTN	01881G106	3366	50800	SH	DEFINED	19
ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PARTN	01881G106	882	13300	SH	DEFINED	20
ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PARTN	01881G106	1477	22300	SH	DEFINED	22
ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PARTN	01881G106	272	4100	SH	DEFINED	6
ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PARTN	01881G106	53	800	SH	DEFINED	17
ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PARTN	01881G106	222	3350	SH	DEFINED	18
ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PARTN	01881G106	4571	68999	SH	DEFINED	3
ALLIANT ENERGY CORP	COM	018802108	90	2850	SH	DEFINED	11
ALLIANT ENERGY CORP	COM	018802108	12265	389730	SH	DEFINED	6
ALLIANT ENERGY CORP	COM	018802108	18489	587524	SH	DEFINED	3
ALLIANT ENERGY CORP	COM	018802108	7	225	SH	DEFINED	2
ALLIANT ENERGY CORP	COM	018802108	8	250	SH	DEFINED	17
ALLIANT ENERGY CORP	COM	018802108	92	2916	SH	DEFINED	9
ALLIANT TECHSYSTEMS INC	COM	018804104	658	8522	SH	DEFINED	18
ALLIANT TECHSYSTEMS INC	COM	018804104	2	20	SH	DEFINED	6
ALLIANT TECHSYSTEMS INC	COM	018804104	271	3508	SH	DEFINED	21
ALLIANT TECHSYSTEMS INC	COM	018804104	29	370	SH	DEFINED	2
ALLIANT TECHSYSTEMS INC	COM	018804104	18686	242142	SH	DEFINED	20
ALLIANZ AKTIENGESELLSCHAFT	SP ADR 1/10 SH	018805101	4	251	SH	DEFINED	18
ALLIANZ AKTIENGESELLSCHAFT	SP ADR 1/10 SH	018805101	407	24404	SH	DEFINED	21
ALLIANZ AKTIENGESELLSCHAFT	SP ADR 1/10 SH	018805101	13216	791861	SH	DEFINED	6
ALLIED CAP CORP NEW	COM	01903Q108	518	16933	SH	DEFINED	18
ALLIED CAP CORP NEW	COM	01903Q108	40	1300	SH	DEFINED	11
ALLIED CAP CORP NEW	COM	01903Q108	43	1400	SH	DEFINED	2
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	95	2000	SH	DEFINED	17
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	185	3905	SH	DEFINED	7
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	313	6595	SH	DEFINED	18
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	2204	46430	SH	DEFINED	6
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	71	1500	SH	DEFINED	2
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	670	14104	SH	DEFINED	11
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	105	2215	SH	DEFINED	20
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	3	55	SH	DEFINED	5
ALLIED WASTE INDS INC	SDCV 4.250% 4/1	019589AD2	13588	14850000	PRN	DEFINED	20
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	12	1000	SH	DEFINED	4
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	24	2000	SH	DEFINED	18
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	4234	345920	SH	DEFINED	3
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	1025	83770	SH	DEFINED	20
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	497	40573	SH	DEFINED	19
ALLIED WASTE INDS INC	SDCV 4.250% 4/1	019589AD2	549	600000	PRN	DEFINED	21
ALLIED WASTE INDS INC	PFD CV D 6.25%	019589704	625	2500	SH	DEFINED	7
ALLION HEALTHCARE INC	COM	019615103	148	10900	SH	DEFINED	3
ALLOS THERAPEUTICS INC	COM	019777101	11	3133	SH	DEFINED	3
ALLSCRIPTS HEALTHCARE SOLUTI	COM	01988P108	39	2115	SH	DEFINED	18

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

ALLSCRIPTS HEALTHCARE SOLUTI	COM	01988P108	3115	170100	SH	DEFINED	20
ALLSTATE CORP	COM	020002101	672	12894	SH	DEFINED	17
ALLSTATE CORP	COM	020002101	515	9879	SH	DEFINED	21
ALLSTATE CORP	COM	020002101	4651	89259	SH	DEFINED	23
ALLSTATE CORP	COM	020002101	7165	137507	SH	DEFINED	19
ALLSTATE CORP	COM	020002101	3359	64450	SH	DEFINED	6
ALLSTATE CORP	COM	020002101	4189	80390	SH	DEFINED	11
ALLSTATE CORP	COM	020002101	502	9638	SH	DEFINED	20
ALLSTATE CORP	COM	020002101	3773	72409	SH	DEFINED	18
ALLSTATE CORP	COM	020002101	5568	106853	SH	DEFINED	5
ALLSTATE CORP	COM	020002101	83	1588	SH	DEFINED	1
ALLSTATE CORP	COM	020002101	309	5932	SH	DEFINED	2
ALLSTATE CORP	COM	020002101	83	1588	SH	DEFINED	9
ALLSTATE CORP	COM	020002101	4257	81700	SH	DEFINED	3
ALLTEL CORP	COM	020039103	11655	180000	SH	DEFINED	8
ALLTEL CORP	PF D C CV \$2.06	020039509	38	100	SH	DEFINED	11
ALLTEL CORP	COM	020039103	67923	1049000	SH	DEFINED	18
ALLTEL CORP	COM	020039103	83	1277	SH	DEFINED	4
ALLTEL CORP	COM	020039103	2817	43513	SH	DEFINED	5
ALLTEL CORP	COM	020039103	556	8587	SH	DEFINED	2
ALLTEL CORP	COM	020039103	136094	2101840	SH	DEFINED	20
ALLTEL CORP	COM	020039103	78	1206	SH	DEFINED	9
ALLTEL CORP	COM	020039103	6	100	SH	DEFINED	6
ALLTEL CORP	COM	020039103	440	6800	SH	DEFINED	3
ALLTEL CORP	COM	020039103	4648	71790	SH	DEFINED	19
ALLTEL CORP	COM	020039103	127301	1966033	SH	DEFINED	21
ALLTEL CORP	COM	020039103	4381	67666	SH	DEFINED	11
ALLTEL CORP	COM	020039103	14587	225286	SH	DEFINED	17
ALNYLAM PHARMACEUTICALS INC	COM	02043Q107	34	1950	SH	DEFINED	18
ALON USA ENERGY INC	COM	020520102	22414	910410	SH	DEFINED	3
ALON USA ENERGY INC	COM	020520102	16	650	SH	DEFINED	11
ALPHARMA INC	CL A	020813101	1567	58445	SH	DEFINED	19
ALPHARMA INC	CL A	020813101	41981	1565281	SH	DEFINED	3
ALTERA CORP	COM	021441100	817	39604	SH	DEFINED	20
ALTERA CORP	COM	021441100	1372	66483	SH	DEFINED	19
ALTERA CORP	COM	021441100	31	1500	SH	DEFINED	17
ALTERA CORP	COM	021441100	1	55	SH	DEFINED	7
ALTRIA GROUP INC	COM	02209S103	35	500	SH	DEFINED	7
ALTRIA GROUP INC	COM	02209S103	143331	2022729	SH	DEFINED	18
ALTRIA GROUP INC	COM	02209S103	6625	93490	SH	DEFINED	22
ALTRIA GROUP INC	COM	02209S103	88	1240	SH	DEFINED	9
ALTRIA GROUP INC	COM	02209S103	885	12494	SH	DEFINED	1
ALTRIA GROUP INC	COM	02209S103	1726	24352	SH	DEFINED	5
ALTRIA GROUP INC	COM	02209S103	34057	480624	SH	DEFINED	3
ALTRIA GROUP INC	COM	02209S103	67136	947444	SH	DEFINED	20
ALTRIA GROUP INC	COM	02209S103	3402	48016	SH	DEFINED	2
ALTRIA GROUP INC	COM	02209S103	10770	151991	SH	DEFINED	17
ALTRIA GROUP INC	COM	02209S103	2377	33538	SH	DEFINED	11
ALTRIA GROUP INC	COM	02209S103	33728	475977	SH	DEFINED	19
ALTRIA GROUP INC	COM	02209S103	21977	310146	SH	DEFINED	6
ALTRIA GROUP INC	COM	02209S103	4653	65667	SH	DEFINED	23
ALTRIA GROUP INC	COM	02209S103	230105	3247318	SH	DEFINED	21
ALTRIA GROUP INC	COM	02209S103	28344	400000	SH	DEFINED	8
AMAZON COM INC	COM	023135106	2853	78113	SH	DEFINED	19
AMAZON COM INC	COM	023135106	18	500	SH	DEFINED	7
AMAZON COM INC	COM	023135106	36	986	SH	DEFINED	5
AMAZON COM INC	COM	023135106	320546	8774861	SH	DEFINED	18
AMAZON COM INC	COM	023135106	232	6350	SH	DEFINED	6
AMAZON COM INC	COM	023135106	353053	9664749	SH	DEFINED	20
AMAZON COM INC	COM	023135106	244617	6700000	SH	DEFINED	13
AMAZON COM INC	COM	023135106	1774	48550	SH	DEFINED	11
AMAZON COM INC	COM	023135106	24	645	SH	DEFINED	2

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

AMAZON COM INC	COM	023135106	300599	8233328	SH	DEFINED	10
AMAZON COM INC	COM	023135106	99	2700	SH	DEFINED	17
AMAZON COM INC	COM	023135106	2153131	58973725	SH	DEFINED	8
AMAZON COM INC	COM	023135106	11	300	SH	DEFINED	9
AMAZON COM INC	COM	023135106	3654	100036	SH	DEFINED	21
AMAZON COM INC	COM	023135106	14000	25000	CALL	DEFINED	13
AMB PROPERTY CORP	COM	00163T109	212	3900	SH	DEFINED	11
AMB PROPERTY CORP	COM	00163T109	18148	334400	SH	DEFINED	20
AMB PROPERTY CORP	COM	00163T109	39	717	SH	DEFINED	2
AMB PROPERTY CORP	COM	00163T109	2283	42070	SH	DEFINED	3
AMB PROPERTY CORP	COM	00163T109	16	300	SH	DEFINED	18
AMB PROPERTY CORP	COM	00163T109	1906	35120	SH	DEFINED	19
AMBAC FINL GROUP INC	COM	023139108	157226	1975200	SH	DEFINED	8
AMBAC FINL GROUP INC	COM	023139108	909	11415	SH	DEFINED	6
AMBAC FINL GROUP INC	COM	023139108	17	216	SH	DEFINED	2
AMBAC FINL GROUP INC	COM	023139108	6835	85865	SH	DEFINED	5
AMBAC FINL GROUP INC	COM	023139108	108153	1358712	SH	DEFINED	18
AMBAC FINL GROUP INC	COM	023139108	1097	13776	SH	DEFINED	17
AMBAC FINL GROUP INC	COM	023139108	73997	929609	SH	DEFINED	20
AMBAC FINL GROUP INC	COM	023139108	2606	32737	SH	DEFINED	19
AMBAC FINL GROUP INC	COM	023139108	270	3392	SH	DEFINED	11
AMBAC FINL GROUP INC	COM	023139108	4754	59721	SH	DEFINED	21
AMBASSADORS GROUP INC	COM	023177108	1266	49840	SH	DEFINED	3
AMBASSADORS GROUP INC	COM	023177108	17	655	SH	DEFINED	19
AMCORE FINL INC	COM	023912108	2786	88100	SH	DEFINED	18
AMCORE FINL INC	COM	023912108	5720	180905	SH	DEFINED	20
AMDOCS LTD	ORD	G02602103	2051	57215	SH	DEFINED	17
AMDOCS LTD	ORD	G02602103	131760	3691591	SH	DEFINED	6
AMDOCS LTD	ORD	G02602103	530	14705	SH	DEFINED	5
AMDOCS LTD	ORD	G02602103	5	125	SH	DEFINED	9
AMDOCS LTD	ORD	G02602103	2	55	SH	DEFINED	7
AMDOCS LTD	ORD	G02602103	42	1175	SH	DEFINED	11
AMDOCS LTD	ORD	G02602103	1658	45991	SH	DEFINED	20
AMDOCS LTD	ORD	G02602103	1590	44100	SH	DEFINED	19
AMDOCS LTD	ORD	G02602103	5947	164908	SH	DEFINED	3
AMDOCS LTD	ORD	G02602103	62698	1738700	SH	DEFINED	8
AMEDISYS INC	COM	023436108	17199	494922	SH	DEFINED	3
AMEDISYS INC	COM	023436108	2509	72200	SH	DEFINED	20
AMEDISYS INC	COM	023436108	711	20472	SH	DEFINED	19
AMERADA HESS CORP	COM	023551104	541	3800	SH	DEFINED	21
AMERADA HESS CORP	COM	023551104	10338	72600	SH	DEFINED	3
AMERADA HESS CORP	COM	023551104	2109	14810	SH	DEFINED	19
AMERADA HESS CORP	COM	023551104	889	6240	SH	DEFINED	6
AMERADA HESS CORP	COM	023551104	77	540	SH	DEFINED	20
AMERADA HESS CORP	COM	023551104	349	2450	SH	DEFINED	17
AMERADA HESS CORP	COM	023551104	271	1906	SH	DEFINED	9
AMERADA HESS CORP	COM	023551104	748	5250	SH	DEFINED	22
AMERADA HESS CORP	COM	023551104	928	6516	SH	DEFINED	18
AMERCO	COM	023586100	11607	117278	SH	DEFINED	3
AMEREN CORP	COM	023608102	38266	768085	SH	DEFINED	18
AMEREN CORP	COM	023608102	53	1061	SH	DEFINED	2
AMEREN CORP	COM	023608102	78	1562	SH	DEFINED	5
AMEREN CORP	COM	023608102	2210	44350	SH	DEFINED	19
AMEREN CORP	COM	023608102	2220	44562	SH	DEFINED	9
AMEREN CORP	COM	023608102	338	6790	SH	DEFINED	17
AMEREN CORP	COM	023608102	178	3569	SH	DEFINED	11
AMEREN CORP	COM	023608102	14058	282166	SH	DEFINED	20
AMEREN CORP	COM	023608102	767	15390	SH	DEFINED	6
AMERICA FIRST APT INV INC	COM	02363X104	1	62	SH	DEFINED	9
AMERICA FIRST APT INV INC	COM	02363X104	2	120	SH	DEFINED	18
AMERICA FIRST TAX EX IVS L P	BEN UNIT CTF	02364V107	2	250	SH	DEFINED	9
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	176	5139	SH	DEFINED	9

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

AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	82	2400	SH	DEFINED	5
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	471	13750	SH	DEFINED	2
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	388	11325	SH	DEFINED	18
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	171	5000	SH	DEFINED	3
AMERICA SVC GROUP INC	COM	02364L109	1707	131030	SH	DEFINED	6
AMERICA SVC GROUP INC	COM	02364L109	13	1010	SH	DEFINED	19
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	25836	1508210	SH	DEFINED	6
AMERICAN BILTRITE INC	COM	024591109	25	2200	SH	DEFINED	11
AMERICAN BILTRITE INC	COM	024591109	369	32178	SH	DEFINED	18
AMERICAN CAMPUS CMNTYS INC	COM	024835100	389	15000	SH	DEFINED	3
AMERICAN CAPITAL STRATEGIES	COM	024937104	5	150	SH	DEFINED	9
AMERICAN CAPITAL STRATEGIES	COM	024937104	53	1500	SH	DEFINED	2
AMERICAN CAPITAL STRATEGIES	COM	024937104	112	3175	SH	DEFINED	11
AMERICAN CAPITAL STRATEGIES	COM	024937104	14	400	SH	DEFINED	19
AMERICAN CAPITAL STRATEGIES	COM	024937104	15	420	SH	DEFINED	6
AMERICAN DENTAL PARTNERS	COM	025353103	265	19616	SH	DEFINED	3
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	38682	1295447	SH	DEFINED	3
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	3868	129522	SH	DEFINED	19
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	288	9655	SH	DEFINED	18
AMERICAN ELEC PWR INC	COM	025537101	15	455	SH	DEFINED	11
AMERICAN ELEC PWR INC	COM	025537101	16564	486889	SH	DEFINED	3
AMERICAN ELEC PWR INC	COM	025537101	1143	33590	SH	DEFINED	6
AMERICAN ELEC PWR INC	COM	025537101	1386	40728	SH	DEFINED	18
AMERICAN ELEC PWR INC	COM	025537101	132	3884	SH	DEFINED	2
AMERICAN ELEC PWR INC	COM	025537101	5833	171465	SH	DEFINED	22
AMERICAN ELEC PWR INC	COM	025537101	14	410	SH	DEFINED	9
AMERICAN ELEC PWR INC	COM	025537101	6610	194283	SH	DEFINED	19
AMERICAN ELEC PWR INC	COM	025537101	172	5050	SH	DEFINED	17
AMERICAN ELEC PWR INC	COM	025537101	225	6600	SH	DEFINED	21
AMERICAN ELEC PWR INC	COM	025537101	272	7988	SH	DEFINED	5
AMERICAN ELEC PWR INC	COM	025537101	2894	85082	SH	DEFINED	23
AMERICAN EQTY INVT LIFE HLD	COM	025676206	8732	608900	SH	DEFINED	6
AMERICAN EQTY INVT LIFE HLD	COM	025676206	3	199	SH	DEFINED	19
AMERICAN EQTY INVT LIFE HLD	COM	025676206	1451	101200	SH	DEFINED	1
AMERICAN EXPRESS CO	COM	025816109	139	2640	SH	DEFINED	9
AMERICAN EXPRESS CO	COM	025816109	7266	138271	SH	DEFINED	3
AMERICAN EXPRESS CO	COM	025816109	564	10732	SH	DEFINED	5
AMERICAN EXPRESS CO	COM	025816109	638	12134	SH	DEFINED	1
AMERICAN EXPRESS CO	COM	025816109	354987	6755230	SH	DEFINED	18
AMERICAN EXPRESS CO	COM	025816109	184672	3514214	SH	DEFINED	20
AMERICAN EXPRESS CO	COM	025816109	186	3535	SH	DEFINED	7
AMERICAN EXPRESS CO	COM	025816109	28058	534313	SH	DEFINED	17
AMERICAN EXPRESS CO	COM	025816109	489	9309	SH	DEFINED	11
AMERICAN EXPRESS CO	COM	025816109	165310	3145768	SH	DEFINED	21
AMERICAN EXPRESS CO	COM	025816109	16197	308228	SH	DEFINED	19
AMERICAN EXPRESS CO	COM	025816109	557	10600	SH	DEFINED	4
AMERICAN EXPRESS CO	COM	025816109	3372	64162	SH	DEFINED	2
AMERICAN FINL GROUP INC OHIO	COM	025932104	1223	29401	SH	DEFINED	19
AMERICAN FINL GROUP INC OHIO	COM	025932104	18645	448083	SH	DEFINED	3
AMERICAN FINL GROUP INC OHIO	COM	025932104	52909	1271550	SH	DEFINED	6
AMERICAN FINL GROUP INC OHIO	COM	025932104	83	2000	SH	DEFINED	11
AMERICAN FINL GROUP INC OHIO	COM	025932104	21	500	SH	DEFINED	2
AMERICAN FINL GROUP INC OHIO	COM	025932104	125	3000	SH	DEFINED	18
AMERICAN FINL RLTY TR	COM	02607P305	9	750	SH	DEFINED	11
AMERICAN FINL RLTY TR	COM	02607P305	25	2150	SH	DEFINED	2
AMERICAN FINL RLTY TR	COM	02607P305	3	295	SH	DEFINED	9
AMERICAN FINL RLTY TR	COM	02607P305	2680	230000	SH	DEFINED	20
AMERICAN GREETINGS CORP	CL A	026375105	9	400	SH	DEFINED	19
AMERICAN GREETINGS CORP	CL A	026375105	169	7800	SH	DEFINED	20
AMERICAN GREETINGS CORP	CL A	026375105	9	400	SH	DEFINED	18
AMERICAN GREETINGS CORP	CL A	026375105	24	1100	SH	DEFINED	11
AMERICAN GREETINGS CORP	CL A	026375105	38843	1796625	SH	DEFINED	6

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

AMERICAN HOME MTG INVT CORP	COM		02660R107	12	385	SH	DEFINED	19
AMERICAN INCOME FD INC	COM		02672T109	0	21	SH	DEFINED	18
AMERICAN INTL GROUP INC	COM		026874107	278720	4217275	SH	DEFINED	8
AMERICAN INTL GROUP INC	COM		026874107	6658	100740	SH	DEFINED	7
AMERICAN INTL GROUP INC	COM		026874107	3438	52019	SH	DEFINED	2
AMERICAN INTL GROUP INC	COM		026874107	3748	56710	SH	DEFINED	1
AMERICAN INTL GROUP INC	COM		026874107	40041	605850	SH	DEFINED	3
AMERICAN INTL GROUP INC	COM		026874107	22761	344400	SH	DEFINED	10
AMERICAN INTL GROUP INC	COM		026874107	2472	37401	SH	DEFINED	9
AMERICAN INTL GROUP INC	DBCV	11/0	026874AP2	3050	3050000	PRN	DEFINED	21
AMERICAN INTL GROUP INC	COM		026874107	377947	5718681	SH	DEFINED	20
AMERICAN INTL GROUP INC	COM		026874107	778	11777	SH	DEFINED	11
AMERICAN INTL GROUP INC	COM		026874107	178333	2698337	SH	DEFINED	21
AMERICAN INTL GROUP INC	COM		026874107	40564	613770	SH	DEFINED	19
AMERICAN INTL GROUP INC	COM		026874107	7892	119413	SH	DEFINED	5
AMERICAN INTL GROUP INC	COM		026874107	12980	196400	SH	DEFINED	4
AMERICAN INTL GROUP INC	COM		026874107	4231	64014	SH	DEFINED	22
AMERICAN INTL GROUP INC	COM		026874107	58697	888129	SH	DEFINED	6
AMERICAN INTL GROUP INC	COM		026874107	1030210	15587980	SH	DEFINED	18
AMERICAN INTL GROUP INC	COM		026874107	24915	377541	SH	DEFINED	17
AMERICAN INTL GROUP INC	COM		026874107	3350	2500	CALL	DEFINED	13
AMERICAN LD LEASE INC	COM		027118108	3275	119743	SH	DEFINED	20
AMERICAN LD LEASE INC	COM		027118108	1559	57000	SH	DEFINED	18
AMERICAN NATL BANKSHARES INC	COM		027745108	1759	74882	SH	DEFINED	6
AMERICAN NATL INS CO	COM		028591105	168	1500	SH	DEFINED	18
AMERICAN NATL INS CO	COM		028591105	7039	62804	SH	DEFINED	6
AMERICAN PHARMACEUTICALS PTN	COM		02886P109	184	6460	SH	DEFINED	5
AMERICAN PHYSICIANS CAPITAL	COM		028884104	963	20070	SH	DEFINED	3
AMERICAN PHYSICIANS CAPITAL	COM		028884104	889	18526	SH	DEFINED	19
AMERICAN PWR CONVERSION CORP	COM		029066107	44	1900	SH	DEFINED	11
AMERICAN PWR CONVERSION CORP	COM		029066107	782	33833	SH	DEFINED	19
AMERICAN PWR CONVERSION CORP	COM		029066107	43411	1878430	SH	DEFINED	20
AMERICAN PWR CONVERSION CORP	COM		029066107	3767	163000	SH	DEFINED	7
AMERICAN PWR CONVERSION CORP	COM		029066107	82	3550	SH	DEFINED	5
AMERICAN PWR CONVERSION CORP	COM		029066107	33884	1466189	SH	DEFINED	18
AMERICAN PWR CONVERSION CORP	COM		029066107	76	3300	SH	DEFINED	2
AMERICAN REPROGRAPHICS CO	COM		029263100	12	350	SH	DEFINED	11
AMERICAN SAFETY INS HLDGS LT	ORD		G02995101	30	1800	SH	DEFINED	6
AMERICAN SCIENCE & ENGR INC	COM		029429107	1027	11000	SH	DEFINED	19
AMERICAN SCIENCE & ENGR INC	COM		029429107	3122	33430	SH	DEFINED	3
AMERICAN SELECT PORTFOLIO IN	COM		029570108	0	17	SH	DEFINED	18
AMERICAN STD COS INC DEL	COM		029712106	3	65	SH	DEFINED	2
AMERICAN STD COS INC DEL	COM		029712106	66	1541	SH	DEFINED	5
AMERICAN STD COS INC DEL	COM		029712106	1177	27455	SH	DEFINED	18
AMERICAN STD COS INC DEL	COM		029712106	86	2000	SH	DEFINED	21
AMERICAN STD COS INC DEL	COM		029712106	1414	32981	SH	DEFINED	19
AMERICAN STD COS INC DEL	COM		029712106	3	65	SH	DEFINED	11
AMERICAN STD COS INC DEL	COM		029712106	2	55	SH	DEFINED	7
AMERICAN STS WTR CO	COM		029899101	68	1825	SH	DEFINED	2
AMERICAN TOWER CORP	CL A		029912201	70521	2325875	SH	DEFINED	21
AMERICAN TOWER CORP	NOTE	5.000% 2/1	029912AF9	5775	5775000	PRN	DEFINED	21
AMERICAN TOWER CORP	CL A		029912201	20166	665114	SH	DEFINED	20
AMERICAN TOWER CORP	NOTE	5.000% 2/1	029912AF9	325	325000	PRN	DEFINED	20
AMERICAN TOWER CORP	CL A		029912201	1091	35972	SH	DEFINED	11
AMERICAN TOWER CORP	CL A		029912201	2638	87003	SH	DEFINED	18
AMERICAN TOWER CORP	CL A		029912201	323	10643	SH	DEFINED	5
AMERICAN VANGUARD CORP	COM		030371108	86	2800	SH	DEFINED	3
AMERICAN WOODMARK CORP	COM		030506109	28	800	SH	DEFINED	11
AMERICANWEST BANCORPORATION	COM		03058P109	1324	50000	SH	DEFINED	1
AMERICANWEST BANCORPORATION	COM		03058P109	381	14400	SH	DEFINED	3
AMERICANWEST BANCORPORATION	COM		03058P109	17	655	SH	DEFINED	19
AMERICAS CAR MART INC	COM		03062T105	10551	490718	SH	DEFINED	6

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

AMERICAS CAR MART INC	COM	03062T105	10	442	SH	DEFINED	19
AMERICREDIT CORP	COM	03060R101	2415	78590	SH	DEFINED	3
AMERICREDIT CORP	COM	03060R101	84040	2734800	SH	DEFINED	13
AMERICREDIT CORP	COM	03060R101	42	1380	SH	DEFINED	6
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	75	2500	SH	DEFINED	5
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	223	7438	SH	DEFINED	9
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	48	1600	SH	DEFINED	17
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	180	6000	SH	DEFINED	18
AMERIGROUP CORP	COM	03073T102	493	23417	SH	DEFINED	21
AMERIGROUP CORP	COM	03073T102	4672	222075	SH	DEFINED	20
AMERIGROUP CORP	COM	03073T102	3008	142946	SH	DEFINED	18
AMERIGROUP CORP	COM	03073T102	471	22400	SH	DEFINED	6
AMERIPRISE FINL INC	COM	03076C106	32	707	SH	DEFINED	7
AMERIPRISE FINL INC	COM	03076C106	86	1907	SH	DEFINED	5
AMERIPRISE FINL INC	COM	03076C106	167	3700	SH	DEFINED	3
AMERIPRISE FINL INC	COM	03076C106	60	1326	SH	DEFINED	11
AMERIPRISE FINL INC	COM	03076C106	1207	26779	SH	DEFINED	21
AMERIPRISE FINL INC	COM	03076C106	2509	55674	SH	DEFINED	19
AMERIPRISE FINL INC	COM	03076C106	18331	406812	SH	DEFINED	20
AMERIPRISE FINL INC	COM	03076C106	1818	40425	SH	DEFINED	17
AMERIPRISE FINL INC	COM	03076C106	37923	841605	SH	DEFINED	18
AMERIPRISE FINL INC	COM	03076C106	18	398	SH	DEFINED	9
AMERIPRISE FINL INC	COM	03076C106	561	12453	SH	DEFINED	2
AMERIPRISE FINL INC	COM	03076C106	1230	27300	SH	DEFINED	6
AMERIPRISE FINL INC	COM	03076C106	90	2000	SH	DEFINED	4
AMERIS BANCORP	COM	03076K108	3265	140389	SH	DEFINED	6
AMERISAFE INC	COM	03071H100	1680	140000	SH	DEFINED	20
AMERISOURCEBERGEN CORP	COM	03073E105	2214	45874	SH	DEFINED	18
AMERISOURCEBERGEN CORP	COM	03073E105	3240	67116	SH	DEFINED	23
AMERISOURCEBERGEN CORP	COM	03073E105	4106	85066	SH	DEFINED	19
AMERISOURCEBERGEN CORP	COM	03073E105	905	18740	SH	DEFINED	6
AMERISOURCEBERGEN CORP	COM	03073E105	10504	217617	SH	DEFINED	3
AMERISOURCEBERGEN CORP	COM	03073E105	1333	27609	SH	DEFINED	20
AMERISOURCEBERGEN CORP	COM	03073E105	1021	21160	SH	DEFINED	17
AMERISOURCEBERGEN CORP	COM	03073E105	3772	78142	SH	DEFINED	22
AMERISTAR CASINOS INC	COM	03070Q101	44	1700	SH	DEFINED	5
AMERISTAR CASINOS INC	COM	03070Q101	542	21000	SH	DEFINED	11
AMERISTAR CASINOS INC	COM	03070Q101	26562	1029930	SH	DEFINED	3
AMERN STRATEGIC INCOME PTFL	COM	030099105	5	424	SH	DEFINED	18
AMERON INTL INC	COM	030710107	146	2000	SH	DEFINED	18
AMERON INTL INC	COM	030710107	9949	135860	SH	DEFINED	6
AMERON INTL INC	COM	030710107	37	500	SH	DEFINED	11
AMERON INTL INC	COM	030710107	3186	43500	SH	DEFINED	21
AMERUS GROUP CO	COM	03072M108	1506	25000	SH	DEFINED	1
AMERUS GROUP CO	COM	03072M108	20	328	SH	DEFINED	19
AMERUS GROUP CO	COM	03072M108	58739	975086	SH	DEFINED	6
AMERUS GROUP CO	COM	03072M108	37	606	SH	DEFINED	9
AMETEK INC NEW	COM	031100100	18	400	SH	DEFINED	19
AMETEK INC NEW	COM	031100100	135	3000	SH	DEFINED	18
AMETEK INC NEW	COM	031100100	59	1309	SH	DEFINED	17
AMGEN INC	NOTE	3/0 031162AL4	25331	33775000	PRN	DEFINED	21
AMGEN INC	COM	031162100	5336	73344	SH	DEFINED	2
AMGEN INC	COM	031162100	25877	355697	SH	DEFINED	17
AMGEN INC	COM	031162100	24206	332729	SH	DEFINED	1
AMGEN INC	COM	031162100	12919	177575	SH	DEFINED	3
AMGEN INC	NOTE	3/0 031162AL4	2925	3900000	PRN	DEFINED	20
AMGEN INC	COM	031162100	1083	14883	SH	DEFINED	11
AMGEN INC	COM	031162100	1030814	14169262	SH	DEFINED	20
AMGEN INC	COM	031162100	19503	268076	SH	DEFINED	19
AMGEN INC	COM	031162100	146728	2016881	SH	DEFINED	21
AMGEN INC	COM	031162100	977117	13431161	SH	DEFINED	18
AMGEN INC	COM	031162100	7640	105020	SH	DEFINED	5

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

AMGEN INC	COM	031162100	309	4250	SH	DEFINED	7
AMGEN INC	COM	031162100	222	3047	SH	DEFINED	9
AMGEN INC	COM	031162100	86	1188	SH	DEFINED	4
AMIS HLDGS INC	COM	031538101	16	1800	SH	DEFINED	19
AMKOR TECHNOLOGY INC	COM	031652100	2345	271370	SH	DEFINED	3
AMKOR TECHNOLOGY INC	COM	031652100	18	2090	SH	DEFINED	19
AMKOR TECHNOLOGY INC	NOTE 5.000% 3/1	031652AH3	9628	9800000	PRN	DEFINED	21
AMKOR TECHNOLOGY INC	NOTE 5.000% 3/1	031652AH3	11151	11350000	PRN	DEFINED	20
AMN HEALTHCARE SERVICES INC	COM	001744101	7641	408190	SH	DEFINED	3
AMPAL AMERN ISRAEL CORP	PFD CV 6.50%	032015307	29	2228	SH	DEFINED	2
AMPAL AMERN ISRAEL CORP	PFD CV 6.50%	032015307	13	990	SH	DEFINED	17
AMPHENOL CORP NEW	CL A	032095101	427	8175	SH	DEFINED	11
AMPHENOL CORP NEW	CL A	032095101	26	500	SH	DEFINED	19
AMPHENOL CORP NEW	CL A	032095101	10	195	SH	DEFINED	18
AMPHENOL CORP NEW	CL A	032095101	273	5225	SH	DEFINED	21
AMR CORP	COM	001765106	1409	52100	SH	DEFINED	21
AMR CORP	COM	001765106	108	4000	SH	DEFINED	9
AMR CORP	COM	001765106	2883	106570	SH	DEFINED	3
AMR CORP	COM	001765106	175825	6500000	SH	DEFINED	13
AMSOUTH BANCORPORATION	COM	032165102	944	34882	SH	DEFINED	6
AMSOUTH BANCORPORATION	COM	032165102	317	11715	SH	DEFINED	17
AMSOUTH BANCORPORATION	COM	032165102	50	1830	SH	DEFINED	11
AMSOUTH BANCORPORATION	COM	032165102	1114	41200	SH	DEFINED	9
AMSOUTH BANCORPORATION	COM	032165102	32	1200	SH	DEFINED	18
AMSOUTH BANCORPORATION	COM	032165102	19	700	SH	DEFINED	5
AMSOUTH BANCORPORATION	COM	032165102	1730	63942	SH	DEFINED	19
AMSOUTH BANCORPORATION	COM	032165102	2232	82528	SH	DEFINED	20
AMSURG CORP	COM	03232P405	8	350	SH	DEFINED	5
AMVESCAP PLC	SPONSORED ADR	03235E100	26709	1450152	SH	DEFINED	6
AMVESCAP PLC	SPONSORED ADR	03235E100	2	85	SH	DEFINED	7
AMVESCAP PLC	SPONSORED ADR	03235E100	0	18	SH	DEFINED	18
AMVESCAP PLC	SPONSORED ADR	03235E100	1179	62815	SH	DEFINED	17
AMYLIN PHARMACEUTICALS INC	COM	032346108	7841	160180	SH	DEFINED	3
AMYLIN PHARMACEUTICALS INC	COM	032346108	31818	650000	SH	DEFINED	13
AMYLIN PHARMACEUTICALS INC	COM	032346108	31878	651235	SH	DEFINED	8
AMYLIN PHARMACEUTICALS INC	COM	032346108	29	600	SH	DEFINED	19
ANADARKO PETE CORP	COM	032511107	955240	9456882	SH	DEFINED	20
ANADARKO PETE CORP	COM	032511107	280	2773	SH	DEFINED	5
ANADARKO PETE CORP	COM	032511107	470906	4661978	SH	DEFINED	18
ANADARKO PETE CORP	COM	032511107	220	2175	SH	DEFINED	11
ANADARKO PETE CORP	COM	032511107	12483	123895	SH	DEFINED	17
ANADARKO PETE CORP	COM	032511107	6768	67000	SH	DEFINED	8
ANADARKO PETE CORP	COM	032511107	1811	17924	SH	DEFINED	2
ANADARKO PETE CORP	COM	032511107	17	170	SH	DEFINED	9
ANADARKO PETE CORP	COM	032511107	8650	85633	SH	DEFINED	1
ANADARKO PETE CORP	COM	032511107	10587	104808	SH	DEFINED	3
ANADARKO PETE CORP	COM	032511107	5921	58614	SH	DEFINED	6
ANADARKO PETE CORP	COM	032511107	7423	73491	SH	DEFINED	19
ANADARKO PETE CORP	COM	032511107	12336	122131	SH	DEFINED	21
ANADARKO PETE CORP	COM	032511107	3	30	SH	DEFINED	7
ANADIGICS INC	COM	032515108	2972	376140	SH	DEFINED	3
ANADIGICS INC	COM	032515108	17	2100	SH	DEFINED	11
ANADYS PHARMACEUTICALS INC	COM	03252Q408	32	2000	SH	DEFINED	11
ANADYS PHARMACEUTICALS INC	COM	03252Q408	3453	214312	SH	DEFINED	3
ANALOG DEVICES INC	COM	032654105	2540	66329	SH	DEFINED	17
ANALOG DEVICES INC	COM	032654105	6152	160660	SH	DEFINED	3
ANALOG DEVICES INC	COM	032654105	134	3500	SH	DEFINED	5
ANALOG DEVICES INC	COM	032654105	1047	27350	SH	DEFINED	20
ANALOG DEVICES INC	COM	032654105	768	20065	SH	DEFINED	21
ANALOG DEVICES INC	COM	032654105	36	939	SH	DEFINED	11
ANALOG DEVICES INC	COM	032654105	2598	67849	SH	DEFINED	19
ANALOG DEVICES INC	COM	032654105	161	4198	SH	DEFINED	2

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

ANALOG DEVICES INC	COM	032654105	18	480	SH	DEFINED	18
ANALOGIC CORP	COM PAR \$0.05	032657207	3	50	SH	DEFINED	2
ANALOGIC CORP	COM PAR \$0.05	032657207	2324	35100	SH	DEFINED	3
ANALOGIC CORP	COM PAR \$0.05	032657207	20	300	SH	DEFINED	11
ANALOGIC CORP	COM PAR \$0.05	032657207	10	150	SH	DEFINED	5
ANCHOR BANCORP WIS INC	COM	032839102	14228	469423	SH	DEFINED	6
ANCHOR BANCORP WIS INC	COM	032839102	71	2355	SH	DEFINED	2
ANDERSONS INC	COM	034164103	5503	70340	SH	DEFINED	6
ANDERSONS INC	COM	034164103	235	3000	SH	DEFINED	3
ANDREW CORP	COM	034425108	3567	290483	SH	DEFINED	19
ANDREW CORP	COM	034425108	14120	1149840	SH	DEFINED	3
ANDREW CORP	COM	034425108	64	5200	SH	DEFINED	6
ANDREW CORP	COM	034425108	7	600	SH	DEFINED	11
ANDRX CORP DEL	ANDRX GROUP	034553107	3649	153700	SH	DEFINED	20
ANDRX CORP DEL	ANDRX GROUP	034553107	6759	284700	SH	DEFINED	21
ANDRX CORP DEL	ANDRX GROUP	034553107	560	23600	SH	DEFINED	18
ANDRX CORP DEL	ANDRX GROUP	034553107	2	100	SH	DEFINED	9
ANGIODYNAMICS INC	COM	03475V101	2712	90230	SH	DEFINED	3
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	18284	1235374	SH	DEFINED	3
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	7740	525000	SH	DEFINED	7
ANGLO AMERN PLC	ADR	03485P102	19850	1046845	SH	DEFINED	6
ANGLO AMERN PLC	ADR	03485P102	918	46900	SH	DEFINED	11
ANGLO AMERN PLC	ADR	03485P102	86	4400	SH	DEFINED	2
ANGLO AMERN PLC	ADR	03485P102	1015	52800	SH	DEFINED	17
ANGLO AMERN PLC	ADR	03485P102	28	1452	SH	DEFINED	18
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	16	293	SH	DEFINED	18
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	54	1000	SH	DEFINED	2
ANHEUSER BUSCH COS INC	COM	035229103	3611	84439	SH	DEFINED	3
ANHEUSER BUSCH COS INC	COM	035229103	26879	628450	SH	DEFINED	6
ANHEUSER BUSCH COS INC	COM	035229103	648	15140	SH	DEFINED	7
ANHEUSER BUSCH COS INC	COM	035229103	2542	59426	SH	DEFINED	9
ANHEUSER BUSCH COS INC	COM	035229103	6406	149780	SH	DEFINED	2
ANHEUSER BUSCH COS INC	COM	035229103	10605	247946	SH	DEFINED	4
ANHEUSER BUSCH COS INC	COM	035229103	261	6100	SH	DEFINED	20
ANHEUSER BUSCH COS INC	COM	035229103	1470	34376	SH	DEFINED	21
ANHEUSER BUSCH COS INC	COM	035229103	487	11385	SH	DEFINED	11
ANHEUSER BUSCH COS INC	COM	035229103	13093	306124	SH	DEFINED	17
ANHEUSER BUSCH COS INC	COM	035229103	484	11307	SH	DEFINED	5
ANHEUSER BUSCH COS INC	COM	035229103	220	5135	SH	DEFINED	1
ANHEUSER BUSCH COS INC	COM	035229103	3226	75436	SH	DEFINED	18
ANHEUSER BUSCH COS INC	COM	035229103	6144	143653	SH	DEFINED	19
ANIXTER INTL INC	COM	035290105	2893	60558	SH	DEFINED	3
ANIXTER INTL INC	COM	035290105	67	1400	SH	DEFINED	2
ANIXTER INTL INC	COM	035290105	20	424	SH	DEFINED	19
ANIXTER INTL INC	COM	035290105	51	1069	SH	DEFINED	18
ANNALY MTG MGMT INC	COM	035710409	17626	1451854	SH	DEFINED	18
ANNALY MTG MGMT INC	COM	035710409	4	300	SH	DEFINED	9
ANNALY MTG MGMT INC	COM	035710409	31	2575	SH	DEFINED	11
ANNTAYLOR STORES CORP	COM	036115103	18	500	SH	DEFINED	9
ANNTAYLOR STORES CORP	COM	036115103	17	450	SH	DEFINED	11
ANNTAYLOR STORES CORP	COM	036115103	624	16950	SH	DEFINED	21
ANNTAYLOR STORES CORP	COM	036115103	3774	102590	SH	DEFINED	3
ANNTAYLOR STORES CORP	COM	036115103	36	970	SH	DEFINED	18
ANSOFT CORP	COM	036384105	838	20110	SH	DEFINED	3
ANTEON INTL CORP	COM	03674E108	265	4850	SH	DEFINED	1
ANTEON INTL CORP	COM	03674E108	25	452	SH	DEFINED	19
ANTHRACITE CAP INC	COM	037023108	14	1233	SH	DEFINED	19
AON CORP	COM	037389103	36977	890797	SH	DEFINED	6
AON CORP	COM	037389103	21473	517300	SH	DEFINED	21
AON CORP	COM	037389103	42	1000	SH	DEFINED	11
AON CORP	COM	037389103	3700	89134	SH	DEFINED	22
AON CORP	COM	037389103	358	8635	SH	DEFINED	17

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

AON CORP	COM	037389103	1355	32645	SH	DEFINED	18
AON CORP	COM	037389103	13754	331342	SH	DEFINED	20
AON CORP	COM	037389103	2584	62249	SH	DEFINED	23
AON CORP	COM	037389103	3461	83376	SH	DEFINED	19
AON CORP	COM	037389103	2057	49553	SH	DEFINED	3
AP PHARMA INC	COM	00202J104	734	367193	SH	DEFINED	18
AP PHARMA INC	COM	00202J104	1199	599500	SH	DEFINED	20
APACHE CORP	COM	037411105	811	12375	SH	DEFINED	1
APACHE CORP	COM	037411105	25868	394871	SH	DEFINED	17
APACHE CORP	COM	037411105	6354	97000	SH	DEFINED	8
APACHE CORP	COM	037411105	4718	72020	SH	DEFINED	5
APACHE CORP	COM	037411105	5173	78972	SH	DEFINED	18
APACHE CORP	COM	037411105	2366	36111	SH	DEFINED	6
APACHE CORP	COM	037411105	1592	24300	SH	DEFINED	20
APACHE CORP	COM	037411105	10394	158662	SH	DEFINED	3
APACHE CORP	COM	037411105	488	7450	SH	DEFINED	21
APACHE CORP	COM	037411105	5694	86919	SH	DEFINED	19
APACHE CORP	COM	037411105	1284	19603	SH	DEFINED	2
APACHE CORP	COM	037411105	3	43	SH	DEFINED	7
APACHE CORP	COM	037411105	219	3343	SH	DEFINED	11
APARTMENT INVT & MGMT CO	CL A	03748R101	345	7350	SH	DEFINED	5
APARTMENT INVT & MGMT CO	CL A	03748R101	21	450	SH	DEFINED	9
APARTMENT INVT & MGMT CO	CL A	03748R101	1754	37400	SH	DEFINED	20
APARTMENT INVT & MGMT CO	CL A	03748R101	838	17868	SH	DEFINED	19
APEX SILVER MINES LTD	ORD	G04074103	375	15780	SH	DEFINED	18
APEX SILVER MINES LTD	ORD	G04074103	962	40520	SH	DEFINED	20
APEX SILVER MINES LTD	ORD	G04074103	5026	211620	SH	DEFINED	21
APEX SILVER MINES LTD	ORD	G04074103	4953	208585	SH	DEFINED	6
APOGEE ENTERPRISES INC	COM	037598109	799	47349	SH	DEFINED	19
APOLLO GROUP INC	CL A	037604105	695	13237	SH	DEFINED	5
APOLLO GROUP INC	CL A	037604105	12	230	SH	DEFINED	2
APOLLO GROUP INC	CL A	037604105	63	1200	SH	DEFINED	17
APOLLO GROUP INC	CL A	037604105	23	440	SH	DEFINED	18
APOLLO GROUP INC	CL A	037604105	1366	26018	SH	DEFINED	19
APOLLO INVT CORP	COM	03761U106	18	1003	SH	DEFINED	11
APOLLO INVT CORP	COM	03761U106	16	892	SH	DEFINED	19
APPLE COMPUTER INC	COM	037833100	25	400	SH	DEFINED	1
APPLE COMPUTER INC	COM	037833100	787	12550	SH	DEFINED	20
APPLE COMPUTER INC	COM	037833100	38	600	SH	DEFINED	11
APPLE COMPUTER INC	COM	037833100	6009	95810	SH	DEFINED	3
APPLE COMPUTER INC	COM	037833100	188	3000	SH	DEFINED	2
APPLE COMPUTER INC	COM	037833100	17803	283842	SH	DEFINED	18
APPLE COMPUTER INC	COM	037833100	484	7720	SH	DEFINED	17
APPLE COMPUTER INC	COM	037833100	1195	19050	SH	DEFINED	5
APPLE COMPUTER INC	COM	037833100	44	700	SH	DEFINED	4
APPLE COMPUTER INC	COM	037833100	14095	224732	SH	DEFINED	19
APPLE COMPUTER INC	COM	037833100	445	7100	SH	DEFINED	7
APPLEBEES INTL INC	COM	037899101	288	11734	SH	DEFINED	18
APPLEBEES INTL INC	COM	037899101	3801	154835	SH	DEFINED	17
APPLEBEES INTL INC	COM	037899101	31	1275	SH	DEFINED	9
APPLERA CORP	COM AP BIO GRP	038020103	271	10000	SH	DEFINED	17
APPLERA CORP	COM AP BIO GRP	038020103	37	1363	SH	DEFINED	5
APPLERA CORP	COM AP BIO GRP	038020103	364	13400	SH	DEFINED	18
APPLERA CORP	COM AP BIO GRP	038020103	3268	120400	SH	DEFINED	22
APPLERA CORP	COM AP BIO GRP	038020103	5271	194211	SH	DEFINED	19
APPLERA CORP	COM AP BIO GRP	038020103	953	35100	SH	DEFINED	20
APPLERA CORP	COM CE GEN GRP	038020202	20	1740	SH	DEFINED	18
APPLERA CORP	COM CE GEN GRP	038020202	358	30661	SH	DEFINED	19
APPLERA CORP	COM AP BIO GRP	038020103	14612	538389	SH	DEFINED	3
APPLIED FILMS CORP	COM	038197109	21	1100	SH	DEFINED	11
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	29	650	SH	DEFINED	19
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	28171	631642	SH	DEFINED	3

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

APPLIED INNOVATION INC	COM	037916103	9	2100	SH	DEFINED	11
APPLIED MATLS INC	COM	038222105	566	32350	SH	DEFINED	11
APPLIED MATLS INC	COM	038222105	105128	6003888	SH	DEFINED	18
APPLIED MATLS INC	COM	038222105	11515	657609	SH	DEFINED	2
APPLIED MATLS INC	COM	038222105	83241	4753939	SH	DEFINED	20
APPLIED MATLS INC	COM	038222105	6062	346186	SH	DEFINED	19
APPLIED MATLS INC	COM	038222105	25226	1440681	SH	DEFINED	21
APPLIED MATLS INC	COM	038222105	182	10400	SH	DEFINED	5
APPLIED MATLS INC	COM	038222105	9630	550000	SH	DEFINED	8
APPLIED MATLS INC	COM	038222105	7296	416691	SH	DEFINED	17
APPLIED MATLS INC	COM	038222105	3347	191126	SH	DEFINED	3
APPLIED MICRO CIRCUITS CORP	COM	03822W109	222	54596	SH	DEFINED	19
APPLIED MICRO CIRCUITS CORP	COM	03822W109	19	4784	SH	DEFINED	20
APPLIED MICRO CIRCUITS CORP	COM	03822W109	4685	1151050	SH	DEFINED	3
APPLIX INC	COM	038316105	186	24400	SH	DEFINED	6
APRIA HEALTHCARE GROUP INC	COM	037933108	39539	1720595	SH	DEFINED	6
APRIA HEALTHCARE GROUP INC	COM	037933108	5048	219667	SH	DEFINED	20
APRIA HEALTHCARE GROUP INC	COM	037933108	3838	167025	SH	DEFINED	18
APRIA HEALTHCARE GROUP INC	COM	037933108	82	3550	SH	DEFINED	21
APT SATELLITE HOLDINGS LTD	SPONSORED ADR	00203R105	30	17500	SH	DEFINED	2
APTARGROUP INC	COM	038336103	11	200	SH	DEFINED	5
APTARGROUP INC	COM	038336103	7143	129281	SH	DEFINED	20
APTARGROUP INC	COM	038336103	233	4225	SH	DEFINED	21
APTARGROUP INC	COM	038336103	5531	100115	SH	DEFINED	18
AQUA AMERICA INC	COM	03836W103	13647	490533	SH	DEFINED	20
AQUA AMERICA INC	COM	03836W103	106	3809	SH	DEFINED	2
AQUA AMERICA INC	COM	03836W103	61	2210	SH	DEFINED	18
AQUA AMERICA INC	COM	03836W103	696	25005	SH	DEFINED	21
AQUA AMERICA INC	COM	03836W103	144	5177	SH	DEFINED	9
AQUANTIVE INC	COM	03839G105	2039	86600	SH	DEFINED	20
AQUANTIVE INC	COM	03839G105	38	1635	SH	DEFINED	18
AQUILA INC	COM	03840P102	10	2575	SH	DEFINED	5
ARADIGM CORP	COM NEW	038505301	0	105	SH	DEFINED	7
ARAMARK CORP	CL B	038521100	14165	479514	SH	DEFINED	3
ARAMARK CORP	CL B	038521100	388	13125	SH	DEFINED	11
ARAMARK CORP	CL B	038521100	128	4325	SH	DEFINED	21
ARAMARK CORP	CL B	038521100	381	12900	SH	DEFINED	19
ARAMARK CORP	CL B	038521100	336	11388	SH	DEFINED	18
ARBITRON INC	COM	03875Q108	294	8700	SH	DEFINED	11
ARBITRON INC	COM	03875Q108	7	200	SH	DEFINED	18
ARBITRON INC	COM	03875Q108	226	6670	SH	DEFINED	20
ARBOR RLTY TR INC	COM	038923108	55	2038	SH	DEFINED	2
ARBOR RLTY TR INC	COM	038923108	8355	309576	SH	DEFINED	3
ARBOR RLTY TR INC	COM	038923108	418	15500	SH	DEFINED	18
ARBOR RLTY TR INC	COM	038923108	11	408	SH	DEFINED	19
ARCADIS N V	NY REGISTRY SH	03923E107	729	17351	SH	DEFINED	6
ARCH CAP GROUP LTD	ORD	G0450A105	14	250	SH	DEFINED	5
ARCH CAP GROUP LTD	ORD	G0450A105	21328	369381	SH	DEFINED	6
ARCH CAP GROUP LTD	ORD	G0450A105	1316	22800	SH	DEFINED	3
ARCH CHEMICALS INC	COM	03937R102	707	23250	SH	DEFINED	3
ARCH CHEMICALS INC	COM	03937R102	20977	690027	SH	DEFINED	6
ARCH COAL INC	COM	039380100	38	500	SH	DEFINED	2
ARCH COAL INC	COM	039380100	46	605	SH	DEFINED	18
ARCH COAL INC	COM	039380100	15	196	SH	DEFINED	17
ARCH COAL INC	COM	039380100	8	100	SH	DEFINED	19
ARCH COAL INC	COM	039380100	8563	112759	SH	DEFINED	6
ARCHER DANIELS MIDLAND CO	COM	039483102	2875	85434	SH	DEFINED	18
ARCHER DANIELS MIDLAND CO	COM	039483102	237	7032	SH	DEFINED	2
ARCHER DANIELS MIDLAND CO	COM	039483102	16244	482740	SH	DEFINED	3
ARCHER DANIELS MIDLAND CO	COM	039483102	64	1895	SH	DEFINED	1
ARCHER DANIELS MIDLAND CO	COM	039483102	274	8142	SH	DEFINED	9
ARCHER DANIELS MIDLAND CO	COM	039483102	7	200	SH	DEFINED	7

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

ARCHER DANIELS MIDLAND CO	COM		039483102	946	28109	SH	DEFINED	6
ARCHER DANIELS MIDLAND CO	COM		039483102	4084	121378	SH	DEFINED	19
ARCHER DANIELS MIDLAND CO	COM		039483102	8345	247985	SH	DEFINED	11
ARCHER DANIELS MIDLAND CO	COM		039483102	2321	68987	SH	DEFINED	20
ARCHER DANIELS MIDLAND CO	COM		039483102	856	25425	SH	DEFINED	17
ARCHER DANIELS MIDLAND CO	COM		039483102	249	7400	SH	DEFINED	22
ARCHSTONE SMITH TR	COM		039583109	72	1470	SH	DEFINED	18
ARCHSTONE SMITH TR	COM		039583109	2128	43626	SH	DEFINED	19
ARCHSTONE SMITH TR	COM		039583109	349	7147	SH	DEFINED	11
ARCHSTONE SMITH TR	COM		039583109	12530	256900	SH	DEFINED	20
ARCHSTONE SMITH TR	COM		039583109	218	4475	SH	DEFINED	17
ARCHSTONE SMITH TR	COM		039583109	16	334	SH	DEFINED	1
ARCHSTONE SMITH TR	COM		039583109	356	7295	SH	DEFINED	5
ARCHSTONE SMITH TR	COM		039583109	44	900	SH	DEFINED	2
ARCHSTONE SMITH TR	COM		039583109	49	999	SH	DEFINED	9
ARCTIC CAT INC	COM		039670104	1455	60462	SH	DEFINED	6
ARCTIC CAT INC	COM		039670104	144	6000	SH	DEFINED	3
ARDEN RLTY INC	COM		039793104	29	647	SH	DEFINED	19
ARDEN RLTY INC	COM		039793104	2708	60000	SH	DEFINED	20
ARDEN RLTY INC	COM		039793104	203	4505	SH	DEFINED	18
ARENA PHARMACEUTICALS INC	COM		040047102	258	14220	SH	DEFINED	3
ARENA PHARMACEUTICALS INC	COM		040047102	337	18600	SH	DEFINED	18
ARENA PHARMACEUTICALS INC	COM		040047102	4283	236500	SH	DEFINED	21
ARENA PHARMACEUTICALS INC	COM		040047102	800	44200	SH	DEFINED	20
ARENA RESOURCES INC	COM		040049108	1162	33300	SH	DEFINED	19
ARGON ST INC	COM		040149106	84	2500	SH	DEFINED	2
ARGONAUT GROUP INC	COM		040157109	15270	429523	SH	DEFINED	6
ARIAD PHARMACEUTICALS INC	COM		04033A100	2	300	SH	DEFINED	2
ARIAD PHARMACEUTICALS INC	COM		04033A100	9	1350	SH	DEFINED	5
ARIBA INC	COM NEW		04033V203	0	42	SH	DEFINED	9
ARIBA INC	COM NEW		04033V203	0	50	SH	DEFINED	18
ARIBA INC	COM NEW		04033V203	0	33	SH	DEFINED	2
ARIBA INC	COM NEW		04033V203	2053	209900	SH	DEFINED	3
ARIES MARITIME TRANSPRT LTD	SHS		G0474B105	28	2000	SH	DEFINED	11
ARIES MARITIME TRANSPRT LTD	SHS		G0474B105	28	2000	SH	DEFINED	18
ARKANSAS BEST CORP DEL	COM		040790107	25430	650060	SH	DEFINED	3
ARKANSAS BEST CORP DEL	COM		040790107	5808	148465	SH	DEFINED	18
ARKANSAS BEST CORP DEL	COM		040790107	7282	186143	SH	DEFINED	20
ARKANSAS BEST CORP DEL	COM		040790107	1524	38967	SH	DEFINED	19
ARLINGTON TANKERS LTD	COM		G04899103	1898	82500	SH	DEFINED	20
ARMOR HOLDINGS INC	COM		042260109	17114	293600	SH	DEFINED	20
ARMOR HOLDINGS INC	COM		042260109	4855	83292	SH	DEFINED	3
ARMOR HOLDINGS INC	COM		042260109	2062	35373	SH	DEFINED	19
ARMOR HOLDINGS INC	COM		042260109	2682	46003	SH	DEFINED	18
ARMOR HOLDINGS INC	NOTE	2.000%11/0	042260AC3	9139	7450000	PRN	DEFINED	21
ARMOR HOLDINGS INC	NOTE	2.000%11/0	042260AC3	1080	880000	PRN	DEFINED	20
ARRIS GROUP INC	COM		04269Q100	30987	2251927	SH	DEFINED	3
ARRIS GROUP INC	COM		04269Q100	661	48035	SH	DEFINED	19
ARROW ELECTRS INC	COM		042735100	2318	71821	SH	DEFINED	23
ARROW ELECTRS INC	COM		042735100	5698	176569	SH	DEFINED	19
ARROW ELECTRS INC	COM		042735100	644	19950	SH	DEFINED	20
ARROW ELECTRS INC	COM		042735100	4358	135050	SH	DEFINED	22
ARROW ELECTRS INC	COM		042735100	22304	691160	SH	DEFINED	6
ARROW ELECTRS INC	COM		042735100	44198	1369624	SH	DEFINED	3
ARROW ELECTRS INC	COM		042735100	33	1025	SH	DEFINED	5
ARROW ELECTRS INC	COM		042735100	5	160	SH	DEFINED	17
ARROW FINL CORP	COM		042744102	471	17191	SH	DEFINED	6
ARROW INTL INC	COM		042764100	492	15070	SH	DEFINED	21
ARROW INTL INC	COM		042764100	6	197	SH	DEFINED	18
ART TECHNOLOGY GROUP INC	COM		04289L107	106	32922	SH	DEFINED	20
ARTESIAN RESOURCES CORP	CL A		043113208	23	700	SH	DEFINED	2
ARTHROCARE CORP	COM		043136100	10	216	SH	DEFINED	19

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

ARVINMERITOR INC	COM	043353101	750	50328	SH	DEFINED	19
ARVINMERITOR INC	COM	043353101	31957	2143315	SH	DEFINED	6
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	1091	55324	SH	DEFINED	3
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	10061	510200	SH	DEFINED	6
ASE TEST LTD	ORD	Y02516105	3511	390080	SH	DEFINED	3
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	399	32176	SH	DEFINED	19
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	1550	125000	SH	DEFINED	20
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	9983	805050	SH	DEFINED	3
ASHLAND INC NEW	COM	044209104	71	1000	SH	DEFINED	4
ASHLAND INC NEW	COM	044209104	135	1900	SH	DEFINED	17
ASHLAND INC NEW	COM	044209104	2381	33500	SH	DEFINED	18
ASHLAND INC NEW	COM	044209104	2843	40000	SH	DEFINED	20
ASHLAND INC NEW	COM	044209104	937	13186	SH	DEFINED	19
ASHLAND INC NEW	COM	044209104	134	1890	SH	DEFINED	6
ASHLAND INC NEW	COM	044209104	10041	141266	SH	DEFINED	3
ASHLAND INC NEW	COM	044209104	107	1510	SH	DEFINED	2
ASML HLDG NV	N Y SHS	N07059111	20	1000	SH	DEFINED	9
ASPEN TECHNOLOGY INC	COM	045327103	12680	1002338	SH	DEFINED	3
ASSET ACCEP CAP CORP	COM	04543P100	1712	87924	SH	DEFINED	3
ASSET ACCEP CAP CORP	COM	04543P100	9863	506554	SH	DEFINED	6
ASSOCIATED BANC CORP	COM	045487105	14340	422020	SH	DEFINED	20
ASSOCIATED BANC CORP	COM	045487105	20	597	SH	DEFINED	17
ASSOCIATED BANC CORP	COM	045487105	75	2205	SH	DEFINED	6
ASSOCIATED BANC CORP	COM	045487105	2248	66160	SH	DEFINED	18
ASSURANT INC	COM	04621X108	1724	35000	SH	DEFINED	1
ASSURANT INC	COM	04621X108	3206	65100	SH	DEFINED	19
ASSURANT INC	COM	04621X108	16760	340300	SH	DEFINED	20
ASSURANT INC	COM	04621X108	2205	44762	SH	DEFINED	18
ASSURANT INC	COM	04621X108	3194	64850	SH	DEFINED	22
ASSURANT INC	COM	04621X108	23584	478855	SH	DEFINED	8
ASSURANT INC	COM	04621X108	20001	406120	SH	DEFINED	3
ASSURANT INC	COM	04621X108	28941	587631	SH	DEFINED	21
ASSURED GUARANTY LTD	COM	G0585R106	5	200	SH	DEFINED	5
ASTA FDG INC	COM	046220109	4	127	SH	DEFINED	19
ASTA FDG INC	COM	046220109	14690	441678	SH	DEFINED	3
ASTA FDG INC	COM	046220109	832	25000	SH	DEFINED	1
ASTORIA FINL CORP	COM	046265104	784	25339	SH	DEFINED	21
ASTORIA FINL CORP	COM	046265104	9575	309255	SH	DEFINED	6
ASTORIA FINL CORP	COM	046265104	28	900	SH	DEFINED	5
ASTORIA FINL CORP	COM	046265104	39613	1279494	SH	DEFINED	18
ASTORIA FINL CORP	COM	046265104	141215	4561200	SH	DEFINED	20
ASTORIA FINL CORP	COM	046265104	77	2471	SH	DEFINED	11
ASTORIA FINL CORP	COM	046265104	20	642	SH	DEFINED	9
ASTORIA FINL CORP	COM	046265104	51	1650	SH	DEFINED	2
ASTRAZENECA PLC	SPONSORED ADR	046353108	57	1126	SH	DEFINED	17
ASTRAZENECA PLC	SPONSORED ADR	046353108	14	280	SH	DEFINED	9
ASTRAZENECA PLC	SPONSORED ADR	046353108	15	295	SH	DEFINED	18
ASTRONICS CORP	COM	046433108	20	1500	SH	DEFINED	11
ASYST TECHNOLOGY CORP	COM	04648X107	11933	1146290	SH	DEFINED	3
AT&T INC	COM	00206R102	1047	38721	SH	DEFINED	5
AT&T INC	COM	00206R102	2307	85334	SH	DEFINED	2
AT&T INC	COM	00206R102	238	8791	SH	DEFINED	1
AT&T INC	COM	00206R102	35223	1302621	SH	DEFINED	3
AT&T INC	COM	00206R102	126071	4662372	SH	DEFINED	18
AT&T INC	COM	00206R102	430	15905	SH	DEFINED	9
AT&T INC	COM	00206R102	39	1456	SH	DEFINED	4
AT&T INC	COM	00206R102	36760	1359475	SH	DEFINED	20
AT&T INC	COM	00206R102	27725	1025324	SH	DEFINED	19
AT&T INC	COM	00206R102	3899	144187	SH	DEFINED	17
AT&T INC	COM	00206R102	94694	3501990	SH	DEFINED	21
AT&T INC	COM	00206R102	166	6149	SH	DEFINED	11
AT&T INC	COM	00206R102	48541	1795161	SH	DEFINED	6

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

AT&T INC	COM	00206R102	5939	219650	SH	DEFINED	22
ATI TECHNOLOGIES INC	COM	001941103	3936	229115	SH	DEFINED	18
ATI TECHNOLOGIES INC	COM	001941103	23500	1368030	SH	DEFINED	7
ATI TECHNOLOGIES INC	COM	001941103	6980	406273	SH	DEFINED	20
ATLANTIS PLASTICS INC	COM	049156102	7	700	SH	DEFINED	11
ATLAS AMER INC	COM	049167109	2068	43250	SH	DEFINED	3
ATLAS PIPELINE PARTNERS LP	UNIT L P INT	049392103	4	100	SH	DEFINED	9
ATLAS PIPELINE PARTNERS LP	UNIT L P INT	049392103	85	2000	SH	DEFINED	18
ATMEL CORP	COM	049513104	2791	591300	SH	DEFINED	19
ATMEL CORP	COM	049513104	28743	6089610	SH	DEFINED	3
ATMEL CORP	COM	049513104	2912	616900	SH	DEFINED	20
ATMEL CORP	COM	049513104	1	250	SH	DEFINED	18
ATMEL CORP	SDCV	5/2 049513AE4	40750	40750000	PRN	DEFINED	20
ATMOS ENERGY CORP	COM	049560105	718	27267	SH	DEFINED	21
ATMOS ENERGY CORP	COM	049560105	65	2464	SH	DEFINED	2
ATMOS ENERGY CORP	COM	049560105	31772	1206680	SH	DEFINED	6
ATMOS ENERGY CORP	COM	049560105	17	645	SH	DEFINED	18
ATRION CORP	COM	049904105	390	4942	SH	DEFINED	6
ATWOOD OCEANICS INC	COM	050095108	895	8860	SH	DEFINED	20
ATWOOD OCEANICS INC	COM	050095108	20	200	SH	DEFINED	11
ATWOOD OCEANICS INC	COM	050095108	4772	47240	SH	DEFINED	21
ATWOOD OCEANICS INC	COM	050095108	402	3975	SH	DEFINED	18
AU OPTRONICS CORP	SPONSORED ADR	002255107	3277	219800	SH	DEFINED	3
AU OPTRONICS CORP	SPONSORED ADR	002255107	270	18100	SH	DEFINED	20
AU OPTRONICS CORP	SPONSORED ADR	002255107	32900	2206600	SH	DEFINED	22
AUDIOVOX CORP	CL A	050757103	23	1900	SH	DEFINED	6
AUSTRALIA&NEW ZEALAND BKG GR	SPONSORED ADR	052528304	19	200	SH	DEFINED	11
AUSTRALIA&NEW ZEALAND BKG GR	SPONSORED ADR	052528304	72	756	SH	DEFINED	17
AUTODESK INC	COM	052769106	2027	52628	SH	DEFINED	21
AUTODESK INC	COM	052769106	20	532	SH	DEFINED	5
AUTODESK INC	COM	052769106	70325	1825670	SH	DEFINED	20
AUTODESK INC	COM	052769106	273871	7109832	SH	DEFINED	18
AUTODESK INC	COM	052769106	266	6910	SH	DEFINED	11
AUTODESK INC	COM	052769106	15146	393175	SH	DEFINED	1
AUTODESK INC	COM	052769106	2	60	SH	DEFINED	2
AUTODESK INC	COM	052769106	1649	42806	SH	DEFINED	19
AUTOLIV INC	COM	052800109	41	720	SH	DEFINED	18
AUTOLIV INC	COM	052800109	569	10059	SH	DEFINED	21
AUTOLIV INC	COM	052800109	118	2093	SH	DEFINED	11
AUTOMATIC DATA PROCESSING IN	COM	053015103	20419	447015	SH	DEFINED	1
AUTOMATIC DATA PROCESSING IN	COM	053015103	5109	111853	SH	DEFINED	19
AUTOMATIC DATA PROCESSING IN	COM	053015103	14503	317485	SH	DEFINED	4
AUTOMATIC DATA PROCESSING IN	COM	053015103	5045	110447	SH	DEFINED	5
AUTOMATIC DATA PROCESSING IN	COM	053015103	14897	326116	SH	DEFINED	2
AUTOMATIC DATA PROCESSING IN	COM	053015103	91907	2011977	SH	DEFINED	18
AUTOMATIC DATA PROCESSING IN	COM	053015103	118240	2588450	SH	DEFINED	20
AUTOMATIC DATA PROCESSING IN	COM	053015103	233	5095	SH	DEFINED	7
AUTOMATIC DATA PROCESSING IN	COM	053015103	598	13100	SH	DEFINED	9
AUTOMATIC DATA PROCESSING IN	COM	053015103	10433	228401	SH	DEFINED	17
AUTOMATIC DATA PROCESSING IN	COM	053015103	1121	24536	SH	DEFINED	21
AUTOMATIC DATA PROCESSING IN	COM	053015103	2834	62046	SH	DEFINED	3
AUTOMATIC DATA PROCESSING IN	COM	053015103	1142	24991	SH	DEFINED	11
AUTONATION INC	COM	05329W102	1439	66790	SH	DEFINED	19
AUTONATION INC	COM	05329W102	342	15890	SH	DEFINED	6
AUTONATION INC	COM	05329W102	5692	264151	SH	DEFINED	20
AUTOZONE INC	COM	053332102	208287	2089350	SH	DEFINED	8
AUTOZONE INC	COM	053332102	100	1000	SH	DEFINED	9
AUTOZONE INC	COM	053332102	14654	146992	SH	DEFINED	6
AUTOZONE INC	COM	053332102	39	390	SH	DEFINED	18
AUTOZONE INC	COM	053332102	2	25	SH	DEFINED	11
AUTOZONE INC	COM	053332102	1029	10321	SH	DEFINED	19
AVALONBAY CMNTYS INC	COM	053484101	77	706	SH	DEFINED	9

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

AVALONBAY CMNTYS INC	COM	053484101	131	1201	SH	DEFINED	19
AVALONBAY CMNTYS INC	COM	053484101	316	2900	SH	DEFINED	5
AVALONBAY CMNTYS INC	COM	053484101	131	1200	SH	DEFINED	2
AVALONBAY CMNTYS INC	COM	053484101	192	1756	SH	DEFINED	18
AVALONBAY CMNTYS INC	COM	053484101	17827	163400	SH	DEFINED	20
AVANIR PHARMACEUTICALS	CL A NEW	05348P401	758	51850	SH	DEFINED	20
AVANIR PHARMACEUTICALS	CL A NEW	05348P401	345	23625	SH	DEFINED	18
AVANIR PHARMACEUTICALS	CL A NEW	05348P401	4099	280400	SH	DEFINED	21
AVATAR HLDGS INC	COM	053494100	214	3500	SH	DEFINED	5
AVATAR HLDGS INC	COM	053494100	146	2400	SH	DEFINED	18
AVATAR HLDGS INC	COM	053494100	464	7600	SH	DEFINED	11
AVAYA INC	COM	053499109	80	7046	SH	DEFINED	20
AVAYA INC	COM	053499109	3	276	SH	DEFINED	5
AVAYA INC	COM	053499109	6779	599876	SH	DEFINED	3
AVAYA INC	COM	053499109	0	16	SH	DEFINED	11
AVAYA INC	COM	053499109	0	5	SH	DEFINED	9
AVAYA INC	COM	053499109	12	1024	SH	DEFINED	17
AVAYA INC	COM	053499109	6479	573383	SH	DEFINED	18
AVAYA INC	COM	053499109	872	77166	SH	DEFINED	19
AVAYA INC	COM	053499109	2	160	SH	DEFINED	2
AVERY DENNISON CORP	COM	053611109	179	3067	SH	DEFINED	11
AVERY DENNISON CORP	COM	053611109	1	25	SH	DEFINED	7
AVERY DENNISON CORP	COM	053611109	1195	20440	SH	DEFINED	19
AVERY DENNISON CORP	COM	053611109	1663	28430	SH	DEFINED	17
AVERY DENNISON CORP	COM	053611109	50318	860432	SH	DEFINED	18
AVERY DENNISON CORP	COM	053611109	27391	468375	SH	DEFINED	20
AVERY DENNISON CORP	COM	053611109	23	400	SH	DEFINED	5
AVERY DENNISON CORP	COM	053611109	50217	858700	SH	DEFINED	21
AVIALL INC NEW	COM	05366B102	5065	133000	SH	DEFINED	21
AVIALL INC NEW	COM	05366B102	933	24500	SH	DEFINED	20
AVIALL INC NEW	COM	05366B102	396	10400	SH	DEFINED	18
AVID TECHNOLOGY INC	COM	05367P100	3601	82851	SH	DEFINED	18
AVID TECHNOLOGY INC	COM	05367P100	3	60	SH	DEFINED	7
AVID TECHNOLOGY INC	COM	05367P100	21304	490200	SH	DEFINED	20
AVID TECHNOLOGY INC	COM	05367P100	4628	106500	SH	DEFINED	21
AVISTA CORP	COM	05379B107	2	107	SH	DEFINED	2
AVNET INC	COM	053807103	20967	826120	SH	DEFINED	3
AVNET INC	COM	053807103	21031	828660	SH	DEFINED	6
AVNET INC	COM	053807103	266	10500	SH	DEFINED	20
AVNET INC	COM	053807103	90	3550	SH	DEFINED	5
AVNET INC	COM	053807103	6055	238568	SH	DEFINED	19
AVOCENT CORP	COM	053893103	1911	60223	SH	DEFINED	19
AVOCENT CORP	COM	053893103	14063	443058	SH	DEFINED	3
AVON PRODS INC	COM	054303102	494	15848	SH	DEFINED	17
AVON PRODS INC	COM	054303102	2598	83359	SH	DEFINED	19
AVON PRODS INC	COM	054303102	387	12400	SH	DEFINED	21
AVON PRODS INC	COM	054303102	507	16267	SH	DEFINED	11
AVON PRODS INC	COM	054303102	338	10850	SH	DEFINED	6
AVON PRODS INC	COM	054303102	31	1000	SH	DEFINED	4
AVON PRODS INC	COM	054303102	4951	158850	SH	DEFINED	5
AVON PRODS INC	COM	054303102	2512	80598	SH	DEFINED	18
AVON PRODS INC	COM	054303102	13542	434450	SH	DEFINED	2
AVON PRODS INC	COM	054303102	8	256	SH	DEFINED	9
AVX CORP NEW	COM	002444107	127	7160	SH	DEFINED	6
AVX CORP NEW	COM	002444107	7386	417260	SH	DEFINED	3
AVX CORP NEW	COM	002444107	492	27800	SH	DEFINED	20
AWARE INC MASS	COM	05453N100	87	15000	SH	DEFINED	17
AXA	SPONSORED ADR	054536107	3	75	SH	DEFINED	5
AXA	SPONSORED ADR	054536107	1183	33825	SH	DEFINED	20
AXA	SPONSORED ADR	054536107	420	12012	SH	DEFINED	21
AXA	SPONSORED ADR	054536107	18778	550293	SH	DEFINED	6
AXA	SPONSORED ADR	054536107	4	120	SH	DEFINED	9

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

AXA	SPONSORED ADR	054536107	918	26430	SH	DEFINED	17
AXA	SPONSORED ADR	054536107	478	13666	SH	DEFINED	2
AXA	SPONSORED ADR	054536107	33247	950989	SH	DEFINED	18
AXCAN PHARMA INC	COM	054923107	714	53800	SH	DEFINED	7
AXIS CAPITAL HOLDINGS	SHS	G0692U109	21089	705339	SH	DEFINED	6
AZTAR CORP	COM	054802103	269	6400	SH	DEFINED	11
AZTAR CORP	COM	054802103	231	5500	SH	DEFINED	5
B A S F A G	SPONSORED ADR	055262505	1049	13380	SH	DEFINED	20
B A S F A G	SPONSORED ADR	055262505	26700	340558	SH	DEFINED	18
BADGER METER INC	COM	056525108	11	200	SH	DEFINED	18
BAIRNCO CORP	COM	057097107	28	2600	SH	DEFINED	11
BAKER HUGHES INC	COM	057224107	7022	102659	SH	DEFINED	19
BAKER HUGHES INC	COM	057224107	4927	72029	SH	DEFINED	21
BAKER HUGHES INC	COM	057224107	107114	1565994	SH	DEFINED	18
BAKER HUGHES INC	COM	057224107	9	125	SH	DEFINED	2
BAKER HUGHES INC	COM	057224107	227	3325	SH	DEFINED	5
BAKER HUGHES INC	COM	057224107	6	85	SH	DEFINED	9
BAKER HUGHES INC	COM	057224107	2462	36000	SH	DEFINED	8
BAKER HUGHES INC	COM	057224107	198	2895	SH	DEFINED	17
BAKER HUGHES INC	COM	057224107	60483	884259	SH	DEFINED	20
BAKER HUGHES INC	COM	057224107	294	4292	SH	DEFINED	3
BAKER HUGHES INC	COM	057224107	3	50	SH	DEFINED	11
BALCHEM CORP	COM	057665200	37	1600	SH	DEFINED	3
BALL CORP	COM	058498106	925	21100	SH	DEFINED	3
BALL CORP	COM	058498106	850	19397	SH	DEFINED	19
BALLARD PWR SYS INC	COM	05858H104	3	400	SH	DEFINED	5
BALLARD PWR SYS INC	COM	05858H104	1	90	SH	DEFINED	18
BALLARD PWR SYS INC	COM	05858H104	1	167	SH	DEFINED	2
BALLY TECHNOLOGIES INC	COM	05874B107	25	1468	SH	DEFINED	5
BALLY TECHNOLOGIES INC	COM	05874B107	279	16410	SH	DEFINED	11
BANCFIRST CORP	COM	05945F103	2909	66714	SH	DEFINED	3
BANCFIRST CORP	COM	05945F103	14	314	SH	DEFINED	19
BANCFIRST CORP	COM	05945F103	7752	177794	SH	DEFINED	6
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	113	5400	SH	DEFINED	2
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	359	17210	SH	DEFINED	6
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	392	18819	SH	DEFINED	21
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	316	15157	SH	DEFINED	18
BANCO BRADESCO S A	SP ADR PFD NEW	059460303	2490	69350	SH	DEFINED	3
BANCO BRADESCO S A	SP ADR PFD NEW	059460303	497	13850	SH	DEFINED	20
BANCO ITAU HLDG FINANCIERA S	SP ADR 500 PFD	059602201	932	31300	SH	DEFINED	22
BANCO ITAU HLDG FINANCIERA S	SP ADR 500 PFD	059602201	1078	36200	SH	DEFINED	3
BANCOLOMBIA S A	SPON ADR PREF	05968L102	10	300	SH	DEFINED	2
BANCOLOMBIA S A	SPON ADR PREF	05968L102	17	500	SH	DEFINED	18
BANCORP INC DEL	COM	05969A105	65	2651	SH	DEFINED	2
BANCORP RHODE ISLAND INC	COM	059690107	17	500	SH	DEFINED	18
BANCORP RHODE ISLAND INC	COM	059690107	1475	42250	SH	DEFINED	1
BANCORPSOUTH INC	COM	059692103	624	26000	SH	DEFINED	3
BANCORPSOUTH INC	COM	059692103	26201	1091250	SH	DEFINED	6
BANCORPSOUTH INC	COM	059692103	11	460	SH	DEFINED	19
BANCROFT CONV FD INC	COM	059695106	0	22	SH	DEFINED	18
BANCTRUST FINANCIAL GP	COM	05978R107	3820	172452	SH	DEFINED	20
BANCTRUST FINANCIAL GP	COM	05978R107	1887	85200	SH	DEFINED	18
BANDAG INC	CL A	059815308	4530	126760	SH	DEFINED	6
BANDAG INC	COM	059815100	13	300	SH	DEFINED	2
BANDAG INC	COM	059815100	11325	270490	SH	DEFINED	6
BANK HAWAII CORP	COM	062540109	35836	672222	SH	DEFINED	3
BANK HAWAII CORP	COM	062540109	315	5900	SH	DEFINED	11
BANK HAWAII CORP	COM	062540109	70	1310	SH	DEFINED	18
BANK HAWAII CORP	COM	062540109	27	500	SH	DEFINED	5
BANK MARIN CORTE MADERA CA	COM	063431100	3	78	SH	DEFINED	18
BANK MONTREAL QUE	COM	063671101	40447	711170	SH	DEFINED	7
BANK MONTREAL QUE	COM	063671101	40	600	SH	DEFINED	5

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

BANK MONTREAL QUE	COM	063671101	63	1100	SH	DEFINED	20
BANK MONTREAL QUE	COM	063671101	227	4000	SH	DEFINED	18
BANK NEW YORK INC	COM	064057102	48048	1333182	SH	DEFINED	20
BANK NEW YORK INC	COM	064057102	2	50	SH	DEFINED	7
BANK NEW YORK INC	COM	064057102	5108	141720	SH	DEFINED	17
BANK NEW YORK INC	COM	064057102	60	1675	SH	DEFINED	11
BANK NEW YORK INC	COM	064057102	12238	339560	SH	DEFINED	18
BANK NEW YORK INC	COM	064057102	665	18450	SH	DEFINED	5
BANK NEW YORK INC	COM	064057102	1541	42761	SH	DEFINED	3
BANK NEW YORK INC	COM	064057102	503	13950	SH	DEFINED	6
BANK NEW YORK INC	COM	064057102	2912	80790	SH	DEFINED	9
BANK NEW YORK INC	COM	064057102	19533	541976	SH	DEFINED	21
BANK NEW YORK INC	COM	064057102	5933	164617	SH	DEFINED	19
BANK NEW YORK INC	COM	064057102	7379	204746	SH	DEFINED	23
BANK NEW YORK INC	COM	064057102	267	7417	SH	DEFINED	2
BANK NOVA SCOTIA HALIFAX	COM	064149107	8	200	SH	DEFINED	1
BANK NOVA SCOTIA HALIFAX	COM	064149107	47927	1194192	SH	DEFINED	7
BANK NOVA SCOTIA HALIFAX	COM	064149107	80	2000	SH	DEFINED	9
BANK NOVA SCOTIA HALIFAX	COM	064149107	10	255	SH	DEFINED	18
BANK OF AMERICA CORPORATION	COM	060505104	5900	129550	SH	DEFINED	7
BANK OF AMERICA CORPORATION	COM	060505104	13018	285859	SH	DEFINED	5
BANK OF AMERICA CORPORATION	COM	060505104	210838	4629732	SH	DEFINED	21
BANK OF AMERICA CORPORATION	COM	060505104	43308	951665	SH	DEFINED	17
BANK OF AMERICA CORPORATION	COM	060505104	2070	45458	SH	DEFINED	23
BANK OF AMERICA CORPORATION	COM	060505104	6190	135924	SH	DEFINED	11
BANK OF AMERICA CORPORATION	COM	060505104	26427	580312	SH	DEFINED	3
BANK OF AMERICA CORPORATION	COM	060505104	7743	170009	SH	DEFINED	1
BANK OF AMERICA CORPORATION	COM	060505104	383160	8413716	SH	DEFINED	20
BANK OF AMERICA CORPORATION	COM	060505104	1963	43110	SH	DEFINED	2
BANK OF AMERICA CORPORATION	COM	060505104	9773	214607	SH	DEFINED	4
BANK OF AMERICA CORPORATION	COM	060505104	3542	77778	SH	DEFINED	22
BANK OF AMERICA CORPORATION	COM	060505104	381708	8381813	SH	DEFINED	18
BANK OF AMERICA CORPORATION	COM	060505104	168852	3713851	SH	DEFINED	6
BANK OF AMERICA CORPORATION	COM	060505104	46896	1029778	SH	DEFINED	19
BANK OF AMERICA CORPORATION	COM	060505104	6942	152448	SH	DEFINED	9
BANK OF AMERICA CORPORATION	COM	060505104	15638	343400	SH	DEFINED	8
BANKFINANCIAL CORP	COM	06643P104	30	1900	SH	DEFINED	6
BANKUNITED FINL CORP	CL A	06652B103	3	100	SH	DEFINED	11
BANTA CORP	COM	066821109	3	50	SH	DEFINED	18
BANTA CORP	COM	066821109	11561	222412	SH	DEFINED	3
BANTA CORP	COM	066821109	919	17680	SH	DEFINED	19
BARCLAYS PLC	ADR	06738E204	1297	27715	SH	DEFINED	17
BARCLAYS PLC	ADR	06738E204	5	110	SH	DEFINED	5
BARCLAYS PLC	ADR	06738E204	170	3635	SH	DEFINED	7
BARCLAYS PLC	ADR	06738E204	26142	572385	SH	DEFINED	6
BARD C R INC	COM	067383109	1305	19246	SH	DEFINED	19
BARD C R INC	COM	067383109	468	6900	SH	DEFINED	3
BARD C R INC	COM	067383109	70	1030	SH	DEFINED	11
BARD C R INC	COM	067383109	1123	16557	SH	DEFINED	20
BARD C R INC	COM	067383109	51	750	SH	DEFINED	5
BARD C R INC	COM	067383109	4117	60715	SH	DEFINED	18
BARD C R INC	COM	067383109	81	1200	SH	DEFINED	2
BARD C R INC	COM	067383109	98	1450	SH	DEFINED	21
BARNES & NOBLE INC	COM	067774109	8616	186300	SH	DEFINED	6
BARNES & NOBLE INC	COM	067774109	28	600	SH	DEFINED	18
BARNES & NOBLE INC	COM	067774109	28	600	SH	DEFINED	11
BARNES & NOBLE INC	COM	067774109	1874	40519	SH	DEFINED	19
BARNES & NOBLE INC	COM	067774109	63	1368	SH	DEFINED	3
BARNES GROUP INC	COM	067806109	6853	169200	SH	DEFINED	3
BARNES GROUP INC	COM	067806109	73	1800	SH	DEFINED	11
BARNES GROUP INC	COM	067806109	16	387	SH	DEFINED	19
BARR PHARMACEUTICALS INC	COM	068306109	4182	66396	SH	DEFINED	19

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

BARR PHARMACEUTICALS INC	COM	068306109	197	3128	SH	DEFINED	21
BARR PHARMACEUTICALS INC	COM	068306109	293	4646	SH	DEFINED	18
BARR PHARMACEUTICALS INC	COM	068306109	114	1807	SH	DEFINED	2
BARR PHARMACEUTICALS INC	COM	068306109	5793	91980	SH	DEFINED	3
BARR PHARMACEUTICALS INC	COM	068306109	25	400	SH	DEFINED	5
BARRETT BILL CORP	COM	06846N104	184	5645	SH	DEFINED	18
BARRETT BILL CORP	COM	06846N104	2074	63635	SH	DEFINED	20
BARRETT BILL CORP	COM	06846N104	8	255	SH	DEFINED	21
BARRETT BUSINESS SERVICES IN	COM	068463108	2756	102090	SH	DEFINED	3
BARRICK GOLD CORP	COM	067901108	164501	6038950	SH	DEFINED	21
BARRICK GOLD CORP	COM	067901108	45960	1687211	SH	DEFINED	20
BARRICK GOLD CORP	COM	067901108	2881	105762	SH	DEFINED	18
BARRICK GOLD CORP	COM	067901108	27465	1008537	SH	DEFINED	7
BARRICK GOLD CORP	COM	067901108	17613	646600	SH	DEFINED	6
BARRICK GOLD CORP	COM	067901108	82	3000	SH	DEFINED	5
BASIC ENERGY SVCS INC NEW	COM	06985P100	1800	60400	SH	DEFINED	20
BAUSCH & LOMB INC	COM	071707103	31	482	SH	DEFINED	9
BAUSCH & LOMB INC	COM	071707103	1602	25148	SH	DEFINED	19
BAUSCH & LOMB INC	COM	071707103	991	15557	SH	DEFINED	18
BAUSCH & LOMB INC	COM	071707103	19	300	SH	DEFINED	5
BAUSCH & LOMB INC	COM	071707103	43259	679112	SH	DEFINED	3
BAUSCH & LOMB INC	COM	071707103	227	3570	SH	DEFINED	2
BAUSCH & LOMB INC	COM	071707103	1784	28000	SH	DEFINED	20
BAXTER INTL INC	COM	071813109	1004	25879	SH	DEFINED	17
BAXTER INTL INC	COM	071813109	4657	119992	SH	DEFINED	19
BAXTER INTL INC	COM	071813109	17	435	SH	DEFINED	7
BAXTER INTL INC	COM	071813109	256	6600	SH	DEFINED	9
BAXTER INTL INC	COM	071813109	32589	839695	SH	DEFINED	20
BAXTER INTL INC	COM	071813109	13075	336897	SH	DEFINED	18
BAXTER INTL INC	COM	071813109	4922	126832	SH	DEFINED	2
BAXTER INTL INC	COM	071813109	143	3694	SH	DEFINED	4
BAXTER INTL INC	COM	071813109	245	6300	SH	DEFINED	5
BAXTER INTL INC	COM	071813109	2	42	SH	DEFINED	1
BAXTER INTL INC	COM	071813109	250	6429	SH	DEFINED	11
BAYER A G	SPONSORED ADR	072730302	27	670	SH	DEFINED	2
BAYER A G	SPONSORED ADR	072730302	19	470	SH	DEFINED	18
BAYER A G	SPONSORED ADR	072730302	177	4620	SH	DEFINED	17
BAYER A G	SPONSORED ADR	072730302	0	5	SH	DEFINED	6
BB&T CORP	COM	054937107	254	6489	SH	DEFINED	17
BB&T CORP	COM	054937107	3886	99126	SH	DEFINED	19
BB&T CORP	COM	054937107	1256	32049	SH	DEFINED	18
BB&T CORP	COM	054937107	67	1700	SH	DEFINED	5
BB&T CORP	COM	054937107	419	10691	SH	DEFINED	11
BB&T CORP	COM	054937107	2118	54020	SH	DEFINED	20
BB&T CORP	COM	054937107	357	9100	SH	DEFINED	6
BB&T CORP	COM	054937107	1715	43751	SH	DEFINED	2
BCE INC	COM	05534B109	5083	211249	SH	DEFINED	23
BCE INC	COM	05534B109	2349	97630	SH	DEFINED	11
BCE INC	COM	05534B109	115	4800	SH	DEFINED	2
BCE INC	COM	05534B109	2263	94057	SH	DEFINED	6
BCE INC	COM	05534B109	155	6440	SH	DEFINED	18
BCE INC	COM	05534B109	1132	47063	SH	DEFINED	22
BCE INC	COM	05534B109	26409	1095228	SH	DEFINED	7
BCSB BANKCORP INC	COM	054948104	29	2195	SH	DEFINED	11
BE AEROSPACE INC	COM	073302101	1065	42400	SH	DEFINED	19
BE AEROSPACE INC	COM	073302101	6885	274100	SH	DEFINED	3
BE AEROSPACE INC	COM	073302101	2678	106600	SH	DEFINED	20
BEA SYS INC	COM	073325102	459	34986	SH	DEFINED	21
BEA SYS INC	COM	073325102	101	7681	SH	DEFINED	18
BEA SYS INC	COM	073325102	756	57560	SH	DEFINED	11
BEA SYS INC	COM	073325102	1053	80255	SH	DEFINED	20
BEA SYS INC	COM	073325102	112	8500	SH	DEFINED	3

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

BEA SYS INC	NOTE	4.000%12/1	073325AD4	4000	4000000	PRN	DEFINED	20
BEA SYS INC	COM		073325102	680	51772	SH	DEFINED	5
BEAR STEARNS COS INC	COM		073902108	14347	103440	SH	DEFINED	20
BEAR STEARNS COS INC	COM		073902108	42	300	SH	DEFINED	9
BEAR STEARNS COS INC	COM		073902108	20134	145161	SH	DEFINED	18
BEAR STEARNS COS INC	COM		073902108	241373	1740250	SH	DEFINED	8
BEAR STEARNS COS INC	COM		073902108	4501	32452	SH	DEFINED	19
BEAR STEARNS COS INC	COM		073902108	58350	422003	SH	DEFINED	6
BEAR STEARNS COS INC	COM		073902108	1836	13238	SH	DEFINED	11
BEAR STEARNS COS INC	COM		073902108	1488	10727	SH	DEFINED	17
BEAR STEARNS COS INC	COM		073902108	3101	22360	SH	DEFINED	3
BEAR STEARNS COS INC	COM		073902108	2199	15854	SH	DEFINED	5
BEAR STEARNS COS INC	COM		073902108	829	5975	SH	DEFINED	2
BEAR STEARNS COS INC	COM		073902108	14	100	SH	DEFINED	7
BEARINGPOINT INC	COM		074002106	16834	1982795	SH	DEFINED	6
BEARINGPOINT INC	COM		074002106	48393	5700000	SH	DEFINED	13
BEAZER HOMES USA INC	COM		07556Q105	41162	626521	SH	DEFINED	10
BEAZER HOMES USA INC	COM		07556Q105	210	3200	SH	DEFINED	11
BEAZER HOMES USA INC	COM		07556Q105	4394	66873	SH	DEFINED	6
BEAZER HOMES USA INC	COM		07556Q105	8942	136110	SH	DEFINED	3
BEAZER HOMES USA INC	COM		07556Q105	1493	22726	SH	DEFINED	19
BEAZER HOMES USA INC	COM		07556Q105	265726	4044533	SH	DEFINED	8
BEBE STORES INC	COM		075571109	2454	133200	SH	DEFINED	20
BECKMAN COULTER INC	COM		075811109	3224	59075	SH	DEFINED	5
BECKMAN COULTER INC	COM		075811109	22	400	SH	DEFINED	9
BECKMAN COULTER INC	COM		075811109	33	600	SH	DEFINED	11
BECKMAN COULTER INC	COM		075811109	120	2190	SH	DEFINED	17
BECKMAN COULTER INC	COM		075811109	11	200	SH	DEFINED	19
BECKMAN COULTER INC	COM		075811109	16	300	SH	DEFINED	4
BECTON DICKINSON & CO	COM		075887109	265	4300	SH	DEFINED	9
BECTON DICKINSON & CO	COM		075887109	568	9223	SH	DEFINED	18
BECTON DICKINSON & CO	COM		075887109	172	2800	SH	DEFINED	11
BECTON DICKINSON & CO	COM		075887109	2824	45865	SH	DEFINED	19
BECTON DICKINSON & CO	COM		075887109	105	1700	SH	DEFINED	5
BECTON DICKINSON & CO	COM		075887109	29809	484074	SH	DEFINED	17
BECTON DICKINSON & CO	COM		075887109	92	1500	SH	DEFINED	2
BED BATH & BEYOND INC	COM		075896100	42	1103	SH	DEFINED	9
BED BATH & BEYOND INC	COM		075896100	338	8790	SH	DEFINED	5
BED BATH & BEYOND INC	COM		075896100	138803	3614673	SH	DEFINED	20
BED BATH & BEYOND INC	COM		075896100	19	500	SH	DEFINED	1
BED BATH & BEYOND INC	COM		075896100	40230	1047654	SH	DEFINED	21
BED BATH & BEYOND INC	COM		075896100	31	800	SH	DEFINED	2
BED BATH & BEYOND INC	COM		075896100	3119	81220	SH	DEFINED	17
BED BATH & BEYOND INC	COM		075896100	320585	8348576	SH	DEFINED	18
BED BATH & BEYOND INC	COM		075896100	2207	57477	SH	DEFINED	19
BED BATH & BEYOND INC	COM		075896100	359	9350	SH	DEFINED	11
BEDFORD PPTY INVS INC	COM PAR	\$0.02	0764446301	2273	84392	SH	DEFINED	9
BEDFORD PPTY INVS INC	COM PAR	\$0.02	0764446301	943	35000	SH	DEFINED	21
BEL FUSE INC	CL B		077347300	1086	31000	SH	DEFINED	18
BEL FUSE INC	CL B		077347300	302	8610	SH	DEFINED	3
BEL FUSE INC	CL B		077347300	2203	62881	SH	DEFINED	20
BELL MICROPRODUCTS INC	COM		078137106	2294	372450	SH	DEFINED	6
BELLSOUTH CORP	COM		079860102	24	684	SH	DEFINED	4
BELLSOUTH CORP	COM		079860102	915	26416	SH	DEFINED	21
BELLSOUTH CORP	COM		079860102	14915	430450	SH	DEFINED	19
BELLSOUTH CORP	COM		079860102	25289	729831	SH	DEFINED	18
BELLSOUTH CORP	COM		079860102	4428	127782	SH	DEFINED	2
BELLSOUTH CORP	COM		079860102	21347	616068	SH	DEFINED	3
BELLSOUTH CORP	COM		079860102	43153	1245387	SH	DEFINED	20
BELLSOUTH CORP	COM		079860102	32647	942200	SH	DEFINED	6
BELLSOUTH CORP	COM		079860102	670	19350	SH	DEFINED	5
BELLSOUTH CORP	COM		079860102	393	11339	SH	DEFINED	9

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

BELLSOUTH CORP	COM	079860102	205	5928	SH	DEFINED	1
BELLSOUTH CORP	COM	079860102	3637	104966	SH	DEFINED	17
BELLSOUTH CORP	COM	079860102	608	17557	SH	DEFINED	11
BELO CORP	COM SER A	080555105	75	3790	SH	DEFINED	6
BELO CORP	COM SER A	080555105	505	25398	SH	DEFINED	5
BELO CORP	COM SER A	080555105	808	40650	SH	DEFINED	11
BELO CORP	COM SER A	080555105	1343	67540	SH	DEFINED	2
BEMA GOLD CORP	COM	08135F107	1522	344200	SH	DEFINED	7
BEMIS INC	COM	081437105	615	19483	SH	DEFINED	19
BEMIS INC	COM	081437105	397	12583	SH	DEFINED	18
BEMIS INC	COM	081437105	931	29476	SH	DEFINED	5
BEMIS INC	COM	081437105	8	250	SH	DEFINED	2
BEMIS INC	COM	081437105	493	15600	SH	DEFINED	3
BENCHMARK ELECTRS INC	COM	08160H101	3189	83147	SH	DEFINED	18
BENCHMARK ELECTRS INC	COM	08160H101	22916	597550	SH	DEFINED	20
BENCHMARK ELECTRS INC	COM	08160H101	25628	668270	SH	DEFINED	3
BENIHANA INC	CL A	082047200	46	1480	SH	DEFINED	18
BENTLEY PHARMACEUTICALS INC	COM	082657107	22906	1741919	SH	DEFINED	20
BENTLEY PHARMACEUTICALS INC	COM	082657107	1092	83050	SH	DEFINED	3
BENTLEY PHARMACEUTICALS INC	COM	082657107	79	6000	SH	DEFINED	21
BENTLEY PHARMACEUTICALS INC	COM	082657107	12956	985210	SH	DEFINED	18
BERKLEY W R CORP	COM	084423102	132	2265	SH	DEFINED	6
BERKLEY W R CORP	COM	084423102	19408	334274	SH	DEFINED	3
BERKLEY W R CORP	COM	084423102	2060	35481	SH	DEFINED	19
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	181	2	SH	DEFINED	7
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	982	326	SH	DEFINED	11
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	1717	19	SH	DEFINED	5
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	1355	15	SH	DEFINED	19
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	74810	828	SH	DEFINED	21
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	3919	1301	SH	DEFINED	21
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	3337	1111	SH	DEFINED	5
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	3560	1182	SH	DEFINED	4
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	2120	704	SH	DEFINED	2
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	3524	39	SH	DEFINED	11
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	9750	3237	SH	DEFINED	17
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	657025	7272	SH	DEFINED	20
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	12873	4274	SH	DEFINED	20
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	9	3	SH	DEFINED	6
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	568625	188787	SH	DEFINED	18
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	389	129	SH	DEFINED	1
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	77791	861	SH	DEFINED	18
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	36772	407	SH	DEFINED	2
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	5873	65	SH	DEFINED	17
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	33	11	SH	DEFINED	7
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	265	88	SH	DEFINED	9
BERKSHIRE HILLS BANCORP INC	COM	084680107	93	2650	SH	DEFINED	11
BERKSHIRE HILLS BANCORP INC	COM	084680107	28	800	SH	DEFINED	5
BERRY PETE CO	CL A	085789105	3343	48834	SH	DEFINED	3
BERRY PETE CO	CL A	085789105	657	9600	SH	DEFINED	6
BEST BUY INC	COM	086516101	23809	425700	SH	DEFINED	20
BEST BUY INC	SDCV 2.250% 1/1	086516AF8	8863	7025000	PRN	DEFINED	21
BEST BUY INC	COM	086516101	14	255	SH	DEFINED	5
BEST BUY INC	COM	086516101	664	11877	SH	DEFINED	18
BEST BUY INC	COM	086516101	3	55	SH	DEFINED	9
BEST BUY INC	SDCV 2.250% 1/1	086516AF8	1009	800000	PRN	DEFINED	20
BEST BUY INC	COM	086516101	324	5790	SH	DEFINED	17
BEST BUY INC	COM	086516101	32	573	SH	DEFINED	2
BEST BUY INC	COM	086516101	901	16116	SH	DEFINED	3
BEST BUY INC	COM	086516101	6116	109356	SH	DEFINED	19
BEST BUY INC	COM	086516101	61104	1092506	SH	DEFINED	21
BEST BUY INC	COM	086516101	2416	43196	SH	DEFINED	11
BG PLC	ADR FIN INST N	055434203	100	1600	SH	DEFINED	2

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

BG PLC	ADR FIN INST N	055434203	1	21	SH	DEFINED	18
BG PLC	ADR FIN INST N	055434203	838	13356	SH	DEFINED	6
BHP BILLITON LTD	SPONSORED ADR	088606108	72	1800	SH	DEFINED	11
BHP BILLITON LTD	SPONSORED ADR	088606108	4032	101184	SH	DEFINED	18
BHP BILLITON LTD	SPONSORED ADR	088606108	191	4800	SH	DEFINED	2
BHP BILLITON LTD	SPONSORED ADR	088606108	2	50	SH	DEFINED	7
BHP BILLITON LTD	SPONSORED ADR	088606108	11030	276794	SH	DEFINED	17
BHP BILLITON LTD	SPONSORED ADR	088606108	466	11700	SH	DEFINED	6
BHP BILLITON LTD	SPONSORED ADR	088606108	436	10948	SH	DEFINED	21
BHP BILLITON PLC	SPONSORED ADR	05545E209	76	2050	SH	DEFINED	17
BIG 5 SPORTING GOODS CORP	COM	08915P101	5798	296100	SH	DEFINED	6
BIG DOG HLDGS INC	COM	089128102	14	1200	SH	DEFINED	6
BIG LOTS INC	COM	089302103	44	3150	SH	DEFINED	6
BIG LOTS INC	COM	089302103	294	21083	SH	DEFINED	19
BIO RAD LABS INC	CL A	090572207	11575	185640	SH	DEFINED	3
BIO RAD LABS INC	CL A	090572207	131	2100	SH	DEFINED	11
BIO RAD LABS INC	CL A	090572207	108	1730	SH	DEFINED	5
BIOGEN IDEC INC	COM	09062X103	433	9186	SH	DEFINED	5
BIOGEN IDEC INC	COM	09062X103	32	687	SH	DEFINED	2
BIOGEN IDEC INC	COM	09062X103	621525	13195854	SH	DEFINED	20
BIOGEN IDEC INC	COM	09062X103	267	5679	SH	DEFINED	17
BIOGEN IDEC INC	COM	09062X103	151	3200	SH	DEFINED	6
BIOGEN IDEC INC	COM	09062X103	47	1000	SH	DEFINED	4
BIOGEN IDEC INC	COM	09062X103	1087083	23080329	SH	DEFINED	18
BIOGEN IDEC INC	COM	09062X103	3564	75673	SH	DEFINED	19
BIOGEN IDEC INC	COM	09062X103	11062	234859	SH	DEFINED	21
BIOGEN IDEC INC	COM	09062X103	12	250	SH	DEFINED	11
BIOGEN IDEC INC	COM	09062X103	564	11982	SH	DEFINED	9
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	2306	171834	SH	DEFINED	3
BIOMARIN PHARMACEUTICAL INC	NOTE 3.500% 6/1	09061GAB7	4851	4575000	PRN	DEFINED	21
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	1275	95000	SH	DEFINED	20
BIOMARIN PHARMACEUTICAL INC	NOTE 3.500% 6/1	09061GAB7	22530	21250000	PRN	DEFINED	20
BIOMED REALTY TRUST INC	COM	09063H107	1575	53150	SH	DEFINED	21
BIOMED REALTY TRUST INC	COM	09063H107	686	23160	SH	DEFINED	3
BIOMED REALTY TRUST INC	COM	09063H107	138	4670	SH	DEFINED	18
BIOMED REALTY TRUST INC	COM	09063H107	5993	202200	SH	DEFINED	20
BIOMED REALTY TRUST INC	COM	09063H107	57	1921	SH	DEFINED	19
BIOMET INC	COM	090613100	210	5903	SH	DEFINED	11
BIOMET INC	COM	090613100	6085	171325	SH	DEFINED	5
BIOMET INC	COM	090613100	494	13921	SH	DEFINED	18
BIOMET INC	COM	090613100	9233	259943	SH	DEFINED	17
BIOMET INC	COM	090613100	7808	219825	SH	DEFINED	1
BIOMET INC	COM	090613100	23811	670352	SH	DEFINED	2
BIOMET INC	COM	090613100	1625	45738	SH	DEFINED	19
BIOPURE CORP	CL A NEW	09065H303	0	0	SH	DEFINED	18
BIOSANTE PHARMACEUTICALS INC	COM NEW	09065V203	2189	497490	SH	DEFINED	6
BIOSITE INC	COM	090945106	50969	981500	SH	DEFINED	20
BIOSITE INC	COM	090945106	177	3400	SH	DEFINED	21
BIOSITE INC	COM	090945106	5442	104800	SH	DEFINED	18
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	387	2000	SH	DEFINED	2
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	97	500	SH	DEFINED	11
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	2692	13900	SH	DEFINED	20
BIOVAIL CORP	COM	09067J109	5590	230100	SH	DEFINED	7
BIOVAIL CORP	COM	09067J109	200	8210	SH	DEFINED	18
BIOVAIL CORP	COM	09067J109	24714	1014941	SH	DEFINED	3
BIOVAIL CORP	COM	09067J109	867	35600	SH	DEFINED	19
BIOVERIS CORP	COM	090676107	6	1551	SH	DEFINED	2
BIOVERIS CORP	COM	090676107	141	35900	SH	DEFINED	18
BIOVERIS CORP	COM	090676107	784	200000	SH	DEFINED	20
BISYS GROUP INC	COM	055472104	4	300	SH	DEFINED	4
BJ SVCS CO	COM	055482103	2075	59982	SH	DEFINED	19
BJ SVCS CO	COM	055482103	2768	80000	SH	DEFINED	7

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

BJ SVCS CO	COM	055482103	21	599	SH	DEFINED	11
BJ SVCS CO	COM	055482103	24	700	SH	DEFINED	5
BJ SVCS CO	COM	055482103	2778	80295	SH	DEFINED	18
BJ SVCS CO	COM	055482103	6	160	SH	DEFINED	2
BJ SVCS CO	COM	055482103	48	1400	SH	DEFINED	3
BJ SVCS CO	COM	055482103	708	20472	SH	DEFINED	21
BJS RESTAURANTS INC	COM	09180C106	35	1300	SH	DEFINED	2
BJS WHOLESALE CLUB INC	COM	05548J106	25	800	SH	DEFINED	11
BJS WHOLESALE CLUB INC	COM	05548J106	1147	36388	SH	DEFINED	19
BJS WHOLESALE CLUB INC	COM	05548J106	528	16742	SH	DEFINED	21
BJS WHOLESALE CLUB INC	COM	05548J106	14271	452895	SH	DEFINED	3
BJS WHOLESALE CLUB INC	COM	05548J106	47304	1501255	SH	DEFINED	6
BJS WHOLESALE CLUB INC	COM	05548J106	262	8300	SH	DEFINED	5
BJS WHOLESALE CLUB INC	COM	05548J106	7	223	SH	DEFINED	18
BLACK & DECKER CORP	COM	091797100	61	700	SH	DEFINED	4
BLACK & DECKER CORP	COM	091797100	912	10491	SH	DEFINED	18
BLACK & DECKER CORP	COM	091797100	154	1771	SH	DEFINED	9
BLACK & DECKER CORP	COM	091797100	929	10690	SH	DEFINED	6
BLACK & DECKER CORP	COM	091797100	1251	14403	SH	DEFINED	19
BLACK & DECKER CORP	COM	091797100	96	1100	SH	DEFINED	11
BLACK & DECKER CORP	COM	091797100	643	7400	SH	DEFINED	20
BLACK & DECKER CORP	COM	091797100	1297	14930	SH	DEFINED	3
BLACK & DECKER CORP	COM	091797100	3602	41450	SH	DEFINED	22
BLACK & DECKER CORP	COM	091797100	4228	48655	SH	DEFINED	2
BLACK & DECKER CORP	COM	091797100	2269	26116	SH	DEFINED	23
BLACK BOX CORP DEL	COM	091826107	7084	147432	SH	DEFINED	20
BLACK BOX CORP DEL	COM	091826107	4779	99460	SH	DEFINED	18
BLACK BOX CORP DEL	COM	091826107	10952	227919	SH	DEFINED	3
BLACK BOX CORP DEL	COM	091826107	5	106	SH	DEFINED	19
BLACK HILLS CORP	COM	092113109	2	50	SH	DEFINED	11
BLACK HILLS CORP	COM	092113109	39	1159	SH	DEFINED	18
BLACK HILLS CORP	COM	092113109	23	683	SH	DEFINED	19
BLACKBAUD INC	COM	09227Q100	2068	97600	SH	DEFINED	20
BLACKBAUD INC	COM	09227Q100	7432	350727	SH	DEFINED	3
BLACKBOARD INC	COM	091935502	28	1000	SH	DEFINED	17
BLACKBOARD INC	COM	091935502	3	100	SH	DEFINED	18
BLACKROCK FL INSD MUN 2008 T	COM	09247H106	14	1000	SH	DEFINED	18
BLACKROCK GLBL ENRGY & RES T	COM	09250U101	0	13	SH	DEFINED	18
BLACKROCK HIGH INCOME SHS	SHS BEN INT	09250E107	6	2180	SH	DEFINED	18
BLACKROCK INC	CL A	09247X101	1181	8439	SH	DEFINED	19
BLACKROCK INC	CL A	09247X101	43	306	SH	DEFINED	18
BLACKROCK INC	CL A	09247X101	1441	10290	SH	DEFINED	3
BLACKROCK INC	CL A	09247X101	28	200	SH	DEFINED	11
BLACKROCK INCOME OPP TRUST I	COM	092475102	5	500	SH	DEFINED	18
BLACKROCK INCOME TR INC	COM	09247F100	1	136	SH	DEFINED	18
BLACKROCK INVT QUALITY MUN T	COM	09247D105	36	2000	SH	DEFINED	18
BLACKROCK MUN INCOME TR	SH BEN INT	09248F109	35	2091	SH	DEFINED	18
BLACKROCK MUN TARGET TERM TR	COM	09247M105	15	1500	SH	DEFINED	18
BLACKROCK N Y MUN INCOME TR	SH BEN INT	09248L106	7	422	SH	DEFINED	18
BLACKROCK NY MUNI 2018 TERM	COM	09248K108	0	9	SH	DEFINED	18
BLACKROCK PA STRATEGIC MUN T	COM	09248R103	0	2700	SH	DEFINED	18
BLACKROCK PFD OPPORTUNITY TR	COM SHS	09249V103	0	1	SH	DEFINED	18
BLACKROCK STRAT DIVD ACHIEVE	COM	09249Y107	46	3347	SH	DEFINED	18
BLACKROCK WORLD INVT TR	COM SHS BN INT	09250K103	16	1000	SH	DEFINED	18
BLDRS INDEX FDS TR	EMER MK 50 ADR	09348R300	65	500	SH	DEFINED	11
BLOCK H & R INC	COM	093671105	425	19650	SH	DEFINED	6
BLOCK H & R INC	COM	093671105	191	8801	SH	DEFINED	18
BLOCK H & R INC	COM	093671105	1234	57000	SH	DEFINED	2
BLOCK H & R INC	COM	093671105	2100	96994	SH	DEFINED	9
BLOCK H & R INC	COM	093671105	2657	122710	SH	DEFINED	17
BLOCK H & R INC	COM	093671105	189	8752	SH	DEFINED	5
BLOCK H & R INC	COM	093671105	182	8413	SH	DEFINED	11

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

BLOCK H & R INC	COM	093671105	1313	60624	SH	DEFINED	19
BLOCKBUSTER INC	CL A	093679108	102	25583	SH	DEFINED	9
BLOCKBUSTER INC	CL A	093679108	6024	1517551	SH	DEFINED	6
BLOCKBUSTER INC	CL B	093679207	1	383	SH	DEFINED	9
BLUE CHIP VALUE FD INC	COM	095333100	0	7	SH	DEFINED	18
BLUE COAT SYSTEMS INC	COM NEW	09534T508	8	390	SH	DEFINED	19
BLUE COAT SYSTEMS INC	COM NEW	09534T508	15	700	SH	DEFINED	6
BLUEGREEN CORP	COM	096231105	3198	241900	SH	DEFINED	6
BLUEGREEN CORP	COM	096231105	12760	965230	SH	DEFINED	3
BLUEGREEN CORP	COM	096231105	710	53672	SH	DEFINED	19
BLUELINX HLDGS INC	COM	09624H109	1082	67600	SH	DEFINED	19
BLUELINX HLDGS INC	COM	09624H109	3164	197730	SH	DEFINED	3
BLYTH INC	COM	09643P108	26258	1249180	SH	DEFINED	6
BMC SOFTWARE INC	COM	055921100	12511	577600	SH	DEFINED	6
BMC SOFTWARE INC	COM	055921100	6359	293579	SH	DEFINED	19
BMC SOFTWARE INC	COM	055921100	879	40600	SH	DEFINED	20
BMC SOFTWARE INC	COM	055921100	27361	1263193	SH	DEFINED	3
BMC SOFTWARE INC	COM	055921100	22	1000	SH	DEFINED	18
BOB EVANS FARMS INC	COM	096761101	44	1466	SH	DEFINED	17
BOB EVANS FARMS INC	COM	096761101	1104	37169	SH	DEFINED	19
BOEING CO	COM	097023105	76106	976588	SH	DEFINED	6
BOEING CO	COM	097023105	247605	3177276	SH	DEFINED	21
BOEING CO	COM	097023105	190177	2440354	SH	DEFINED	20
BOEING CO	COM	097023105	20995	269405	SH	DEFINED	3
BOEING CO	COM	097023105	16028	205667	SH	DEFINED	19
BOEING CO	COM	097023105	203889	2616309	SH	DEFINED	18
BOEING CO	COM	097023105	1592	20423	SH	DEFINED	5
BOEING CO	COM	097023105	8	100	SH	DEFINED	1
BOEING CO	COM	097023105	1308	16778	SH	DEFINED	17
BOEING CO	COM	097023105	52	664	SH	DEFINED	9
BOEING CO	COM	097023105	2637	33841	SH	DEFINED	2
BOEING CO	COM	097023105	334	4291	SH	DEFINED	11
BOIS D ARC ENERGY INC	COM	09738U103	623	37420	SH	DEFINED	3
BOIS D ARC ENERGY INC	COM	09738U103	1625	97600	SH	DEFINED	20
BOK FINL CORP	COM NEW	05561Q201	10	200	SH	DEFINED	19
BOOKHAM INC	COM	09856E105	2497	261700	SH	DEFINED	20
BOOKS-A-MILLION INC	COM	098570104	595	51682	SH	DEFINED	6
BORDERS GROUP INC	COM	099709107	52235	2069520	SH	DEFINED	6
BORDERS GROUP INC	COM	099709107	13	500	SH	DEFINED	9
BORDERS GROUP INC	COM	099709107	10	400	SH	DEFINED	18
BORDERS GROUP INC	COM	099709107	184	7290	SH	DEFINED	2
BORG WARNER INC	COM	099724106	105	1750	SH	DEFINED	2
BORG WARNER INC	COM	099724106	384	6400	SH	DEFINED	18
BORG WARNER INC	COM	099724106	24	400	SH	DEFINED	19
BORG WARNER INC	COM	099724106	248	4125	SH	DEFINED	21
BORG WARNER INC	COM	099724106	2	25	SH	DEFINED	17
BORG WARNER INC	COM	099724106	305	5075	SH	DEFINED	5
BORG WARNER INC	COM	099724106	30736	511930	SH	DEFINED	6
BORLAND SOFTWARE CORP	COM	099849101	8294	1535934	SH	DEFINED	6
BOSTON BEER INC	CL A	100557107	33	1254	SH	DEFINED	5
BOSTON BEER INC	CL A	100557107	8	300	SH	DEFINED	11
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	13402	396630	SH	DEFINED	3
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	6	174	SH	DEFINED	19
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	68	2000	SH	DEFINED	5
BOSTON PROPERTIES INC	COM	101121101	1672	17927	SH	DEFINED	19
BOSTON PROPERTIES INC	COM	101121101	2365	25360	SH	DEFINED	9
BOSTON PROPERTIES INC	COM	101121101	93	1000	SH	DEFINED	5
BOSTON PROPERTIES INC	COM	101121101	4327	46405	SH	DEFINED	17
BOSTON PROPERTIES INC	COM	101121101	382	4101	SH	DEFINED	18
BOSTON PROPERTIES INC	COM	101121101	6635	71156	SH	DEFINED	2
BOSTON PROPERTIES INC	COM	101121101	310	3325	SH	DEFINED	11
BOSTON PROPERTIES INC	COM	101121101	8355	89600	SH	DEFINED	20

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

BOSTON SCIENTIFIC CORP	COM	101137107	4675	202800	SH	DEFINED	18
BOSTON SCIENTIFIC CORP	COM	101137107	638	27700	SH	DEFINED	5
BOSTON SCIENTIFIC CORP	COM	101137107	183643	7967150	SH	DEFINED	8
BOSTON SCIENTIFIC CORP	COM	101137107	6918	300125	SH	DEFINED	7
BOSTON SCIENTIFIC CORP	COM	101137107	2810	121900	SH	DEFINED	10
BOSTON SCIENTIFIC CORP	COM	101137107	456	19800	SH	DEFINED	2
BOSTON SCIENTIFIC CORP	COM	101137107	21705	947557	SH	DEFINED	6
BOSTON SCIENTIFIC CORP	COM	101137107	2528	109654	SH	DEFINED	19
BOSTON SCIENTIFIC CORP	COM	101137107	251	10900	SH	DEFINED	11
BOSTON SCIENTIFIC CORP	COM	101137107	16604	720354	SH	DEFINED	20
BOTTOMLINE TECH DEL INC	COM	101388106	3224	234800	SH	DEFINED	3
BOULDER GROWTH & INCOME FD I	COM	101507101	5	670	SH	DEFINED	18
BOULDER TOTAL RETURN FD INC	COM	101541100	10	568	SH	DEFINED	18
BOWATER INC	COM	102183100	260	8781	SH	DEFINED	18
BOWATER INC	COM	102183100	20	670	SH	DEFINED	6
BOWATER INC	COM	102183100	3	100	SH	DEFINED	9
BOWNE & CO INC	COM	103043105	15046	902600	SH	DEFINED	17
BOYD GAMING CORP	COM	103304101	999	20000	SH	DEFINED	11
BOYD GAMING CORP	COM	103304101	1610	32240	SH	DEFINED	3
BOYD GAMING CORP	COM	103304101	35	700	SH	DEFINED	18
BOYD GAMING CORP	COM	103304101	107	2150	SH	DEFINED	5
BOYKIN LODGING CO	COM	103430104	6	500	SH	DEFINED	9
BOYKIN LODGING CO	COM	103430104	221	19580	SH	DEFINED	3
BOYKIN LODGING CO	COM	103430104	4885	432638	SH	DEFINED	6
BP PLC	SPONSORED ADR	055622104	2626	38084	SH	DEFINED	11
BP PLC	SPONSORED ADR	055622104	138	2000	SH	DEFINED	7
BP PLC	SPONSORED ADR	055622104	4018	58281	SH	DEFINED	21
BP PLC	SPONSORED ADR	055622104	1501	21777	SH	DEFINED	19
BP PLC	SPONSORED ADR	055622104	203690	2954601	SH	DEFINED	20
BP PLC	SPONSORED ADR	055622104	317	4596	SH	DEFINED	9
BP PLC	SPONSORED ADR	055622104	34585	501671	SH	DEFINED	2
BP PLC	SPONSORED ADR	055622104	23104	335132	SH	DEFINED	5
BP PLC	SPONSORED ADR	055622104	22457	325759	SH	DEFINED	1
BP PLC	SPONSORED ADR	055622104	40151	582592	SH	DEFINED	17
BP PLC	SPONSORED ADR	055622104	31	450	SH	DEFINED	4
BP PLC	SPONSORED ADR	055622104	396553	5752146	SH	DEFINED	18
BP PLC	SPONSORED ADR	055622104	46986	698101	SH	DEFINED	6
BP PRUDHOE BAY RTY TR	UNIT BEN INT	055630107	247	3500	SH	DEFINED	11
BRADLEY PHARMACEUTICALS INC	COM	104576103	2680	180240	SH	DEFINED	3
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	3	107	SH	DEFINED	9
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	291	9156	SH	DEFINED	21
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	1315	41400	SH	DEFINED	20
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	25	800	SH	DEFINED	11
BRASIL TELECOM PARTICIPACOES	SPON ADR PFD	105530109	61	1680	SH	DEFINED	17
BRASIL TELECOM PARTICIPACOES	SPON ADR PFD	105530109	218	6000	SH	DEFINED	6
BRE PROPERTIES INC	CL A	05564E106	3808	68000	SH	DEFINED	20
BRE PROPERTIES INC	CL A	05564E106	45	800	SH	DEFINED	1
BRE PROPERTIES INC	CL A	05564E106	78	1400	SH	DEFINED	2
BRE PROPERTIES INC	CL A	05564E106	59	1062	SH	DEFINED	19
BRIGGS & STRATTON CORP	COM	109043109	28	800	SH	DEFINED	2
BRIGGS & STRATTON CORP	COM	109043109	255	7200	SH	DEFINED	9
BRIGGS & STRATTON CORP	COM	109043109	47737	1349640	SH	DEFINED	6
BRIGHAM EXPLORATION CO	COM	109178103	2115	241400	SH	DEFINED	6
BRIGHT HORIZON FAMILY SOLUTI	COM	109195107	565	14600	SH	DEFINED	11
BRIGHT HORIZON FAMILY SOLUTI	COM	109195107	11	284	SH	DEFINED	19
BRIGHTPOINT INC	COM NEW	109473405	13670	440100	SH	DEFINED	3
BRILLIANCE CHINA AUTO HLDG L	SPONSORED ADR	10949Q105	11	700	SH	DEFINED	4
BRINKER INTL INC	COM	109641100	9844	233000	SH	DEFINED	3
BRINKER INTL INC	COM	109641100	8	183	SH	DEFINED	2
BRINKER INTL INC	COM	109641100	452	10700	SH	DEFINED	20
BRINKER INTL INC	COM	109641100	84	2000	SH	DEFINED	18
BRINKS CO	COM	109696104	15	300	SH	DEFINED	19

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

BRINKS CO	COM	109696104	18	350	SH	DEFINED	3
BRISTOL MYERS SQUIBB CO	COM	110122108	8050	327108	SH	DEFINED	18
BRISTOL MYERS SQUIBB CO	COM	110122108	385	15650	SH	DEFINED	7
BRISTOL MYERS SQUIBB CO	COM	110122108	167	6800	SH	DEFINED	21
BRISTOL MYERS SQUIBB CO	COM	110122108	10249	416438	SH	DEFINED	19
BRISTOL MYERS SQUIBB CO	COM	110122108	591	24018	SH	DEFINED	11
BRISTOL MYERS SQUIBB CO	COM	110122108	1404	57056	SH	DEFINED	9
BRISTOL MYERS SQUIBB CO	COM	110122108	5396	219262	SH	DEFINED	17
BRISTOL MYERS SQUIBB CO	COM	110122108	1031	41885	SH	DEFINED	5
BRISTOL MYERS SQUIBB CO	COM	110122108	7	300	SH	DEFINED	4
BRISTOL MYERS SQUIBB CO	COM	110122108	6484	263443	SH	DEFINED	20
BRISTOL MYERS SQUIBB CO	COM	110122108	55596	2259065	SH	DEFINED	6
BRISTOL MYERS SQUIBB CO	COM	110122108	4301	174751	SH	DEFINED	2
BRISTOL MYERS SQUIBB CO	COM	110122108	394	16000	SH	DEFINED	1
BRISTOL MYERS SQUIBB CO	COM	110122108	5995	243618	SH	DEFINED	3
BRISTOL WEST HLDGS INC	COM	11037M105	7761	403170	SH	DEFINED	6
BRISTOW GROUP INC	COM	110394103	10661	345010	SH	DEFINED	6
BRITISH SKY BROADCASTING GRO	SPONSORED ADR	111013108	29033	787142	SH	DEFINED	6
BRITISH SKY BROADCASTING GRO	SPONSORED ADR	111013108	1190	31495	SH	DEFINED	17
BROADCOM CORP	CL A	111320107	0	4	SH	DEFINED	2
BROADCOM CORP	CL A	111320107	395	9143	SH	DEFINED	17
BROADCOM CORP	CL A	111320107	629	14583	SH	DEFINED	5
BROADCOM CORP	CL A	111320107	1159	26850	SH	DEFINED	3
BROADCOM CORP	CL A	111320107	224674	5205600	SH	DEFINED	20
BROADCOM CORP	CL A	111320107	2243	51978	SH	DEFINED	21
BROADCOM CORP	CL A	111320107	3518	81507	SH	DEFINED	19
BROADCOM CORP	CL A	111320107	21633	501234	SH	DEFINED	18
BROADWING CORP	COM	11161E101	304	20600	SH	DEFINED	3
BROADWING CORP	COM	11161E101	13	870	SH	DEFINED	5
BROCADE COMMUNICATIONS SYS I	COM	111621108	2309	345700	SH	DEFINED	19
BROCADE COMMUNICATIONS SYS I	COM	111621108	1	100	SH	DEFINED	9
BROCADE COMMUNICATIONS SYS I	COM	111621108	14766	2210540	SH	DEFINED	3
BROCADE COMMUNICATIONS SYS I	COM	111621108	917	137250	SH	DEFINED	20
BRONCO DRILLING CO INC	COM	112211107	1030	39150	SH	DEFINED	20
BROOKFIELD ASSET MGMT INC	CL A LTD VT SH	112585104	572	10375	SH	DEFINED	7
BROOKFIELD ASSET MGMT INC	CL A LTD VT SH	112585104	1255	22785	SH	DEFINED	6
BROOKFIELD PPTYS CORP	COM	112900105	10	300	SH	DEFINED	7
BROOKLINE BANCORP INC DEL	COM	11373M107	22	1400	SH	DEFINED	5
BROOKLINE BANCORP INC DEL	COM	11373M107	936	60400	SH	DEFINED	18
BROOKLINE BANCORP INC DEL	COM	11373M107	929	60000	SH	DEFINED	4
BROOKLINE BANCORP INC DEL	COM	11373M107	13749	887600	SH	DEFINED	20
BROOKLINE BANCORP INC DEL	COM	11373M107	235	15200	SH	DEFINED	11
BROOKS AUTOMATION INC	COM	114340102	89	6216	SH	DEFINED	2
BROOKS AUTOMATION INC	COM	114340102	83	5800	SH	DEFINED	3
BROWN & BROWN INC	COM	115236101	9470	285250	SH	DEFINED	1
BROWN & BROWN INC	COM	115236101	43	1308	SH	DEFINED	18
BROWN & BROWN INC	COM	115236101	13	400	SH	DEFINED	5
BROWN FORMAN CORP	CL B	115637209	741	9632	SH	DEFINED	2
BROWN FORMAN CORP	CL B	115637209	1192	15488	SH	DEFINED	19
BROWN FORMAN CORP	CL A	115637100	143	1833	SH	DEFINED	11
BROWN FORMAN CORP	CL A	115637100	0	0	SH	DEFINED	18
BROWN FORMAN CORP	CL A	115637100	258	3300	SH	DEFINED	7
BROWN SHOE INC NEW	COM	115736100	18454	351630	SH	DEFINED	6
BROWN SHOE INC NEW	COM	115736100	951	18121	SH	DEFINED	3
BRUNSWICK CORP	COM	117043109	14	354	SH	DEFINED	18
BRUNSWICK CORP	COM	117043109	12	320	SH	DEFINED	6
BRUNSWICK CORP	COM	117043109	44	1135	SH	DEFINED	2
BRUNSWICK CORP	COM	117043109	1330	34233	SH	DEFINED	19
BRUNSWICK CORP	COM	117043109	3022	77770	SH	DEFINED	3
BRUSH ENGINEERED MATLS INC	COM	117421107	8087	409485	SH	DEFINED	18
BT GROUP PLC	ADR	05577E101	97	2500	SH	DEFINED	11
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	26	600	SH	DEFINED	9

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

BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	64	1500	SH	DEFINED	2
BUCKEYE TECHNOLOGIES INC	COM	118255108	18	2000	SH	DEFINED	18
BUCKLE INC	COM	118440106	4858	118631	SH	DEFINED	20
BUCKLE INC	COM	118440106	6332	154630	SH	DEFINED	3
BUCKLE INC	COM	118440106	3706	90500	SH	DEFINED	6
BUCKLE INC	COM	118440106	2351	57400	SH	DEFINED	18
BUCKLE INC	COM	118440106	13	309	SH	DEFINED	19
BUCYRUS INTL INC NEW	CL A	118759109	5574	120381	SH	DEFINED	6
BUCYRUS INTL INC NEW	CL A	118759109	1	12	SH	DEFINED	18
BUFFALO WILD WINGS INC	COM	119848109	68	1635	SH	DEFINED	5
BUILD A BEAR WORKSHOP	COM	120076104	228	7440	SH	DEFINED	2
BUILDERS FIRSTSOURCE INC	COM	12008R107	10254	451526	SH	DEFINED	3
BUILDING MATLS HLDG CORP	COM	120113105	13877	388828	SH	DEFINED	6
BUILDING MATLS HLDG CORP	COM	120113105	1463	41000	SH	DEFINED	19
BUILDING MATLS HLDG CORP	COM	120113105	34707	972456	SH	DEFINED	3
BUNGE LIMITED	COM	G16962105	1	25	SH	DEFINED	18
BUNGE LIMITED	COM	G16962105	678	12175	SH	DEFINED	11
BUNZL PUB LTD CO	SPON ADR NEW	120738406	138	2293	SH	DEFINED	7
BURLINGTON COAT FACTORY	COM	121579106	41850	920791	SH	DEFINED	6
BURLINGTON NORTHN SANTA FE C	COM	12189T104	1436	17233	SH	DEFINED	17
BURLINGTON NORTHN SANTA FE C	COM	12189T104	560	6716	SH	DEFINED	21
BURLINGTON NORTHN SANTA FE C	COM	12189T104	9991	119891	SH	DEFINED	19
BURLINGTON NORTHN SANTA FE C	COM	12189T104	6099	73196	SH	DEFINED	20
BURLINGTON NORTHN SANTA FE C	COM	12189T104	10	120	SH	DEFINED	9
BURLINGTON NORTHN SANTA FE C	COM	12189T104	3267	39211	SH	DEFINED	18
BURLINGTON NORTHN SANTA FE C	COM	12189T104	2247	26971	SH	DEFINED	2
BURLINGTON NORTHN SANTA FE C	COM	12189T104	5726	68715	SH	DEFINED	5
BURLINGTON NORTHN SANTA FE C	COM	12189T104	13309	159717	SH	DEFINED	3
BURLINGTON NORTHN SANTA FE C	COM	12189T104	81083	973045	SH	DEFINED	6
BURLINGTON NORTHN SANTA FE C	COM	12189T104	101	1215	SH	DEFINED	11
BURLINGTON RES INC	COM	122014103	41000	446094	SH	DEFINED	18
BURLINGTON RES INC	COM	122014103	1115	12130	SH	DEFINED	2
BURLINGTON RES INC	COM	122014103	48693	529795	SH	DEFINED	21
BURLINGTON RES INC	COM	122014103	11394	123964	SH	DEFINED	19
BURLINGTON RES INC	COM	122014103	15356	167070	SH	DEFINED	20
BURLINGTON RES INC	COM	122014103	6251	68016	SH	DEFINED	11
BURLINGTON RES INC	COM	122014103	15549	169180	SH	DEFINED	3
BURLINGTON RES INC	COM	122014103	18	200	SH	DEFINED	6
BURLINGTON RES INC	COM	122014103	359	3904	SH	DEFINED	1
BURLINGTON RES INC	COM	122014103	4165	45315	SH	DEFINED	17
BURLINGTON RES INC	COM	122014103	937	10198	SH	DEFINED	5
BURLINGTON RES INC	COM	122014103	147	1600	SH	DEFINED	9
BUSINESS OBJECTS S A	SPONSORED ADR	12328X107	131	3600	SH	DEFINED	7
C COR INC	COM	125010108	8455	967446	SH	DEFINED	18
C COR INC	COM	125010108	128	14700	SH	DEFINED	21
C COR INC	COM	125010108	12	1390	SH	DEFINED	4
C COR INC	COM	125010108	30461	3485200	SH	DEFINED	20
C D I CORP	COM	125071100	12	412	SH	DEFINED	19
C D I CORP	COM	125071100	58	2000	SH	DEFINED	9
C D I CORP	COM	125071100	135	4700	SH	DEFINED	17
C D W CORP	COM	12512N105	52	890	SH	DEFINED	3
C D W CORP	COM	12512N105	193	3275	SH	DEFINED	7
C D W CORP	COM	12512N105	13029	221396	SH	DEFINED	20
C D W CORP	COM	12512N105	15	255	SH	DEFINED	11
C D W CORP	COM	12512N105	19	325	SH	DEFINED	5
C D W CORP	COM	12512N105	12	200	SH	DEFINED	19
C D W CORP	COM	12512N105	783	13301	SH	DEFINED	21
C D W CORP	COM	12512N105	4	71	SH	DEFINED	18
C D W CORP	COM	12512N105	2329	39578	SH	DEFINED	23
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	21682	441680	SH	DEFINED	20
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	29	598	SH	DEFINED	11
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	170	3470	SH	DEFINED	18

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

C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	211	4300	SH	DEFINED	5
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	10	200	SH	DEFINED	19
CA INC	COM	12673P105	2331	85650	SH	DEFINED	20
CA INC	COM	12673P105	3668	134788	SH	DEFINED	11
CA INC	COM	12673P105	7360	270489	SH	DEFINED	6
CA INC	COM	12673P105	437738	16087400	SH	DEFINED	8
CA INC	COM	12673P105	14	505	SH	DEFINED	9
CA INC	COM	12673P105	2297	84426	SH	DEFINED	19
CA INC	COM	12673P105	676	24850	SH	DEFINED	7
CA INC	COM	12673P105	54571	2005557	SH	DEFINED	10
CA INC	COM	12673P105	84351	3100000	SH	DEFINED	13
CA INC	COM	12673P105	159	5845	SH	DEFINED	18
CA INC	COM	12673P105	2	70	SH	DEFINED	2
CA INC	COM	12673P105	11056	406311	SH	DEFINED	5
CA INC	COM	12673P105	21927	805861	SH	DEFINED	4
CA INC	COM	12673P105	2463	90500	SH	DEFINED	3
CABELAS INC	COM	126804301	43	2100	SH	DEFINED	18
CABELAS INC	COM	126804301	7	340	SH	DEFINED	2
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	3915	146645	SH	DEFINED	21
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	72	2682	SH	DEFINED	4
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	71	2660	SH	DEFINED	2
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	499281	18699666	SH	DEFINED	18
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	269905	10108793	SH	DEFINED	20
CABOT CORP	COM	127055101	77	2280	SH	DEFINED	6
CABOT MICROELECTRONICS CORP	COM	12709P103	6	160	SH	DEFINED	4
CABOT MICROELECTRONICS CORP	COM	12709P103	620	16724	SH	DEFINED	21
CABOT MICROELECTRONICS CORP	COM	12709P103	19	500	SH	DEFINED	11
CABOT MICROELECTRONICS CORP	COM	12709P103	46250	1246631	SH	DEFINED	18
CABOT MICROELECTRONICS CORP	COM	12709P103	49904	1345116	SH	DEFINED	20
CABOT OIL & GAS CORP	COM	127097103	496	10350	SH	DEFINED	2
CABOT OIL & GAS CORP	COM	127097103	39	812	SH	DEFINED	18
CABOT OIL & GAS CORP	COM	127097103	1940	40470	SH	DEFINED	19
CABOT OIL & GAS CORP	COM	127097103	12149	253480	SH	DEFINED	3
CACHE INC	COM NEW	127150308	6978	380500	SH	DEFINED	3
CACI INTL INC	CL A	127190304	1599	24320	SH	DEFINED	3
CACI INTL INC	CL A	127190304	39	600	SH	DEFINED	9
CACI INTL INC	CL A	127190304	19571	297663	SH	DEFINED	1
CACI INTL INC	CL A	127190304	61	921	SH	DEFINED	18
CACI INTL INC	CL A	127190304	1493	22700	SH	DEFINED	20
CACI INTL INC	CL A	127190304	554	8429	SH	DEFINED	21
CACI INTL INC	CL A	127190304	191	2900	SH	DEFINED	11
CADBURY SCHWEPPEES PLC	ADR	127209302	303	7580	SH	DEFINED	2
CADBURY SCHWEPPEES PLC	ADR	127209302	344	8591	SH	DEFINED	21
CADBURY SCHWEPPEES PLC	ADR	127209302	8	200	SH	DEFINED	11
CADBURY SCHWEPPEES PLC	ADR	127209302	52378	1309460	SH	DEFINED	20
CADBURY SCHWEPPEES PLC	ADR	127209302	4	95	SH	DEFINED	5
CADBURY SCHWEPPEES PLC	ADR	127209302	311	7774	SH	DEFINED	18
CADBURY SCHWEPPEES PLC	ADR	127209302	184	4600	SH	DEFINED	7
CADBURY SCHWEPPEES PLC	ADR	127209302	4	110	SH	DEFINED	9
CADBURY SCHWEPPEES PLC	ADR	127209302	1758	43955	SH	DEFINED	6
CADENCE DESIGN SYSTEM INC	COM	127387108	28731	1553876	SH	DEFINED	3
CADENCE DESIGN SYSTEM INC	COM	127387108	1010	54600	SH	DEFINED	20
CADENCE DESIGN SYSTEM INC	COM	127387108	756	40900	SH	DEFINED	22
CADENCE DESIGN SYSTEM INC	COM	127387108	4235	229045	SH	DEFINED	19
CADMUS COMMUNICATIONS CORP	COM	127587103	2964	161186	SH	DEFINED	6
CAE INC	COM	124765108	551	70000	SH	DEFINED	7
CALAMOS CONV & HIGH INCOME F	COM SHS	12811P108	31	1883	SH	DEFINED	18
CALAMOS CONV OPP AND INC FD	SH BEN INT	128117108	0	5	SH	DEFINED	18
CALAMOS GLOBAL TOTAL RETURN	COM SH BEN INT	128118106	49	3317	SH	DEFINED	18
CALAMOS STRATEGIC TOTL RETN	COM SH BEN INT	128125101	110	7810	SH	DEFINED	18
CALAMP CORP	COM	128126109	8885	756805	SH	DEFINED	3
CALIFORNIA FIRST NTNL BANCOR	COM	130222102	533	36840	SH	DEFINED	6

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

CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	18	547	SH	DEFINED	19
CALIFORNIA WTR SVC GROUP	COM	130788102	51	1137	SH	DEFINED	9
CALLAWAY GOLF CO	COM	131193104	8	450	SH	DEFINED	11
CALLAWAY GOLF CO	COM	131193104	5354	311280	SH	DEFINED	18
CALLON PETE CO DEL	COM	13123X102	0	16	SH	DEFINED	5
CALLON PETE CO DEL	COM	13123X102	3372	160436	SH	DEFINED	3
CALLON PETE CO DEL	COM	13123X102	15	704	SH	DEFINED	19
CALLWAVE INC DEL	COM	13126N101	508	113934	SH	DEFINED	6
CALYPTE BIOMEDICAL CORP	COM NEW	131722605	0	3	SH	DEFINED	9
CAMBREX CORP	COM	132011107	332	17000	SH	DEFINED	9
CAMCO FINL CORP	COM	132618109	2	122	SH	DEFINED	2
CAMDEN NATL CORP	COM	133034108	38	990	SH	DEFINED	17
CAMDEN NATL CORP	COM	133034108	4373	113880	SH	DEFINED	6
CAMDEN PPTY TR	SH BEN INT	133131102	14	200	SH	DEFINED	17
CAMDEN PPTY TR	SH BEN INT	133131102	4077	56587	SH	DEFINED	9
CAMDEN PPTY TR	SH BEN INT	133131102	208	2886	SH	DEFINED	11
CAMDEN PPTY TR	SH BEN INT	133131102	11	150	SH	DEFINED	18
CAMECO CORP	COM	13321L108	5334	148150	SH	DEFINED	7
CAMPBELL SOUP CO	COM	134429109	13	400	SH	DEFINED	9
CAMPBELL SOUP CO	COM	134429109	21733	670784	SH	DEFINED	20
CAMPBELL SOUP CO	COM	134429109	65	2000	SH	DEFINED	17
CAMPBELL SOUP CO	COM	134429109	583	18000	SH	DEFINED	6
CAMPBELL SOUP CO	COM	134429109	1780	54940	SH	DEFINED	18
CAMPBELL SOUP CO	COM	134429109	97	2990	SH	DEFINED	5
CAMPBELL SOUP CO	COM	134429109	1105	34099	SH	DEFINED	19
CANADIAN NAT RES LTD	COM	136385101	914	16500	SH	DEFINED	6
CANADIAN NAT RES LTD	COM	136385101	1811	32700	SH	DEFINED	22
CANADIAN NAT RES LTD	COM	136385101	22585	407744	SH	DEFINED	18
CANADIAN NAT RES LTD	COM	136385101	16479	296220	SH	DEFINED	7
CANADIAN NAT RES LTD	COM	136385101	82002	1480440	SH	DEFINED	20
CANADIAN NATL RY CO	COM	136375102	18	400	SH	DEFINED	17
CANADIAN NATL RY CO	COM	136375102	18	400	SH	DEFINED	5
CANADIAN NATL RY CO	COM	136375102	310	6850	SH	DEFINED	2
CANADIAN NATL RY CO	COM	136375102	195	4300	SH	DEFINED	22
CANADIAN NATL RY CO	COM	136375102	59	1310	SH	DEFINED	3
CANADIAN NATL RY CO	COM	136375102	2626	58000	SH	DEFINED	21
CANADIAN NATL RY CO	COM	136375102	22993	506868	SH	DEFINED	7
CANADIAN PAC RY LTD	COM	13645T100	15	302	SH	DEFINED	11
CANADIAN PAC RY LTD	COM	13645T100	16017	320719	SH	DEFINED	7
CANADIAN PAC RY LTD	COM	13645T100	3528	70600	SH	DEFINED	22
CANADIAN PAC RY LTD	COM	13645T100	922	18450	SH	DEFINED	18
CANCERVAX CORP	COM	13738Y107	291	102900	SH	DEFINED	18
CANCERVAX CORP	COM	13738Y107	7	2600	SH	DEFINED	21
CANCERVAX CORP	COM	13738Y107	5299	1872575	SH	DEFINED	20
CANDELA CORP	COM	136907102	43	2000	SH	DEFINED	17
CANETIC RES TR	COM	137513107	7614	367040	SH	DEFINED	7
CANON INC	ADR	138006309	22	340	SH	DEFINED	7
CANON INC	ADR	138006309	8519	128975	SH	DEFINED	2
CANON INC	ADR	138006309	87	1310	SH	DEFINED	5
CANON INC	ADR	138006309	106	1611	SH	DEFINED	17
CANON INC	ADR	138006309	39669	600591	SH	DEFINED	18
CANON INC	ADR	138006309	1758	26610	SH	DEFINED	20
CANON INC	ADR	138006309	382	5784	SH	DEFINED	21
CANON INC	ADR	138006309	84	1275	SH	DEFINED	11
CAPITAL & INCM STRTGS FD INC	COM	13971Y103	55	3100	SH	DEFINED	18
CAPITAL CITY BK GROUP INC	COM	139674105	58	1637	SH	DEFINED	11
CAPITAL ONE FINL CORP	COM	14040H105	79097	982326	SH	DEFINED	18
CAPITAL ONE FINL CORP	COM	14040H105	10134	125860	SH	DEFINED	2
CAPITAL ONE FINL CORP	COM	14040H105	134449	1669761	SH	DEFINED	10
CAPITAL ONE FINL CORP	COM	14040H105	750484	9320467	SH	DEFINED	8
CAPITAL ONE FINL CORP	COM	14040H105	18	223	SH	DEFINED	9
CAPITAL ONE FINL CORP	COM	14040H105	4873	60513	SH	DEFINED	11

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

CAPITAL ONE FINL CORP	COM	14040H105	83800	1040738	SH	DEFINED	20
CAPITAL ONE FINL CORP	COM	14040H105	7506	93220	SH	DEFINED	3
CAPITAL ONE FINL CORP	COM	14040H105	201	2500	SH	DEFINED	1
CAPITAL ONE FINL CORP	COM	14040H105	7546	93715	SH	DEFINED	19
CAPITAL ONE FINL CORP	COM	14040H105	158623	1969985	SH	DEFINED	21
CAPITAL ONE FINL CORP	COM	14040H105	585	7265	SH	DEFINED	5
CAPITAL SR LIVING CORP	COM	140475104	17	1500	SH	DEFINED	2
CAPITAL TITLE GROUP INC	COM	140919101	1439	186673	SH	DEFINED	3
CAPITAL TITLE GROUP INC	COM	140919101	303	39330	SH	DEFINED	6
CAPITAL TRUST INC MD	CL A NEW	14052H506	862	27700	SH	DEFINED	3
CAPITOL BANCORP LTD	COM	14056D105	3875	82880	SH	DEFINED	3
CARBO CERAMICS INC	COM	140781105	1336	23475	SH	DEFINED	20
CARBO CERAMICS INC	COM	140781105	561	9863	SH	DEFINED	18
CARBO CERAMICS INC	COM	140781105	7063	124110	SH	DEFINED	21
CARDINAL FINL CORP	COM	14149F109	813	60083	SH	DEFINED	19
CARDINAL FINL CORP	COM	14149F109	265	19550	SH	DEFINED	3
CARDINAL HEALTH INC	COM	14149Y108	6604	88617	SH	DEFINED	19
CARDINAL HEALTH INC	COM	14149Y108	214	2870	SH	DEFINED	2
CARDINAL HEALTH INC	COM	14149Y108	12906	173193	SH	DEFINED	3
CARDINAL HEALTH INC	COM	14149Y108	62	830	SH	DEFINED	9
CARDINAL HEALTH INC	COM	14149Y108	358	4810	SH	DEFINED	17
CARDINAL HEALTH INC	COM	14149Y108	32503	436170	SH	DEFINED	8
CARDINAL HEALTH INC	COM	14149Y108	1962	26332	SH	DEFINED	18
CARDINAL HEALTH INC	COM	14149Y108	45	600	SH	DEFINED	1
CARDINAL HEALTH INC	COM	14149Y108	6394	85804	SH	DEFINED	23
CARDINAL HEALTH INC	COM	14149Y108	3412	45780	SH	DEFINED	20
CARDINAL HEALTH INC	COM	14149Y108	2779	37286	SH	DEFINED	5
CARDINAL HEALTH INC	COM	14149Y108	25	335	SH	DEFINED	11
CAREER EDUCATION CORP	COM	141665109	14658	388510	SH	DEFINED	3
CAREER EDUCATION CORP	COM	141665109	15651	414820	SH	DEFINED	6
CAREER EDUCATION CORP	COM	141665109	37090	983045	SH	DEFINED	8
CAREER EDUCATION CORP	COM	141665109	135828	3600000	SH	DEFINED	13
CAREER EDUCATION CORP	COM	141665109	0	0	SH	DEFINED	18
CAREER EDUCATION CORP	COM	141665109	5	132	SH	DEFINED	5
CAREER EDUCATION CORP	COM	141665109	1761	46678	SH	DEFINED	19
CAREMARK RX INC	COM	141705103	2	50	SH	DEFINED	7
CAREMARK RX INC	COM	141705103	25311	515435	SH	DEFINED	17
CAREMARK RX INC	COM	141705103	59	1190	SH	DEFINED	11
CAREMARK RX INC	COM	141705103	192	3900	SH	DEFINED	20
CAREMARK RX INC	COM	141705103	54	1100	SH	DEFINED	9
CAREMARK RX INC	COM	141705103	79281	1612050	SH	DEFINED	8
CAREMARK RX INC	COM	141705103	10828	220163	SH	DEFINED	3
CAREMARK RX INC	COM	141705103	504	10254	SH	DEFINED	21
CAREMARK RX INC	COM	141705103	350	7125	SH	DEFINED	5
CAREMARK RX INC	COM	141705103	8	155	SH	DEFINED	2
CAREMARK RX INC	COM	141705103	5503	111904	SH	DEFINED	19
CAREMARK RX INC	COM	141705103	119	2427	SH	DEFINED	18
CARLISLE COS INC	COM	142339100	1469	17955	SH	DEFINED	18
CARLISLE COS INC	COM	142339100	593	7245	SH	DEFINED	21
CARMAX INC	COM	143130102	775	23700	SH	DEFINED	11
CARMAX INC	COM	143130102	8	251	SH	DEFINED	18
CARNIVAL CORP	PAIRED CTF	143658300	165	3493	SH	DEFINED	3
CARNIVAL CORP	PAIRED CTF	143658300	43	900	SH	DEFINED	2
CARNIVAL CORP	PAIRED CTF	143658300	19622	414223	SH	DEFINED	18
CARNIVAL CORP	PAIRED CTF	143658300	814	17182	SH	DEFINED	21
CARNIVAL CORP	PAIRED CTF	143658300	911	19233	SH	DEFINED	5
CARNIVAL CORP	PAIRED CTF	143658300	3808	80385	SH	DEFINED	19
CARNIVAL CORP	PAIRED CTF	143658300	531	11217	SH	DEFINED	11
CARPENTER TECHNOLOGY CORP	COM	144285103	13	141	SH	DEFINED	19
CARPENTER TECHNOLOGY CORP	COM	144285103	7342	77676	SH	DEFINED	3
CARPENTER TECHNOLOGY CORP	COM	144285103	28	300	SH	DEFINED	11
CARRAMERICA RLTY CORP	COM	144418100	62	1400	SH	DEFINED	11

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

CARRIAGE SVCS INC	COM	143905107	1008	209970	SH	DEFINED	6
CARRIER ACCESS CORP	COM	144460102	3	425	SH	DEFINED	2
CARRIER ACCESS CORP	COM	144460102	10	1700	SH	DEFINED	11
CARROLLTON BANCORP	COM	145282109	33	2079	SH	DEFINED	11
CARTER INC	COM	146229109	5286	78320	SH	DEFINED	3
CARTER INC	COM	146229109	11	163	SH	DEFINED	19
CASCADE BANCORP	COM	147154108	7234	244809	SH	DEFINED	1
CASCADE BANCORP	COM	147154108	885	29940	SH	DEFINED	3
CASCADE BANCORP	COM	147154108	7	232	SH	DEFINED	19
CASCADE CORP	COM	147195101	2375	44940	SH	DEFINED	6
CASCADE CORP	COM	147195101	16	300	SH	DEFINED	11
CASCADE CORP	COM	147195101	2744	51920	SH	DEFINED	3
CASCADE CORP	COM	147195101	523	9900	SH	DEFINED	19
CASCADE FINL CORP	COM	147272108	950	50000	SH	DEFINED	1
CASCADE FINL CORP	COM	147272108	918	48300	SH	DEFINED	20
CASCADE FINL CORP	COM	147272108	561	29511	SH	DEFINED	18
CASEYS GEN STORES INC	COM	147528103	2443	106810	SH	DEFINED	3
CASEYS GEN STORES INC	COM	147528103	17	727	SH	DEFINED	19
CASH AMER INTL INC	COM	14754D100	5472	182280	SH	DEFINED	3
CASH AMER INTL INC	COM	14754D100	1245	41477	SH	DEFINED	19
CASH AMER INTL INC	COM	14754D100	35898	1195790	SH	DEFINED	6
CASTLE A M & CO	COM	148411101	15	500	SH	DEFINED	5
CATALINA MARKETING CORP	COM	148867104	25	1099	SH	DEFINED	19
CATAPULT COMMUNICATIONS CORP	COM	149016107	180	13539	SH	DEFINED	6
CATERPILLAR INC DEL	COM	149123101	33841	471938	SH	DEFINED	17
CATERPILLAR INC DEL	COM	149123101	55366	771000	SH	DEFINED	6
CATERPILLAR INC DEL	COM	149123101	10432	145272	SH	DEFINED	19
CATERPILLAR INC DEL	COM	149123101	92125	1282900	SH	DEFINED	8
CATERPILLAR INC DEL	COM	149123101	10774	150030	SH	DEFINED	7
CATERPILLAR INC DEL	COM	149123101	217748	3032280	SH	DEFINED	18
CATERPILLAR INC DEL	COM	149123101	2819	39262	SH	DEFINED	11
CATERPILLAR INC DEL	COM	149123101	7944	110620	SH	DEFINED	21
CATERPILLAR INC DEL	COM	149123101	11253	156704	SH	DEFINED	3
CATERPILLAR INC DEL	COM	149123101	4294	59800	SH	DEFINED	10
CATERPILLAR INC DEL	COM	149123101	725	10100	SH	DEFINED	5
CATERPILLAR INC DEL	COM	149123101	1954	27216	SH	DEFINED	1
CATERPILLAR INC DEL	COM	149123101	112775	1570461	SH	DEFINED	20
CATERPILLAR INC DEL	COM	149123101	529	7362	SH	DEFINED	2
CATHAY GENERAL BANCORP	COM	149150104	1139	30250	SH	DEFINED	3
CATO CORP NEW	CL A	149205106	10046	421044	SH	DEFINED	20
CATO CORP NEW	CL A	149205106	1603	67175	SH	DEFINED	6
CATO CORP NEW	CL A	149205106	5077	212800	SH	DEFINED	18
CATO CORP NEW	CL A	149205106	11613	486730	SH	DEFINED	3
CAVALIER HOMES INC	COM	149507105	296	42320	SH	DEFINED	3
CAVCO INDS INC DEL	COM	149568107	0	10	SH	DEFINED	18
CAVCO INDS INC DEL	COM	149568107	650	13370	SH	DEFINED	3
CB RICHARD ELLIS GROUP INC	CL A	12497T101	468	5800	SH	DEFINED	20
CB RICHARD ELLIS GROUP INC	CL A	12497T101	69	850	SH	DEFINED	5
CB RICHARD ELLIS GROUP INC	CL A	12497T101	52009	644478	SH	DEFINED	3
CB RICHARD ELLIS GROUP INC	CL A	12497T101	217	2690	SH	DEFINED	18
CBIZ INC	COM	124805102	9	1074	SH	DEFINED	19
CBIZ INC	COM	124805102	6130	766268	SH	DEFINED	3
CBL & ASSOC PPTYS INC	COM	124830100	30	700	SH	DEFINED	11
CBL & ASSOC PPTYS INC	COM	124830100	49	1163	SH	DEFINED	19
CBL & ASSOC PPTYS INC	COM	124830100	8077	190280	SH	DEFINED	3
CBL & ASSOC PPTYS INC	COM	124830100	79	1865	SH	DEFINED	2
CBL & ASSOC PPTYS INC	COM	124830100	918	21628	SH	DEFINED	18
CBRL GROUP INC	COM	12489V106	21363	486509	SH	DEFINED	6
CBRL GROUP INC	NOTE	4/0 12489VAB2	12642	25500000	PRN	DEFINED	21
CBRL GROUP INC	NOTE	4/0 12489VAB2	1537	3100000	PRN	DEFINED	20
CBRL GROUP INC	COM	12489V106	4477	101954	SH	DEFINED	18
CBRL GROUP INC	COM	12489V106	23909	544500	SH	DEFINED	20

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

CBRL GROUP INC	COM	12489V106	66	1500	SH	DEFINED	9
CBS CORP NEW	CL B	124857202	11	453	SH	DEFINED	4
CBS CORP NEW	CL B	124857202	33884	1413004	SH	DEFINED	20
CBS CORP NEW	CL A	124857103	48	2000	SH	DEFINED	2
CBS CORP NEW	CL A	124857103	23	955	SH	DEFINED	18
CBS CORP NEW	CL A	124857103	14	595	SH	DEFINED	17
CBS CORP NEW	CL A	124857103	177	7350	SH	DEFINED	21
CBS CORP NEW	CL B	124857202	3433	143178	SH	DEFINED	19
CBS CORP NEW	CL B	124857202	200	8349	SH	DEFINED	21
CBS CORP NEW	CL B	124857202	1696	70705	SH	DEFINED	3
CBS CORP NEW	CL B	124857202	107	4472	SH	DEFINED	22
CBS CORP NEW	CL B	124857202	27	1127	SH	DEFINED	2
CBS CORP NEW	CL B	124857202	853	35551	SH	DEFINED	23
CBS CORP NEW	CL B	124857202	14	567	SH	DEFINED	11
CBS CORP NEW	CL B	124857202	10434	435100	SH	DEFINED	6
CBS CORP NEW	CL B	124857202	18696	779655	SH	DEFINED	18
CBS CORP NEW	CL B	124857202	0	20	SH	DEFINED	1
CBS CORP NEW	CL B	124857202	110	4605	SH	DEFINED	17
CBS CORP NEW	CL B	124857202	36	1488	SH	DEFINED	9
CBS CORP NEW	CL B	124857202	620	25856	SH	DEFINED	5
CDN IMPERIAL BK OF COMMERCE	COM	136069101	50868	690038	SH	DEFINED	7
CEC ENTMT INC	COM	125137109	31586	939520	SH	DEFINED	6
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	15	500	SH	DEFINED	18
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	29	1000	SH	DEFINED	17
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	59	2000	SH	DEFINED	9
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	226	7733	SH	DEFINED	5
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	59	2000	SH	DEFINED	2
CEDAR SHOPPING CTRS INC	COM NEW	150602209	48	3000	SH	DEFINED	18
CELADON GROUP INC	COM	150838100	7077	323300	SH	DEFINED	3
CELANESE CORP DEL	COM SER A	150870103	1726	82328	SH	DEFINED	3
CELANESE CORP DEL	PFD 4.25% CONV	150870202	3	100	SH	DEFINED	9
CELESTICA INC	SUB VTG SHS	15101Q108	3	295	SH	DEFINED	18
CELESTICA INC	SUB VTG SHS	15101Q108	1222	106700	SH	DEFINED	3
CELESTICA INC	SUB VTG SHS	15101Q108	203	17800	SH	DEFINED	7
CELESTICA INC	SUB VTG SHS	15101Q108	261	22763	SH	DEFINED	20
CELESTICA INC	SUB VTG SHS	15101Q108	12243	1069298	SH	DEFINED	4
CELESTICA INC	SUB VTG SHS	15101Q108	53	4625	SH	DEFINED	5
CELGENE CORP	COM	151020104	1088	24600	SH	DEFINED	3
CELGENE CORP	COM	151020104	1574	35600	SH	DEFINED	5
CELGENE CORP	COM	151020104	14	320	SH	DEFINED	18
CELGENE CORP	COM	151020104	1943	43948	SH	DEFINED	17
CELGENE CORP	COM	151020104	795	17988	SH	DEFINED	21
CELL GENESYS INC	COM	150921104	11	1330	SH	DEFINED	11
CELL GENESYS INC	COM	150921104	32381	4057800	SH	DEFINED	8
CELL GENESYS INC	COM	150921104	48	6000	SH	DEFINED	18
CEMEX S A	SPON ADR 5 ORD	151290889	25387	388900	SH	DEFINED	22
CEMEX S A	SPON ADR 5 ORD	151290889	196	3000	SH	DEFINED	20
CEMEX S A	SPON ADR 5 ORD	151290889	53	813	SH	DEFINED	11
CEMEX S A	SPON ADR 5 ORD	151290889	23	345	SH	DEFINED	5
CEMEX S A	SPON ADR 5 ORD	151290889	65552	1004169	SH	DEFINED	3
CEMEX S A	SPON ADR 5 ORD	151290889	14	208	SH	DEFINED	17
CENDANT CORP	COM	151313103	89	5145	SH	DEFINED	7
CENDANT CORP	COM	151313103	10	590	SH	DEFINED	6
CENDANT CORP	COM	151313103	38368	2211425	SH	DEFINED	8
CENDANT CORP	COM	151313103	1638	94400	SH	DEFINED	9
CENDANT CORP	COM	151313103	99	5721	SH	DEFINED	18
CENDANT CORP	COM	151313103	29	1658	SH	DEFINED	2
CENDANT CORP	COM	151313103	1735	100000	SH	DEFINED	20
CENDANT CORP	COM	151313103	69400	4000000	SH	DEFINED	13
CENDANT CORP	COM	151313103	4036	232597	SH	DEFINED	5
CENDANT CORP	COM	151313103	3242	186849	SH	DEFINED	19
CENDANT CORP	COM	151313103	9756	562318	SH	DEFINED	4

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

CENTENE CORP DEL	COM	15135B101	440	15074	SH	DEFINED	21
CENTENE CORP DEL	COM	15135B101	5	175	SH	DEFINED	18
CENTENE CORP DEL	COM	15135B101	11710	401450	SH	DEFINED	3
CENTER BANCORP INC	COM	151408101	53	4484	SH	DEFINED	17
CENTER BANCORP INC	COM	151408101	144	12127	SH	DEFINED	11
CENTER FINL CORP CALIF	COM	15146E102	6523	269230	SH	DEFINED	3
CENTERPOINT ENERGY INC	COM	15189T107	685	57381	SH	DEFINED	19
CENTERPOINT ENERGY INC	COM	15189T107	5	400	SH	DEFINED	9
CENTERPOINT ENERGY INC	COM	15189T107	48	4000	SH	DEFINED	18
CENTERPOINT ENERGY INC	COM	15189T107	2426	203350	SH	DEFINED	3
CENTEX CORP	COM	152312104	1408	22718	SH	DEFINED	19
CENTEX CORP	COM	152312104	544	8775	SH	DEFINED	11
CENTEX CORP	COM	152312104	92985	1500000	SH	DEFINED	13
CENTEX CORP	COM	152312104	186	3000	SH	DEFINED	18
CENTEX CORP	COM	152312104	105438	1700893	SH	DEFINED	10
CENTEX CORP	COM	152312104	671086	10825710	SH	DEFINED	8
CENTRACORE PROPERTIES TR	COM	15235H107	48	1910	SH	DEFINED	3
CENTRACORE PROPERTIES TR	COM	15235H107	3	100	SH	DEFINED	18
CENTRAL FD CDA LTD	CL A	153501101	79	10000	SH	DEFINED	7
CENTRAL FD CDA LTD	CL A	153501101	15	1865	SH	DEFINED	18
CENTRAL GARDEN & PET CO	COM	153527106	11	199	SH	DEFINED	19
CENTRAL PAC FINL CORP	COM	154760102	9546	259978	SH	DEFINED	20
CENTRAL PAC FINL CORP	COM	154760102	63	1715	SH	DEFINED	5
CENTRAL PAC FINL CORP	COM	154760102	106	2890	SH	DEFINED	11
CENTRAL PAC FINL CORP	COM	154760102	14	388	SH	DEFINED	19
CENTRAL PAC FINL CORP	COM	154760102	5870	159853	SH	DEFINED	18
CENTRAL PKG CORP	COM	154785109	1	80	SH	DEFINED	2
CENTRAL PKG CORP	COM	154785109	0	1	SH	DEFINED	9
CENTRAL SECS CORP	COM	155123102	94	3835	SH	DEFINED	18
CENTRAL VT PUB SVC CORP	COM	155771108	48	2250	SH	DEFINED	2
CENTRAL VT PUB SVC CORP	COM	155771108	5	229	SH	DEFINED	18
CENTRUE FINL CORP	COM	15641R103	10	400	SH	DEFINED	11
CENTURY ALUM CO	COM	156431108	7195	169485	SH	DEFINED	6
CENTURY ALUM CO	COM	156431108	16	383	SH	DEFINED	19
CENTURYTEL INC	COM	156700106	960	24539	SH	DEFINED	19
CENTURYTEL INC	COM	156700106	341	8710	SH	DEFINED	17
CENTURYTEL INC	COM	156700106	9697	247880	SH	DEFINED	6
CENTURYTEL INC	COM	156700106	965	24659	SH	DEFINED	18
CENTURYTEL INC	COM	156700106	1117	28550	SH	DEFINED	3
CEPHALON INC	COM	156708109	108	1800	SH	DEFINED	17
CEPHALON INC	COM	156708109	6535	108469	SH	DEFINED	3
CEPHALON INC	COM	156708109	1574	26119	SH	DEFINED	19
CEPHALON INC	COM	156708109	18	296	SH	DEFINED	18
CEPHALON INC	COM	156708109	28	460	SH	DEFINED	11
CEPHALON INC	COM	156708109	221	3671	SH	DEFINED	21
CERADYNE INC	COM	156710105	1159	23230	SH	DEFINED	3
CERADYNE INC	COM	156710105	31	625	SH	DEFINED	2
CERADYNE INC	COM	156710105	21	414	SH	DEFINED	19
CERES GROUP INC	COM	156772105	2789	505240	SH	DEFINED	6
CERIDIAN CORP NEW	COM	156779100	71	2800	SH	DEFINED	3
CERIDIAN CORP NEW	COM	156779100	47244	1856350	SH	DEFINED	8
CERIDIAN CORP NEW	COM	156779100	25	1000	SH	DEFINED	18
CERIDIAN CORP NEW	COM	156779100	1229	48302	SH	DEFINED	20
CERNER CORP	COM	156782104	881	18557	SH	DEFINED	19
CERNER CORP	COM	156782104	386	8145	SH	DEFINED	18
CERNER CORP	COM	156782104	380	8000	SH	DEFINED	2
CERNER CORP	COM	156782104	13	275	SH	DEFINED	5
CERNER CORP	COM	156782104	1191	25100	SH	DEFINED	11
CERNER CORP	COM	156782104	95	2000	SH	DEFINED	3
CH ENERGY GROUP INC	COM	12541M102	67	1400	SH	DEFINED	3
CH ENERGY GROUP INC	COM	12541M102	10	200	SH	DEFINED	18
CHAMPION ENTERPRISES INC	COM	158496109	9	610	SH	DEFINED	2

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

CHAMPION ENTERPRISES INC	COM		158496109	27	1800	SH	DEFINED	19
CHAMPION ENTERPRISES INC	COM		158496109	52	3500	SH	DEFINED	9
CHAMPION ENTERPRISES INC	COM		158496109	145	9700	SH	DEFINED	3
CHAPARRAL STL CO DEL	COM		159423102	13	200	SH	DEFINED	9
CHARLES RIV LABS INTL INC	COM		159864107	1564	31900	SH	DEFINED	19
CHARLES RIV LABS INTL INC	COM		159864107	30089	613816	SH	DEFINED	3
CHARLES RIV LABS INTL INC	COM		159864107	186	3800	SH	DEFINED	11
CHARLES RIV LABS INTL INC	COM		159864107	228	4650	SH	DEFINED	20
CHARLES RIV LABS INTL INC	COM		159864107	588	12000	SH	DEFINED	17
CHARLES RIV LABS INTL INC	COM		159864107	172	3500	SH	DEFINED	5
CHARLES RIV LABS INTL INC	COM		159864107	59	1200	SH	DEFINED	18
CHARLOTTE RUSSE HLDG INC	COM		161048103	1807	84430	SH	DEFINED	3
CHARLOTTE RUSSE HLDG INC	COM		161048103	26	1237	SH	DEFINED	19
CHARMING SHOPPES INC	COM		161133103	1768	118893	SH	DEFINED	21
CHARMING SHOPPES INC	COM		161133103	35761	2404900	SH	DEFINED	3
CHARMING SHOPPES INC	COM		161133103	188232	12658490	SH	DEFINED	18
CHARMING SHOPPES INC	COM		161133103	70	4690	SH	DEFINED	4
CHARMING SHOPPES INC	COM		161133103	15	1040	SH	DEFINED	9
CHARMING SHOPPES INC	COM		161133103	6	400	SH	DEFINED	11
CHARMING SHOPPES INC	COM		161133103	52189	3509690	SH	DEFINED	20
CHARMING SHOPPES INC	COM		161133103	1630	109626	SH	DEFINED	19
CHARMING SHOPPES INC	COM		161133103	572	38500	SH	DEFINED	6
CHARTER COMMUNICATIONS INC D	NOTE	5.875%11/1	16117MAE7	15720	15720000	PRN	DEFINED	20
CHARTER COMMUNICATIONS INC D	NOTE	5.875%11/1	16117MAE7	11290	11290000	PRN	DEFINED	21
CHARTERED SEMICONDUCTOR MFG	ADR		16133R106	1	125	SH	DEFINED	11
CHARTERMAC	SH BEN INT		160908109	19	956	SH	DEFINED	2
CHARTERMAC	SH BEN INT		160908109	138	6806	SH	DEFINED	9
CHASE CORP	COM		16150R104	38	2500	SH	DEFINED	11
CHATTEM INC	COM		162456107	19489	517630	SH	DEFINED	3
CHATTEM INC	COM		162456107	152	4025	SH	DEFINED	18
CHATTEM INC	COM		162456107	140	3725	SH	DEFINED	21
CHC HELICOPTER CORP	CL A SUB VTG		12541C203	5	200	SH	DEFINED	11
CHECK POINT SOFTWARE TECH LT	ORD		M22465104	0	9	SH	DEFINED	2
CHECK POINT SOFTWARE TECH LT	ORD		M22465104	1	50	SH	DEFINED	7
CHECK POINT SOFTWARE TECH LT	ORD		M22465104	82	4100	SH	DEFINED	17
CHECK POINT SOFTWARE TECH LT	ORD		M22465104	3572	178408	SH	DEFINED	20
CHECK POINT SOFTWARE TECH LT	ORD		M22465104	2659	132805	SH	DEFINED	3
CHECK POINT SOFTWARE TECH LT	ORD		M22465104	300	15000	SH	DEFINED	19
CHECKFREE CORP NEW	COM		162813109	2216	43874	SH	DEFINED	19
CHECKFREE CORP NEW	COM		162813109	255	5050	SH	DEFINED	20
CHECKFREE CORP NEW	COM		162813109	15	300	SH	DEFINED	11
CHECKFREE CORP NEW	COM		162813109	1187	23510	SH	DEFINED	3
CHECKPOINT SYS INC	COM		162825103	6626	246490	SH	DEFINED	6
CHECKPOINT SYS INC	COM		162825103	10	368	SH	DEFINED	19
CHECKPOINT SYS INC	COM		162825103	13	500	SH	DEFINED	11
CHECKPOINT SYS INC	COM		162825103	255	9470	SH	DEFINED	18
CHEESECAKE FACTORY INC	COM		163072101	17	450	SH	DEFINED	5
CHEESECAKE FACTORY INC	COM		163072101	6	155	SH	DEFINED	18
CHEMED CORP NEW	COM		16359R103	488	8221	SH	DEFINED	21
CHEMED CORP NEW	COM		16359R103	24	400	SH	DEFINED	3
CHEMED CORP NEW	COM		16359R103	202	3400	SH	DEFINED	9
CHEMED CORP NEW	COM		16359R103	7	115	SH	DEFINED	18
CHEMICAL FINL CORP	COM		163731102	49	1527	SH	DEFINED	2
CHEMICAL FINL CORP	COM		163731102	19231	595207	SH	DEFINED	6
CHEMTURA CORP	COM		163893100	872	74000	SH	DEFINED	6
CHEMTURA CORP	COM		163893100	11	900	SH	DEFINED	5
CHEMTURA CORP	COM		163893100	6	550	SH	DEFINED	11
CHENIERE ENERGY INC	COM NEW		16411R208	4240	104500	SH	DEFINED	21
CHENIERE ENERGY INC	COM NEW		16411R208	806	19860	SH	DEFINED	20
CHENIERE ENERGY INC	COM NEW		16411R208	345	8500	SH	DEFINED	18
CHESAPEAKE CORP	COM		165159104	8	600	SH	DEFINED	18
CHESAPEAKE ENERGY CORP	COM		165167107	2171	69134	SH	DEFINED	19

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

CHESAPEAKE ENERGY CORP	COM	165167107	22022	701100	SH	DEFINED	6
CHESAPEAKE ENERGY CORP	COM	165167107	232	7400	SH	DEFINED	11
CHESAPEAKE ENERGY CORP	COM	165167107	3056	97300	SH	DEFINED	20
CHESAPEAKE ENERGY CORP	COM	165167107	16	500	SH	DEFINED	9
CHESAPEAKE ENERGY CORP	COM	165167107	12	371	SH	DEFINED	18
CHESAPEAKE ENERGY CORP	COM	165167107	1203	38300	SH	DEFINED	21
CHEVIOT FINL CORP	COM	166774109	49	4060	SH	DEFINED	2
CHEVRON CORP NEW	COM	166764100	125661	2167682	SH	DEFINED	20
CHEVRON CORP NEW	COM	166764100	5780	99709	SH	DEFINED	9
CHEVRON CORP NEW	COM	166764100	5701	98348	SH	DEFINED	21
CHEVRON CORP NEW	COM	166764100	7866	135685	SH	DEFINED	23
CHEVRON CORP NEW	COM	166764100	80036	1380640	SH	DEFINED	6
CHEVRON CORP NEW	COM	166764100	36088	622521	SH	DEFINED	19
CHEVRON CORP NEW	COM	166764100	38005	656444	SH	DEFINED	17
CHEVRON CORP NEW	COM	166764100	1817	31348	SH	DEFINED	11
CHEVRON CORP NEW	COM	166764100	143115	2468783	SH	DEFINED	18
CHEVRON CORP NEW	COM	166764100	9635	166212	SH	DEFINED	22
CHEVRON CORP NEW	COM	166764100	8827	152260	SH	DEFINED	5
CHEVRON CORP NEW	COM	166764100	58098	1002206	SH	DEFINED	3
CHEVRON CORP NEW	COM	166764100	2892	39886	SH	DEFINED	1
CHEVRON CORP NEW	COM	166764100	35210	607385	SH	DEFINED	2
CHEVRON CORP NEW	COM	166764100	139	2400	SH	DEFINED	7
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	7	300	SH	DEFINED	1
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	22	925	SH	DEFINED	18
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	142	5900	SH	DEFINED	2
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	1522	63400	SH	DEFINED	11
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	822	1836	SH	DEFINED	5
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	11	25	SH	DEFINED	18
CHICOS FAS INC	COM	168615102	24	600	SH	DEFINED	19
CHICOS FAS INC	COM	168615102	28	700	SH	DEFINED	5
CHICOS FAS INC	COM	168615102	14057	345894	SH	DEFINED	1
CHICOS FAS INC	COM	168615102	4	100	SH	DEFINED	9
CHICOS FAS INC	COM	168615102	30	736	SH	DEFINED	4
CHICOS FAS INC	COM	168615102	726	17852	SH	DEFINED	18
CHICOS FAS INC	COM	168615102	4495	110600	SH	DEFINED	20
CHICOS FAS INC	COM	168615102	240	5900	SH	DEFINED	21
CHICOS FAS INC	COM	168615102	293	7200	SH	DEFINED	11
CHICOS FAS INC	COM	168615102	104	2550	SH	DEFINED	2
CHILDRENS PL RETAIL STORES I	COM	168905107	23	392	SH	DEFINED	19
CHILDRENS PL RETAIL STORES I	COM	168905107	12890	222620	SH	DEFINED	3
CHILE FD INC	COM	168834109	21	1200	SH	DEFINED	18
CHINA ENERGY TECHNOLOGY INC	COM	16938W102	14	2100	SH	DEFINED	3
CHIPMOS TECH BERMUDA LTD	SHS	G2110R106	9219	1289326	SH	DEFINED	3
CHIPOTLE MEXICAN GRILL INC	CL A	169656105	354	6400	SH	DEFINED	20
CHIPOTLE MEXICAN GRILL INC	CL A	169656105	28	500	SH	DEFINED	17
CHIQUITA BRANDS INTL INC	COM	170032809	17675	1053960	SH	DEFINED	6
CHIQUITA BRANDS INTL INC	COM	170032809	5	310	SH	DEFINED	5
CHIQUITA BRANDS INTL INC	COM	170032809	0	7	SH	DEFINED	2
CHIQUITA BRANDS INTL INC	*W EXP 03/19/200	170032114	0	95	SH	DEFINED	18
CHIQUITA BRANDS INTL INC	COM	170032809	0	5	SH	DEFINED	18
CHIQUITA BRANDS INTL INC	COM	170032809	9	555	SH	DEFINED	19
CHIRON CORP	COM	170040109	143	3120	SH	DEFINED	4
CHIRON CORP	COM	170040109	96	2100	SH	DEFINED	17
CHIRON CORP	COM	170040109	4260	92983	SH	DEFINED	21
CHIRON CORP	COM	170040109	401481	8764065	SH	DEFINED	20
CHIRON CORP	COM	170040109	8	179	SH	DEFINED	2
CHIRON CORP	COM	170040109	633384	13826332	SH	DEFINED	18
CHIRON CORP	COM	170040109	927	20238	SH	DEFINED	19
CHIRON CORP	COM	170040109	1102	24050	SH	DEFINED	3
CHITTENDEN CORP	COM	170228100	8212	283480	SH	DEFINED	6
CHITTENDEN CORP	COM	170228100	18	622	SH	DEFINED	17
CHITTENDEN CORP	COM	170228100	420	14500	SH	DEFINED	11

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

CHITTENDEN CORP	COM		170228100	304	10500	SH	DEFINED	5
CHOICEPOINT INC	COM		170388102	33	739	SH	DEFINED	17
CHOICEPOINT INC	COM		170388102	268	5988	SH	DEFINED	18
CHOICEPOINT INC	COM		170388102	104	2325	SH	DEFINED	21
CHRISTOPHER & BANKS CORP	COM		171046105	26	1120	SH	DEFINED	19
CHROMCRAFT REVINGTON INC	COM		171117104	1385	102930	SH	DEFINED	6
CHUBB CORP	COM		171232101	95	1000	SH	DEFINED	11
CHUBB CORP	COM		171232101	209427	2194330	SH	DEFINED	20
CHUBB CORP	COM		171232101	11568	121211	SH	DEFINED	19
CHUBB CORP	COM		171232101	8805	92256	SH	DEFINED	17
CHUBB CORP	COM		171232101	226	2372	SH	DEFINED	9
CHUBB CORP	COM		171232101	331070	3468883	SH	DEFINED	18
CHUBB CORP	COM		171232101	1794	18800	SH	DEFINED	22
CHUBB CORP	COM		171232101	2181	22856	SH	DEFINED	2
CHUBB CORP	COM		171232101	1623	17000	SH	DEFINED	1
CHUBB CORP	COM		171232101	7985	83669	SH	DEFINED	3
CHUBB CORP	COM		171232101	2671	27988	SH	DEFINED	6
CHUBB CORP	COM		171232101	141675	1484443	SH	DEFINED	21
CHUBB CORP	COM		171232101	1422	14903	SH	DEFINED	5
CHUNGHWA TELECOM CO LTD	SPONSORED ADR		17133Q205	141	7200	SH	DEFINED	6
CHUNGHWA TELECOM CO LTD	SPONSORED ADR		17133Q205	9824	501500	SH	DEFINED	3
CHUNGHWA TELECOM CO LTD	SPONSORED ADR		17133Q205	3	177	SH	DEFINED	18
CHURCH & DWIGHT INC	COM		171340102	487	13200	SH	DEFINED	21
CHURCH & DWIGHT INC	COM		171340102	3728	100968	SH	DEFINED	17
CHURCH & DWIGHT INC	COM		171340102	916	24800	SH	DEFINED	18
CHURCH & DWIGHT INC	COM		171340102	11	300	SH	DEFINED	19
CIBER INC	COM		17163B102	4948	775510	SH	DEFINED	6
CIENA CORP	COM		171779101	498	95647	SH	DEFINED	20
CIENA CORP	NOTE	3.750% 2/0	171779AA9	14496	15100000	PRN	DEFINED	21
CIENA CORP	NOTE	3.750% 2/0	171779AA9	53856	56100000	PRN	DEFINED	20
CIENA CORP	COM		171779101	24	4600	SH	DEFINED	18
CIENA CORP	COM		171779101	2	300	SH	DEFINED	11
CIENA CORP	COM		171779101	564	108180	SH	DEFINED	19
CIGNA CORP	COM		125509109	2207	16897	SH	DEFINED	17
CIGNA CORP	COM		125509109	1161	8891	SH	DEFINED	21
CIGNA CORP	COM		125509109	61	464	SH	DEFINED	11
CIGNA CORP	COM		125509109	645	4938	SH	DEFINED	2
CIGNA CORP	COM		125509109	464	3550	SH	DEFINED	20
CIGNA CORP	COM		125509109	6152	47101	SH	DEFINED	3
CIGNA CORP	COM		125509109	66351	507973	SH	DEFINED	6
CIGNA CORP	COM		125509109	146	1121	SH	DEFINED	18
CIGNA CORP	COM		125509109	6337	48513	SH	DEFINED	19
CIMAREX ENERGY CO	COM		171798101	711	16445	SH	DEFINED	21
CIMAREX ENERGY CO	COM		171798101	13010	300741	SH	DEFINED	6
CIMAREX ENERGY CO	COM		171798101	69	1594	SH	DEFINED	17
CIMAREX ENERGY CO	COM		171798101	23	521	SH	DEFINED	11
CIMAREX ENERGY CO	COM		171798101	31190	721000	SH	DEFINED	20
CIMAREX ENERGY CO	COM		171798101	11715	270796	SH	DEFINED	18
CIMAREX ENERGY CO	COM		171798101	108	2487	SH	DEFINED	2
CIMAREX ENERGY CO	COM		171798101	22	510	SH	DEFINED	19
CINCINNATI BELL INC NEW	COM		171871106	13	2823	SH	DEFINED	19
CINCINNATI BELL INC NEW	COM		171871106	7	1500	SH	DEFINED	9
CINCINNATI BELL INC NEW	COM		171871106	145	32026	SH	DEFINED	2
CINCINNATI BELL INC NEW	COM		171871106	2161	478100	SH	DEFINED	3
CINCINNATI BELL INC NEW	COM		171871106	1304	288595	SH	DEFINED	20
CINCINNATI BELL INC NEW	COM		171871106	5513	1219610	SH	DEFINED	21
CINCINNATI BELL INC NEW	COM		171871106	478	105830	SH	DEFINED	18
CINCINNATI FINL CORP	COM		172062101	719	17082	SH	DEFINED	6
CINCINNATI FINL CORP	COM		172062101	1355	32217	SH	DEFINED	19
CINCINNATI FINL CORP	COM		172062101	159	3791	SH	DEFINED	11
CINCINNATI FINL CORP	COM		172062101	1992	47338	SH	DEFINED	17
CINCINNATI FINL CORP	COM		172062101	1176	27955	SH	DEFINED	20

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

CINCINNATI FINL CORP	COM	172062101	7	170	SH	DEFINED	9
CINCINNATI FINL CORP	COM	172062101	17839	424034	SH	DEFINED	2
CINCINNATI FINL CORP	COM	172062101	9	220	SH	DEFINED	5
CINERGY CORP	COM	172474108	100738	2218416	SH	DEFINED	18
CINERGY CORP	COM	172474108	68731	1513576	SH	DEFINED	20
CINERGY CORP	COM	172474108	2396	52772	SH	DEFINED	19
CINERGY CORP	COM	172474108	120	2650	SH	DEFINED	11
CINERGY CORP	COM	172474108	5	99	SH	DEFINED	9
CINERGY CORP	COM	172474108	1228	27008	SH	DEFINED	2
CINERGY CORP	COM	172474108	648	14250	SH	DEFINED	17
CINERGY CORP	COM	172474108	14	300	SH	DEFINED	5
CINERGY CORP	COM	172474108	577	12700	SH	DEFINED	6
CINTAS CORP	COM	172908105	1085	25451	SH	DEFINED	19
CINTAS CORP	COM	172908105	286	6715	SH	DEFINED	11
CINTAS CORP	COM	172908105	1685	39535	SH	DEFINED	20
CINTAS CORP	COM	172908105	6476	151938	SH	DEFINED	17
CINTAS CORP	COM	172908105	7672	180000	SH	DEFINED	7
CINTAS CORP	COM	172908105	64	1500	SH	DEFINED	5
CINTAS CORP	COM	172908105	9140	214458	SH	DEFINED	2
CINTAS CORP	COM	172908105	2787	65390	SH	DEFINED	18
CINTAS CORP	COM	172908105	36	844	SH	DEFINED	21
CINTAS CORP	COM	172908105	6475	151926	SH	DEFINED	1
CIRCOR INTL INC	COM	17273K109	505	17300	SH	DEFINED	3
CIRCOR INTL INC	COM	17273K109	26	900	SH	DEFINED	11
CIRCUIT CITY STORE INC	COM	172737108	2400	98040	SH	DEFINED	3
CIRCUIT CITY STORE INC	COM	172737108	20	800	SH	DEFINED	18
CIRCUIT CITY STORE INC	COM	172737108	690	28171	SH	DEFINED	19
CIRCUIT CITY STORE INC	COM	172737108	59	2400	SH	DEFINED	6
CIRCUIT CITY STORE INC	COM	172737108	15	600	SH	DEFINED	9
CIRRUS LOGIC INC	COM	172755100	55	6500	SH	DEFINED	21
CIRRUS LOGIC INC	COM	172755100	12177	1435950	SH	DEFINED	3
CIRRUS LOGIC INC	COM	172755100	34423	4059300	SH	DEFINED	20
CIRRUS LOGIC INC	COM	172755100	1413	166600	SH	DEFINED	19
CIRRUS LOGIC INC	COM	172755100	24393	2876576	SH	DEFINED	18
CISCO SYS INC	COM	17275R102	16327	753437	SH	DEFINED	2
CISCO SYS INC	COM	17275R102	1043412	48150090	SH	DEFINED	18
CISCO SYS INC	COM	17275R102	132005	6091607	SH	DEFINED	21
CISCO SYS INC	COM	17275R102	34321	1583808	SH	DEFINED	19
CISCO SYS INC	COM	17275R102	29478	1360315	SH	DEFINED	1
CISCO SYS INC	COM	17275R102	5850	269958	SH	DEFINED	5
CISCO SYS INC	COM	17275R102	2714	125242	SH	DEFINED	9
CISCO SYS INC	COM	17275R102	599587	27668975	SH	DEFINED	8
CISCO SYS INC	COM	17275R102	12040	555625	SH	DEFINED	7
CISCO SYS INC	COM	17275R102	56030	2587718	SH	DEFINED	17
CISCO SYS INC	COM	17275R102	84702	3908739	SH	DEFINED	10
CISCO SYS INC	COM	17275R102	534395	24660581	SH	DEFINED	20
CISCO SYS INC	COM	17275R102	1492	68851	SH	DEFINED	11
CISCO SYS INC	COM	17275R102	2886	133200	SH	DEFINED	6
CISCO SYS INC	COM	17275R102	28289	1305455	SH	DEFINED	3
CISCO SYS INC	COM	17275R102	14318	660735	SH	DEFINED	4
CIT GROUP INC	COM	125581108	8	145	SH	DEFINED	11
CIT GROUP INC	COM	125581108	18	345	SH	DEFINED	2
CIT GROUP INC	COM	125581108	755	14100	SH	DEFINED	3
CIT GROUP INC	COM	125581108	4482	83751	SH	DEFINED	18
CIT GROUP INC	COM	125581108	55602	1038911	SH	DEFINED	20
CIT GROUP INC	COM	125581108	1225	22880	SH	DEFINED	6
CIT GROUP INC	COM	125581108	1989	37166	SH	DEFINED	19
CIT GROUP INC	COM	125581108	241	4500	SH	DEFINED	21
CIT GROUP INC	COM	125581108	31	580	SH	DEFINED	9
CITIGROUP INC	COM	172967101	1233009	26106485	SH	DEFINED	8
CITIGROUP INC	COM	172967101	45154	956036	SH	DEFINED	2
CITIGROUP INC	COM	172967101	6048	128064	SH	DEFINED	9

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

CITIGROUP INC	COM		172967101	4646	98375	SH	DEFINED	7
CITIGROUP INC	COM		172967101	54932	1163065	SH	DEFINED	19
CITIGROUP INC	COM		172967101	174715	3703047	SH	DEFINED	6
CITIGROUP INC	COM		172967101	505	10700	SH	DEFINED	22
CITIGROUP INC	COM		172967101	62	1317	SH	DEFINED	4
CITIGROUP INC	COM		172967101	83527	1768505	SH	DEFINED	18
CITIGROUP INC	COM		172967101	7276	154050	SH	DEFINED	5
CITIGROUP INC	COM		172967101	2227	47148	SH	DEFINED	21
CITIGROUP INC	COM		172967101	79277	1678538	SH	DEFINED	3
CITIGROUP INC	COM		172967101	161696	3423597	SH	DEFINED	10
CITIGROUP INC	COM		172967101	3495	74007	SH	DEFINED	11
CITIGROUP INC	COM		172967101	31277	662808	SH	DEFINED	17
CITIGROUP INC	COM		172967101	14439	305708	SH	DEFINED	1
CITIGROUP INC	COM		172967101	2325	2500		CALL	DEFINED 13
CITIGROUP INVTS LN FD INC	COM		17307C107	0	1	SH	DEFINED	18
CITIZENS BKG CORP MICH	COM		174420109	9756	363338	SH	DEFINED	6
CITIZENS COMMUNICATIONS CO	COM		17453B101	626	47150	SH	DEFINED	18
CITIZENS COMMUNICATIONS CO	COM		17453B101	4864	366550	SH	DEFINED	3
CITIZENS COMMUNICATIONS CO	COM		17453B101	38	2827	SH	DEFINED	2
CITIZENS COMMUNICATIONS CO	COM		17453B101	733	55200	SH	DEFINED	22
CITIZENS COMMUNICATIONS CO	COM		17453B101	5	400	SH	DEFINED	9
CITIZENS COMMUNICATIONS CO	COM		17453B101	6260	471770	SH	DEFINED	20
CITIZENS COMMUNICATIONS CO	COM		17453B101	232	17500	SH	DEFINED	11
CITIZENS COMMUNICATIONS CO	COM		17453B101	1898	143032	SH	DEFINED	19
CITIZENS COMMUNICATIONS CO	COM		17453B101	6378	480600	SH	DEFINED	21
CITIZENS FIRST BANCORP INC D	COM		17461R106	427	15100	SH	DEFINED	1
CITRIX SYS INC	COM		177376100	15446	407558	SH	DEFINED	17
CITRIX SYS INC	COM		177376100	5196	137110	SH	DEFINED	11
CITRIX SYS INC	COM		177376100	72	1900	SH	DEFINED	2
CITRIX SYS INC	COM		177376100	30	800	SH	DEFINED	5
CITRIX SYS INC	COM		177376100	50	1330	SH	DEFINED	3
CITRIX SYS INC	COM		177376100	168	4421	SH	DEFINED	18
CITRIX SYS INC	COM		177376100	1252	33024	SH	DEFINED	19
CITY BK LYNNWOOD WASH	COM		17770A109	619	13300	SH	DEFINED	18
CITY BK LYNNWOOD WASH	COM		17770A109	20	440	SH	DEFINED	19
CITY BK LYNNWOOD WASH	COM		17770A109	1265	27174	SH	DEFINED	20
CITY HLDG CO	COM		177835105	2779	75550	SH	DEFINED	3
CITY HLDG CO	COM		177835105	763	20751	SH	DEFINED	19
CITY NATL CORP	COM		178566105	156	2025	SH	DEFINED	21
CITY NATL CORP	COM		178566105	7367	95932	SH	DEFINED	3
CITY NATL CORP	COM		178566105	11196	145800	SH	DEFINED	6
CITY NATL CORP	COM		178566105	251	3275	SH	DEFINED	18
CKE RESTAURANTS INC	COM		12561E105	416	23900	SH	DEFINED	18
CKE RESTAURANTS INC	NOTE	4.000%10/0	12561EAG0	500	500000	PRN	DEFINED	20
CKE RESTAURANTS INC	NOTE	4.000%10/0	12561EAG0	4600	4600000	PRN	DEFINED	21
CKE RESTAURANTS INC	COM		12561E105	4997	287200	SH	DEFINED	21
CKE RESTAURANTS INC	COM		12561E105	2993	172000	SH	DEFINED	20
CKX INC	COM		12562M106	14	1100	SH	DEFINED	18
CLAIRES STORES INC	COM		179584107	342	9422	SH	DEFINED	18
CLAIRES STORES INC	COM		179584107	10514	289557	SH	DEFINED	3
CLAIRES STORES INC	COM		179584107	2115	58239	SH	DEFINED	19
CLAIRES STORES INC	COM		179584107	1434	39500	SH	DEFINED	20
CLARCOR INC	COM		179895107	50	1400	SH	DEFINED	2
CLARCOR INC	COM		179895107	34	950	SH	DEFINED	11
CLARK INC	COM		181457102	9789	828885	SH	DEFINED	6
CLARK INC	COM		181457102	10	827	SH	DEFINED	19
CLEAN HARBORS INC	COM		184496107	11842	399111	SH	DEFINED	3
CLEAR CHANNEL COMMUNICATIONS	COM		184502102	17	576	SH	DEFINED	9
CLEAR CHANNEL COMMUNICATIONS	COM		184502102	3547	122262	SH	DEFINED	19
CLEAR CHANNEL COMMUNICATIONS	COM		184502102	69	2374	SH	DEFINED	2
CLEAR CHANNEL COMMUNICATIONS	COM		184502102	130396	4494870	SH	DEFINED	18
CLEAR CHANNEL COMMUNICATIONS	COM		184502102	1	35	SH	DEFINED	7

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

CLEAR CHANNEL COMMUNICATIONS	COM	184502102	89426	3082606	SH	DEFINED	20
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	528	18200	SH	DEFINED	6
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	941	32450	SH	DEFINED	11
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	4302	148297	SH	DEFINED	21
CLECO CORP NEW	COM	12561W105	19051	853140	SH	DEFINED	3
CLECO CORP NEW	COM	12561W105	38	1700	SH	DEFINED	11
CLECO CORP NEW	COM	12561W105	1039	46533	SH	DEFINED	19
CLECO CORP NEW	COM	12561W105	12371	554030	SH	DEFINED	6
CLEVELAND CLIFFS INC	COM	185896107	2161	24800	SH	DEFINED	20
CLEVELAND CLIFFS INC	COM	185896107	174240	2000000	SH	DEFINED	13
CLEVELAND CLIFFS INC	COM	185896107	1079	12390	SH	DEFINED	19
CLEVELAND CLIFFS INC	COM	185896107	21398	245610	SH	DEFINED	3
CLINICAL DATA INC NEW	COM	18725U109	6	302	SH	DEFINED	11
CLOROX CO DEL	COM	189054109	78	1300	SH	DEFINED	11
CLOROX CO DEL	COM	189054109	1259	21038	SH	DEFINED	5
CLOROX CO DEL	COM	189054109	465	7768	SH	DEFINED	18
CLOROX CO DEL	COM	189054109	263	4400	SH	DEFINED	2
CLOROX CO DEL	COM	189054109	502	8385	SH	DEFINED	9
CLOROX CO DEL	COM	189054109	1662	27775	SH	DEFINED	19
CLOROX CO DEL	COM	189054109	8204	137076	SH	DEFINED	17
CLOUGH GLOBAL EQUITY FD	COM	18914C100	4	200	SH	DEFINED	18
CMGI INC	COM	125750109	0	100	SH	DEFINED	11
CMS ENERGY CORP	COM	125896100	529	40849	SH	DEFINED	19
CMS ENERGY CORP	COM	125896100	3009	232350	SH	DEFINED	5
CMS ENERGY CORP	COM	125896100	13	1000	SH	DEFINED	2
CMS ENERGY CORP	COM	125896100	21	1600	SH	DEFINED	6
CMS ENERGY CORP	COM	125896100	1089	84116	SH	DEFINED	20
CNA FINL CORP	COM	126117100	35	1098	SH	DEFINED	18
CNA FINL CORP	COM	126117100	2608	81900	SH	DEFINED	21
CNA FINL CORP	COM	126117100	398	12490	SH	DEFINED	6
CNA SURETY CORP	COM	12612L108	897	53590	SH	DEFINED	3
CNA SURETY CORP	COM	12612L108	2695	161100	SH	DEFINED	21
CNA SURETY CORP	COM	12612L108	9420	563051	SH	DEFINED	20
CNA SURETY CORP	COM	12612L108	20119	1202561	SH	DEFINED	18
CNA SURETY CORP	COM	12612L108	9729	581530	SH	DEFINED	6
CNET NETWORKS INC	COM	12613R104	38	2655	SH	DEFINED	18
CNET NETWORKS INC	COM	12613R104	57	4000	SH	DEFINED	17
CNET NETWORKS INC	COM	12613R104	213994	15059400	SH	DEFINED	8
CNET NETWORKS INC	COM	12613R104	24	1710	SH	DEFINED	19
CNET NETWORKS INC	COM	12613R104	5880	413799	SH	DEFINED	20
CNF INC	COM	12612W104	118	2370	SH	DEFINED	18
CNF INC	COM	12612W104	8380	167800	SH	DEFINED	6
CNF INC	COM	12612W104	122	2442	SH	DEFINED	17
CNF INC	COM	12612W104	3457	69216	SH	DEFINED	19
CNF INC	COM	12612W104	10134	202927	SH	DEFINED	3
CNH GLOBAL N V	SHS NEW	N20935206	25	985	SH	DEFINED	11
CNS INC	COM	126136100	5561	258180	SH	DEFINED	3
COACH INC	COM	189754104	38	1100	SH	DEFINED	5
COACH INC	COM	189754104	5332	154194	SH	DEFINED	17
COACH INC	COM	189754104	13066	377847	SH	DEFINED	18
COACH INC	COM	189754104	53	1520	SH	DEFINED	3
COACH INC	COM	189754104	2453	70934	SH	DEFINED	19
COASTAL FINL CORP DEL	COM	19046E105	137	9928	SH	DEFINED	11
COBRA ELECTRS CORP	COM	191042100	47	4450	SH	DEFINED	3
COCA COLA BOTTLING CO CONS	COM	191098102	18	400	SH	DEFINED	11
COCA COLA CO	COM	191216100	163	3890	SH	DEFINED	9
COCA COLA CO	COM	191216100	7570	180796	SH	DEFINED	21
COCA COLA CO	COM	191216100	10937	261223	SH	DEFINED	3
COCA COLA CO	COM	191216100	4723	112801	SH	DEFINED	2
COCA COLA CO	COM	191216100	1239	29587	SH	DEFINED	1
COCA COLA CO	COM	191216100	7330	175070	SH	DEFINED	7
COCA COLA CO	COM	191216100	701067	16743906	SH	DEFINED	18

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

COCA COLA CO	COM	191216100	1262	30137	SH	DEFINED	5
COCA COLA CO	COM	191216100	19177	458017	SH	DEFINED	19
COCA COLA CO	COM	191216100	1282	30610	SH	DEFINED	11
COCA COLA CO	COM	191216100	200176	4780893	SH	DEFINED	20
COCA COLA CO	COM	191216100	25279	603749	SH	DEFINED	17
COCA COLA CO	COM	191216100	195	4650	SH	DEFINED	6
COCA COLA ENTERPRISES INC	COM	191219104	1150	56543	SH	DEFINED	19
COCA COLA ENTERPRISES INC	COM	191219104	36	1767	SH	DEFINED	5
COCA COLA ENTERPRISES INC	COM	191219104	4116	202381	SH	DEFINED	18
COCA COLA ENTERPRISES INC	COM	191219104	437	21490	SH	DEFINED	6
COCA COLA HELLENIC BTTLG CO	SPONSORED ADR	1912EP104	124	4000	SH	DEFINED	17
COCA COLA HELLENIC BTTLG CO	SPONSORED ADR	1912EP104	314	10077	SH	DEFINED	18
COCA-COLA FEMSA S A DE C V	SPON ADR REP L	191241108	1066	32100	SH	DEFINED	18
COCA-COLA FEMSA S A DE C V	SPON ADR REP L	191241108	63	1900	SH	DEFINED	6
COEUR D ALENE MINES CORP IDA	COM	192108108	1500	228700	SH	DEFINED	20
COGENT INC	COM	19239Y108	485	26445	SH	DEFINED	20
COGNEX CORP	COM	192422103	145	4900	SH	DEFINED	5
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	2	36	SH	DEFINED	2
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	119	1997	SH	DEFINED	18
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	14747	247898	SH	DEFINED	1
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	82	1370	SH	DEFINED	5
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	100	1674	SH	DEFINED	17
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	26	433	SH	DEFINED	11
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	12	200	SH	DEFINED	19
COGNOS INC	COM	19244C109	4	95	SH	DEFINED	7
COGNOS INC	COM	19244C109	291	7470	SH	DEFINED	2
COGNOS INC	COM	19244C109	96	2457	SH	DEFINED	18
COHEN & STEERS ADV INC RLTY	COM	19247W102	10	447	SH	DEFINED	18
COHEN & STEERS INC	COM	19247A100	147	6000	SH	DEFINED	21
COHEN & STEERS INC	COM	19247A100	41096	1677400	SH	DEFINED	20
COHEN & STEERS INC	COM	19247A100	3067	125200	SH	DEFINED	18
COHEN & STEERS PREM INC RLTY	COM	19247V104	25	1100	SH	DEFINED	18
COHEN & STEERS REIT & PFD IN	COM	19247X100	28	1003	SH	DEFINED	18
COHEN & STEERS REIT & UTIL I	COM	19247Y108	3	150	SH	DEFINED	18
COHEN & STEERS SELECT UTIL F	COM	19248A109	4	200	SH	DEFINED	18
COHEN & STEERS TOTAL RETURN	COM	19247R103	99	5185	SH	DEFINED	18
COHU INC	COM	192576106	4365	205720	SH	DEFINED	6
COHU INC	COM	192576106	29	1350	SH	DEFINED	11
COLE KENNETH PRODTNS INC	CL A	193294105	3780	136450	SH	DEFINED	6
COLEY PHARMACEUTICAL GROUP I	COM	19388P106	9	600	SH	DEFINED	11
COLGATE PALMOLIVE CO	COM	194162103	1186	20771	SH	DEFINED	3
COLGATE PALMOLIVE CO	COM	194162103	226	3951	SH	DEFINED	9
COLGATE PALMOLIVE CO	COM	194162103	6218	108900	SH	DEFINED	20
COLGATE PALMOLIVE CO	COM	194162103	177	3097	SH	DEFINED	4
COLGATE PALMOLIVE CO	COM	194162103	367	6425	SH	DEFINED	1
COLGATE PALMOLIVE CO	COM	194162103	8293	145242	SH	DEFINED	17
COLGATE PALMOLIVE CO	COM	194162103	606	10611	SH	DEFINED	11
COLGATE PALMOLIVE CO	COM	194162103	6262	109669	SH	DEFINED	19
COLGATE PALMOLIVE CO	COM	194162103	874	15300	SH	DEFINED	21
COLGATE PALMOLIVE CO	COM	194162103	10196	178557	SH	DEFINED	2
COLGATE PALMOLIVE CO	COM	194162103	99	1735	SH	DEFINED	7
COLGATE PALMOLIVE CO	COM	194162103	982	17197	SH	DEFINED	5
COLGATE PALMOLIVE CO	COM	194162103	40413	707752	SH	DEFINED	18
COLONIAL BANCGROUP INC	COM	195493309	726	29032	SH	DEFINED	19
COLONIAL BANCGROUP INC	COM	195493309	320	12800	SH	DEFINED	20
COLONIAL BANCGROUP INC	COM	195493309	38	1522	SH	DEFINED	18
COLONIAL BANCGROUP INC	COM	195493309	12587	503488	SH	DEFINED	3
COLONIAL BANCGROUP INC	COM	195493309	19407	776290	SH	DEFINED	6
COLONIAL BANCGROUP INC	COM	195493309	55	2187	SH	DEFINED	11
COLONIAL INTER HIGH INCOME F	SH BEN INT	195763107	0	8	SH	DEFINED	18
COLONIAL INTERMARKET INCM TR	SH BEN INT	195762109	0	16	SH	DEFINED	18
COLONIAL INVT GRADE MUN TR	SH BEN INT	195768106	11	1015	SH	DEFINED	18

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

COLONIAL MUN INCOME TR	SH BEN INT	195799101	3	500	SH	DEFINED	18
COLONIAL PPTYS TR	COM SH BEN INT	195872106	17	336	SH	DEFINED	19
COLONIAL PPTYS TR	COM SH BEN INT	195872106	501	10000	SH	DEFINED	18
COLONIAL PPTYS TR	COM SH BEN INT	195872106	18	365	SH	DEFINED	17
COLONIAL PPTYS TR	COM SH BEN INT	195872106	604	12044	SH	DEFINED	9
COLUMBIA BKG SYS INC	COM	197236102	5959	178105	SH	DEFINED	6
COLUMBIA BKG SYS INC	COM	197236102	2249	67200	SH	DEFINED	3
COLUMBIA SPORTSWEAR CO	COM	198516106	16890	316700	SH	DEFINED	6
COLUMBIA SPORTSWEAR CO	COM	198516106	21	400	SH	DEFINED	11
COLUMBIA SPORTSWEAR CO	COM	198516106	16	300	SH	DEFINED	19
COLUMBUS MCKINNON CORP N Y	COM	199333105	13	500	SH	DEFINED	11
COLUMBUS MCKINNON CORP N Y	COM	199333105	12137	450680	SH	DEFINED	3
COMCAST CORP NEW	CL A	20030N101	32810	1262149	SH	DEFINED	6
COMCAST CORP NEW	CL A SPL	20030N200	360253	13792233	SH	DEFINED	20
COMCAST CORP NEW	CL A SPL	20030N200	295	11282	SH	DEFINED	11
COMCAST CORP NEW	CL A SPL	20030N200	602	23032	SH	DEFINED	5
COMCAST CORP NEW	CL A	20030N101	8	291	SH	DEFINED	4
COMCAST CORP NEW	CL A	20030N101	11354	434009	SH	DEFINED	19
COMCAST CORP NEW	CL A	20030N101	1143	43682	SH	DEFINED	21
COMCAST CORP NEW	CL A	20030N101	5946	227277	SH	DEFINED	3
COMCAST CORP NEW	CL A SPL	20030N200	60	2305	SH	DEFINED	4
COMCAST CORP NEW	CL A SPL	20030N200	223	8530	SH	DEFINED	9
COMCAST CORP NEW	CL A SPL	20030N200	745891	28556312	SH	DEFINED	18
COMCAST CORP NEW	CL A	20030N101	32	1223	SH	DEFINED	11
COMCAST CORP NEW	CL A	20030N101	2336	89283	SH	DEFINED	2
COMCAST CORP NEW	CL A SPL	20030N200	634	24268	SH	DEFINED	17
COMCAST CORP NEW	CL A	20030N101	173	6626	SH	DEFINED	5
COMCAST CORP NEW	CL A	20030N101	27306	1043823	SH	DEFINED	18
COMCAST CORP NEW	CL A	20030N101	216	8255	SH	DEFINED	17
COMCAST CORP NEW	CL A	20030N101	3924	150000	SH	DEFINED	7
COMCAST CORP NEW	CL A	20030N101	2575	98416	SH	DEFINED	9
COMCAST CORP NEW	CL A SPL	20030N200	6384	244395	SH	DEFINED	21
COMCAST CORP NEW	CL A	20030N101	42318	1617659	SH	DEFINED	20
COMCAST CORP NEW	CL A SPL	20030N200	424	16233	SH	DEFINED	2
COMCAST CORP NEW	CL A SPL	20030N200	175	6693	SH	DEFINED	19
COMCAST CORP NEW	CL A SPL	20030N200	280	10715	SH	DEFINED	6
COMERICA INC	COM	200340107	58	1000	SH	DEFINED	11
COMERICA INC	COM	200340107	23060	397791	SH	DEFINED	3
COMERICA INC	COM	200340107	204	3525	SH	DEFINED	17
COMERICA INC	COM	200340107	6915	119276	SH	DEFINED	20
COMERICA INC	COM	200340107	179	3083	SH	DEFINED	2
COMERICA INC	COM	200340107	70	1200	SH	DEFINED	18
COMERICA INC	COM	200340107	3	50	SH	DEFINED	5
COMERICA INC	COM	200340107	4691	80926	SH	DEFINED	19
COMERICA INC	COM	200340107	1020	17590	SH	DEFINED	6
COMERICA INC	COM	200340107	3119	53800	SH	DEFINED	22
COMERICA INC	COM	200340107	3050	52611	SH	DEFINED	23
COMFORT SYS USA INC	COM	199908104	1130	83700	SH	DEFINED	19
COMFORT SYS USA INC	COM	199908104	7143	529084	SH	DEFINED	3
COMMERCE BANCORP INC NJ	COM	200519106	15250	416100	SH	DEFINED	21
COMMERCE BANCORP INC NJ	COM	200519106	1796	49000	SH	DEFINED	20
COMMERCE BANCORP INC NJ	COM	200519106	45	1241	SH	DEFINED	11
COMMERCE BANCORP INC NJ	COM	200519106	22	600	SH	DEFINED	18
COMMERCE BANCORP INC NJ	COM	200519106	50	1368	SH	DEFINED	9
COMMERCE BANCORP INC NJ	COM	200519106	24	650	SH	DEFINED	5
COMMERCE BANCORP INC NJ	COM	200519106	55	1500	SH	DEFINED	4
COMMERCE BANCSHARES INC	COM	200525103	155	3003	SH	DEFINED	5
COMMERCE BANCSHARES INC	COM	200525103	2	45	SH	DEFINED	3
COMMERCE BANCSHARES INC	COM	200525103	8048	155761	SH	DEFINED	1
COMMERCE BANCSHARES INC	COM	200525103	7	142	SH	DEFINED	18
COMMERCE BANCSHARES INC	COM	200525103	187	3624	SH	DEFINED	21
COMMERCE BANCSHARES INC	COM	200525103	417	8071	SH	DEFINED	11

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

COMMERCE BANCSHARES INC	COM	200525103	3	58	SH	DEFINED	6
COMMERCE GROUP INC MASS	COM	200641108	34461	652180	SH	DEFINED	6
COMMERCE GROUP INC MASS	COM	200641108	114	2160	SH	DEFINED	18
COMMERCE GROUP INC MASS	COM	200641108	7712	145950	SH	DEFINED	3
COMMERCIAL BANKSHARES INC	COM	201607108	706	20000	SH	DEFINED	1
COMMERCIAL CAP BANCORP INC	COM	20162L105	10	681	SH	DEFINED	19
COMMERCIAL METALS CO	COM	201723103	1889	35324	SH	DEFINED	19
COMMERCIAL METALS CO	COM	201723103	6857	128200	SH	DEFINED	22
COMMERCIAL METALS CO	COM	201723103	69237	1294385	SH	DEFINED	3
COMMERCIAL NET LEASE RLTY IN	COM	202218103	816	35027	SH	DEFINED	19
COMMERCIAL NET LEASE RLTY IN	COM	202218103	3373	144750	SH	DEFINED	3
COMMERCIAL NET LEASE RLTY IN	COM	202218103	23	1000	SH	DEFINED	11
COMMERCIAL VEH GROUP INC	COM	202608105	4568	237788	SH	DEFINED	6
COMMONWEALTH TEL ENTERPRISES	COM	203349105	16178	469600	SH	DEFINED	6
COMMONWEALTH TEL ENTERPRISES	COM	203349105	351	10200	SH	DEFINED	20
COMMONWEALTH TEL ENTERPRISES	COM	203349105	165	4790	SH	DEFINED	18
COMMONWEALTH TEL ENTERPRISES	COM	203349105	14500	420894	SH	DEFINED	4
COMMONWEALTH TEL ENTERPRISES	COM	203349105	203	5900	SH	DEFINED	5
COMMONWEALTH TEL ENTERPRISES	COM	203349105	76	2200	SH	DEFINED	7
COMMONWEALTH TEL ENTERPRISES	COM	203349105	1927	55940	SH	DEFINED	21
COMMSCOPE INC	COM	203372107	40328	1412540	SH	DEFINED	3
COMMSCOPE INC	COM	203372107	12	410	SH	DEFINED	18
COMMSCOPE INC	COM	203372107	1636	57300	SH	DEFINED	20
COMMSCOPE INC	COM	203372107	830	29085	SH	DEFINED	21
COMMSCOPE INC	COM	203372107	2899	101551	SH	DEFINED	19
COMMUNICATIONS SYS INC	COM	203900105	11	1000	SH	DEFINED	11
COMMUNITY BK SYS INC	COM	203607106	18	800	SH	DEFINED	18
COMMUNITY BK SYS INC	COM	203607106	1984	88835	SH	DEFINED	4
COMMUNITY BK SYS INC	COM	203607106	16414	735050	SH	DEFINED	6
COMMUNITY BK SYS INC	COM	203607106	13	560	SH	DEFINED	9
COMMUNITY CAPITAL BANCSHARES	COM	203634100	43	4000	SH	DEFINED	1
COMMUNITY HEALTH SYS INC NEW	COM	203668108	101	2800	SH	DEFINED	21
COMMUNITY HEALTH SYS INC NEW	COM	203668108	1225	33894	SH	DEFINED	19
COMMUNITY HEALTH SYS INC NEW	COM	203668108	1753	48500	SH	DEFINED	22
COMMUNITY HEALTH SYS INC NEW	COM	203668108	313	8650	SH	DEFINED	18
COMMUNITY HEALTH SYS INC NEW	COM	203668108	9888	273537	SH	DEFINED	3
COMMUNITY TR BANCORP INC	COM	204149108	5551	163749	SH	DEFINED	6
COMPANHIA PARANAENSE ENERG C	SPON ADR PFD	20441B407	3214	327300	SH	DEFINED	6
COMPANHIA PARANAENSE ENERG C	SPON ADR PFD	20441B407	0	1	SH	DEFINED	22
COMPANHIA SIDERURGICA NACION	SPONSORED ADR	20440W105	597	19000	SH	DEFINED	3
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	52079	1204700	SH	DEFINED	3
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	11554	267270	SH	DEFINED	22
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	329	7600	SH	DEFINED	20
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	1287	26510	SH	DEFINED	17
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	24	500	SH	DEFINED	2
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	2044	42110	SH	DEFINED	5
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	7852	161800	SH	DEFINED	22
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	26	600	SH	DEFINED	19
COMPASS BANCSHARES INC	COM	20449H109	665	13147	SH	DEFINED	18
COMPASS BANCSHARES INC	COM	20449H109	1157	22870	SH	DEFINED	19
COMPASS BANCSHARES INC	COM	20449H109	88	1740	SH	DEFINED	6
COMPASS BANCSHARES INC	COM	20449H109	54	1070	SH	DEFINED	11
COMPASS BANCSHARES INC	COM	20449H109	308	6085	SH	DEFINED	21
COMPASS MINERALS INTL INC	COM	20451N101	10439	417740	SH	DEFINED	21
COMPASS MINERALS INTL INC	COM	20451N101	845	33810	SH	DEFINED	18
COMPASS MINERALS INTL INC	COM	20451N101	18867	754997	SH	DEFINED	20
COMPETITIVE TECHNOLOGIES INC	COM	204512107	58	18000	SH	DEFINED	6
COMPUCREDIT CORP	COM	20478N100	4218	114588	SH	DEFINED	3
COMPUCREDIT CORP	COM	20478N100	18	500	SH	DEFINED	18
COMPUCREDIT CORP	COM	20478N100	14	373	SH	DEFINED	19
COMPUDYNE CORP	COM PAR \$0.75	204795306	88	12500	SH	DEFINED	9
COMPUGEN LTD	ORD	M25722105	1396	362538	SH	DEFINED	18

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

COMPUTER PROGRAMS & SYS INC	COM	205306103	10187	203740	SH	DEFINED	3
COMPUTER SCIENCES CORP	COM	205363104	40	725	SH	DEFINED	11
COMPUTER SCIENCES CORP	COM	205363104	39829	716987	SH	DEFINED	3
COMPUTER SCIENCES CORP	COM	205363104	191	3445	SH	DEFINED	17
COMPUTER SCIENCES CORP	COM	205363104	496	8925	SH	DEFINED	1
COMPUTER SCIENCES CORP	COM	205363104	11	200	SH	DEFINED	9
COMPUTER SCIENCES CORP	COM	205363104	4	65	SH	DEFINED	18
COMPUTER SCIENCES CORP	COM	205363104	728	13100	SH	DEFINED	22
COMPUTER SCIENCES CORP	COM	205363104	35988	647850	SH	DEFINED	6
COMPUTER SCIENCES CORP	COM	205363104	3899	70190	SH	DEFINED	19
COMPUTER SCIENCES CORP	COM	205363104	833	15000	SH	DEFINED	20
COMPUWARE CORP	COM	205638109	553	70563	SH	DEFINED	19
COMPUWARE CORP	COM	205638109	137	17550	SH	DEFINED	6
COMPUWARE CORP	COM	205638109	41	5200	SH	DEFINED	3
COMSTOCK RES INC	COM NEW	205768203	49	1650	SH	DEFINED	18
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	5	162	SH	DEFINED	19
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	20405	699520	SH	DEFINED	6
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	2205	75600	SH	DEFINED	3
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	40881	1737411	SH	DEFINED	21
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	15	650	SH	DEFINED	5
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	15802	671576	SH	DEFINED	20
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	5136	218265	SH	DEFINED	11
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	33004	1402645	SH	DEFINED	18
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	879	37377	SH	DEFINED	19
CONAGRA FOODS INC	COM	205887102	56	2600	SH	DEFINED	17
CONAGRA FOODS INC	COM	205887102	64	3000	SH	DEFINED	1
CONAGRA FOODS INC	COM	205887102	131	6085	SH	DEFINED	11
CONAGRA FOODS INC	COM	205887102	2062	96081	SH	DEFINED	19
CONAGRA FOODS INC	COM	205887102	83	3874	SH	DEFINED	5
CONAGRA FOODS INC	COM	205887102	286	13350	SH	DEFINED	6
CONAGRA FOODS INC	COM	205887102	947	44110	SH	DEFINED	9
CONAGRA FOODS INC	COM	205887102	92	4304	SH	DEFINED	2
CONAGRA FOODS INC	COM	205887102	215	10022	SH	DEFINED	18
CONCORDE CAREER COLLEGES INC	COM NEW	20651H201	2491	150980	SH	DEFINED	6
CONEXANT SYSTEMS INC	COM	207142100	18222	5281620	SH	DEFINED	3
CONEXANT SYSTEMS INC	COM	207142100	10	2800	SH	DEFINED	19
CONMED CORP	COM	207410101	285	14900	SH	DEFINED	9
CONMED CORP	COM	207410101	4573	238785	SH	DEFINED	6
CONNS INC	COM	208242107	12	344	SH	DEFINED	19
CONNS INC	COM	208242107	9289	271940	SH	DEFINED	3
CONOCOPHILLIPS	COM	20825C104	5	83	SH	DEFINED	7
CONOCOPHILLIPS	COM	20825C104	23828	377328	SH	DEFINED	19
CONOCOPHILLIPS	COM	20825C104	4917	77866	SH	DEFINED	21
CONOCOPHILLIPS	COM	20825C104	8116	128518	SH	DEFINED	17
CONOCOPHILLIPS	COM	20825C104	12253	194024	SH	DEFINED	2
CONOCOPHILLIPS	COM	20825C104	280	4422	SH	DEFINED	1
CONOCOPHILLIPS	COM	20825C104	35364	559997	SH	DEFINED	3
CONOCOPHILLIPS	COM	20825C104	1111	17598	SH	DEFINED	9
CONOCOPHILLIPS	COM	20825C104	922	14600	SH	DEFINED	22
CONOCOPHILLIPS	COM	20825C104	152590	2421467	SH	DEFINED	6
CONOCOPHILLIPS	COM	20825C104	12935	204823	SH	DEFINED	18
CONOCOPHILLIPS	COM	20825C104	548	8670	SH	DEFINED	11
CONOCOPHILLIPS	COM	20825C104	7714	122156	SH	DEFINED	5
CONOCOPHILLIPS	COM	20825C104	30098	476616	SH	DEFINED	20
CONOR MEDSYSTEMS INC	COM	208264101	21	700	SH	DEFINED	18
CONSECO INC	COM NEW	208464883	9239	372232	SH	DEFINED	3
CONSECO INC	*W EXP 09/10/200	208464123	0	77	SH	DEFINED	18
CONSECO INC	*W EXP 09/10/200	208464123	4	1181	SH	DEFINED	11
CONSECO INC	COM NEW	208464883	50	2007	SH	DEFINED	18
CONSECO INC	COM NEW	208464883	32451	1307457	SH	DEFINED	6
CONSECO INC	COM NEW	208464883	54	2165	SH	DEFINED	21
CONSOL ENERGY INC	COM	20854P109	608	8200	SH	DEFINED	5

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

CONSOL ENERGY INC	COM		20854P109	59	800	SH	DEFINED	11
CONSOLIDATED EDISON INC	COM		209115104	1976	45414	SH	DEFINED	19
CONSOLIDATED EDISON INC	COM		209115104	435	10000	SH	DEFINED	20
CONSOLIDATED EDISON INC	COM		209115104	24	550	SH	DEFINED	11
CONSOLIDATED EDISON INC	COM		209115104	103	2359	SH	DEFINED	9
CONSOLIDATED EDISON INC	COM		209115104	139	3200	SH	DEFINED	2
CONSOLIDATED EDISON INC	COM		209115104	35	800	SH	DEFINED	5
CONSOLIDATED EDISON INC	COM		209115104	1498	34440	SH	DEFINED	6
CONSOLIDATED EDISON INC	COM		209115104	210	4832	SH	DEFINED	17
CONSOLIDATED EDISON INC	COM		209115104	656	15085	SH	DEFINED	18
CONSOLIDATED GRAPHICS INC	COM		209341106	12376	237460	SH	DEFINED	3
CONSOLIDATED TOMOKA LD CO	COM		210226106	155	2491	SH	DEFINED	18
CONSTELLATION BRANDS INC	CL A		21036P108	601	24000	SH	DEFINED	5
CONSTELLATION BRANDS INC	CL A		21036P108	69	2750	SH	DEFINED	18
CONSTELLATION BRANDS INC	CL A		21036P108	914	36480	SH	DEFINED	19
CONSTELLATION BRANDS INC	CL A		21036P108	5	200	SH	DEFINED	9
CONSTELLATION ENERGY GROUP I	COM		210371100	41	750	SH	DEFINED	2
CONSTELLATION ENERGY GROUP I	COM		210371100	42	775	SH	DEFINED	17
CONSTELLATION ENERGY GROUP I	COM		210371100	611	11171	SH	DEFINED	11
CONSTELLATION ENERGY GROUP I	COM		210371100	266	4860	SH	DEFINED	6
CONSTELLATION ENERGY GROUP I	COM		210371100	330	6029	SH	DEFINED	18
CONSTELLATION ENERGY GROUP I	COM		210371100	242	4430	SH	DEFINED	9
CONSTELLATION ENERGY GROUP I	COM		210371100	465	8500	SH	DEFINED	5
CONSTELLATION ENERGY GROUP I	COM		210371100	1817	33220	SH	DEFINED	19
CONSUMER PORTFOLIO SVCS INC	COM		210502100	195	23800	SH	DEFINED	18
CONTINENTAL AIRLS INC	NOTE	4.500% 2/0	210795PD6	4725	4725000	PRN	DEFINED	21
CONTINENTAL AIRLS INC	CL B		210795308	36	1350	SH	DEFINED	19
CONTINENTAL AIRLS INC	CL B		210795308	28643	1064800	SH	DEFINED	3
CONVERA CORP	CL A		211919105	53222	5555556	SH	DEFINED	13
CONVERGYS CORP	COM		212485106	471	25875	SH	DEFINED	19
CONVERGYS CORP	COM		212485106	51145	2808620	SH	DEFINED	6
CONVERGYS CORP	COM		212485106	998	54816	SH	DEFINED	2
CONVERGYS CORP	COM		212485106	22	1200	SH	DEFINED	9
CONVERIUM HLDG AG	SPONSORED ADR		21248N107	1520	283750	SH	DEFINED	6
CONVERIUM HLDG AG	SPONSORED ADR		21248N107	204	34330	SH	DEFINED	17
COOPER CAMERON CORP	COM		216640102	72	1630	SH	DEFINED	21
COOPER CAMERON CORP	COM		216640102	615	13951	SH	DEFINED	19
COOPER CAMERON CORP	COM		216640102	18	400	SH	DEFINED	11
COOPER CAMERON CORP	COM		216640102	6656	151000	SH	DEFINED	18
COOPER CAMERON CORP	COM		216640102	185	4200	SH	DEFINED	5
COOPER CAMERON CORP	COM		216640102	18	400	SH	DEFINED	1
COOPER CAMERON CORP	COM		216640102	4871	110500	SH	DEFINED	20
COOPER COS INC	COM NEW		216648402	1143	21155	SH	DEFINED	18
COOPER COS INC	COM NEW		216648402	27	500	SH	DEFINED	11
COOPER COS INC	COM NEW		216648402	929	17200	SH	DEFINED	20
COOPER COS INC	COM NEW		216648402	17430	322600	SH	DEFINED	21
COOPER COS INC	DBCV	2.625% 7/0	216648AG0	3500	3500000	PRN	DEFINED	21
COOPER COS INC	DBCV	2.625% 7/0	216648AG0	400	400000	PRN	DEFINED	20
COOPER COS INC	COM NEW		216648402	182	3363	SH	DEFINED	5
COOPER INDS LTD	CL A		G24182100	374	4300	SH	DEFINED	2
COOPER INDS LTD	CL A		G24182100	9	100	SH	DEFINED	9
COOPER INDS LTD	CL A		G24182100	734	8448	SH	DEFINED	5
COOPER INDS LTD	CL A		G24182100	1476	16987	SH	DEFINED	19
COOPER INDS LTD	CL A		G24182100	24584	282900	SH	DEFINED	20
COOPER INDS LTD	CL A		G24182100	36	410	SH	DEFINED	21
COOPER INDS LTD	CL A		G24182100	21	238	SH	DEFINED	17
COOPER INDS LTD	CL A		G24182100	83	950	SH	DEFINED	11
COOPER INDS LTD	CL A		G24182100	756	8695	SH	DEFINED	18
COOPER INDS LTD	CL A		G24182100	7595	87400	SH	DEFINED	6
COOPER TIRE & RUBR CO	COM		216831107	95	6625	SH	DEFINED	5
COOPER TIRE & RUBR CO	COM		216831107	4542	316756	SH	DEFINED	18
COOPER TIRE & RUBR CO	COM		216831107	7539	525762	SH	DEFINED	20

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

COOPER TIRE & RUBR CO	COM	216831107	1	60	SH	DEFINED	17
COOPER TIRE & RUBR CO	COM	216831107	163	11348	SH	DEFINED	19
COPART INC	COM	217204106	51	1861	SH	DEFINED	18
CORE LABORATORIES N V	COM	N22717107	19	400	SH	DEFINED	3
CORE LABORATORIES N V	COM	N22717107	861	18100	SH	DEFINED	21
CORE LABORATORIES N V	COM	N22717107	79689	1675900	SH	DEFINED	20
CORE LABORATORIES N V	COM	N22717107	140477	2954299	SH	DEFINED	18
CORE LABORATORIES N V	COM	N22717107	19	400	SH	DEFINED	4
CORGENTECH INC	COM NEW	21872P501	10795	1173322	SH	DEFINED	20
CORILLIAN CORP	COM	218725109	16	4100	SH	DEFINED	6
CORINTHIAN COLLEGES INC	COM	218868107	22923	1591852	SH	DEFINED	6
CORN PRODS INTL INC	COM	219023108	135	4552	SH	DEFINED	2
CORN PRODS INTL INC	COM	219023108	24	802	SH	DEFINED	19
CORN PRODS INTL INC	COM	219023108	105	3552	SH	DEFINED	18
CORNING INC	COM	219350105	1028	38198	SH	DEFINED	5
CORNING INC	COM	219350105	1177	43721	SH	DEFINED	2
CORNING INC	COM	219350105	728	27036	SH	DEFINED	3
CORNING INC	COM	219350105	14309	531728	SH	DEFINED	17
CORNING INC	COM	219350105	307	11400	SH	DEFINED	1
CORNING INC	COM	219350105	2	75	SH	DEFINED	9
CORNING INC	COM	219350105	148564	5518707	SH	DEFINED	18
CORNING INC	COM	219350105	8694	322975	SH	DEFINED	21
CORNING INC	COM	219350105	2806	104247	SH	DEFINED	20
CORNING INC	COM	219350105	31	1160	SH	DEFINED	11
CORNING INC	COM	219350105	8849	328715	SH	DEFINED	19
CORPORATE EXECUTIVE BRD CO	COM	21988R102	28	275	SH	DEFINED	5
CORPORATE EXECUTIVE BRD CO	COM	21988R102	20	200	SH	DEFINED	18
CORPORATE EXECUTIVE BRD CO	COM	21988R102	3864	38300	SH	DEFINED	20
CORPORATE HIGH YIELD FD INC	COM	219914108	12	1619	SH	DEFINED	18
CORPORATE HIGH YIELD FD V IN	COM	219931102	0	9	SH	DEFINED	18
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	137	3000	SH	DEFINED	11
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	13	291	SH	DEFINED	19
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	11740	259726	SH	DEFINED	6
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	35	783	SH	DEFINED	19
CORUS BANKSHARES INC	COM	220873103	36778	618741	SH	DEFINED	6
CORUS BANKSHARES INC	COM	220873103	1072	18043	SH	DEFINED	19
CORUS BANKSHARES INC	COM	220873103	32964	554581	SH	DEFINED	3
CORUS ENTERTAINMENT INC	COM CL B NON VTG	220874101	12247	399100	SH	DEFINED	7
COST-U-LESS INC	COM	221492101	44	5600	SH	DEFINED	6
COSTAR GROUP INC	COM	22160N109	78	1500	SH	DEFINED	5
COSTCO WHSL CORP NEW	COM	22160K105	35280	651411	SH	DEFINED	18
COSTCO WHSL CORP NEW	COM	22160K105	6533	120617	SH	DEFINED	19
COSTCO WHSL CORP NEW	COM	22160K105	282	5200	SH	DEFINED	11
COSTCO WHSL CORP NEW	COM	22160K105	4358	80459	SH	DEFINED	17
COSTCO WHSL CORP NEW	COM	22160K105	65391	1207365	SH	DEFINED	20
COSTCO WHSL CORP NEW	COM	22160K105	173	3197	SH	DEFINED	9
COSTCO WHSL CORP NEW	COM	22160K105	2824	52141	SH	DEFINED	3
COSTCO WHSL CORP NEW	COM	22160K105	403	7440	SH	DEFINED	2
COSTCO WHSL CORP NEW	COM	22160K105	1046	19315	SH	DEFINED	5
COTHERIX INC	COM	22163T103	46	5020	SH	DEFINED	3
COTHERIX INC	COM	22163T103	6	687	SH	DEFINED	19
COTT CORP QUE	COM	22163N106	77	6000	SH	DEFINED	11
COTT CORP QUE	COM	22163N106	61502	4775000	SH	DEFINED	13
COUNTRYWIDE FINANCIAL CORP	COM	222372104	11120	303000	SH	DEFINED	21
COUNTRYWIDE FINANCIAL CORP	COM	222372104	1300246	35429035	SH	DEFINED	8
COUNTRYWIDE FINANCIAL CORP	COM	222372104	1321	36000	SH	DEFINED	20
COUNTRYWIDE FINANCIAL CORP	COM	222372104	11228	305939	SH	DEFINED	6
COUNTRYWIDE FINANCIAL CORP	COM	222372104	223	6080	SH	DEFINED	18
COUNTRYWIDE FINANCIAL CORP	COM	222372104	914	24900	SH	DEFINED	11
COUNTRYWIDE FINANCIAL CORP	COM	222372104	1520	41430	SH	DEFINED	3
COUNTRYWIDE FINANCIAL CORP	COM	222372104	4106	111876	SH	DEFINED	19
COUNTRYWIDE FINANCIAL CORP	COM	222372104	182533	4973648	SH	DEFINED	10

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

COUNTRYWIDE FINANCIAL CORP	COM	222372104	37	998	SH	DEFINED	9
COUNTRYWIDE FINANCIAL CORP	COM	222372104	25	675	SH	DEFINED	5
COUSINS PPTYS INC	COM	222795106	3021	90370	SH	DEFINED	21
COUSINS PPTYS INC	COM	222795106	23	700	SH	DEFINED	2
COUSINS PPTYS INC	COM	222795106	7286	217933	SH	DEFINED	20
COUSINS PPTYS INC	COM	222795106	3528	105530	SH	DEFINED	18
COVAD COMMUNICATIONS GROUP I	COM	222814204	17	9000	SH	DEFINED	18
COVAD COMMUNICATIONS GROUP I	COM	222814204	502	260163	SH	DEFINED	20
COVANCE INC	COM	222816100	16612	282760	SH	DEFINED	17
COVANCE INC	COM	222816100	344	5850	SH	DEFINED	11
COVANCE INC	COM	222816100	24067	409660	SH	DEFINED	1
COVANCE INC	COM	222816100	18	300	SH	DEFINED	5
COVANCE INC	COM	222816100	4603	78351	SH	DEFINED	18
COVANSYS CORP	COM	22281W103	17	1000	SH	DEFINED	9
COVANSYS CORP	COM	22281W103	4117	239520	SH	DEFINED	3
COVANSYS CORP	COM	22281W103	12	714	SH	DEFINED	19
COVANSYS CORP	COM	22281W103	1748	101696	SH	DEFINED	6
COVANTA HLDG CORP	COM	22282E102	17440	1046200	SH	DEFINED	20
COVANTA HLDG CORP	COM	22282E102	2124	127400	SH	DEFINED	18
COVENTRY HEALTH CARE INC	COM	222862104	98948	1833052	SH	DEFINED	21
COVENTRY HEALTH CARE INC	COM	222862104	48230	893487	SH	DEFINED	3
COVENTRY HEALTH CARE INC	COM	222862104	11221	207867	SH	DEFINED	1
COVENTRY HEALTH CARE INC	COM	222862104	12	225	SH	DEFINED	11
COVENTRY HEALTH CARE INC	COM	222862104	40554	751285	SH	DEFINED	20
COVENTRY HEALTH CARE INC	COM	222862104	6680	123751	SH	DEFINED	18
COVENTRY HEALTH CARE INC	COM	222862104	30	562	SH	DEFINED	5
COVENTRY HEALTH CARE INC	COM	222862104	5083	94171	SH	DEFINED	19
CRAFTMADE INTL INC	COM	22413E104	1407	76090	SH	DEFINED	6
CRANE CO	COM	224399105	545	13300	SH	DEFINED	3
CRANE CO	COM	224399105	542	13214	SH	DEFINED	19
CRANE CO	COM	224399105	49	1200	SH	DEFINED	2
CRANE CO	COM	224399105	10687	260600	SH	DEFINED	20
CRANE CO	COM	224399105	8094	197370	SH	DEFINED	18
CREDENCE SYS CORP	COM	225302108	9	1273	SH	DEFINED	19
CREDICORP LTD	COM	G2519Y108	2802	105820	SH	DEFINED	3
CREDICORP LTD	COM	G2519Y108	659	24900	SH	DEFINED	19
CREDIT SUISSE ASSET MGMT INC	COM	224916106	1	267	SH	DEFINED	18
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	3	48	SH	DEFINED	5
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	3	55	SH	DEFINED	7
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	55	980	SH	DEFINED	18
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	1816	32705	SH	DEFINED	17
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	28	500	SH	DEFINED	2
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	37788	696102	SH	DEFINED	6
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	147	2630	SH	DEFINED	20
CREDIT SUISSE HIGH YLD BND F	SH BEN INT	22544F103	4	1000	SH	DEFINED	18
CREE INC	COM	225447101	1696	51696	SH	DEFINED	21
CREE INC	COM	225447101	49	1500	SH	DEFINED	9
CREE INC	COM	225447101	43287	1319316	SH	DEFINED	20
CREE INC	COM	225447101	23	695	SH	DEFINED	4
CREE INC	COM	225447101	229804	7004095	SH	DEFINED	18
CRESCENT REAL ESTATE EQUITIE	COM	225756105	8	400	SH	DEFINED	11
CRESCENT REAL ESTATE EQUITIE	COM	225756105	53	2500	SH	DEFINED	18
CRESCENT REAL ESTATE EQUITIE	COM	225756105	73	3464	SH	DEFINED	19
CRM HOLDINGS LTD	COM	G2554P103	11	1000	SH	DEFINED	11
CROSS CTRY HEALTHCARE INC	COM	227483104	4913	253796	SH	DEFINED	18
CROSS CTRY HEALTHCARE INC	COM	227483104	7466	385621	SH	DEFINED	20
CROWN CASTLE INTL CORP	COM	228227104	1	35	SH	DEFINED	17
CROWN CASTLE INTL CORP	COM	228227104	343	12113	SH	DEFINED	5
CROWN CASTLE INTL CORP	COM	228227104	2578	90938	SH	DEFINED	20
CROWN CASTLE INTL CORP	COM	228227104	12	432	SH	DEFINED	18
CROWN CASTLE INTL CORP	COM	228227104	3473	122520	SH	DEFINED	3
CROWN HOLDINGS INC	COM	228368106	9318	525239	SH	DEFINED	3

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

CROWN HOLDINGS INC	COM	228368106	385	21700	SH	DEFINED	6
CROWN HOLDINGS INC	COM	228368106	11	600	SH	DEFINED	9
CROWN HOLDINGS INC	COM	228368106	514	28950	SH	DEFINED	20
CROWN HOLDINGS INC	COM	228368106	33	1852	SH	DEFINED	18
CROWN HOLDINGS INC	COM	228368106	687	38749	SH	DEFINED	19
CRYOLIFE INC	COM	228903100	1	300	SH	DEFINED	9
CRYOLIFE INC	COM	228903100	9	2000	SH	DEFINED	17
CRYPTOLOGIC INC	COM	228906103	485	18800	SH	DEFINED	19
CRYPTOLOGIC INC	COM	228906103	7591	294110	SH	DEFINED	3
CSG SYS INTL INC	COM	126349109	2396	103057	SH	DEFINED	19
CSG SYS INTL INC	COM	126349109	2379	102340	SH	DEFINED	3
CSS INDS INC	COM	125906107	5850	178690	SH	DEFINED	6
CSX CORP	COM	126408103	7428	124220	SH	DEFINED	6
CSX CORP	COM	126408103	1186	19829	SH	DEFINED	2
CSX CORP	COM	126408103	51691	864393	SH	DEFINED	3
CSX CORP	COM	126408103	704	11773	SH	DEFINED	5
CSX CORP	COM	126408103	601	10055	SH	DEFINED	18
CSX CORP	COM	126408103	8691	145340	SH	DEFINED	19
CSX CORP	COM	126408103	24	400	SH	DEFINED	11
CSX CORP	COM	126408103	55	920	SH	DEFINED	17
CT COMMUNICATIONS INC	COM NEW	126426402	2053	151066	SH	DEFINED	6
CTRIIP COM INTL LTD	ADR	22943F100	54	650	SH	DEFINED	5
CTS CORP	COM	126501105	18	1320	SH	DEFINED	19
CTS CORP	COM	126501105	3330	248908	SH	DEFINED	3
CTS CORP	COM	126501105	1	100	SH	DEFINED	2
CUBIC CORP	COM	229669106	2	100	SH	DEFINED	11
CUBIST PHARMACEUTICALS INC	COM	229678107	843	36718	SH	DEFINED	19
CUBIST PHARMACEUTICALS INC	COM	229678107	1	58	SH	DEFINED	18
CUBIST PHARMACEUTICALS INC	COM	229678107	48	2090	SH	DEFINED	5
CUBIST PHARMACEUTICALS INC	COM	229678107	5504	239601	SH	DEFINED	3
CULLEN FROST BANKERS INC	COM	229899109	108	2005	SH	DEFINED	11
CULLEN FROST BANKERS INC	COM	229899109	699	13007	SH	DEFINED	19
CULLEN FROST BANKERS INC	COM	229899109	129	2400	SH	DEFINED	17
CULLEN FROST BANKERS INC	COM	229899109	8443	157088	SH	DEFINED	20
CULLEN FROST BANKERS INC	COM	229899109	67	1250	SH	DEFINED	5
CULLEN FROST BANKERS INC	COM	229899109	1217	22650	SH	DEFINED	22
CULLEN FROST BANKERS INC	COM	229899109	6297	117150	SH	DEFINED	18
CULLEN FROST BANKERS INC	COM	229899109	4829	89840	SH	DEFINED	3
CULLEN FROST BANKERS INC	COM	229899109	4027	74923	SH	DEFINED	1
CULLEN FROST BANKERS INC	COM	229899109	9547	177620	SH	DEFINED	21
CUMMINS INC	COM	231021106	5	49	SH	DEFINED	18
CUMMINS INC	COM	231021106	44308	421584	SH	DEFINED	3
CUMMINS INC	COM	231021106	97	919	SH	DEFINED	2
CUMMINS INC	COM	231021106	4509	42901	SH	DEFINED	19
CURTISS WRIGHT CORP	COM	231561101	20	300	SH	DEFINED	11
CURTISS WRIGHT CORP	COM	231561101	29	440	SH	DEFINED	18
CUTERA INC	COM	232109108	14557	536750	SH	DEFINED	3
CV THERAPEUTICS INC	COM	126667104	7412	335700	SH	DEFINED	20
CV THERAPEUTICS INC	COM	126667104	84992	3849291	SH	DEFINED	8
CV THERAPEUTICS INC	NOTE 2.750% 5/1	126667AF1	976	700000	PRN	DEFINED	20
CV THERAPEUTICS INC	COM	126667104	693	31400	SH	DEFINED	18
CV THERAPEUTICS INC	NOTE 2.750% 5/1	126667AF1	8153	5850000	PRN	DEFINED	21
CV THERAPEUTICS INC	COM	126667104	8741	395900	SH	DEFINED	21
CVB FINL CORP	COM	126600105	110	6406	SH	DEFINED	21
CVS CORP	COM	126650100	16702	560253	SH	DEFINED	17
CVS CORP	COM	126650100	924	30944	SH	DEFINED	3
CVS CORP	COM	126650100	226	7564	SH	DEFINED	9
CVS CORP	COM	126650100	6824	228464	SH	DEFINED	20
CVS CORP	COM	126650100	7090	237348	SH	DEFINED	5
CVS CORP	COM	126650100	7916	265000	SH	DEFINED	7
CVS CORP	COM	126650100	26747	895461	SH	DEFINED	18
CVS CORP	COM	126650100	870	29129	SH	DEFINED	21

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

CVS CORP	COM	126650100	3678	123144	SH	DEFINED	2
CVS CORP	COM	126650100	135	4510	SH	DEFINED	11
CVS CORP	COM	126650100	7045	235854	SH	DEFINED	19
CYBERONICS INC	COM	23251P102	79	3050	SH	DEFINED	2
CYBERONICS INC	COM	23251P102	515	20000	SH	DEFINED	4
CYCLE CTRY ACCESSORIES CORP	COM	232984104	18	5300	SH	DEFINED	6
CYMER INC	COM	232572107	9280	204215	SH	DEFINED	3
CYMER INC	COM	232572107	499	10985	SH	DEFINED	18
CYMER INC	COM	232572107	1136	25000	SH	DEFINED	20
CYMER INC	COM	232572107	28	607	SH	DEFINED	19
CYMER INC	COM	232572107	6075	133700	SH	DEFINED	21
CYPRESS SEMICONDUCTOR CORP	COM	232806109	2561	151100	SH	DEFINED	20
CYPRESS SEMICONDUCTOR CORP	COM	232806109	3	200	SH	DEFINED	9
CYPRESS SEMICONDUCTOR CORP	COM	232806109	27	1620	SH	DEFINED	18
CYTEC INDS INC	COM	232820100	6310	105150	SH	DEFINED	21
CYTEC INDS INC	COM	232820100	21150	352440	SH	DEFINED	6
CYTEC INDS INC	COM	232820100	63445	1057240	SH	DEFINED	20
CYTEC INDS INC	COM	232820100	33	542	SH	DEFINED	11
CYTEC INDS INC	COM	232820100	6	100	SH	DEFINED	2
CYTEC INDS INC	COM	232820100	5389	89794	SH	DEFINED	18
CYTEC INDS INC	COM	232820100	8	140	SH	DEFINED	19
CYTORI THERAPEUTICS INC	COM	23283K105	3409	389200	SH	DEFINED	20
CYTYC CORP	COM	232946103	471	16700	SH	DEFINED	5
CYTYC CORP	COM	232946103	17662	626757	SH	DEFINED	20
CYTYC CORP	COM	232946103	6	200	SH	DEFINED	11
CYTYC CORP	COM	232946103	70	2468	SH	DEFINED	2
D R HORTON INC	COM	23331A109	7	206	SH	DEFINED	18
D R HORTON INC	COM	23331A109	154	4628	SH	DEFINED	5
D R HORTON INC	COM	23331A109	1671	50295	SH	DEFINED	19
D R HORTON INC	COM	23331A109	4074	122623	SH	DEFINED	3
D R HORTON INC	COM	23331A109	1086	32700	SH	DEFINED	6
DADE BEHRING HLDGS INC	COM	23342J206	49	1380	SH	DEFINED	18
DADE BEHRING HLDGS INC	COM	23342J206	5238	146700	SH	DEFINED	20
DADE BEHRING HLDGS INC	COM	23342J206	26471	741287	SH	DEFINED	3
DADE BEHRING HLDGS INC	COM	23342J206	635	17792	SH	DEFINED	19
DAIMLERCHRYSLER AG	ORD	D1668R123	182	3174	SH	DEFINED	21
DAIMLERCHRYSLER AG	ORD	D1668R123	3377	58829	SH	DEFINED	23
DAIMLERCHRYSLER AG	ORD	D1668R123	512	8914	SH	DEFINED	9
DAIMLERCHRYSLER AG	ORD	D1668R123	57	1000	SH	DEFINED	11
DAIMLERCHRYSLER AG	ORD	D1668R123	1914	33335	SH	DEFINED	20
DAIMLERCHRYSLER AG	ORD	D1668R123	8824	153708	SH	DEFINED	22
DAIMLERCHRYSLER AG	ORD	D1668R123	97	1686	SH	DEFINED	2
DAIMLERCHRYSLER AG	ORD	D1668R123	6	111	SH	DEFINED	5
DAIMLERCHRYSLER AG	ORD	D1668R123	243	4232	SH	DEFINED	18
DAKTRONICS INC	COM	234264109	9	246	SH	DEFINED	18
DANAHER CORP DEL	NOTE	1/2 235851AF9	12881	13925000	PRN	DEFINED	21
DANAHER CORP DEL	COM	235851102	267	4199	SH	DEFINED	5
DANAHER CORP DEL	COM	235851102	236	3716	SH	DEFINED	11
DANAHER CORP DEL	NOTE	1/2 235851AF9	1480	1600000	PRN	DEFINED	20
DANAHER CORP DEL	COM	235851102	73	1150	SH	DEFINED	17
DANAHER CORP DEL	COM	235851102	102	1600	SH	DEFINED	9
DANAHER CORP DEL	COM	235851102	2	35	SH	DEFINED	7
DANAHER CORP DEL	COM	235851102	2796	43997	SH	DEFINED	19
DANAHER CORP DEL	COM	235851102	7048	110907	SH	DEFINED	18
DANKA BUSINESS SYS PLC	SPONSORED ADR	236277109	4	2850	SH	DEFINED	5
DARDEN RESTAURANTS INC	COM	237194105	1190	29000	SH	DEFINED	17
DARDEN RESTAURANTS INC	COM	237194105	10123	246726	SH	DEFINED	3
DARDEN RESTAURANTS INC	COM	237194105	82	1998	SH	DEFINED	2
DARDEN RESTAURANTS INC	COM	237194105	748	18225	SH	DEFINED	18
DARDEN RESTAURANTS INC	COM	237194105	6580	160362	SH	DEFINED	19
DARDEN RESTAURANTS INC	COM	237194105	12	300	SH	DEFINED	9
DASSAULT SYS S A	SPONSORED ADR	237545108	169	2950	SH	DEFINED	7

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

DATARAM CORP	COM PAR \$1	238108203	671	112755	SH	DEFINED	6
DATASCOPE CORP	COM	238113104	24	600	SH	DEFINED	11
DATASCOPE CORP	COM	238113104	55	1400	SH	DEFINED	5
DATAWATCH CORP	COM NEW	237917208	9	2340	SH	DEFINED	1
DAVITA INC	COM	23918K108	12301	204300	SH	DEFINED	20
DAVITA INC	COM	23918K108	1	20	SH	DEFINED	18
DB COMMODITY INDEX TRACKING	UNIT BEN INT	240225102	225	9400	SH	DEFINED	18
DEAN FOODS CO NEW	COM	242370104	782	20150	SH	DEFINED	3
DEAN FOODS CO NEW	COM	242370104	132	3400	SH	DEFINED	17
DEAN FOODS CO NEW	COM	242370104	786	20232	SH	DEFINED	9
DEAN FOODS CO NEW	COM	242370104	782	20150	SH	DEFINED	22
DEAN FOODS CO NEW	COM	242370104	990	25492	SH	DEFINED	19
DEAN FOODS CO NEW	COM	242370104	28228	726957	SH	DEFINED	20
DEAN FOODS CO NEW	COM	242370104	3	76	SH	DEFINED	11
DEB SHOPS INC	COM	242728103	1713	57674	SH	DEFINED	18
DEB SHOPS INC	COM	242728103	15	500	SH	DEFINED	19
DEB SHOPS INC	COM	242728103	1544	52005	SH	DEFINED	6
DEB SHOPS INC	COM	242728103	212	7150	SH	DEFINED	3
DEB SHOPS INC	COM	242728103	3529	118816	SH	DEFINED	20
DEBT STRATEGIES FD INC NEW	COM	24276Q109	30	4514	SH	DEFINED	18
DECKERS OUTDOOR CORP	COM	243537107	17	420	SH	DEFINED	19
DECODE GENETICS INC	COM	243586104	74	8552	SH	DEFINED	18
DECODE GENETICS INC	COM	243586104	6	718	SH	DEFINED	19
DEERE & CO	COM	244199105	3481	44034	SH	DEFINED	19
DEERE & CO	COM	244199105	727	9203	SH	DEFINED	17
DEERE & CO	COM	244199105	493	6230	SH	DEFINED	2
DEERE & CO	COM	244199105	174	2200	SH	DEFINED	11
DEERE & CO	COM	244199105	1771	22400	SH	DEFINED	21
DEERE & CO	COM	244199105	6715	84950	SH	DEFINED	6
DEERE & CO	COM	244199105	6648	84098	SH	DEFINED	18
DEERE & CO	COM	244199105	119	1500	SH	DEFINED	4
DEERE & CO	COM	244199105	4743	60000	SH	DEFINED	8
DEERE & CO	COM	244199105	42	525	SH	DEFINED	5
DEERE & CO	COM	244199105	7968	100800	SH	DEFINED	20
DEERFIELD TRIARC CAP CORP	COM	244572301	553	41000	SH	DEFINED	19
DEERFIELD TRIARC CAP CORP	COM	244572301	4310	319520	SH	DEFINED	3
DEL MONTE FOODS CO	COM	24522P103	21	1808	SH	DEFINED	5
DEL MONTE FOODS CO	COM	24522P103	19172	1616506	SH	DEFINED	20
DEL MONTE FOODS CO	COM	24522P103	108077	9112680	SH	DEFINED	6
DEL MONTE FOODS CO	COM	24522P103	27	2250	SH	DEFINED	4
DEL MONTE FOODS CO	COM	24522P103	96	8080	SH	DEFINED	2
DEL MONTE FOODS CO	COM	24522P103	116	9773	SH	DEFINED	9
DEL MONTE FOODS CO	COM	24522P103	7833	660478	SH	DEFINED	18
DEL MONTE FOODS CO	COM	24522P103	62	5255	SH	DEFINED	17
DELAWARE INVTS DIV & INCOME	COM	245915103	4	313	SH	DEFINED	9
DELL INC	COM	24702R101	1860	62500	SH	DEFINED	1
DELL INC	COM	24702R101	21668	728096	SH	DEFINED	3
DELL INC	COM	24702R101	4364	146627	SH	DEFINED	21
DELL INC	COM	24702R101	1181	39672	SH	DEFINED	11
DELL INC	COM	24702R101	1029	34575	SH	DEFINED	17
DELL INC	COM	24702R101	871310	29277875	SH	DEFINED	8
DELL INC	COM	24702R101	5953	200025	SH	DEFINED	7
DELL INC	COM	24702R101	109790	3689191	SH	DEFINED	10
DELL INC	COM	24702R101	15589	523833	SH	DEFINED	2
DELL INC	COM	24702R101	512900	17234543	SH	DEFINED	18
DELL INC	COM	24702R101	94707	3182362	SH	DEFINED	20
DELL INC	COM	24702R101	7302	245351	SH	DEFINED	5
DELL INC	COM	24702R101	17716	595307	SH	DEFINED	19
DELL INC	COM	24702R101	33	1100	SH	DEFINED	4
DELL INC	COM	24702R101	1671	56149	SH	DEFINED	9
DELL INC	COM	24702R101	1300	2500	CALL	DEFINED	13
DELPHI FINL GROUP INC	CL A	247131105	40079	776275	SH	DEFINED	6

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

DELPHI FINL GROUP INC	CL A	247131105	15	282	SH	DEFINED	19
DELPHI FINL GROUP INC	CL A	247131105	66	1270	SH	DEFINED	3
DELTA & PINE LD CO	COM	247357106	9	282	SH	DEFINED	9
DELTA & PINE LD CO	COM	247357106	262	8693	SH	DEFINED	5
DELTA APPAREL INC	COM	247368103	39	2200	SH	DEFINED	11
DELTA FINANCIAL CORP	COM	247918105	124	13000	SH	DEFINED	2
DELTIC TIMBER CORP	COM	247850100	45	742	SH	DEFINED	18
DELUXE CORP	COM	248019101	505	19284	SH	DEFINED	21
DELUXE CORP	COM	248019101	37569	1435575	SH	DEFINED	6
DELUXE CORP	COM	248019101	16	611	SH	DEFINED	18
DELUXE CORP	COM	248019101	1	50	SH	DEFINED	5
DENBURY RES INC	COM NEW	247916208	10306	325426	SH	DEFINED	20
DENBURY RES INC	COM NEW	247916208	6693	211343	SH	DEFINED	18
DENBURY RES INC	COM NEW	247916208	17	550	SH	DEFINED	5
DENDREON CORP	COM	248230107	14	3000	SH	DEFINED	2
DENDRITE INTL INC	COM	248239105	13	928	SH	DEFINED	19
DENDRITE INTL INC	COM	248239105	451	33041	SH	DEFINED	21
DENDRITE INTL INC	COM	248239105	1733	126943	SH	DEFINED	18
DENDRITE INTL INC	COM	248239105	3521	257914	SH	DEFINED	20
DENTSPLY INTL INC NEW	COM	249030107	7317	125830	SH	DEFINED	2
DENTSPLY INTL INC NEW	COM	249030107	9	150	SH	DEFINED	5
DENTSPLY INTL INC NEW	COM	249030107	40	687	SH	DEFINED	9
DENTSPLY INTL INC NEW	COM	249030107	41	700	SH	DEFINED	11
DENTSPLY INTL INC NEW	COM	249030107	522	8970	SH	DEFINED	3
DENTSPLY INTL INC NEW	COM	249030107	270	4650	SH	DEFINED	21
DENTSPLY INTL INC NEW	COM	249030107	9	160	SH	DEFINED	18
DEUTSCHE BANK AG NAMEN	ORD	D18190898	4000	35010	SH	DEFINED	23
DEUTSCHE BANK AG NAMEN	ORD	D18190898	3840	33611	SH	DEFINED	20
DEUTSCHE BANK AG NAMEN	ORD	D18190898	418	3657	SH	DEFINED	21
DEUTSCHE BANK AG NAMEN	ORD	D18190898	8958	78412	SH	DEFINED	22
DEUTSCHE BANK AG NAMEN	ORD	D18190898	427	3735	SH	DEFINED	18
DEUTSCHE BANK AG NAMEN	ORD	D18190898	1	10	SH	DEFINED	7
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	146	8678	SH	DEFINED	17
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	3	200	SH	DEFINED	11
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	5	280	SH	DEFINED	9
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	536	31889	SH	DEFINED	18
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	322	19154	SH	DEFINED	20
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	93	1700	SH	DEFINED	9
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	260	4750	SH	DEFINED	21
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	103	1873	SH	DEFINED	19
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	66	1200	SH	DEFINED	2
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	164	3000	SH	DEFINED	5
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	8	150	SH	DEFINED	18
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	3438	62800	SH	DEFINED	20
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	164	3000	SH	DEFINED	11
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	17512	319850	SH	DEFINED	1
DEVON ENERGY CORP NEW	COM	25179M103	1	15	SH	DEFINED	21
DEVON ENERGY CORP NEW	COM	25179M103	90054	1474912	SH	DEFINED	6
DEVON ENERGY CORP NEW	COM	25179M103	36	588	SH	DEFINED	9
DEVON ENERGY CORP NEW	COM	25179M103	12693	207500	SH	DEFINED	8
DEVON ENERGY CORP NEW	COM	25179M103	6893	112680	SH	DEFINED	17
DEVON ENERGY CORP NEW	COM	25179M103	297	4858	SH	DEFINED	11
DEVON ENERGY CORP NEW	COM	25179M103	10778	176195	SH	DEFINED	1
DEVON ENERGY CORP NEW	COM	25179M103	6888	112600	SH	DEFINED	20
DEVON ENERGY CORP NEW	COM	25179M103	1257	20551	SH	DEFINED	18
DEVON ENERGY CORP NEW	COM	25179M103	718	11732	SH	DEFINED	5
DEVON ENERGY CORP NEW	COM	25179M103	50	816	SH	DEFINED	2
DEVON ENERGY CORP NEW	COM	25179M103	7310	119509	SH	DEFINED	19
DEVON ENERGY CORP NEW	COM	25179M103	16824	275041	SH	DEFINED	3
DEVRY INC DEL	COM	251893103	68	3000	SH	DEFINED	20
DEVRY INC DEL	COM	251893103	100473	4412500	SH	DEFINED	8
DEVRY INC DEL	COM	251893103	132	5800	SH	DEFINED	5

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

DEXCOM INC	COM	252131107	18	875	SH	DEFINED	18
DIAGEO P L C	SPON ADR NEW	25243Q205	2436	38665	SH	DEFINED	17
DIAGEO P L C	SPON ADR NEW	25243Q205	24841	391634	SH	DEFINED	18
DIAGEO P L C	SPON ADR NEW	25243Q205	5806	91536	SH	DEFINED	2
DIAGEO P L C	SPON ADR NEW	25243Q205	66	1040	SH	DEFINED	5
DIAGEO P L C	SPON ADR NEW	25243Q205	127	2010	SH	DEFINED	9
DIAGEO P L C	SPON ADR NEW	25243Q205	3	55	SH	DEFINED	7
DIAGEO P L C	SPON ADR NEW	25243Q205	45780	743053	SH	DEFINED	6
DIAGEO P L C	SPON ADR NEW	25243Q205	511	8056	SH	DEFINED	21
DIAGEO P L C	SPON ADR NEW	25243Q205	108	1700	SH	DEFINED	11
DIAGEO P L C	SPON ADR NEW	25243Q205	1052	16590	SH	DEFINED	20
DIAGNOSTIC PRODS CORP	COM	252450101	1	25	SH	DEFINED	11
DIAGNOSTIC PRODS CORP	COM	252450101	10153	213170	SH	DEFINED	3
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	820	9160	SH	DEFINED	3
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	16	175	SH	DEFINED	11
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	2076	23200	SH	DEFINED	21
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	1017	11368	SH	DEFINED	18
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	233	2600	SH	DEFINED	20
DIAMONDCLUSTER INTL INC	COM	25278P106	2	200	SH	DEFINED	17
DIAMONDROCK HOSPITALITY CO	COM	252784301	2701	195570	SH	DEFINED	3
DIAMONDROCK HOSPITALITY CO	COM	252784301	20	1430	SH	DEFINED	19
DIAMONDS TR	UNIT SER 1	252787106	102	912	SH	DEFINED	11
DIAMONDS TR	UNIT SER 1	252787106	0	3	SH	DEFINED	18
DICKS SPORTING GOODS INC	COM	253393102	55	1395	SH	DEFINED	18
DICKS SPORTING GOODS INC	COM	253393102	22	550	SH	DEFINED	11
DICKS SPORTING GOODS INC	COM	253393102	20	500	SH	DEFINED	5
DICKS SPORTING GOODS INC	COM	253393102	4007	101000	SH	DEFINED	20
DIEBOLD INC	COM	253651103	18	450	SH	DEFINED	11
DIEBOLD INC	COM	253651103	284	6916	SH	DEFINED	2
DIEBOLD INC	COM	253651103	513	12484	SH	DEFINED	18
DIEBOLD INC	COM	253651103	164	4000	SH	DEFINED	7
DIEBOLD INC	COM	253651103	82	2000	SH	DEFINED	9
DIEBOLD INC	COM	253651103	2458	59800	SH	DEFINED	20
DIEBOLD INC	COM	253651103	30	719	SH	DEFINED	5
DIGENE CORP	COM	253752109	19	485	SH	DEFINED	19
DIGI INTL INC	COM	253798102	1974	169109	SH	DEFINED	3
DIGIMARC CORP	COM	253807101	19	2600	SH	DEFINED	18
DIGITAL ANGEL CORP	COM	253830103	4	1000	SH	DEFINED	2
DIGITAL INSIGHT CORP	COM	25385P106	95	2600	SH	DEFINED	3
DIGITAL RIV INC	COM	25388B104	6	129	SH	DEFINED	18
DIGITAL RIV INC	COM	25388B104	449	10300	SH	DEFINED	21
DIGITAL RLTY TR INC	COM	253868103	952	33800	SH	DEFINED	18
DIGITAL RLTY TR INC	COM	253868103	1460	51820	SH	DEFINED	3
DIGITAL RLTY TR INC	COM	253868103	1371	48665	SH	DEFINED	19
DIGITAS INC	COM	25388K104	9175	637180	SH	DEFINED	3
DIGITAS INC	COM	25388K104	1077	74770	SH	DEFINED	18
DIGITAS INC	COM	25388K104	26	1800	SH	DEFINED	5
DIGITAS INC	COM	25388K104	638	44327	SH	DEFINED	19
DIGITAS INC	COM	25388K104	12563	872422	SH	DEFINED	21
DIGITAS INC	COM	25388K104	10670	740970	SH	DEFINED	20
DILLARDS INC	CL A	254067101	4747	182305	SH	DEFINED	18
DILLARDS INC	CL A	254067101	297	11398	SH	DEFINED	19
DILLARDS INC	CL A	254067101	5119	196584	SH	DEFINED	20
DILLARDS INC	CL A	254067101	22281	855650	SH	DEFINED	3
DIME BANCORP INC NEW	*W EXP 99/99/999	25429Q110	16	93200	SH	DEFINED	18
DIME CMNTY BANCSHARES	COM	253922108	9	600	SH	DEFINED	11
DIODES INC	COM	254543101	60	1455	SH	DEFINED	18
DIODES INC	COM	254543101	25	595	SH	DEFINED	19
DIODES INC	COM	254543101	3936	94850	SH	DEFINED	20
DIRECT GEN CORP	COM	25456W204	22353	1314115	SH	DEFINED	6
DIRECTV GROUP INC	COM	25459L106	11	645	SH	DEFINED	2
DIRECTV GROUP INC	COM	25459L106	296	18060	SH	DEFINED	3

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

DIRECTV GROUP INC	COM	25459L106	459	27989	SH	DEFINED	21
DIRECTV GROUP INC	COM	25459L106	26	1573	SH	DEFINED	17
DIRECTV GROUP INC	COM	25459L106	775	47228	SH	DEFINED	11
DIRECTV GROUP INC	COM	25459L106	1084185	66108860	SH	DEFINED	8
DIRECTV GROUP INC	COM	25459L106	150644	9185610	SH	DEFINED	10
DIRECTV GROUP INC	COM	25459L106	15483	944102	SH	DEFINED	4
DIRECTV GROUP INC	COM	25459L106	3308	201732	SH	DEFINED	18
DIRECTV GROUP INC	COM	25459L106	24	1486	SH	DEFINED	5
DIRECTV GROUP INC	COM	25459L106	6197	377872	SH	DEFINED	7
DIRECTV GROUP INC	COM	25459L106	2	130	SH	DEFINED	9
DISCOVERY HOLDING CO	CL A COM	25468Y107	11	732	SH	DEFINED	11
DISCOVERY HOLDING CO	CL A COM	25468Y107	277	18489	SH	DEFINED	9
DISCOVERY HOLDING CO	CL A COM	25468Y107	4	300	SH	DEFINED	5
DISCOVERY HOLDING CO	CL A COM	25468Y107	74417	4961148	SH	DEFINED	18
DISCOVERY HOLDING CO	CL A COM	25468Y107	795	52972	SH	DEFINED	23
DISCOVERY HOLDING CO	CL A COM	25468Y107	422	28152	SH	DEFINED	21
DISCOVERY HOLDING CO	CL A COM	25468Y107	32012	2134101	SH	DEFINED	20
DISCOVERY HOLDING CO	CL A COM	25468Y107	973	64889	SH	DEFINED	17
DISCOVERY HOLDING CO	CL A COM	25468Y107	3	176	SH	DEFINED	2
DISCOVERY PARTNERS INTL INC	COM	254675101	691	284243	SH	DEFINED	6
DISNEY WALT CO	COM DISNEY	254687106	24081	863419	SH	DEFINED	2
DISNEY WALT CO	COM DISNEY	254687106	14627	524439	SH	DEFINED	21
DISNEY WALT CO	COM DISNEY	254687106	6366	228258	SH	DEFINED	5
DISNEY WALT CO	COM DISNEY	254687106	603216	21628414	SH	DEFINED	20
DISNEY WALT CO	COM DISNEY	254687106	1903	68257	SH	DEFINED	1
DISNEY WALT CO	COM DISNEY	254687106	6766	242590	SH	DEFINED	3
DISNEY WALT CO	NOTE 2.125% 4/1	254687AU0	2150	2000000	PRN	DEFINED	21
DISNEY WALT CO	COM DISNEY	254687106	13875	497486	SH	DEFINED	19
DISNEY WALT CO	COM DISNEY	254687106	58943	2121974	SH	DEFINED	6
DISNEY WALT CO	COM DISNEY	254687106	5266	188813	SH	DEFINED	9
DISNEY WALT CO	COM DISNEY	254687106	359	12860	SH	DEFINED	7
DISNEY WALT CO	COM DISNEY	254687106	10431	373988	SH	DEFINED	4
DISNEY WALT CO	COM DISNEY	254687106	891575	31967540	SH	DEFINED	18
DISNEY WALT CO	COM DISNEY	254687106	782	28031	SH	DEFINED	11
DISNEY WALT CO	COM DISNEY	254687106	4223	151430	SH	DEFINED	17
DISTRIBUTED ENERGY SYS CORP	COM	25475V104	21	2900	SH	DEFINED	5
DIVERSA CORP	COM	255064107	9	1000	SH	DEFINED	9
DIVERSA CORP	COM	255064107	2	200	SH	DEFINED	18
DIVERSIFIED INCOME STRAT PTF	COM	255251100	1	38	SH	DEFINED	18
DIXIE GROUP INC	CL A	255519100	6	425	SH	DEFINED	11
DIXIE GROUP INC	CL A	255519100	42	2830	SH	DEFINED	6
DJ ORTHOPEDICS INC	COM	23325G104	28346	712915	SH	DEFINED	3
DJ ORTHOPEDICS INC	COM	23325G104	13289	334220	SH	DEFINED	20
DJ ORTHOPEDICS INC	COM	23325G104	2358	59310	SH	DEFINED	18
DJ ORTHOPEDICS INC	COM	23325G104	14	345	SH	DEFINED	19
DJ ORTHOPEDICS INC	COM	23325G104	18797	472750	SH	DEFINED	21
DNP SELECT INCOME FD	COM	23325P104	282	26983	SH	DEFINED	18
DOBSON COMMUNICATIONS CORP	CL A	256069105	6818	850069	SH	DEFINED	20
DOBSON COMMUNICATIONS CORP	CL A	256069105	608	75800	SH	DEFINED	18
DOBSON COMMUNICATIONS CORP	CL A	256069105	21616	2695315	SH	DEFINED	3
DOBSON COMMUNICATIONS CORP	CL A	256069105	351	43805	SH	DEFINED	19
DOBSON COMMUNICATIONS CORP	CL A	256069105	7941	990095	SH	DEFINED	21
DOLBY LABORATORIES INC	COM	25659T107	1306	62480	SH	DEFINED	3
DOLBY LABORATORIES INC	COM	25659T107	967	46260	SH	DEFINED	18
DOLBY LABORATORIES INC	COM	25659T107	8261	395270	SH	DEFINED	20
DOLBY LABORATORIES INC	COM	25659T107	34829	1666468	SH	DEFINED	21
DOLLAR FINL CORP	COM	256664103	2151	121000	SH	DEFINED	3
DOLLAR GEN CORP	COM	256669102	25445	1440000	SH	DEFINED	20
DOLLAR GEN CORP	COM	256669102	53	3000	SH	DEFINED	2
DOLLAR GEN CORP	COM	256669102	3	145	SH	DEFINED	9
DOLLAR GEN CORP	COM	256669102	30	1725	SH	DEFINED	11
DOLLAR GEN CORP	COM	256669102	1035	58586	SH	DEFINED	19

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

DOLLAR GEN CORP	COM	256669102	4050	229195	SH	DEFINED	18
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	4	80	SH	DEFINED	19
DOLLAR TREE STORES INC	COM	256747106	4313	155890	SH	DEFINED	3
DOLLAR TREE STORES INC	COM	256747106	4366	157800	SH	DEFINED	6
DOLLAR TREE STORES INC	COM	256747106	3374	121933	SH	DEFINED	19
DOLLAR TREE STORES INC	COM	256747106	28	1000	SH	DEFINED	11
DOMINION HOMES INC	COM	257386102	542	54970	SH	DEFINED	6
DOMINION RES INC VA NEW	COM	25746U109	74	1068	SH	DEFINED	9
DOMINION RES INC VA NEW	COM	25746U109	1375	19921	SH	DEFINED	6
DOMINION RES INC VA NEW	COM	25746U109	238	3452	SH	DEFINED	2
DOMINION RES INC VA NEW	COM	25746U109	4438	64296	SH	DEFINED	19
DOMINION RES INC VA NEW	COM	25746U109	1418	20540	SH	DEFINED	3
DOMINION RES INC VA NEW	COM	25746U109	1105	16007	SH	DEFINED	18
DOMINION RES INC VA NEW	COM	25746U109	243	3518	SH	DEFINED	1
DOMINION RES INC VA NEW	COM	25746U109	1721	24932	SH	DEFINED	21
DOMINION RES INC VA NEW	COM	25746U109	655	9488	SH	DEFINED	5
DOMINION RES INC VA NEW	COM	25746U109	3735	54106	SH	DEFINED	11
DOMINION RES INC VA NEW	COM	25746U109	858	12432	SH	DEFINED	17
DOMINOS PIZZA INC	COM	25754A201	884	30962	SH	DEFINED	19
DOMINOS PIZZA INC	COM	25754A201	20184	706964	SH	DEFINED	3
DOMTAR INC	COM	257561100	320	45005	SH	DEFINED	7
DONALDSON INC	COM	257651109	1285	38040	SH	DEFINED	2
DONALDSON INC	COM	257651109	717	21225	SH	DEFINED	11
DONALDSON INC	COM	257651109	7	220	SH	DEFINED	9
DONALDSON INC	COM	257651109	11321	335050	SH	DEFINED	1
DONALDSON INC	COM	257651109	35	1050	SH	DEFINED	5
DONEGAL GROUP INC	CL A	257701201	2192	84007	SH	DEFINED	6
DONEGAL GROUP INC	CL B	257701300	646	27181	SH	DEFINED	6
DONNELLEY R R & SONS CO	COM	257867101	2578	78795	SH	DEFINED	18
DONNELLEY R R & SONS CO	COM	257867101	533	16300	SH	DEFINED	2
DONNELLEY R R & SONS CO	COM	257867101	38538	1177800	SH	DEFINED	20
DONNELLEY R R & SONS CO	COM	257867101	9123	278830	SH	DEFINED	6
DONNELLEY R R & SONS CO	COM	257867101	1308	39961	SH	DEFINED	19
DONNELLEY R R & SONS CO	COM	257867101	1297	39649	SH	DEFINED	21
DONNELLEY R R & SONS CO	COM	257867101	37	1120	SH	DEFINED	5
DONNELLEY R R & SONS CO	COM	257867101	340	10400	SH	DEFINED	11
DONNELLEY R R & SONS CO	COM	257867101	14	441	SH	DEFINED	7
DORAL FINL CORP	COM	25811P100	3	220	SH	DEFINED	19
DORAL FINL CORP	COM	25811P100	153	13261	SH	DEFINED	18
DOREL INDS INC	CL B SUB VTG	25822C205	747	27250	SH	DEFINED	7
DOT HILL SYS CORP	COM	25848T109	15	2100	SH	DEFINED	11
DOVER CORP	COM	260003108	17517	360739	SH	DEFINED	2
DOVER CORP	COM	260003108	1102	22700	SH	DEFINED	5
DOVER CORP	COM	260003108	1027	21155	SH	DEFINED	11
DOVER CORP	COM	260003108	8347	171886	SH	DEFINED	23
DOVER CORP	COM	260003108	1827	37619	SH	DEFINED	19
DOVER CORP	COM	260003108	24	500	SH	DEFINED	18
DOVER CORP	COM	260003108	6569	135269	SH	DEFINED	17
DOVER DOWNS GAMING & ENTMT I	COM	260095104	81	3700	SH	DEFINED	6
DOW CHEM CO	COM	260543103	31396	773294	SH	DEFINED	6
DOW CHEM CO	COM	260543103	5889	145052	SH	DEFINED	21
DOW CHEM CO	COM	260543103	10770	265274	SH	DEFINED	19
DOW CHEM CO	COM	260543103	1542	37985	SH	DEFINED	17
DOW CHEM CO	COM	260543103	49	1205	SH	DEFINED	9
DOW CHEM CO	COM	260543103	4369	107603	SH	DEFINED	7
DOW CHEM CO	COM	260543103	466	11490	SH	DEFINED	11
DOW CHEM CO	COM	260543103	155579	3831983	SH	DEFINED	20
DOW CHEM CO	COM	260543103	598	14723	SH	DEFINED	5
DOW CHEM CO	COM	260543103	1908	46983	SH	DEFINED	2
DOW CHEM CO	COM	260543103	15639	385200	SH	DEFINED	3
DOW CHEM CO	COM	260543103	129223	3182823	SH	DEFINED	18
DOW JONES & CO INC	COM	260561105	770	19600	SH	DEFINED	18

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

DOW JONES & CO INC	COM	260561105	15	380	SH	DEFINED	2
DOW JONES & CO INC	COM	260561105	123	3130	SH	DEFINED	20
DOW JONES & CO INC	COM	260561105	1175	29900	SH	DEFINED	9
DOW JONES & CO INC	COM	260561105	552	14054	SH	DEFINED	19
DOWNEY FINL CORP	COM	261018105	414	6150	SH	DEFINED	3
DOWNEY FINL CORP	COM	261018105	269	4000	SH	DEFINED	17
DOWNEY FINL CORP	COM	261018105	320	4752	SH	DEFINED	18
DOWNEY FINL CORP	COM	261018105	39416	585680	SH	DEFINED	6
DPL INC	COM	233293109	323	11947	SH	DEFINED	2
DPL INC	COM	233293109	491	18200	SH	DEFINED	18
DPL INC	COM	233293109	1768	65469	SH	DEFINED	9
DR REDDYS LABS LTD	ADR	256135203	16	500	SH	DEFINED	11
DRESS BARN INC	COM	261570105	9779	203944	SH	DEFINED	6
DRESS BARN INC	COM	261570105	15532	323930	SH	DEFINED	3
DRESSER-RAND GROUP INC	COM	261608103	20	800	SH	DEFINED	11
DREW INDS INC	COM NEW	26168L205	4656	130960	SH	DEFINED	3
DREW INDS INC	COM NEW	26168L205	20	576	SH	DEFINED	19
DREW INDS INC	COM NEW	26168L205	89	2500	SH	DEFINED	11
DREYFUS HIGH YIELD STRATEGIE	SH BEN INT	26200S101	20	4897	SH	DEFINED	18
DREYFUS STRATEGIC MUN BD FD	COM	26202F107	33	3766	SH	DEFINED	18
DREYFUS STRATEGIC MUNS INC	COM	261932107	28	3135	SH	DEFINED	18
DRS TECHNOLOGIES INC	COM	23330X100	3435	62601	SH	DEFINED	18
DRS TECHNOLOGIES INC	COM	23330X100	7083	129096	SH	DEFINED	20
DRS TECHNOLOGIES INC	COM	23330X100	19	350	SH	DEFINED	11
DRS TECHNOLOGIES INC	COM	23330X100	55	1000	SH	DEFINED	2
DRS TECHNOLOGIES INC	COM	23330X100	738	13444	SH	DEFINED	19
DSP GROUP INC	COM	23332B106	19	651	SH	DEFINED	19
DSP GROUP INC	COM	23332B106	17	600	SH	DEFINED	11
DSP GROUP INC	COM	23332B106	3383	116600	SH	DEFINED	18
DSP GROUP INC	COM	23332B106	194	6700	SH	DEFINED	21
DSP GROUP INC	COM	23332B106	41571	1433000	SH	DEFINED	20
DST SYS INC DEL	COM	233326107	12	200	SH	DEFINED	19
DST SYS INC DEL	COM	233326107	64125	1106750	SH	DEFINED	8
DST SYS INC DEL	COM	233326107	30	525	SH	DEFINED	18
DST SYS INC DEL	COM	233326107	689	11900	SH	DEFINED	21
DST SYS INC DEL	COM	233326107	58	1000	SH	DEFINED	11
DSW INC	CL A	23334L102	498	15914	SH	DEFINED	21
DSW INC	CL A	23334L102	2	66	SH	DEFINED	18
DTE ENERGY CO	COM	233331107	14	355	SH	DEFINED	9
DTE ENERGY CO	COM	233331107	406	10123	SH	DEFINED	17
DTE ENERGY CO	COM	233331107	108	2702	SH	DEFINED	18
DTE ENERGY CO	COM	233331107	2	45	SH	DEFINED	5
DTE ENERGY CO	COM	233331107	145	3605	SH	DEFINED	2
DTE ENERGY CO	COM	233331107	36999	922900	SH	DEFINED	6
DTE ENERGY CO	COM	233331107	1319	32901	SH	DEFINED	19
DTF TAX-FREE INCOME INC	COM	23334J107	0	11	SH	DEFINED	18
DU PONT E I DE NEMOURS & CO	COM	263534109	1369	32423	SH	DEFINED	2
DU PONT E I DE NEMOURS & CO	COM	263534109	6937	164335	SH	DEFINED	17
DU PONT E I DE NEMOURS & CO	COM	263534109	4701	111360	SH	DEFINED	3
DU PONT E I DE NEMOURS & CO	COM	263534109	466	11030	SH	DEFINED	11
DU PONT E I DE NEMOURS & CO	COM	263534109	1142	27065	SH	DEFINED	1
DU PONT E I DE NEMOURS & CO	COM	263534109	139870	3313679	SH	DEFINED	21
DU PONT E I DE NEMOURS & CO	COM	263534109	54490	1290931	SH	DEFINED	6
DU PONT E I DE NEMOURS & CO	COM	263534109	9494	224912	SH	DEFINED	19
DU PONT E I DE NEMOURS & CO	COM	263534109	330863	7838508	SH	DEFINED	18
DU PONT E I DE NEMOURS & CO	COM	263534109	295718	7005887	SH	DEFINED	20
DU PONT E I DE NEMOURS & CO	COM	263534109	1735	41098	SH	DEFINED	5
DU PONT E I DE NEMOURS & CO	COM	263534109	2763	65470	SH	DEFINED	7
DU PONT E I DE NEMOURS & CO	COM	263534109	7632	180810	SH	DEFINED	4
DU PONT E I DE NEMOURS & CO	COM	263534109	646	15311	SH	DEFINED	9
DUCOMMUN INC DEL	COM	264147109	1132	51000	SH	DEFINED	6
DUFF & PHELPS UTIL CORP BD T	COM	26432K108	5	403	SH	DEFINED	18

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

DUKE ENERGY CORP	COM	264399106	410	14049	SH	DEFINED	9
DUKE ENERGY CORP	COM	264399106	5006	171747	SH	DEFINED	19
DUKE ENERGY CORP	COM	264399106	10666	365902	SH	DEFINED	3
DUKE ENERGY CORP	COM	264399106	4081	140000	SH	DEFINED	8
DUKE ENERGY CORP	COM	264399106	3984	136689	SH	DEFINED	17
DUKE ENERGY CORP	COM	264399106	2594	88981	SH	DEFINED	2
DUKE ENERGY CORP	COM	264399106	0	177283	SH	DEFINED	18
DUKE ENERGY CORP	COM	264399106	91	3125	SH	DEFINED	5
DUKE ENERGY CORP	COM	264399106	95	3275	SH	DEFINED	11
DUKE REALTY CORP	COM NEW	264411505	562	14800	SH	DEFINED	21
DUKE REALTY CORP	COM NEW	264411505	2269	59797	SH	DEFINED	2
DUKE REALTY CORP	COM NEW	264411505	21	565	SH	DEFINED	5
DUKE REALTY CORP	COM NEW	264411505	80	2100	SH	DEFINED	9
DUKE REALTY CORP	COM NEW	264411505	7256	191196	SH	DEFINED	20
DUKE REALTY CORP	COM NEW	264411505	455	12000	SH	DEFINED	3
DUKE REALTY CORP	COM NEW	264411505	83	2186	SH	DEFINED	19
DUKE REALTY CORP	COM NEW	264411505	1560	41100	SH	DEFINED	18
DUKE REALTY CORP	COM NEW	264411505	71	1875	SH	DEFINED	11
DUN & BRADSTREET CORP DEL NE	COM	26483E100	678	8840	SH	DEFINED	3
DUN & BRADSTREET CORP DEL NE	COM	26483E100	23	300	SH	DEFINED	11
DUN & BRADSTREET CORP DEL NE	COM	26483E100	968	12627	SH	DEFINED	19
DUN & BRADSTREET CORP DEL NE	COM	26483E100	172	2237	SH	DEFINED	17
DUN & BRADSTREET CORP DEL NE	COM	26483E100	42	551	SH	DEFINED	18
DUN & BRADSTREET CORP DEL NE	COM	26483E100	98	1281	SH	DEFINED	2
DUN & BRADSTREET CORP DEL NE	COM	26483E100	92	1200	SH	DEFINED	5
DUQUESNE LT HLDGS INC	COM	266233105	37916	2297950	SH	DEFINED	6
DUQUESNE LT HLDGS INC	COM	266233105	4	271	SH	DEFINED	9
DUQUESNE LT HLDGS INC	COM	266233105	9	571	SH	DEFINED	18
DUQUESNE LT HLDGS INC	COM	266233105	11	675	SH	DEFINED	5
DUQUESNE LT HLDGS INC	COM	266233105	2	150	SH	DEFINED	17
DURATEK INC	COM	26658Q102	3731	170347	SH	DEFINED	6
DURECT CORP	COM	266605104	14	2150	SH	DEFINED	5
DWS HIGH INCOME TR	SHS	23337C109	0	3	SH	DEFINED	18
DWS MUN INCOME TR	COM	23338M106	25	2187	SH	DEFINED	18
DYCOM INDS INC	COM	267475101	14233	669780	SH	DEFINED	6
DYNAMICS RESH CORP	COM	268057106	1812	121614	SH	DEFINED	6
DYNEGY INC NEW	CL A	26816Q101	7090	1477000	SH	DEFINED	18
DYNEGY INC NEW	CL A	26816Q101	4535	944826	SH	DEFINED	6
DYNEGY INC NEW	CL A	26816Q101	268	55747	SH	DEFINED	19
DYNEGY INC NEW	CL A	26816Q101	10	2075	SH	DEFINED	5
E M C CORP MASS	COM	268648102	165627	12151675	SH	DEFINED	20
E M C CORP MASS	COM	268648102	261	19125	SH	DEFINED	2
E M C CORP MASS	COM	268648102	382	28005	SH	DEFINED	5
E M C CORP MASS	COM	268648102	14	1000	SH	DEFINED	4
E M C CORP MASS	COM	268648102	14	1000	SH	DEFINED	7
E M C CORP MASS	COM	268648102	37	2700	SH	DEFINED	9
E M C CORP MASS	COM	268648102	8846	649029	SH	DEFINED	19
E M C CORP MASS	COM	268648102	783	57412	SH	DEFINED	17
E M C CORP MASS	COM	268648102	39888	2926472	SH	DEFINED	18
E M C CORP MASS	COM	268648102	123	9041	SH	DEFINED	11
E M C CORP MASS	COM	268648102	5090	373476	SH	DEFINED	3
E M C CORP MASS	COM	268648102	969	71122	SH	DEFINED	21
E ON AG	SPONSORED ADR	268780103	11	300	SH	DEFINED	9
E ON AG	SPONSORED ADR	268780103	63	1713	SH	DEFINED	17
E ON AG	SPONSORED ADR	268780103	106	2900	SH	DEFINED	20
E ON AG	SPONSORED ADR	268780103	408	11143	SH	DEFINED	21
E ON AG	SPONSORED ADR	268780103	55	1492	SH	DEFINED	18
E TRADE FINANCIAL CORP	COM	269246104	2127	78828	SH	DEFINED	19
E TRADE FINANCIAL CORP	COM	269246104	13	500	SH	DEFINED	2
E TRADE FINANCIAL CORP	NOTE 6.000% 2/0	269246AB0	2128	1875000	PRN	DEFINED	20
EAGLE BULK SHIPPING INC	COM	Y2187A101	8	600	SH	DEFINED	2
EAGLE BULK SHIPPING INC	COM	Y2187A101	42	3000	SH	DEFINED	9

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

EAGLE MATERIALS INC	COM		26969P108	57	900	SH	DEFINED	11
EAGLE MATERIALS INC	COM		26969P108	85392	1339280	SH	DEFINED	3
EAGLE MATERIALS INC	COM		26969P108	1886	29575	SH	DEFINED	19
EAGLE MATERIALS INC	CL B		26969P207	1	18	SH	DEFINED	18
EAGLE MATERIALS INC	CL B		26969P207	20	312	SH	DEFINED	3
EARTHLINK INC	COM		270321102	36166	3787054	SH	DEFINED	6
EARTHLINK INC	COM		270321102	11	1150	SH	DEFINED	3
EAST WEST BANCORP INC	COM		27579R104	603	15635	SH	DEFINED	18
EAST WEST BANCORP INC	COM		27579R104	104	2700	SH	DEFINED	5
EAST WEST BANCORP INC	COM		27579R104	7355	190800	SH	DEFINED	21
EAST WEST BANCORP INC	COM		27579R104	3786	98220	SH	DEFINED	20
EAST WEST BANCORP INC	COM		27579R104	742	19250	SH	DEFINED	11
EAST WEST BANCORP INC	COM		27579R104	1661	43086	SH	DEFINED	3
EASTERN AMERN NAT GAS TR	SPERS RCT UNIT		276217106	27	1000	SH	DEFINED	2
EASTMAN CHEM CO	COM		277432100	118	2300	SH	DEFINED	6
EASTMAN CHEM CO	COM		277432100	4331	84620	SH	DEFINED	3
EASTMAN CHEM CO	COM		277432100	7	146	SH	DEFINED	5
EASTMAN CHEM CO	COM		277432100	1	13	SH	DEFINED	2
EASTMAN CHEM CO	COM		277432100	391	7646	SH	DEFINED	20
EASTMAN CHEM CO	COM		277432100	20	400	SH	DEFINED	11
EASTMAN CHEM CO	COM		277432100	3	58	SH	DEFINED	17
EASTMAN CHEM CO	COM		277432100	1213	23706	SH	DEFINED	19
EASTMAN CHEM CO	COM		277432100	316	6172	SH	DEFINED	18
EASTMAN KODAK CO	COM		277461109	690	24276	SH	DEFINED	2
EASTMAN KODAK CO	NOTE	3.375%10/1	277461BE8	5145	5000000	PRN	DEFINED	14
EASTMAN KODAK CO	COM		277461109	113760	4000000	SH	DEFINED	13
EASTMAN KODAK CO	COM		277461109	2710	95300	SH	DEFINED	11
EASTMAN KODAK CO	COM		277461109	262	9204	SH	DEFINED	17
EASTMAN KODAK CO	COM		277461109	606	21305	SH	DEFINED	18
EASTMAN KODAK CO	COM		277461109	1059	37248	SH	DEFINED	5
EASTMAN KODAK CO	COM		277461109	7550	265484	SH	DEFINED	20
EASTMAN KODAK CO	COM		277461109	225562	7931170	SH	DEFINED	10
EASTMAN KODAK CO	COM		277461109	1557	54750	SH	DEFINED	9
EASTMAN KODAK CO	COM		277461109	1337889	47042516	SH	DEFINED	8
EASTMAN KODAK CO	COM		277461109	23231	816850	SH	DEFINED	6
EASTMAN KODAK CO	COM		277461109	1511	53143	SH	DEFINED	19
EASTMAN KODAK CO	COM		277461109	188	6600	SH	DEFINED	21
EASTMAN KODAK CO	COM		277461109	38501	113770	CALL	DEFINED	13
EATON CORP	COM		278058102	2123	29100	SH	DEFINED	3
EATON CORP	COM		278058102	23438	321200	SH	DEFINED	20
EATON CORP	COM		278058102	2021	27703	SH	DEFINED	19
EATON CORP	COM		278058102	5615	76947	SH	DEFINED	18
EATON CORP	COM		278058102	328	4500	SH	DEFINED	2
EATON CORP	COM		278058102	49	675	SH	DEFINED	5
EATON VANCE CORP	COM NON VTG		278265103	727	26554	SH	DEFINED	20
EATON VANCE CORP	COM NON VTG		278265103	11	400	SH	DEFINED	9
EATON VANCE CORP	COM NON VTG		278265103	2	65	SH	DEFINED	7
EATON VANCE ENHANCED EQ INC	COM		278274105	29	1500	SH	DEFINED	11
EATON VANCE INS NY MUN BD FD	COM		27827Y109	29	2094	SH	DEFINED	18
EATON VANCE LTD DUR INCOME F	COM		27828H105	32	1867	SH	DEFINED	18
EATON VANCE MUNI INCOME TRUS	SH BEN INT		27826U108	0	26	SH	DEFINED	18
EATON VANCE NY MUNI INCOME T	SH BEN INT		27826W104	30	1963	SH	DEFINED	18
EATON VANCE SR INCOME TR	SH BEN INT		27826S103	33	4120	SH	DEFINED	18
EATON VANCE TAX ADVT DIV INC	COM		27828G107	64	2682	SH	DEFINED	18
EATON VANCE TAX MNGED BUY WR	COM		27828X100	20	1000	SH	DEFINED	18
EATON VANCE TX ADV GLBL DIV	COM		27828S101	351	16215	SH	DEFINED	18
EATON VANCE TXMGD GL BUYWR O	COM		27829C105	29	1625	SH	DEFINED	18
EBAY INC	COM		278642103	1350	34615	SH	DEFINED	11
EBAY INC	COM		278642103	39	1000	SH	DEFINED	9
EBAY INC	COM		278642103	201147	5149691	SH	DEFINED	10
EBAY INC	COM		278642103	1417035	36278430	SH	DEFINED	8
EBAY INC	COM		278642103	197699	5069195	SH	DEFINED	20

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

EBAY INC	COM	278642103	38470	986423	SH	DEFINED	18
EBAY INC	COM	278642103	1747	44789	SH	DEFINED	5
EBAY INC	COM	278642103	31	800	SH	DEFINED	4
EBAY INC	COM	278642103	6834	175240	SH	DEFINED	1
EBAY INC	COM	278642103	62	1600	SH	DEFINED	17
EBAY INC	COM	278642103	10360	265633	SH	DEFINED	19
EBAY INC	COM	278642103	5	140	SH	DEFINED	2
EBAY INC	COM	278642103	6113	156739	SH	DEFINED	3
EBAY INC	COM	278642103	1126	28880	SH	DEFINED	21
EHOSTAR COMMUNICATIONS NEW	CL A	278762109	43438	1454250	SH	DEFINED	20
EHOSTAR COMMUNICATIONS NEW	CL A	278762109	32297	1081261	SH	DEFINED	18
EHOSTAR COMMUNICATIONS NEW	CL A	278762109	20	670	SH	DEFINED	9
EHOSTAR COMMUNICATIONS NEW	CL A	278762109	5928	198457	SH	DEFINED	2
EHOSTAR COMMUNICATIONS NEW	CL A	278762109	81524	2729279	SH	DEFINED	21
EHOSTAR COMMUNICATIONS NEW	CL A	278762109	246	8250	SH	DEFINED	11
ECI TELECOM LTD	ORD	268258100	688	60700	SH	DEFINED	18
ECI TELECOM LTD	ORD	268258100	3012	265800	SH	DEFINED	20
ECI TELECOM LTD	ORD	268258100	8694	767300	SH	DEFINED	21
ECI TELECOM LTD	ORD	268258100	4735	417920	SH	DEFINED	3
ECLIPSYS CORP	COM	278856109	3497	148100	SH	DEFINED	20
ECLIPSYS CORP	COM	278856109	38	1590	SH	DEFINED	18
ECOLAB INC	COM	278865100	12575	329200	SH	DEFINED	18
ECOLAB INC	COM	278865100	120	3150	SH	DEFINED	9
ECOLAB INC	COM	278865100	40	1050	SH	DEFINED	2
ECOLAB INC	COM	278865100	13	330	SH	DEFINED	7
ECOLAB INC	COM	278865100	1289	33733	SH	DEFINED	19
ECOLAB INC	COM	278865100	44153	1155848	SH	DEFINED	21
ECOLAB INC	COM	278865100	167	4375	SH	DEFINED	11
ECOLAB INC	COM	278865100	5917	155550	SH	DEFINED	17
ECOLAB INC	COM	278865100	53274	1394600	SH	DEFINED	20
ECTEL LTD	ORD	M29925100	1	123	SH	DEFINED	4
EDGE PETE CORP DEL	COM	279862106	2241	89700	SH	DEFINED	3
EDGE PETE CORP DEL	COM	279862106	2778	111204	SH	DEFINED	19
EDISON INTL	COM	281020107	115	2800	SH	DEFINED	17
EDISON INTL	COM	281020107	280	6800	SH	DEFINED	9
EDISON INTL	COM	281020107	37	900	SH	DEFINED	2
EDISON INTL	COM	281020107	49	1200	SH	DEFINED	5
EDISON INTL	COM	281020107	5008	121602	SH	DEFINED	19
EDISON INTL	COM	281020107	259	6300	SH	DEFINED	6
EDISON INTL	COM	281020107	1125	27310	SH	DEFINED	20
EDISON INTL	COM	281020107	44917	1090759	SH	DEFINED	3
EDISON INTL	COM	281020107	367	8914	SH	DEFINED	18
EDO CORP	COM	281347104	46	1500	SH	DEFINED	6
EDUCATION MGMT CORP	COM	28139T101	701	16850	SH	DEFINED	11
EDUCATION MGMT CORP	COM	28139T101	254	6100	SH	DEFINED	21
EDUCATION MGMT CORP	COM	28139T101	526	12636	SH	DEFINED	19
EDUCATION MGMT CORP	COM	28139T101	94	2250	SH	DEFINED	3
EDUCATION MGMT CORP	COM	28139T101	3	75	SH	DEFINED	18
EDWARDS AG INC	COM	281760108	6552	131400	SH	DEFINED	3
EDWARDS AG INC	COM	281760108	25	500	SH	DEFINED	2
EDWARDS AG INC	COM	281760108	3101	62200	SH	DEFINED	22
EDWARDS AG INC	COM	281760108	20	400	SH	DEFINED	18
EDWARDS AG INC	COM	281760108	1905	38200	SH	DEFINED	19
EDWARDS AG INC	COM	281760108	161	3220	SH	DEFINED	6
EDWARDS AG INC	COM	281760108	608	12200	SH	DEFINED	20
EDWARDS LIFESCIENCES CORP	COM	28176E108	12085	277827	SH	DEFINED	3
EDWARDS LIFESCIENCES CORP	COM	28176E108	11	260	SH	DEFINED	18
EDWARDS LIFESCIENCES CORP	COM	28176E108	82	1875	SH	DEFINED	5
EDWARDS LIFESCIENCES CORP	COM	28176E108	7	150	SH	DEFINED	11
EDWARDS LIFESCIENCES CORP	COM	28176E108	65	1500	SH	DEFINED	20
EDWARDS LIFESCIENCES CORP	COM	28176E108	238	5475	SH	DEFINED	21
EDWARDS LIFESCIENCES CORP	COM	28176E108	4	100	SH	DEFINED	2

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

EFUNDS CORP	COM		28224R101	21	812	SH	DEFINED	19
EGL INC	COM		268484102	10598	235500	SH	DEFINED	3
EGL INC	COM		268484102	1341	29799	SH	DEFINED	19
EL PASO CORP	COM		28336L109	4	300	SH	DEFINED	17
EL PASO CORP	COM		28336L109	56	4643	SH	DEFINED	18
EL PASO CORP	COM		28336L109	5	400	SH	DEFINED	4
EL PASO CORP	COM		28336L109	586	48635	SH	DEFINED	2
EL PASO CORP	COM		28336L109	0	1	SH	DEFINED	5
EL PASO CORP	COM		28336L109	1	110	SH	DEFINED	9
EL PASO CORP	COM		28336L109	1470	121980	SH	DEFINED	19
EL PASO CORP	COM		28336L109	12	960	SH	DEFINED	11
EL PASO ELEC CO	COM NEW		283677854	11605	609530	SH	DEFINED	3
EL PASO ELEC CO	COM NEW		283677854	8	431	SH	DEFINED	19
EL PASO ENERGY CAP TR I	PFD CV TR SECS		283678209	36	1000	SH	DEFINED	18
ELAN PLC	ADR		284131208	14	1000	SH	DEFINED	9
ELAN PLC	ADR		284131208	12	800	SH	DEFINED	5
ELAN PLC	ADR		284131208	73	5054	SH	DEFINED	18
ELDORADO GOLD CORP NEW	COM		284902103	4281	885400	SH	DEFINED	7
ELECTRO RENT CORP	COM		285218103	15	863	SH	DEFINED	19
ELECTRO RENT CORP	COM		285218103	3257	191592	SH	DEFINED	6
ELECTRO SCIENTIFIC INDS	COM		285229100	131	5900	SH	DEFINED	5
ELECTRO SCIENTIFIC INDS	COM		285229100	13	600	SH	DEFINED	11
ELECTRONIC ARTS INC	COM		285512109	156	2855	SH	DEFINED	5
ELECTRONIC ARTS INC	COM		285512109	2265	41393	SH	DEFINED	17
ELECTRONIC ARTS INC	COM		285512109	41326	755234	SH	DEFINED	21
ELECTRONIC ARTS INC	COM		285512109	309669	5659149	SH	DEFINED	18
ELECTRONIC ARTS INC	COM		285512109	856	15650	SH	DEFINED	11
ELECTRONIC ARTS INC	COM		285512109	229515	4194357	SH	DEFINED	20
ELECTRONIC ARTS INC	COM		285512109	143359	2619871	SH	DEFINED	10
ELECTRONIC ARTS INC	COM		285512109	5990	109475	SH	DEFINED	1
ELECTRONIC ARTS INC	COM		285512109	5472	100000	SH	DEFINED	7
ELECTRONIC ARTS INC	COM		285512109	1043188	19064115	SH	DEFINED	8
ELECTRONIC ARTS INC	COM		285512109	3530	64510	SH	DEFINED	19
ELECTRONIC DATA SYS NEW	COM		285661104	13	478	SH	DEFINED	18
ELECTRONIC DATA SYS NEW	COM		285661104	466	17370	SH	DEFINED	6
ELECTRONIC DATA SYS NEW	COM		285661104	42	1572	SH	DEFINED	9
ELECTRONIC DATA SYS NEW	COM		285661104	2	75	SH	DEFINED	17
ELECTRONIC DATA SYS NEW	COM		285661104	223	8300	SH	DEFINED	20
ELECTRONIC DATA SYS NEW	COM		285661104	18	656	SH	DEFINED	11
ELECTRONIC DATA SYS NEW	COM		285661104	840	31325	SH	DEFINED	5
ELECTRONIC DATA SYS NEW	COM		285661104	2554	95204	SH	DEFINED	19
ELECTRONIC DATA SYS NEW	COM		285661104	22084	823119	SH	DEFINED	3
ELECTRONIC DATA SYS NEW	COM		285661104	5	200	SH	DEFINED	2
ELECTRONIC DATA SYS NEW	NOTE	3.875% 7/1	285661AF1	1649	1595000	PRN	DEFINED	21
ELECTRONICS FOR IMAGING INC	DBC	1.500% 6/0	286082AA0	5575	5575000	PRN	DEFINED	21
ELECTRONICS FOR IMAGING INC	COM		286082102	1439	51440	SH	DEFINED	18
ELECTRONICS FOR IMAGING INC	COM		286082102	3390	121200	SH	DEFINED	20
ELECTRONICS FOR IMAGING INC	COM		286082102	1385	49510	SH	DEFINED	19
ELECTRONICS FOR IMAGING INC	COM		286082102	3649	135177	SH	DEFINED	6
ELECTRONICS FOR IMAGING INC	COM		286082102	16957	606240	SH	DEFINED	21
ELECTRONICS FOR IMAGING INC	DBC	1.500% 6/0	286082AA0	200	200000	PRN	DEFINED	20
ELKCORP	COM		287456107	4452	131900	SH	DEFINED	21
ELKCORP	COM		287456107	844	25000	SH	DEFINED	20
ELKCORP	COM		287456107	9332	276500	SH	DEFINED	6
ELKCORP	COM		287456107	361	10700	SH	DEFINED	18
ELLIS PERRY INTL INC	COM		288853104	2415	106717	SH	DEFINED	6
ELLIS PERRY INTL INC	COM		288853104	869	38420	SH	DEFINED	3
EMBARCADERO TECHNOLOGIES INC	COM		290787100	165	23500	SH	DEFINED	3
EMBRAER-EMPRESA BRASILEIRA D	SP ADR PFD SHS		29081M102	1	25	SH	DEFINED	7
EMBRAER-EMPRESA BRASILEIRA D	SP ADR PFD SHS		29081M102	11	300	SH	DEFINED	17
EMC INS GROUP INC	COM		268664109	9049	324700	SH	DEFINED	20
EMC INS GROUP INC	COM		268664109	4045	145150	SH	DEFINED	18

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

EMC INS GROUP INC	COM	268664109	448	16089	SH	DEFINED	6
EMCOR GROUP INC	COM	29084Q100	7463	150273	SH	DEFINED	18
EMCOR GROUP INC	COM	29084Q100	2309	46500	SH	DEFINED	3
EMCOR GROUP INC	COM	29084Q100	10237	206146	SH	DEFINED	20
EMCOR GROUP INC	COM	29084Q100	27	544	SH	DEFINED	19
EMCOR GROUP INC	COM	29084Q100	17669	355802	SH	DEFINED	6
EMCORE CORP	COM	290846104	1501	147200	SH	DEFINED	20
EMDEON CORP	COM	290849108	201	18650	SH	DEFINED	20
EMDEON CORP	COM	290849108	1278	118300	SH	DEFINED	22
EMDEON CORP	COM	290849108	11	1000	SH	DEFINED	18
EMDEON CORP	COM	290849108	342	31700	SH	DEFINED	3
EMERGE INTERACTIVE INC	CL A	29088W103	0	80	SH	DEFINED	18
EMERSON ELEC CO	COM	291011104	14838	177420	SH	DEFINED	2
EMERSON ELEC CO	COM	291011104	2190	26185	SH	DEFINED	1
EMERSON ELEC CO	COM	291011104	11191	133819	SH	DEFINED	23
EMERSON ELEC CO	COM	291011104	2666	31874	SH	DEFINED	21
EMERSON ELEC CO	COM	291011104	842	10074	SH	DEFINED	11
EMERSON ELEC CO	COM	291011104	39643	474535	SH	DEFINED	17
EMERSON ELEC CO	COM	291011104	4203	50259	SH	DEFINED	3
EMERSON ELEC CO	COM	291011104	8727	104348	SH	DEFINED	19
EMERSON ELEC CO	COM	291011104	23178	279435	SH	DEFINED	6
EMERSON ELEC CO	COM	291011104	80888	967208	SH	DEFINED	20
EMERSON ELEC CO	COM	291011104	321739	3847175	SH	DEFINED	18
EMERSON ELEC CO	COM	291011104	12574	150350	SH	DEFINED	7
EMERSON ELEC CO	COM	291011104	1082	12939	SH	DEFINED	5
EMERSON ELEC CO	COM	291011104	353	4219	SH	DEFINED	9
EMISPHERE TECHNOLOGIES INC	COM	291345106	39	4700	SH	DEFINED	18
EMPIRE DIST ELEC CO	COM	291641108	2	101	SH	DEFINED	18
EMS TECHNOLOGIES INC	COM	26873N108	260	14400	SH	DEFINED	3
EMULEX CORP	COM NEW	292475209	100	5850	SH	DEFINED	3
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	70	1600	SH	DEFINED	18
ENBRIDGE INC	COM	29250N105	23	800	SH	DEFINED	11
ENBRIDGE INC	COM	29250N105	9056	314413	SH	DEFINED	7
ENCANA CORP	COM	292505104	476	10178	SH	DEFINED	11
ENCANA CORP	COM	292505104	1609	34434	SH	DEFINED	19
ENCANA CORP	COM	292505104	62986	1348257	SH	DEFINED	7
ENCANA CORP	COM	292505104	102249	2188082	SH	DEFINED	20
ENCANA CORP	COM	292505104	117	2514	SH	DEFINED	5
ENCANA CORP	COM	292505104	80220	1716672	SH	DEFINED	18
ENCANA CORP	COM	292505104	237	5070	SH	DEFINED	3
ENCANA CORP	COM	292505104	508	10876	SH	DEFINED	21
ENCORE ACQUISITION CO	COM	29255W100	13158	424453	SH	DEFINED	6
ENCORE CAP GROUP INC	COM	292554102	4488	304291	SH	DEFINED	6
ENCORE CAP GROUP INC	COM	292554102	15	992	SH	DEFINED	3
ENCORE MED CORP	COM	29256E109	8	1649	SH	DEFINED	19
ENCORE WIRE CORP	COM	292562105	10	309	SH	DEFINED	19
ENCORE WIRE CORP	COM	292562105	5458	161100	SH	DEFINED	3
ENCYSIVE PHARMACEUTICALS INC	COM	29256X107	1	250	SH	DEFINED	2
ENDESA S A	SPONSORED ADR	29258N107	2091	65050	SH	DEFINED	17
ENDESA S A	SPONSORED ADR	29258N107	64	2000	SH	DEFINED	11
ENDESA S A	SPONSORED ADR	29258N107	1238	38510	SH	DEFINED	20
ENDESA S A	SPONSORED ADR	29258N107	193	6000	SH	DEFINED	2
ENDESA S A	SPONSORED ADR	29258N107	30971	963316	SH	DEFINED	18
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	994	30300	SH	DEFINED	20
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	15241	464514	SH	DEFINED	3
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	1821	55498	SH	DEFINED	19
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	5328	162400	SH	DEFINED	21
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	449	13682	SH	DEFINED	18
ENERGEN CORP	COM	29265N108	44435	1269560	SH	DEFINED	3
ENERGEN CORP	COM	29265N108	6381	182300	SH	DEFINED	6
ENERGEN CORP	COM	29265N108	116	3309	SH	DEFINED	18
ENERGEN CORP	COM	29265N108	1256	35899	SH	DEFINED	19

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

ENERGIZER HLDGS INC	COM	29266R108	16	300	SH	DEFINED	19
ENERGIZER HLDGS INC	COM	29266R108	125	2364	SH	DEFINED	18
ENERGY CONVERSION DEVICES IN	COM	292659109	1751	35600	SH	DEFINED	20
ENERGY EAST CORP	COM	29266M109	8	346	SH	DEFINED	9
ENERGY EAST CORP	COM	29266M109	129	5296	SH	DEFINED	18
ENERGY EAST CORP	COM	29266M109	26	1080	SH	DEFINED	5
ENERGY EAST CORP	COM	29266M109	3483	143350	SH	DEFINED	6
ENERGY EAST CORP	COM	29266M109	22	900	SH	DEFINED	19
ENERGY EAST CORP	COM	29266M109	16	655	SH	DEFINED	17
ENERGY PARTNERS LTD	COM	29270U105	118	5000	SH	DEFINED	18
ENERGY TRANSFER PRTNRS L P	UNIT LTD PARTN	29273R109	204	5250	SH	DEFINED	18
ENERGY TRANSFER PRTNRS L P	UNIT LTD PARTN	29273R109	78	2000	SH	DEFINED	9
ENERGYSOUTH INC	COM	292970100	1640	51561	SH	DEFINED	6
ENERPLUS RES FD	UNIT TR G NEW	29274D604	25	500	SH	DEFINED	11
ENERPLUS RES FD	UNIT TR G NEW	29274D604	15	300	SH	DEFINED	9
ENERPLUS RES FD	UNIT TR G NEW	29274D604	9	175	SH	DEFINED	17
ENERPLUS RES FD	UNIT TR G NEW	29274D604	15	300	SH	DEFINED	2
ENERPLUS RES FD	UNIT TR G NEW	29274D604	476	9490	SH	DEFINED	7
ENGELHARD CORP	COM	292845104	13	318	SH	DEFINED	18
ENGELHARD CORP	COM	292845104	907	22901	SH	DEFINED	19
ENGELHARD CORP	COM	292845104	59	1500	SH	DEFINED	9
ENI S P A	SPONSORED ADR	26874R108	28	500	SH	DEFINED	17
ENI S P A	SPONSORED ADR	26874R108	33	582	SH	DEFINED	5
ENI S P A	SPONSORED ADR	26874R108	232	4067	SH	DEFINED	18
ENI S P A	SPONSORED ADR	26874R108	533	9358	SH	DEFINED	21
ENNIS INC	COM	293389102	15	771	SH	DEFINED	19
ENNIS INC	COM	293389102	3941	202100	SH	DEFINED	3
ENNIS INC	COM	293389102	234	12025	SH	DEFINED	18
ENNIS INC	COM	293389102	2009	103030	SH	DEFINED	6
ENNIS INC	COM	293389102	414	21250	SH	DEFINED	2
ENNIS INC	COM	293389102	123	6300	SH	DEFINED	9
ENPRO INDS INC	COM	29355X107	38	1107	SH	DEFINED	20
ENPRO INDS INC	COM	29355X107	1	40	SH	DEFINED	17
ENPRO INDS INC	COM	29355X107	2658	77490	SH	DEFINED	3
ENPRO INDS INC	COM	29355X107	14	400	SH	DEFINED	2
ENSCO INTL INC	COM	26874Q100	2758	53600	SH	DEFINED	2
ENSCO INTL INC	COM	26874Q100	252	4900	SH	DEFINED	11
ENSCO INTL INC	COM	26874Q100	62942	1223360	SH	DEFINED	20
ENSCO INTL INC	COM	26874Q100	34564	671802	SH	DEFINED	21
ENSCO INTL INC	COM	26874Q100	22821	443550	SH	DEFINED	3
ENSCO INTL INC	COM	26874Q100	18987	369033	SH	DEFINED	18
ENSCO INTL INC	COM	26874Q100	368	7149	SH	DEFINED	5
ENSCO INTL INC	COM	26874Q100	4	75	SH	DEFINED	17
ENSCO INTL INC	COM	26874Q100	3535	68701	SH	DEFINED	19
ENTEGRIS INC	COM	29362U104	20	1880	SH	DEFINED	17
ENTEGRIS INC	COM	29362U104	18	1690	SH	DEFINED	18
ENTEGRIS INC	COM	29362U104	4	375	SH	DEFINED	11
ENTEGRIS INC	COM	29362U104	2863	269100	SH	DEFINED	20
ENTEGRIS INC	COM	29362U104	71	6700	SH	DEFINED	3
ENTEGRIS INC	COM	29362U104	8	774	SH	DEFINED	19
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	558	20000	SH	DEFINED	20
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	17	600	SH	DEFINED	2
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	281	10050	SH	DEFINED	18
ENERGY CORP NEW	COM	29364G103	979	14194	SH	DEFINED	5
ENERGY CORP NEW	COM	29364G103	2651	38459	SH	DEFINED	19
ENERGY CORP NEW	COM	29364G103	183	2650	SH	DEFINED	11
ENERGY CORP NEW	COM	29364G103	10	140	SH	DEFINED	9
ENERGY CORP NEW	COM	29364G103	62	900	SH	DEFINED	18
ENERGY CORP NEW	COM	29364G103	7011	101700	SH	DEFINED	20
ENERGY CORP NEW	COM	29364G103	19256	279817	SH	DEFINED	17
ENERGY CORP NEW	COM	29364G103	734	10650	SH	DEFINED	6
ENTERPRISE PRODS PARTNERS L	COM	293792107	2776	112440	SH	DEFINED	18

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

ENTERPRISE PRODS PARTNERS L	COM		293792107	112	4525	SH	DEFINED	9
ENTERPRISE PRODS PARTNERS L	COM		293792107	162	6566	SH	DEFINED	5
ENTERPRISE PRODS PARTNERS L	COM		293792107	486	19675	SH	DEFINED	17
ENTERPRISE PRODS PARTNERS L	COM		293792107	3	124	SH	DEFINED	1
ENTERTAINMENT PPTYS TR	COM SH BEN INT		29380T105	14	327	SH	DEFINED	19
ENTERTAINMENT PPTYS TR	COM SH BEN INT		29380T105	9	225	SH	DEFINED	9
ENTREMED INC	COM		29382F103	8	3000	SH	DEFINED	11
ENTRUST INC	COM		293848107	589	130890	SH	DEFINED	3
ENZO BIOCHEM INC	COM		294100102	21780	1613314	SH	DEFINED	18
ENZO BIOCHEM INC	COM		294100102	460	34106	SH	DEFINED	19
ENZO BIOCHEM INC	COM		294100102	34563	2560206	SH	DEFINED	20
ENZO BIOCHEM INC	COM		294100102	1958	145056	SH	DEFINED	21
ENZON PHARMACEUTICALS INC	NOTE	4.500% 7/0	293904AB4	9825	9825000	PRN	DEFINED	21
ENZON PHARMACEUTICALS INC	NOTE	4.500% 7/0	293904AB4	19500	19500000	PRN	DEFINED	20
EOG RES INC	COM		26875P101	13710	190416	SH	DEFINED	3
EOG RES INC	COM		26875P101	128	1773	SH	DEFINED	18
EOG RES INC	COM		26875P101	62	860	SH	DEFINED	11
EOG RES INC	COM		26875P101	3886	53979	SH	DEFINED	19
EOG RES INC	COM		26875P101	29	400	SH	DEFINED	2
EPIC BANCORP	COM		294250105	728	50000	SH	DEFINED	1
EPICOR SOFTWARE CORP	COM		29426L108	15453	1150573	SH	DEFINED	6
EPICOR SOFTWARE CORP	COM		29426L108	18	1366	SH	DEFINED	19
EPIQ SYS INC	COM		26882D109	4533	238555	SH	DEFINED	18
EPIQ SYS INC	COM		26882D109	5189	273102	SH	DEFINED	20
EPIQ SYS INC	COM		26882D109	614	32290	SH	DEFINED	3
EPIQ SYS INC	COM		26882D109	281	14805	SH	DEFINED	19
EQUIFAX INC	COM		294429105	1372	36830	SH	DEFINED	17
EQUIFAX INC	COM		294429105	819	22000	SH	DEFINED	1
EQUIFAX INC	COM		294429105	892	23946	SH	DEFINED	19
EQUINIX INC	COM NEW		29444U502	27	425	SH	DEFINED	18
EQUINIX INC	COM NEW		29444U502	3699	57600	SH	DEFINED	20
EQUITABLE RES INC	COM		294549100	127	3472	SH	DEFINED	18
EQUITABLE RES INC	COM		294549100	47	1300	SH	DEFINED	2
EQUITABLE RES INC	COM		294549100	15	400	SH	DEFINED	19
EQUITABLE RES INC	COM		294549100	180	4920	SH	DEFINED	11
EQUITY INCOME FD	UT 1 EX SR-ATT		294700703	93	1076	SH	DEFINED	18
EQUITY INNS INC	COM		294703103	1397	86204	SH	DEFINED	19
EQUITY INNS INC	COM		294703103	11109	685758	SH	DEFINED	3
EQUITY LIFESTYLE PPTYS INC	COM		29472R108	647	13000	SH	DEFINED	3
EQUITY LIFESTYLE PPTYS INC	COM		29472R108	100	2000	SH	DEFINED	1
EQUITY LIFESTYLE PPTYS INC	COM		29472R108	433	8700	SH	DEFINED	18
EQUITY OFFICE PROPERTIES TRU	COM		294741103	2665	79369	SH	DEFINED	19
EQUITY OFFICE PROPERTIES TRU	COM		294741103	18	525	SH	DEFINED	9
EQUITY OFFICE PROPERTIES TRU	PFD CV B 5.25%		294741509	1278	25300	SH	DEFINED	14
EQUITY OFFICE PROPERTIES TRU	COM		294741103	606	18050	SH	DEFINED	17
EQUITY OFFICE PROPERTIES TRU	COM		294741103	50	1500	SH	DEFINED	11
EQUITY OFFICE PROPERTIES TRU	COM		294741103	25056	746150	SH	DEFINED	6
EQUITY OFFICE PROPERTIES TRU	COM		294741103	413	12287	SH	DEFINED	5
EQUITY OFFICE PROPERTIES TRU	COM		294741103	138	4100	SH	DEFINED	7
EQUITY OFFICE PROPERTIES TRU	COM		294741103	14466	430800	SH	DEFINED	20
EQUITY OFFICE PROPERTIES TRU	COM		294741103	1704	50748	SH	DEFINED	18
EQUITY OFFICE PROPERTIES TRU	COM		294741103	2662	79265	SH	DEFINED	2
EQUITY ONE	COM		294752100	44	1800	SH	DEFINED	17
EQUITY ONE	COM		294752100	4508	183550	SH	DEFINED	20
EQUITY ONE	COM		294752100	10	400	SH	DEFINED	11
EQUITY ONE	COM		294752100	3482	141790	SH	DEFINED	18
EQUITY ONE	COM		294752100	17	685	SH	DEFINED	19
EQUITY RESIDENTIAL	SH BEN INT		29476L107	572	12229	SH	DEFINED	2
EQUITY RESIDENTIAL	SH BEN INT		29476L107	267	5700	SH	DEFINED	3
EQUITY RESIDENTIAL	SH BEN INT		29476L107	20852	445655	SH	DEFINED	1
EQUITY RESIDENTIAL	SH BEN INT		29476L107	87	1850	SH	DEFINED	11
EQUITY RESIDENTIAL	SH BEN INT		29476L107	527	11260	SH	DEFINED	17

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

EQUITY RESIDENTIAL	SH BEN INT	29476L107	2763	59050	SH	DEFINED	19
EQUITY RESIDENTIAL	SH BEN INT	29476L107	26691	570452	SH	DEFINED	20
EQUITY RESIDENTIAL	SH BEN INT	29476L107	68	1450	SH	DEFINED	5
EQUITY RESIDENTIAL	SH BEN INT	29476L107	42	900	SH	DEFINED	7
EQUITY RESIDENTIAL	PFD CONV E 7%	29476L883	77	1500	SH	DEFINED	2
EQUITY RESIDENTIAL	SH BEN INT	29476L107	3144	67203	SH	DEFINED	9
EQUITY RESIDENTIAL	SH BEN INT	29476L107	1491	31865	SH	DEFINED	18
ERICSSON L M TEL CO	ADR B SEK 10	294821608	48	1260	SH	DEFINED	11
ERICSSON L M TEL CO	ADR B SEK 10	294821608	341	9048	SH	DEFINED	21
ERICSSON L M TEL CO	ADR B SEK 10	294821608	2	40	SH	DEFINED	7
ERICSSON L M TEL CO	ADR B SEK 10	294821608	2	65	SH	DEFINED	5
ERICSSON L M TEL CO	ADR B SEK 10	294821608	48	1266	SH	DEFINED	17
ERICSSON L M TEL CO	ADR B SEK 10	294821608	20	540	SH	DEFINED	2
ERICSSON L M TEL CO	ADR B SEK 10	294821608	710	18811	SH	DEFINED	18
ESCALA GROUP INC	COM	29605W107	5140	196240	SH	DEFINED	3
ESCALADE INC	COM	296056104	11	1000	SH	DEFINED	11
ESCO TECHNOLOGIES INC	COM	296315104	9	170	SH	DEFINED	18
ESSEX CORP	COM	296744105	8	350	SH	DEFINED	11
ESSEX CORP	COM	296744105	44	2000	SH	DEFINED	18
ESSEX CORP	COM	296744105	231	10500	SH	DEFINED	1
ESSEX PPTY TR INC	COM	297178105	15	141	SH	DEFINED	19
ESSEX PPTY TR INC	COM	297178105	1740	16000	SH	DEFINED	3
ESTERLINE TECHNOLOGIES CORP	COM	297425100	11	250	SH	DEFINED	19
ETHAN ALLEN INTERIORS INC	COM	297602104	40694	968440	SH	DEFINED	6
ETHAN ALLEN INTERIORS INC	COM	297602104	21174	503900	SH	DEFINED	20
ETHAN ALLEN INTERIORS INC	COM	297602104	296	7050	SH	DEFINED	7
ETHAN ALLEN INTERIORS INC	COM	297602104	21	500	SH	DEFINED	11
ETHAN ALLEN INTERIORS INC	COM	297602104	16	385	SH	DEFINED	19
ETHAN ALLEN INTERIORS INC	COM	297602104	29	700	SH	DEFINED	5
ETHAN ALLEN INTERIORS INC	COM	297602104	6930	164910	SH	DEFINED	3
ETHAN ALLEN INTERIORS INC	COM	297602104	932	22185	SH	DEFINED	18
ETHAN ALLEN INTERIORS INC	COM	297602104	6386	151975	SH	DEFINED	4
EUROBANCSHARES INC	COM	298716101	1423	120677	SH	DEFINED	6
EURONET WORLDWIDE INC	NOTE 3.500%10/1	298736AF6	1100	1100000	PRN	DEFINED	20
EURONET WORLDWIDE INC	NOTE 3.500%10/1	298736AF6	9425	9425000	PRN	DEFINED	21
EURONET WORLDWIDE INC	COM	298736109	3	70	SH	DEFINED	7
EURONET WORLDWIDE INC	COM	298736109	9369	247648	SH	DEFINED	3
EUROZINC MNG CORP	COM	298804105	1318	883500	SH	DEFINED	7
EVCI CAREER COLLEGES INC	COM	26926P100	14	10000	SH	DEFINED	5
EVEREST RE GROUP LTD	COM	G3223R108	19	200	SH	DEFINED	19
EVEREST RE GROUP LTD	COM	G3223R108	2596	27800	SH	DEFINED	20
EVEREST RE GROUP LTD	COM	G3223R108	109	1172	SH	DEFINED	18
EVEREST RE GROUP LTD	COM	G3223R108	12157	130200	SH	DEFINED	6
EVERGREEN INCOME ADVANTAGE F	COM SHS	30023Y105	17	1217	SH	DEFINED	18
EVERGREEN SOLAR INC	COM	30033R108	15	1000	SH	DEFINED	5
EVERGREEN UTLS & HIGH INCM F	COM	30034Q109	11	504	SH	DEFINED	18
EXAR CORP	COM	300645108	3935	275540	SH	DEFINED	3
EXAR CORP	COM	300645108	2408	168600	SH	DEFINED	18
EXAR CORP	COM	300645108	4949	346540	SH	DEFINED	20
EXCEL TECHNOLOGY INC	COM	30067T103	35	1200	SH	DEFINED	4
EXCEL TECHNOLOGY INC	COM	30067T103	169	5750	SH	DEFINED	21
EXCEL TECHNOLOGY INC	COM	30067T103	31079	1054604	SH	DEFINED	18
EXCEL TECHNOLOGY INC	COM	30067T103	19	660	SH	DEFINED	19
EXCEL TECHNOLOGY INC	COM	30067T103	20779	705100	SH	DEFINED	20
EXCHANGE NATL BANCSHARES INC	COM	301309100	138	4660	SH	DEFINED	6
EXELON CORP	COM	30161N101	810	15306	SH	DEFINED	18
EXELON CORP	COM	30161N101	6044	114262	SH	DEFINED	3
EXELON CORP	COM	30161N101	24992	472433	SH	DEFINED	17
EXELON CORP	COM	30161N101	727	13743	SH	DEFINED	9
EXELON CORP	COM	30161N101	19	367	SH	DEFINED	2
EXELON CORP	COM	30161N101	837	15826	SH	DEFINED	5
EXELON CORP	COM	30161N101	93	1750	SH	DEFINED	20

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

EXELON CORP	COM	30161N101	16	296	SH	DEFINED	6
EXELON CORP	COM	30161N101	7863	148631	SH	DEFINED	19
EXELON CORP	COM	30161N101	357	6740	SH	DEFINED	11
EXPEDIA INC DEL	COM	30212P105	727	35887	SH	DEFINED	11
EXPEDIA INC DEL	COM	30212P105	12	569	SH	DEFINED	2
EXPEDIA INC DEL	COM	30212P105	194974	9618864	SH	DEFINED	18
EXPEDIA INC DEL	COM	30212P105	147120	7258037	SH	DEFINED	10
EXPEDIA INC DEL	COM	30212P105	141890	7000000	SH	DEFINED	13
EXPEDIA INC DEL	COM	30212P105	1769	87287	SH	DEFINED	21
EXPEDIA INC DEL	COM	30212P105	4561	224999	SH	DEFINED	7
EXPEDIA INC DEL	COM	30212P105	6986	344640	SH	DEFINED	20
EXPEDIA INC DEL	COM	30212P105	309	15225	SH	DEFINED	6
EXPEDIA INC DEL	COM	30212P105	1129798	55737426	SH	DEFINED	8
EXPEDIA INC DEL	COM	30212P105	152	7492	SH	DEFINED	17
EXPEDITORS INTL WASH INC	COM	302130109	9	100	SH	DEFINED	19
EXPEDITORS INTL WASH INC	COM	302130109	128	1485	SH	DEFINED	18
EXPEDITORS INTL WASH INC	COM	302130109	97	1125	SH	DEFINED	5
EXPEDITORS INTL WASH INC	COM	302130109	1714	19841	SH	DEFINED	11
EXPEDITORS INTL WASH INC	COM	302130109	24	283	SH	DEFINED	21
EXPEDITORS INTL WASH INC	COM	302130109	22	250	SH	DEFINED	1
EXPRESS SCRIPTS INC	COM	302182100	124	1409	SH	DEFINED	18
EXPRESS SCRIPTS INC	COM	302182100	721	8200	SH	DEFINED	17
EXPRESS SCRIPTS INC	COM	302182100	3875	44080	SH	DEFINED	3
EXPRESS SCRIPTS INC	COM	302182100	2381	27085	SH	DEFINED	19
EXPRESS SCRIPTS INC	COM	302182100	1925	21900	SH	DEFINED	22
EXPRESS SCRIPTS INC	COM	302182100	3791	43130	SH	DEFINED	11
EXPRESS SCRIPTS INC	COM	302182100	580	6600	SH	DEFINED	20
EXPRESSJET HOLDINGS INC	CL A	30218U108	6866	922820	SH	DEFINED	6
EXTREME NETWORKS INC	COM	30226D106	1838	366200	SH	DEFINED	20
EXTREME NETWORKS INC	COM	30226D106	697	138900	SH	DEFINED	18
EXTREME NETWORKS INC	COM	30226D106	2540	506030	SH	DEFINED	3
EXTREME NETWORKS INC	COM	30226D106	9095	1811800	SH	DEFINED	21
EXXON MOBIL CORP	COM	30231G102	290	4770	SH	DEFINED	4
EXXON MOBIL CORP	COM	30231G102	229798	3776475	SH	DEFINED	17
EXXON MOBIL CORP	COM	30231G102	10046	165070	SH	DEFINED	23
EXXON MOBIL CORP	COM	30231G102	101290	1664315	SH	DEFINED	19
EXXON MOBIL CORP	COM	30231G102	109546	1799967	SH	DEFINED	21
EXXON MOBIL CORP	COM	30231G102	19746	324450	SH	DEFINED	6
EXXON MOBIL CORP	COM	30231G102	64316	1056788	SH	DEFINED	1
EXXON MOBIL CORP	COM	30231G102	134336	2207296	SH	DEFINED	3
EXXON MOBIL CORP	COM	30231G102	17989	295585	SH	DEFINED	11
EXXON MOBIL CORP	COM	30231G102	14342	235650	SH	DEFINED	22
EXXON MOBIL CORP	COM	30231G102	64967	1067478	SH	DEFINED	2
EXXON MOBIL CORP	COM	30231G102	915516	15042981	SH	DEFINED	18
EXXON MOBIL CORP	COM	30231G102	60	990	SH	DEFINED	7
EXXON MOBIL CORP	COM	30231G102	1826	30000	SH	DEFINED	8
EXXON MOBIL CORP	COM	30231G102	445743	7324072	SH	DEFINED	20
EXXON MOBIL CORP	COM	30231G102	65689	1079338	SH	DEFINED	5
EXXON MOBIL CORP	COM	30231G102	6372	104707	SH	DEFINED	9
EZCORP INC	CL A NON VTG	302301106	13848	469112	SH	DEFINED	3
F M C CORP	COM NEW	302491303	1621	26157	SH	DEFINED	19
F M C CORP	COM NEW	302491303	19	300	SH	DEFINED	6
F M C CORP	COM NEW	302491303	262	4225	SH	DEFINED	18
F M C CORP	COM NEW	302491303	214	3450	SH	DEFINED	21
F M C CORP	COM NEW	302491303	124	2000	SH	DEFINED	2
F M C CORP	COM NEW	302491303	33668	543211	SH	DEFINED	3
F N B CORP N C	COM	302519103	1110	54363	SH	DEFINED	6
F N B CORP VA	COM	302930102	3331	98040	SH	DEFINED	6
FACTORY CARD OUTLET & PARTY	COM	303051106	11	1400	SH	DEFINED	11
FACTSET RESH SYS INC	COM	303075105	10	215	SH	DEFINED	18
FACTSET RESH SYS INC	COM	303075105	22	487	SH	DEFINED	5
FAIR ISAAC CORP	COM	303250104	37	937	SH	DEFINED	11

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

FAIR ISAAC CORP	COM	303250104	380	9600	SH	DEFINED	20
FAIR ISAAC CORP	COM	303250104	91	2300	SH	DEFINED	7
FAIR ISAAC CORP	COM	303250104	3028	76420	SH	DEFINED	3
FAIR ISAAC CORP	COM	303250104	5578	140788	SH	DEFINED	19
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	571	29946	SH	DEFINED	21
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	61	3188	SH	DEFINED	18
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	755	39600	SH	DEFINED	3
FAIRFAX FINL HLDGS LTD	SUB VTG	303901102	10721	100000	SH	DEFINED	13
FAIRMONT HOTELS RESORTS INC	COM	305204109	7	151	SH	DEFINED	11
FAIRMONT HOTELS RESORTS INC	COM	305204109	317	7100	SH	DEFINED	21
FAIRMONT HOTELS RESORTS INC	COM	305204109	1982	44330	SH	DEFINED	18
FAIRMONT HOTELS RESORTS INC	COM	305204109	4	100	SH	DEFINED	2
FAIRPOINT COMMUNICATIONS INC	COM	305560104	6	400	SH	DEFINED	9
FALCONBRIDGE LTD NEW 2005	COM	306104100	226	6440	SH	DEFINED	3
FALCONBRIDGE LTD NEW 2005	COM	306104100	23573	672869	SH	DEFINED	7
FALCONBRIDGE LTD NEW 2005	COM	306104100	533	15200	SH	DEFINED	19
FAMILY DLR STORES INC	COM	307000109	40	1500	SH	DEFINED	9
FAMILY DLR STORES INC	COM	307000109	13	500	SH	DEFINED	2
FAMILY DLR STORES INC	COM	307000109	2172	81637	SH	DEFINED	3
FAMILY DLR STORES INC	COM	307000109	135	5063	SH	DEFINED	18
FAMILY DLR STORES INC	COM	307000109	4438	166841	SH	DEFINED	22
FAMILY DLR STORES INC	COM	307000109	39	1460	SH	DEFINED	11
FAMILY DLR STORES INC	COM	307000109	43275	1626886	SH	DEFINED	20
FAMILY DLR STORES INC	COM	307000109	1381	51932	SH	DEFINED	19
FAMILY DLR STORES INC	COM	307000109	3294	123816	SH	DEFINED	23
FAMILY DLR STORES INC	COM	307000109	3	100	SH	DEFINED	4
FARGO ELECTRONICS INC	COM	30744P102	4	247	SH	DEFINED	18
FARGO ELECTRONICS INC	COM	30744P102	1122	66330	SH	DEFINED	3
FARMER BROS CO	COM	307675108	33	1500	SH	DEFINED	2
FARMERS CAP BK CORP	COM	309562106	641	20260	SH	DEFINED	2
FARO TECHNOLOGIES INC	COM	311642102	21	1500	SH	DEFINED	6
FASTENAL CO	COM	311900104	16	330	SH	DEFINED	18
FASTENAL CO	COM	311900104	3215	67908	SH	DEFINED	11
FASTENAL CO	COM	311900104	33	700	SH	DEFINED	5
FBL FINL GROUP INC	CL A	30239F106	196	5700	SH	DEFINED	11
FBL FINL GROUP INC	CL A	30239F106	10	295	SH	DEFINED	19
FBL FINL GROUP INC	CL A	30239F106	27819	807510	SH	DEFINED	6
FEATHERLITE INC	COM	313054108	719	143898	SH	DEFINED	6
FEDERAL AGRIC MTG CORP	CL C	313148306	14	466	SH	DEFINED	5
FEDERAL AGRIC MTG CORP	CL C	313148306	17	578	SH	DEFINED	19
FEDERAL HOME LN MTG CORP	COM	313400301	249	4074	SH	DEFINED	11
FEDERAL HOME LN MTG CORP	COM	313400301	9414	154334	SH	DEFINED	23
FEDERAL HOME LN MTG CORP	COM	313400301	1	16	SH	DEFINED	1
FEDERAL HOME LN MTG CORP	COM	313400301	1420	23271	SH	DEFINED	17
FEDERAL HOME LN MTG CORP	COM	313400301	70078	1148813	SH	DEFINED	21
FEDERAL HOME LN MTG CORP	COM	313400301	961	15750	SH	DEFINED	6
FEDERAL HOME LN MTG CORP	COM	313400301	8598	140956	SH	DEFINED	19
FEDERAL HOME LN MTG CORP	COM	313400301	41220	675741	SH	DEFINED	20
FEDERAL HOME LN MTG CORP	COM	313400301	3009	49320	SH	DEFINED	5
FEDERAL HOME LN MTG CORP	COM	313400301	10665	174829	SH	DEFINED	22
FEDERAL HOME LN MTG CORP	COM	313400301	12352	202494	SH	DEFINED	2
FEDERAL HOME LN MTG CORP	COM	313400301	6170	101151	SH	DEFINED	18
FEDERAL HOME LN MTG CORP	COM	313400301	578	9475	SH	DEFINED	7
FEDERAL HOME LN MTG CORP	COM	313400301	69	1135	SH	DEFINED	9
FEDERAL HOME LN MTG CORP	COM	313400301	14549	238507	SH	DEFINED	4
FEDERAL HOME LN MTG CORP	COM	313400301	7408	121445	SH	DEFINED	3
FEDERAL NATL MTG ASSN	COM	313586109	5953	115824	SH	DEFINED	3
FEDERAL NATL MTG ASSN	COM	313586109	10608	206384	SH	DEFINED	19
FEDERAL NATL MTG ASSN	COM	313586109	4080	79371	SH	DEFINED	17
FEDERAL NATL MTG ASSN	COM	313586109	40595	789785	SH	DEFINED	6
FEDERAL NATL MTG ASSN	COM	313586109	1790	34822	SH	DEFINED	5
FEDERAL NATL MTG ASSN	COM	313586109	740	14405	SH	DEFINED	11

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

FEDERAL NATL MTG ASSN	COM	313586109	5321	103525	SH	DEFINED	7
FEDERAL NATL MTG ASSN	COM	313586109	15390	299410	SH	DEFINED	8
FEDERAL NATL MTG ASSN	COM	313586109	4353	84692	SH	DEFINED	4
FEDERAL NATL MTG ASSN	COM	313586109	1359	26432	SH	DEFINED	18
FEDERAL NATL MTG ASSN	COM	313586109	22108	430126	SH	DEFINED	2
FEDERAL NATL MTG ASSN	COM	313586109	6246	121514	SH	DEFINED	9
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	11408	151700	SH	DEFINED	20
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	163	2168	SH	DEFINED	11
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	3009	40007	SH	DEFINED	9
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	48	642	SH	DEFINED	19
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	75	995	SH	DEFINED	2
FEDERAL SIGNAL CORP	COM	313855108	435	23490	SH	DEFINED	9
FEDERAL SIGNAL CORP	COM	313855108	17	900	SH	DEFINED	11
FEDERAL SIGNAL CORP	COM	313855108	204	11000	SH	DEFINED	2
FEDERATED DEPT STORES INC DE	COM	31410H101	9344	128000	SH	DEFINED	3
FEDERATED DEPT STORES INC DE	COM	31410H101	349	4781	SH	DEFINED	2
FEDERATED DEPT STORES INC DE	COM	31410H101	1591	21790	SH	DEFINED	11
FEDERATED DEPT STORES INC DE	COM	31410H101	3657	50100	SH	DEFINED	20
FEDERATED DEPT STORES INC DE	COM	31410H101	68169	933816	SH	DEFINED	6
FEDERATED DEPT STORES INC DE	COM	31410H101	715	9798	SH	DEFINED	18
FEDERATED DEPT STORES INC DE	COM	31410H101	1062	14542	SH	DEFINED	17
FEDERATED DEPT STORES INC DE	COM	31410H101	1013	13874	SH	DEFINED	9
FEDERATED DEPT STORES INC DE	COM	31410H101	1150	15756	SH	DEFINED	5
FEDERATED DEPT STORES INC DE	COM	31410H101	3684	50470	SH	DEFINED	19
FEDERATED INVS INC PA	CL B	314211103	70	1800	SH	DEFINED	5
FEDERATED INVS INC PA	CL B	314211103	2659	68086	SH	DEFINED	19
FEDERATED INVS INC PA	CL B	314211103	13136	336392	SH	DEFINED	3
FEDEX CORP	COM	31428X106	203	1800	SH	DEFINED	1
FEDEX CORP	COM	31428X106	234	2070	SH	DEFINED	2
FEDEX CORP	COM	31428X106	28	250	SH	DEFINED	9
FEDEX CORP	COM	31428X106	4642	41100	SH	DEFINED	10
FEDEX CORP	COM	31428X106	12368	109511	SH	DEFINED	17
FEDEX CORP	COM	31428X106	94034	832600	SH	DEFINED	8
FEDEX CORP	COM	31428X106	3515	31125	SH	DEFINED	7
FEDEX CORP	COM	31428X106	11862	105031	SH	DEFINED	18
FEDEX CORP	COM	31428X106	17	150	SH	DEFINED	5
FEDEX CORP	COM	31428X106	21499	190360	SH	DEFINED	6
FEDEX CORP	COM	31428X106	28	250	SH	DEFINED	21
FEDEX CORP	COM	31428X106	9218	81616	SH	DEFINED	19
FEDEX CORP	COM	31428X106	286	2536	SH	DEFINED	11
FEDEX CORP	COM	31428X106	14252	126190	SH	DEFINED	3
FEI CO	COM	30241L109	14	700	SH	DEFINED	17
FEI CO	COM	30241L109	20	1000	SH	DEFINED	11
FELCOR LODGING TR INC	COM	31430F101	25	1200	SH	DEFINED	2
FELCOR LODGING TR INC	COM	31430F101	7953	376940	SH	DEFINED	3
FELCOR LODGING TR INC	COM	31430F101	45	2117	SH	DEFINED	19
FERRELLGAS PARTNERS L.P.	UNIT LTD PART	315293100	212	10000	SH	DEFINED	18
FERRO CORP	COM	315405100	954	47700	SH	DEFINED	2
FERRO CORP	COM	315405100	19	950	SH	DEFINED	11
FERRO CORP	COM	315405100	411	20550	SH	DEFINED	3
FIBERSTARS INC	COM	315662106	45	5000	SH	DEFINED	18
FIDELITY BANKSHARES INC NEW	COM	31604Q107	8276	246104	SH	DEFINED	17
FIDELITY BANKSHARES INC NEW	COM	31604Q107	27	800	SH	DEFINED	5
FIDELITY BANKSHARES INC NEW	COM	31604Q107	203	6050	SH	DEFINED	11
FIDELITY BANKSHARES INC NEW	COM	31604Q107	6648	197674	SH	DEFINED	1
FIDELITY NATL FINL INC	COM	316326107	8645	243326	SH	DEFINED	20
FIDELITY NATL FINL INC	COM	316326107	2825	79501	SH	DEFINED	19
FIDELITY NATL FINL INC	COM	316326107	99	2794	SH	DEFINED	6
FIDELITY NATL FINL INC	COM	316326107	24	687	SH	DEFINED	9
FIDELITY NATL FINL INC	COM	316326107	15306	430780	SH	DEFINED	3
FIDELITY NATL INFORMATION SV	COM	31620M106	32	800	SH	DEFINED	11
FIDELITY NATL INFORMATION SV	COM	31620M106	272	6700	SH	DEFINED	20

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

FIDELITY NATL INFORMATION SV	COM	31620M106	667	16440	SH	DEFINED	3
FIDELITY NATL TITLE GROUP IN	CL A	31620R105	11	488	SH	DEFINED	6
FIDELITY NATL TITLE GROUP IN	CL A	31620R105	906	39781	SH	DEFINED	20
FIDELITY NATL TITLE GROUP IN	CL A	31620R105	2	100	SH	DEFINED	19
FIDELITY NATL TITLE GROUP IN	CL A	31620R105	3	120	SH	DEFINED	9
FIELDSTONE INVT CORP	COM	31659U300	590	50000	SH	DEFINED	3
FIELDSTONE INVT CORP	COM	31659U300	41300	3500000	SH	DEFINED	13
FIFTH THIRD BANCORP	COM	316773100	17	438	SH	DEFINED	5
FIFTH THIRD BANCORP	COM	316773100	6639	168676	SH	DEFINED	20
FIFTH THIRD BANCORP	COM	316773100	211	5355	SH	DEFINED	11
FIFTH THIRD BANCORP	COM	316773100	1805	45850	SH	DEFINED	9
FIFTH THIRD BANCORP	COM	316773100	6513	165479	SH	DEFINED	17
FIFTH THIRD BANCORP	COM	316773100	25223	640825	SH	DEFINED	2
FIFTH THIRD BANCORP	COM	316773100	724	18400	SH	DEFINED	6
FIFTH THIRD BANCORP	COM	316773100	4047	102811	SH	DEFINED	19
FIFTH THIRD BANCORP	COM	316773100	228	5805	SH	DEFINED	18
FILENET CORP	COM	316869106	511	18920	SH	DEFINED	3
FINANCIAL FED CORP	COM	317492106	689	23511	SH	DEFINED	1
FINANCIAL FED CORP	COM	317492106	2372	80945	SH	DEFINED	18
FINANCIAL FED CORP	COM	317492106	50	1695	SH	DEFINED	11
FINANCIAL FED CORP	COM	317492106	5031	171696	SH	DEFINED	20
FINISH LINE INC	CL A	317923100	1551	94300	SH	DEFINED	20
FINLAY ENTERPRISES INC	COM NEW	317884203	1809	176330	SH	DEFINED	6
FIRST ALBANY COS INC	COM	318465101	1	200	SH	DEFINED	18
FIRST AMERN CORP CALIF	COM	318522307	4	113	SH	DEFINED	9
FIRST AMERN CORP CALIF	COM	318522307	544	13900	SH	DEFINED	20
FIRST AMERN CORP CALIF	COM	318522307	6	150	SH	DEFINED	5
FIRST AMERN CORP CALIF	COM	318522307	14227	363310	SH	DEFINED	6
FIRST AMERN CORP CALIF	COM	318522307	1541	39359	SH	DEFINED	19
FIRST AMERN CORP CALIF	COM	318522307	19957	509624	SH	DEFINED	3
FIRST BANCORP N C	COM	318910106	2715	121313	SH	DEFINED	6
FIRST BANCORP P R	COM	318672102	10992	889350	SH	DEFINED	3
FIRST BANCORP P R	COM	318672102	687	55543	SH	DEFINED	19
FIRST BANCORP P R	COM	318672102	44	3537	SH	DEFINED	18
FIRST CASH FINL SVCS INC	COM	31942D107	6728	336580	SH	DEFINED	3
FIRST CASH FINL SVCS INC	COM	31942D107	7	328	SH	DEFINED	19
FIRST CHARTER CORP	COM	319439105	5078	205580	SH	DEFINED	18
FIRST CHARTER CORP	COM	319439105	6039	244486	SH	DEFINED	20
FIRST CMNTY BANCORP CALIF	COM	31983B101	1104	19153	SH	DEFINED	19
FIRST CMNTY BANCORP CALIF	COM	31983B101	9189	159370	SH	DEFINED	3
FIRST CMNTY BANCSHARES INC N	COM	31983A103	4814	150540	SH	DEFINED	6
FIRST COMWLTH FINL CORP PA	COM	319829107	7638	521020	SH	DEFINED	6
FIRST COMWLTH FINL CORP PA	COM	319829107	147	10000	SH	DEFINED	1
FIRST CONSULTING GROUP INC	COM	31986R103	3663	495645	SH	DEFINED	6
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	77	400	SH	DEFINED	2
FIRST DATA CORP	COM	319963104	655	13984	SH	DEFINED	11
FIRST DATA CORP	COM	319963104	3925	83833	SH	DEFINED	20
FIRST DATA CORP	COM	319963104	11531	246293	SH	DEFINED	4
FIRST DATA CORP	COM	319963104	3952	84400	SH	DEFINED	6
FIRST DATA CORP	COM	319963104	6646	141941	SH	DEFINED	19
FIRST DATA CORP	COM	319963104	6399	136677	SH	DEFINED	18
FIRST DATA CORP	COM	319963104	6659	142233	SH	DEFINED	5
FIRST DATA CORP	COM	319963104	8082	172615	SH	DEFINED	7
FIRST DATA CORP	COM	319963104	2890	61717	SH	DEFINED	9
FIRST DATA CORP	COM	319963104	4323	92332	SH	DEFINED	3
FIRST DATA CORP	COM	319963104	12960	276797	SH	DEFINED	1
FIRST DATA CORP	COM	319963104	22718	485771	SH	DEFINED	17
FIRST DATA CORP	COM	319963104	4897	104588	SH	DEFINED	2
FIRST DEFIANCE FINL CORP	COM	32006W106	26	1000	SH	DEFINED	5
FIRST FINL BANCORP OH	COM	320209109	50	3016	SH	DEFINED	18
FIRST FINL BANCORP OH	COM	320209109	136	8162	SH	DEFINED	2
FIRST FINL BANKSHARES	COM	32020R109	766	20001	SH	DEFINED	1

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

FIRST FINL CORP IND	COM	320218100	1135	38083	SH	DEFINED	6
FIRST FINL HLDGS INC	COM	320239106	254	8000	SH	DEFINED	11
FIRST FINL HLDGS INC	COM	320239106	5622	177346	SH	DEFINED	6
FIRST FINL SVC CORP	COM	32022D108	1312	43764	SH	DEFINED	6
FIRST FRANKLIN CORP	COM	320272107	15	900	SH	DEFINED	2
FIRST HORIZON NATL CORP	COM	320517105	8157	195840	SH	DEFINED	6
FIRST HORIZON NATL CORP	COM	320517105	67	1600	SH	DEFINED	9
FIRST HORIZON NATL CORP	COM	320517105	1208	29015	SH	DEFINED	2
FIRST HORIZON NATL CORP	COM	320517105	17	400	SH	DEFINED	18
FIRST HORIZON NATL CORP	COM	320517105	17	400	SH	DEFINED	5
FIRST HORIZON NATL CORP	COM	320517105	17	400	SH	DEFINED	11
FIRST HORIZON NATL CORP	COM	320517105	971	23314	SH	DEFINED	19
FIRST HORIZON NATL CORP	COM	320517105	1412	33900	SH	DEFINED	3
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	537	21300	SH	DEFINED	3
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	2233	88570	SH	DEFINED	19
FIRST IND CORP	COM	32054R108	313	11218	SH	DEFINED	2
FIRST IND CORP	COM	32054R108	2298	82379	SH	DEFINED	3
FIRST IND CORP	COM	32054R108	18	635	SH	DEFINED	19
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	48	1125	SH	DEFINED	5
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	9	200	SH	DEFINED	11
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	299	7000	SH	DEFINED	18
FIRST ISRAEL FD INC	COM	32063L100	175	10856	SH	DEFINED	18
FIRST M & F CORP	COM	320744105	1714	49263	SH	DEFINED	6
FIRST MARBLEHEAD CORP	COM	320771108	13	300	SH	DEFINED	18
FIRST MARBLEHEAD CORP	COM	320771108	74	1700	SH	DEFINED	3
FIRST MARBLEHEAD CORP	COM	320771108	866	20025	SH	DEFINED	19
FIRST MERCHANTS CORP	COM	320817109	35	1322	SH	DEFINED	6
FIRST MERCHANTS CORP	COM	320817109	390	14704	SH	DEFINED	19
FIRST MERCHANTS CORP	COM	320817109	383	14456	SH	DEFINED	18
FIRST MIDWEST BANCORP DEL	COM	320867104	1404	38400	SH	DEFINED	3
FIRST MUTUAL BANCSHARES INC	COM	32190E102	880	33674	SH	DEFINED	6
FIRST NATL LINCOLN CORP ME	COM	335716106	0	200	SH	DEFINED	18
FIRST NIAGARA FINL GP INC	COM	33582V108	6	399	SH	DEFINED	9
FIRST NIAGARA FINL GP INC	COM	33582V108	134	9138	SH	DEFINED	5
FIRST NIAGARA FINL GP INC	COM	33582V108	1173	80023	SH	DEFINED	19
FIRST NIAGARA FINL GP INC	COM	33582V108	401	27346	SH	DEFINED	11
FIRST NIAGARA FINL GP INC	COM	33582V108	45	3101	SH	DEFINED	2
FIRST NIAGARA FINL GP INC	COM	33582V108	4219	287800	SH	DEFINED	3
FIRST PL FINL CORP	COM	33610T109	17	700	SH	DEFINED	17
FIRST PL FINL CORP	COM	33610T109	3949	159243	SH	DEFINED	6
FIRST POTOMAC RLTY TR	COM	33610F109	14	508	SH	DEFINED	19
FIRST REP BK SAN FRANCISCO	COM	336158100	9	226	SH	DEFINED	9
FIRST REP BK SAN FRANCISCO	COM	336158100	2	50	SH	DEFINED	3
FIRST REP BK SAN FRANCISCO	COM	336158100	14	373	SH	DEFINED	19
FIRST SEC GROUP INC	COM	336312103	6389	578171	SH	DEFINED	20
FIRST SEC GROUP INC	COM	336312103	276	25000	SH	DEFINED	1
FIRST SEC GROUP INC	COM	336312103	2610	236205	SH	DEFINED	18
FIRST SOUTH BANCORP INC VA	COM	33646W100	53	1400	SH	DEFINED	6
FIRST ST BANCORPORATION	COM	336453105	6143	231301	SH	DEFINED	1
FIRST ST BANCORPORATION	COM	336453105	15	557	SH	DEFINED	19
FIRST ST BANCORPORATION	COM	336453105	3216	121100	SH	DEFINED	18
FIRST ST BANCORPORATION	COM	336453105	1941	73090	SH	DEFINED	3
FIRST ST BANCORPORATION	COM	336453105	6730	253376	SH	DEFINED	20
FIRST UTD CORP	COM	33741H107	2031	88952	SH	DEFINED	6
FIRST W VA BANCORP INC	COM	337493100	21	1100	SH	DEFINED	11
FIRSTBANK CORP MICH	COM	33761G104	936	39597	SH	DEFINED	6
FIRSTENERGY CORP	COM	337932107	3183	65084	SH	DEFINED	17
FIRSTENERGY CORP	COM	337932107	10844	221768	SH	DEFINED	3
FIRSTENERGY CORP	COM	337932107	1402	28669	SH	DEFINED	6
FIRSTENERGY CORP	COM	337932107	128	2617	SH	DEFINED	9
FIRSTENERGY CORP	COM	337932107	34	700	SH	DEFINED	11
FIRSTENERGY CORP	COM	337932107	539	11016	SH	DEFINED	18

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

FIRSTENERGY CORP	COM	337932107	428	8758	SH	DEFINED	2
FIRSTENERGY CORP	COM	337932107	1702	34800	SH	DEFINED	22
FIRSTENERGY CORP	COM	337932107	91	1851	SH	DEFINED	5
FIRSTENERGY CORP	COM	337932107	8646	176800	SH	DEFINED	19
FIRSTENERGY CORP	COM	337932107	1015	20748	SH	DEFINED	21
FIRSTENERGY CORP	COM	337932107	6449	131879	SH	DEFINED	20
FIRSTFED FINL CORP	COM	337907109	84	1400	SH	DEFINED	11
FIRSTFED FINL CORP	COM	337907109	42	700	SH	DEFINED	5
FIRSTFED FINL CORP	COM	337907109	15390	257320	SH	DEFINED	6
FIRSTFED FINL CORP	COM	337907109	24013	401490	SH	DEFINED	3
FIRSTFED FINL CORP	COM	337907109	363	6066	SH	DEFINED	19
FIRSTMERIT CORP	COM	337915102	930	37694	SH	DEFINED	20
FIRSTMERIT CORP	COM	337915102	10	400	SH	DEFINED	2
FISERV INC	COM	337738108	43	1000	SH	DEFINED	2
FISERV INC	COM	337738108	46	1075	SH	DEFINED	17
FISERV INC	COM	337738108	7819	183765	SH	DEFINED	1
FISERV INC	COM	337738108	3497	82180	SH	DEFINED	5
FISERV INC	COM	337738108	26	608	SH	DEFINED	18
FISERV INC	COM	337738108	40	951	SH	DEFINED	11
FISERV INC	COM	337738108	1457	34238	SH	DEFINED	19
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	20304	298369	SH	DEFINED	20
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	592	8700	SH	DEFINED	5
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	1567	23034	SH	DEFINED	19
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	3103	45593	SH	DEFINED	18
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	6022	88492	SH	DEFINED	11
FISHER SCIENTIFIC INTL INC	NOTE 3.250% 3/0	338032AX3	975	900000	PRN	DEFINED	20
FISHER SCIENTIFIC INTL INC	NOTE 3.250% 3/0	338032AX3	8751	8075000	PRN	DEFINED	21
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	466	6855	SH	DEFINED	21
FIVE STAR QUALITY CARE INC	COM	33832D106	818	75120	SH	DEFINED	3
FIVE STAR QUALITY CARE INC	COM	33832D106	0	30	SH	DEFINED	9
FLAGSTAR BANCORP INC	COM	337930101	23642	1565641	SH	DEFINED	6
FLAHERTY & CRUMRINE PFD INC	COM	33848E106	6	516	SH	DEFINED	18
FLANDERS CORP	COM	338494107	155	13300	SH	DEFINED	11
FLEETWOOD ENTERPRISES INC	COM	339099103	0	0	SH	DEFINED	20
FLEETWOOD ENTERPRISES INC	COM	339099103	19139	1713490	SH	DEFINED	6
FLEETWOOD ENTERPRISES INC	COM	339099103	9	833	SH	DEFINED	19
FLEXSTEEL INDS INC	COM	339382103	976	70698	SH	DEFINED	6
FLEXTRONICS INTL LTD	ORD	Y2573F102	18358	1787518	SH	DEFINED	6
FLEXTRONICS INTL LTD	ORD	Y2573F102	680	65698	SH	DEFINED	5
FLEXTRONICS INTL LTD	ORD	Y2573F102	53	5150	SH	DEFINED	11
FLEXTRONICS INTL LTD	ORD	Y2573F102	331	32220	SH	DEFINED	17
FLEXTRONICS INTL LTD	ORD	Y2573F102	21	2069	SH	DEFINED	18
FLIR SYS INC	COM	302445101	8769	308650	SH	DEFINED	1
FLIR SYS INC	COM	302445101	28	1000	SH	DEFINED	5
FLIR SYS INC	COM	302445101	16	550	SH	DEFINED	11
FLORIDA EAST COAST INDS	COM	340632108	909	16858	SH	DEFINED	17
FLORIDA EAST COAST INDS	COM	340632108	11	207	SH	DEFINED	11
FLORIDA EAST COAST INDS	COM	340632108	79342	1472018	SH	DEFINED	20
FLORIDA EAST COAST INDS	COM	340632108	49038	909790	SH	DEFINED	18
FLORIDA EAST COAST INDS	COM	340632108	454	8416	SH	DEFINED	19
FLORIDA ROCK INDS INC	COM	341140101	79	1405	SH	DEFINED	18
FLORIDA ROCK INDS INC	COM	341140101	4880	86793	SH	DEFINED	3
FLORIDA ROCK INDS INC	COM	341140101	756	13450	SH	DEFINED	17
FLOWERS FOODS INC	COM	343498101	16	540	SH	DEFINED	11
FLOWSERVE CORP	COM	34354P105	18	300	SH	DEFINED	19
FLUOR CORP NEW	COM	343412102	172	2000	SH	DEFINED	9
FLUOR CORP NEW	COM	343412102	2662	31030	SH	DEFINED	3
FLUOR CORP NEW	COM	343412102	79	916	SH	DEFINED	18
FLUOR CORP NEW	COM	343412102	1378	16065	SH	DEFINED	19
FLUSHING FINL CORP	COM	343873105	4377	250691	SH	DEFINED	6
FMC TECHNOLOGIES INC	COM	30249U101	14	280	SH	DEFINED	11
FMC TECHNOLOGIES INC	COM	30249U101	4543	88700	SH	DEFINED	20

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

FMC TECHNOLOGIES INC	COM	30249U101	81	1580	SH	DEFINED	2
FNB CORP PA	COM	302520101	145	8500	SH	DEFINED	17
FNB CORP PA	COM	302520101	16473	963320	SH	DEFINED	6
FNB FINANCIAL SERVICES CORP	COM	302526108	1228	76529	SH	DEFINED	6
FOMENTO ECONOMICO MEXICANO S	SPON ADR UNITS	344419106	37	400	SH	DEFINED	18
FOMENTO ECONOMICO MEXICANO S	SPON ADR UNITS	344419106	12273	133900	SH	DEFINED	3
FOOT LOCKER INC	COM	344849104	4055	169800	SH	DEFINED	20
FOOT LOCKER INC	COM	344849104	16	650	SH	DEFINED	11
FOOT LOCKER INC	COM	344849104	8175	342340	SH	DEFINED	6
FOOT LOCKER INC	COM	344849104	675	28256	SH	DEFINED	19
FOOT LOCKER INC	COM	344849104	672	28144	SH	DEFINED	18
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	10	350	SH	DEFINED	14
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	1184	39400	SH	DEFINED	6
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	15	500	SH	DEFINED	2
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	57	1900	SH	DEFINED	9
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	26	850	SH	DEFINED	11
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	15	500	SH	DEFINED	18
FORD MTR CO DEL	COM PAR \$0.01	345370860	22	2800	SH	DEFINED	7
FORD MTR CO DEL	COM PAR \$0.01	345370860	38	4730	SH	DEFINED	18
FORD MTR CO DEL	COM PAR \$0.01	345370860	57	7144	SH	DEFINED	9
FORD MTR CO DEL	COM PAR \$0.01	345370860	36	4556	SH	DEFINED	2
FORD MTR CO DEL	COM PAR \$0.01	345370860	9	1071	SH	DEFINED	11
FORD MTR CO DEL	COM PAR \$0.01	345370860	2748	345231	SH	DEFINED	19
FORD MTR CO DEL	COM PAR \$0.01	345370860	427	53700	SH	DEFINED	6
FORDING CDN COAL TR	TR UNIT	345425102	11	300	SH	DEFINED	11
FORDING CDN COAL TR	TR UNIT	345425102	30	798	SH	DEFINED	2
FORDING CDN COAL TR	TR UNIT	345425102	127	3336	SH	DEFINED	18
FORDING CDN COAL TR	TR UNIT	345425102	334	8800	SH	DEFINED	5
FOREST CITY ENTERPRISES INC	CL B CONV	345550305	160	3400	SH	DEFINED	5
FOREST CITY ENTERPRISES INC	CL B CONV	345550305	1886	40000	SH	DEFINED	18
FOREST CITY ENTERPRISES INC	CL B CONV	345550305	8171	173300	SH	DEFINED	21
FOREST CITY ENTERPRISES INC	CL A	345550107	731	15500	SH	DEFINED	11
FOREST CITY ENTERPRISES INC	CL A	345550107	14107	299200	SH	DEFINED	21
FOREST CITY ENTERPRISES INC	CL A	345550107	665	14108	SH	DEFINED	19
FOREST CITY ENTERPRISES INC	CL A	345550107	500	10600	SH	DEFINED	5
FOREST CITY ENTERPRISES INC	CL A	345550107	122520	2598508	SH	DEFINED	20
FOREST CITY ENTERPRISES INC	CL A	345550107	25806	547312	SH	DEFINED	18
FOREST CITY ENTERPRISES INC	CL B CONV	345550305	344	7300	SH	DEFINED	11
FOREST LABS INC	COM	345838106	7204	161414	SH	DEFINED	17
FOREST LABS INC	COM	345838106	82	1835	SH	DEFINED	4
FOREST LABS INC	COM	345838106	640370	14348428	SH	DEFINED	18
FOREST LABS INC	COM	345838106	33	750	SH	DEFINED	11
FOREST LABS INC	COM	345838106	423267	9483905	SH	DEFINED	20
FOREST LABS INC	COM	345838106	475	10650	SH	DEFINED	3
FOREST LABS INC	COM	345838106	185	4149	SH	DEFINED	2
FOREST LABS INC	COM	345838106	397	8900	SH	DEFINED	6
FOREST LABS INC	COM	345838106	6262	140308	SH	DEFINED	21
FOREST LABS INC	COM	345838106	2691	60300	SH	DEFINED	19
FOREST LABS INC	COM	345838106	7	160	SH	DEFINED	9
FOREST OIL CORP	COM PAR \$0.01	346091705	1502	40410	SH	DEFINED	6
FOREST OIL CORP	COM PAR \$0.01	346091705	7	200	SH	DEFINED	19
FORMFACTOR INC	COM	346375108	2509	63800	SH	DEFINED	20
FORRESTER RESH INC	COM	346563109	6	284	SH	DEFINED	18
FORRESTER RESH INC	COM	346563109	592	26529	SH	DEFINED	21
FORT DEARBORN INCOME SECS IN	COM	347200107	1	87	SH	DEFINED	18
FORTUNE BRANDS INC	COM	349631101	294	3650	SH	DEFINED	18
FORTUNE BRANDS INC	COM	349631101	24	300	SH	DEFINED	4
FORTUNE BRANDS INC	COM	349631101	328	4062	SH	DEFINED	2
FORTUNE BRANDS INC	COM	349631101	582	7215	SH	DEFINED	11
FORTUNE BRANDS INC	COM	349631101	28952	359479	SH	DEFINED	17
FORTUNE BRANDS INC	COM	349631101	8	100	SH	DEFINED	9
FORTUNE BRANDS INC	COM	349631101	32171	399000	SH	DEFINED	6

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

FORTUNE BRANDS INC	COM	349631101	2183	27080	SH	DEFINED	19
FORTUNE BRANDS INC	COM	349631101	512	6355	SH	DEFINED	5
FORWARD AIR CORP	COM	349853101	836	22420	SH	DEFINED	3
FOSTER WHEELER LTD	SHS NEW	G36535139	1391	29400	SH	DEFINED	22
FOSTER WHEELER LTD	SHS NEW	G36535139	108775	2299200	SH	DEFINED	13
FOSTER WHEELER LTD	SHS NEW	G36535139	4488	94860	SH	DEFINED	3
FOUNDATION COAL HLDGS INC	COM	35039W100	29	700	SH	DEFINED	11
FOUNDATION COAL HLDGS INC	COM	35039W100	28	684	SH	DEFINED	19
FOUNDATION COAL HLDGS INC	COM	35039W100	6378	155040	SH	DEFINED	3
FOUNDRY NETWORKS INC	COM	35063R100	18	1000	SH	DEFINED	18
FOUNDRY NETWORKS INC	COM	35063R100	3223	177500	SH	DEFINED	20
FOUNDRY NETWORKS INC	COM	35063R100	31	1700	SH	DEFINED	11
FOUNDRY NETWORKS INC	COM	35063R100	6010	330927	SH	DEFINED	17
FOUNDRY NETWORKS INC	COM	35063R100	13240	729093	SH	DEFINED	6
FOUNDRY NETWORKS INC	COM	35063R100	3143	173090	SH	DEFINED	3
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	8392	165352	SH	DEFINED	7
FPIC INS GROUP INC	COM	302563101	427	11300	SH	DEFINED	6
FPIC INS GROUP INC	COM	302563101	605	15996	SH	DEFINED	19
FPL GROUP INC	COM	302571104	38401	956679	SH	DEFINED	18
FPL GROUP INC	COM	302571104	4536	113012	SH	DEFINED	23
FPL GROUP INC	COM	302571104	3016	75146	SH	DEFINED	19
FPL GROUP INC	COM	302571104	786	19580	SH	DEFINED	6
FPL GROUP INC	COM	302571104	208	5181	SH	DEFINED	5
FPL GROUP INC	COM	302571104	3751	93440	SH	DEFINED	9
FPL GROUP INC	COM	302571104	16522	411600	SH	DEFINED	20
FPL GROUP INC	COM	302571104	326	8130	SH	DEFINED	2
FPL GROUP INC	COM	302571104	495	12326	SH	DEFINED	11
FPL GROUP INC	COM	302571104	14485	361716	SH	DEFINED	17
FPL GROUP INC	COM	302571104	5677	141434	SH	DEFINED	22
FRANCE TELECOM	SPONSORED ADR	35177Q105	1	65	SH	DEFINED	18
FRANCE TELECOM	SPONSORED ADR	35177Q105	167	7435	SH	DEFINED	20
FRANCE TELECOM	SPONSORED ADR	35177Q105	1	60	SH	DEFINED	7
FRANKLIN BK CORP DEL	COM	352451108	2357	122578	SH	DEFINED	6
FRANKLIN BK CORP DEL	COM	352451108	15	800	SH	DEFINED	2
FRANKLIN ELEC INC	COM	353514102	6	116	SH	DEFINED	18
FRANKLIN ELEC INC	COM	353514102	40	740	SH	DEFINED	11
FRANKLIN RES INC	COM	354613101	4	40	SH	DEFINED	2
FRANKLIN RES INC	COM	354613101	887	9407	SH	DEFINED	18
FRANKLIN RES INC	COM	354613101	4436	47071	SH	DEFINED	19
FRANKLIN RES INC	COM	354613101	151	1600	SH	DEFINED	7
FRANKLIN RES INC	COM	354613101	4751	50415	SH	DEFINED	17
FRANKLIN RES INC	COM	354613101	10	103	SH	DEFINED	11
FRANKLIN RES INC	COM	354613101	262	2775	SH	DEFINED	5
FRANKLIN RES INC	COM	354613101	16861	178919	SH	DEFINED	3
FRANKLIN RES INC	COM	354613101	433	4589	SH	DEFINED	1
FRANKLIN STREET PPTYS CORP	COM	35471R106	144	6787	SH	DEFINED	2
FRANKLIN STREET PPTYS CORP	COM	35471R106	350	16571	SH	DEFINED	17
FRANKLIN TEMPLETON LTD DUR I	COM	35472T101	3	227	SH	DEFINED	18
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	846	14154	SH	DEFINED	21
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	1767	29559	SH	DEFINED	23
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	1	25	SH	DEFINED	7
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	2097	35084	SH	DEFINED	19
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	4644	77700	SH	DEFINED	22
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	153	2565	SH	DEFINED	11
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	78	1300	SH	DEFINED	4
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	73	1227	SH	DEFINED	18
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	3	50	SH	DEFINED	5
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	7784	130230	SH	DEFINED	3
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	17999	301980	SH	DEFINED	17
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	34	561	SH	DEFINED	2
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	110	1837	SH	DEFINED	9
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	45	1622	SH	DEFINED	2

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

FREESCALE SEMICONDUCTOR INC	CL B		35687M206	1165	41963	SH	DEFINED	21
FREESCALE SEMICONDUCTOR INC	CL B		35687M206	8396	302337	SH	DEFINED	19
FREESCALE SEMICONDUCTOR INC	CL B		35687M206	39	1397	SH	DEFINED	17
FREESCALE SEMICONDUCTOR INC	CL B		35687M206	60241	2169283	SH	DEFINED	20
FREESCALE SEMICONDUCTOR INC	CL B		35687M206	116	4175	SH	DEFINED	9
FREESCALE SEMICONDUCTOR INC	CL B		35687M206	6	198	SH	DEFINED	7
FREESCALE SEMICONDUCTOR INC	CL B		35687M206	2791	100500	SH	DEFINED	22
FREESCALE SEMICONDUCTOR INC	CL B		35687M206	46406	1671085	SH	DEFINED	3
FREESCALE SEMICONDUCTOR INC	CL B		35687M206	3395	122263	SH	DEFINED	18
FREIGHTCAR AMER INC	COM		357023100	35424	556976	SH	DEFINED	3
FREMONT GEN CORP	COM		357288109	21531	998670	SH	DEFINED	6
FREMONT GEN CORP	COM		357288109	18	850	SH	DEFINED	3
FRESENIUS MED CARE AG	SPONSORED ADR		358029106	19412	498770	SH	DEFINED	6
FRESENIUS MED CARE AG	SPONSORED ADR		358029106	198	5125	SH	DEFINED	17
FRESENIUS MED CARE AG	SPONSORED ADR		358029106	29	740	SH	DEFINED	18
FRIEDMAN BILLINGS RAMSEY GRO	CL A		358434108	2	200	SH	DEFINED	9
FRIEDMAN BILLINGS RAMSEY GRO	CL A		358434108	47	5000	SH	DEFINED	5
FRISCHS RESTAURANTS INC	COM		358748101	1282	61950	SH	DEFINED	6
FRONTIER AIRLINES INC NEW	DBCV	5.000%12/1	359065AA7	972	1000000	PRN	DEFINED	20
FRONTIER AIRLINES INC NEW	DBCV	5.000%12/1	359065AA7	8947	9200000	PRN	DEFINED	21
FRONTIER FINL CORP WASH	COM		35907K105	1779	53830	SH	DEFINED	3
FRONTIER FINL CORP WASH	COM		35907K105	27	811	SH	DEFINED	19
FRONTIER OIL CORP	COM		35914P105	128540	2165800	SH	DEFINED	3
FRONTIER OIL CORP	COM		35914P105	2054	34609	SH	DEFINED	19
FRONTIER OIL CORP	COM		35914P105	113	1900	SH	DEFINED	20
FRONTLINE LTD	SHS		G3682E127	1	30	SH	DEFINED	18
FRONTLINE LTD	SHS		G3682E127	120	3570	SH	DEFINED	20
FROZEN FOOD EXPRESS INDS INC	COM		359360104	575	55000	SH	DEFINED	3
FTD GROUP INC	COM		30267U108	46	4700	SH	DEFINED	6
FTD GROUP INC	COM		30267U108	912	94100	SH	DEFINED	20
FTI CONSULTING INC	COM		302941109	8	267	SH	DEFINED	18
FTI CONSULTING INC	COM		302941109	1217	42660	SH	DEFINED	3
FTI CONSULTING INC	COM		302941109	547	19172	SH	DEFINED	21
FTI CONSULTING INC	COM		302941109	641	22451	SH	DEFINED	19
FTI CONSULTING INC	COM		302941109	327	11466	SH	DEFINED	11
FTI CONSULTING INC	COM		302941109	2921	102400	SH	DEFINED	20
FUELCELL ENERGY INC	COM		35952H106	27	2350	SH	DEFINED	5
FUELCELL ENERGY INC	COM		35952H106	2	190	SH	DEFINED	2
FULLER H B CO	COM		359694106	15	300	SH	DEFINED	2
FULLER H B CO	COM		359694106	24397	475200	SH	DEFINED	3
FULLER H B CO	COM		359694106	9346	182050	SH	DEFINED	6
FULLER H B CO	COM		359694106	1948	37935	SH	DEFINED	19
FULTON FINL CORP PA	COM		360271100	23	1312	SH	DEFINED	11
FULTON FINL CORP PA	COM		360271100	216	12554	SH	DEFINED	1
FURNITURE BRANDS INTL INC	COM		360921100	47	1900	SH	DEFINED	11
FURNITURE BRANDS INTL INC	COM		360921100	5554	226613	SH	DEFINED	20
FURNITURE BRANDS INTL INC	COM		360921100	39251	1601437	SH	DEFINED	6
FURNITURE BRANDS INTL INC	COM		360921100	64	2600	SH	DEFINED	3
FURNITURE BRANDS INTL INC	COM		360921100	4286	174875	SH	DEFINED	18
FX ENERGY INC	COM		302695101	5	1000	SH	DEFINED	5
G & K SVCS INC	CL A		361268105	13	300	SH	DEFINED	4
GABELLI DIVD & INCOME TR	COM		36242H104	98	5333	SH	DEFINED	18
GABELLI EQUITY TR INC	COM		362397101	52	6170	SH	DEFINED	18
GABELLI GLB GLD NAT RES & IN	COM SHS BN INT		36244N109	9	409	SH	DEFINED	18
GABELLI GLOBAL MULTIMEDIA TR	COM		36239Q109	18	1716	SH	DEFINED	18
GABELLI UTIL TR	COM		36240A101	7	757	SH	DEFINED	18
GALLAGHER ARTHUR J & CO	COM		363576109	31	1125	SH	DEFINED	5
GALLAGHER ARTHUR J & CO	COM		363576109	4	129	SH	DEFINED	18
GALLAGHER ARTHUR J & CO	COM		363576109	1122	40340	SH	DEFINED	21
GALLAGHER ARTHUR J & CO	COM		363576109	23437	842760	SH	DEFINED	6
GALLAHER GROUP PLC	SPONSORED ADR		363595109	116	2000	SH	DEFINED	18
GALLAHER GROUP PLC	SPONSORED ADR		363595109	92	1590	SH	DEFINED	2

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

GALLAHER GROUP PLC	SPONSORED ADR	363595109	24	420	SH	DEFINED	11
GALLAHER GROUP PLC	SPONSORED ADR	363595109	6	100	SH	DEFINED	9
GALLAHER GROUP PLC	SPONSORED ADR	363595109	455	7830	SH	DEFINED	17
GALLAHER GROUP PLC	SPONSORED ADR	363595109	26168	450000	SH	DEFINED	6
GAMESTOP CORP NEW	CL B	36467W208	11	254	SH	DEFINED	18
GAMESTOP CORP NEW	CL B	36467W208	4	100	SH	DEFINED	19
GAMMON LAKE RES INC	COM	364915108	827	46100	SH	DEFINED	7
GANNETT INC	COM	364730101	1348	22500	SH	DEFINED	9
GANNETT INC	COM	364730101	1707	28481	SH	DEFINED	11
GANNETT INC	COM	364730101	11790	196768	SH	DEFINED	17
GANNETT INC	COM	364730101	2841	47406	SH	DEFINED	19
GANNETT INC	COM	364730101	584	9750	SH	DEFINED	6
GANNETT INC	COM	364730101	96914	1617390	SH	DEFINED	20
GANNETT INC	COM	364730101	1288	21494	SH	DEFINED	5
GANNETT INC	COM	364730101	98642	1646235	SH	DEFINED	18
GANNETT INC	COM	364730101	2962	49428	SH	DEFINED	2
GAP INC DEL	COM	364760108	2644	141518	SH	DEFINED	3
GAP INC DEL	COM	364760108	3794	203115	SH	DEFINED	23
GAP INC DEL	COM	364760108	231	12355	SH	DEFINED	20
GAP INC DEL	COM	364760108	7	370	SH	DEFINED	2
GAP INC DEL	COM	364760108	5281	282731	SH	DEFINED	22
GAP INC DEL	COM	364760108	114	6110	SH	DEFINED	5
GAP INC DEL	COM	364760108	977	52307	SH	DEFINED	18
GAP INC DEL	COM	364760108	13	675	SH	DEFINED	11
GAP INC DEL	COM	364760108	2442	130724	SH	DEFINED	19
GAP INC DEL	COM	364760108	587	31450	SH	DEFINED	6
GARDNER DENVER INC	COM	365558105	779	11948	SH	DEFINED	19
GARDNER DENVER INC	COM	365558105	1801	27630	SH	DEFINED	3
GARDNER DENVER INC	COM	365558105	26	400	SH	DEFINED	11
GARMIN LTD	ORD	G37260109	3356	42250	SH	DEFINED	3
GARMIN LTD	ORD	G37260109	12	150	SH	DEFINED	18
GARMIN LTD	ORD	G37260109	1060	13350	SH	DEFINED	11
GARTNER INC	COM	366651107	345	24700	SH	DEFINED	3
GARTNER INC	COM	366651107	7	520	SH	DEFINED	18
GARTNER INC	COM	366651107	7	520	SH	DEFINED	17
GARTNER INC	COM	366651107	0	13	SH	DEFINED	2
GATEWAY FINL HLDGS INC	COM	368140109	866	51000	SH	DEFINED	1
GATEWAY INC	COM	367626108	2	800	SH	DEFINED	17
GATEWAY INC	COM	367626108	107	48901	SH	DEFINED	19
GATEWAY INC	COM	367626108	36	16587	SH	DEFINED	9
GATEWAY INC	COM	367626108	10	4525	SH	DEFINED	20
GATEWAY INC	COM	367626108	0	100	SH	DEFINED	2
GATX CORP	COM	361448103	43	1032	SH	DEFINED	2
GATX CORP	COM	361448103	670	16220	SH	DEFINED	3
GATX CORP	COM	361448103	21	500	SH	DEFINED	11
GATX CORP	COM	361448103	24	590	SH	DEFINED	19
GATX CORP	COM	361448103	404	9787	SH	DEFINED	18
GAYLORD ENTMT CO NEW	COM	367905106	37	815	SH	DEFINED	18
GAYLORD ENTMT CO NEW	COM	367905106	2496	55000	SH	DEFINED	20
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	5352	1749000	SH	DEFINED	6
GEN-PROBE INC NEW	COM	36866T103	50	905	SH	DEFINED	18
GEN-PROBE INC NEW	COM	36866T103	69	1250	SH	DEFINED	5
GEN-PROBE INC NEW	COM	36866T103	2717	49300	SH	DEFINED	20
GENAERA CORP	COM	36867G100	1	400	SH	DEFINED	9
GENCO SHIPPING & TRADING LTD	SHS	Y2685T107	17	1000	SH	DEFINED	6
GENENTECH INC	COM NEW	368710406	50	591	SH	DEFINED	2
GENENTECH INC	COM NEW	368710406	8	100	SH	DEFINED	4
GENENTECH INC	COM NEW	368710406	1804	21350	SH	DEFINED	5
GENENTECH INC	COM NEW	368710406	34	400	SH	DEFINED	9
GENENTECH INC	COM NEW	368710406	9277	110619	SH	DEFINED	17
GENENTECH INC	COM NEW	368710406	410	4850	SH	DEFINED	11
GENENTECH INC	COM NEW	368710406	443022	5242243	SH	DEFINED	20

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

GENENTECH INC	COM NEW	368710406	663482	7850925	SH	DEFINED	18
GENENTECH INC	COM NEW	368710406	36981	437590	SH	DEFINED	1
GENENTECH INC	COM NEW	368710406	6127	72504	SH	DEFINED	21
GENENTECH INC	COM NEW	368710406	1382	16357	SH	DEFINED	19
GENENTECH INC	COM NEW	368710406	256	3033	SH	DEFINED	3
GENERAL AMERN INVS INC	COM	368802104	370	9771	SH	DEFINED	18
GENERAL CABLE CORP DEL NEW	COM	369300108	1647	54301	SH	DEFINED	19
GENERAL DYNAMICS CORP	COM	369550108	13820	216000	SH	DEFINED	8
GENERAL DYNAMICS CORP	COM	369550108	253	3950	SH	DEFINED	11
GENERAL DYNAMICS CORP	COM	369550108	7483	116960	SH	DEFINED	21
GENERAL DYNAMICS CORP	COM	369550108	8314	129940	SH	DEFINED	19
GENERAL DYNAMICS CORP	COM	369550108	83	1290	SH	DEFINED	18
GENERAL DYNAMICS CORP	COM	369550108	5039	78764	SH	DEFINED	5
GENERAL DYNAMICS CORP	COM	369550108	5376	84020	SH	DEFINED	7
GENERAL DYNAMICS CORP	COM	369550108	1213	18960	SH	DEFINED	9
GENERAL DYNAMICS CORP	COM	369550108	11070	173020	SH	DEFINED	3
GENERAL DYNAMICS CORP	COM	369550108	5494	85870	SH	DEFINED	1
GENERAL DYNAMICS CORP	COM	369550108	239	3730	SH	DEFINED	2
GENERAL DYNAMICS CORP	COM	369550108	4739	74066	SH	DEFINED	17
GENERAL DYNAMICS CORP	COM	369550108	1139	17800	SH	DEFINED	6
GENERAL ELECTRIC CO	COM	369604103	52394	1512459	SH	DEFINED	6
GENERAL ELECTRIC CO	COM	369604103	12914	371300	SH	DEFINED	10
GENERAL ELECTRIC CO	COM	369604103	78505	2257197	SH	DEFINED	19
GENERAL ELECTRIC CO	COM	369604103	153043	4400330	SH	DEFINED	21
GENERAL ELECTRIC CO	COM	369604103	67299	1934983	SH	DEFINED	2
GENERAL ELECTRIC CO	COM	369604103	59590	1713337	SH	DEFINED	3
GENERAL ELECTRIC CO	COM	369604103	8181	235229	SH	DEFINED	11
GENERAL ELECTRIC CO	COM	369604103	94003	2702775	SH	DEFINED	8
GENERAL ELECTRIC CO	COM	369604103	3452	99248	SH	DEFINED	23
GENERAL ELECTRIC CO	COM	369604103	739290	21256191	SH	DEFINED	20
GENERAL ELECTRIC CO	COM	369604103	105383	3031170	SH	DEFINED	17
GENERAL ELECTRIC CO	COM	369604103	13289	382076	SH	DEFINED	7
GENERAL ELECTRIC CO	COM	369604103	9000	258780	SH	DEFINED	9
GENERAL ELECTRIC CO	COM	369604103	4460	128226	SH	DEFINED	4
GENERAL ELECTRIC CO	COM	369604103	16275	467947	SH	DEFINED	5
GENERAL ELECTRIC CO	COM	369604103	913	26249	SH	DEFINED	22
GENERAL ELECTRIC CO	COM	369604103	1104384	31753417	SH	DEFINED	18
GENERAL ELECTRIC CO	COM	369604103	29927	860477	SH	DEFINED	1
GENERAL ELECTRIC CO	COM	369604103	1800	2500	CALL	DEFINED	13
GENERAL GROWTH PPTYS INC	COM	370021107	16558	338827	SH	DEFINED	20
GENERAL GROWTH PPTYS INC	COM	370021107	208	4250	SH	DEFINED	5
GENERAL GROWTH PPTYS INC	COM	370021107	163	3339	SH	DEFINED	18
GENERAL GROWTH PPTYS INC	COM	370021107	76	1550	SH	DEFINED	2
GENERAL GROWTH PPTYS INC	COM	370021107	396	8100	SH	DEFINED	9
GENERAL GROWTH PPTYS INC	COM	370021107	149	3046	SH	DEFINED	19
GENERAL GROWTH PPTYS INC	COM	370021107	32	660	SH	DEFINED	11
GENERAL GROWTH PPTYS INC	COM	370021107	17	350	SH	DEFINED	7
GENERAL MLS INC	COM	370334104	215	4235	SH	DEFINED	5
GENERAL MLS INC	COM	370334104	3563	70298	SH	DEFINED	19
GENERAL MLS INC	COM	370334104	40	792	SH	DEFINED	21
GENERAL MLS INC	COM	370334104	77217	1523616	SH	DEFINED	20
GENERAL MLS INC	COM	370334104	227	4473	SH	DEFINED	11
GENERAL MLS INC	COM	370334104	10	200	SH	DEFINED	1
GENERAL MLS INC	COM	370334104	922	18183	SH	DEFINED	9
GENERAL MLS INC	COM	370334104	418	8240	SH	DEFINED	2
GENERAL MLS INC	COM	370334104	72179	1424205	SH	DEFINED	18
GENERAL MLS INC	COM	370334104	35629	703015	SH	DEFINED	6
GENERAL MLS INC	COM	370334104	1696	33460	SH	DEFINED	3
GENERAL MLS INC	COM	370334104	1320	26054	SH	DEFINED	17
GENERAL MTRS CORP	COM	370442105	13	600	SH	DEFINED	4
GENERAL MTRS CORP	DEB SR CV C 33	370442717	121	7000	SH	DEFINED	11
GENERAL MTRS CORP	DEB SR CONV A	370442741	232	9975	SH	DEFINED	9

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

GENERAL MTRS CORP	DEB SR CONV A	370442741	168	7235	SH	DEFINED	2
GENERAL MTRS CORP	DEB SR CONV A	370442741	28328	1225000	SH	DEFINED	14
GENERAL MTRS CORP	DEB SR CONV B	370442733	143151	8946950	SH	DEFINED	14
GENERAL MTRS CORP	DEB SR CONV B	370442733	56	3475	SH	DEFINED	9
GENERAL MTRS CORP	DEB SR CV C 33	370442717	156	9000	SH	DEFINED	9
GENERAL MTRS CORP	COM	370442105	19	875	SH	DEFINED	17
GENERAL MTRS CORP	COM	370442105	62	2921	SH	DEFINED	2
GENERAL MTRS CORP	COM	370442105	11061	520041	SH	DEFINED	18
GENERAL MTRS CORP	DEB SR CV C 33	370442717	976	56225	SH	DEFINED	2
GENERAL MTRS CORP	COM	370442105	10	450	SH	DEFINED	5
GENERAL MTRS CORP	COM	370442105	30	1404	SH	DEFINED	9
GENERAL MTRS CORP	COM	370442105	10	490	SH	DEFINED	7
GENERAL MTRS CORP	COM	370442105	2226	104639	SH	DEFINED	19
GENESCO INC	COM	371532102	10	250	SH	DEFINED	19
GENESCO INC	COM	371532102	15751	405010	SH	DEFINED	6
GENESCO INC	COM	371532102	34025	874911	SH	DEFINED	3
GENESE & WYO INC	CL A	371559105	17	552	SH	DEFINED	19
GENESIS HEALTHCARE CORP	COM	37184D101	4	80	SH	DEFINED	19
GENESIS MICROCHIP INC DEL	COM	37184C103	41	2432	SH	DEFINED	19
GENESIS MICROCHIP INC DEL	COM	37184C103	12016	705147	SH	DEFINED	3
GENITOPE CORP	COM	37229P507	1	100	SH	DEFINED	5
GENLYTE GROUP INC	COM	372302109	34	500	SH	DEFINED	11
GENLYTE GROUP INC	COM	372302109	1028	15087	SH	DEFINED	19
GENLYTE GROUP INC	COM	372302109	15407	226106	SH	DEFINED	3
GENTA INC	COM NEW	37245M207	10	4400	SH	DEFINED	9
GENTEX CORP	COM	371901109	210	12000	SH	DEFINED	18
GENTEX CORP	COM	371901109	54	3075	SH	DEFINED	11
GENTIVA HEALTH SERVICES INC	COM	37247A102	1	56	SH	DEFINED	18
GENTIVA HEALTH SERVICES INC	COM	37247A102	3	168	SH	DEFINED	2
GENTIVA HEALTH SERVICES INC	COM	37247A102	530	29100	SH	DEFINED	3
GENUINE PARTS CO	COM	372460105	798	18200	SH	DEFINED	3
GENUINE PARTS CO	COM	372460105	820	18700	SH	DEFINED	17
GENUINE PARTS CO	COM	372460105	42	955	SH	DEFINED	5
GENUINE PARTS CO	COM	372460105	601	13702	SH	DEFINED	18
GENUINE PARTS CO	COM	372460105	3432	78295	SH	DEFINED	19
GENUINE PARTS CO	COM	372460105	1713	39077	SH	DEFINED	2
GENUINE PARTS CO	COM	372460105	170	3876	SH	DEFINED	11
GENWORTH FINL INC	COM CL A	37247D106	16	475	SH	DEFINED	2
GENWORTH FINL INC	COM CL A	37247D106	484	14479	SH	DEFINED	5
GENWORTH FINL INC	COM CL A	37247D106	5278	157876	SH	DEFINED	18
GENWORTH FINL INC	COM CL A	37247D106	2331	69715	SH	DEFINED	19
GENWORTH FINL INC	COM CL A	37247D106	9	275	SH	DEFINED	11
GENWORTH FINL INC	COM CL A	37247D106	1371	41000	SH	DEFINED	3
GENWORTH FINL INC	COM CL A	37247D106	3	100	SH	DEFINED	17
GENZYME CORP	COM	372917104	1040	15470	SH	DEFINED	17
GENZYME CORP	COM	372917104	748713	11138246	SH	DEFINED	18
GENZYME CORP	COM	372917104	6609	98325	SH	DEFINED	11
GENZYME CORP	COM	372917104	896	13335	SH	DEFINED	5
GENZYME CORP	COM	372917104	479322	7130651	SH	DEFINED	20
GENZYME CORP	COM	372917104	5042	75008	SH	DEFINED	21
GENZYME CORP	COM	372917104	15544	231235	SH	DEFINED	1
GENZYME CORP	COM	372917104	32	469	SH	DEFINED	2
GENZYME CORP	COM	372917104	3238	48173	SH	DEFINED	19
GENZYME CORP	COM	372917104	118	1756	SH	DEFINED	4
GEORGIA GULF CORP	COM PAR \$0.01	373200203	18	700	SH	DEFINED	11
GEORGIA GULF CORP	COM PAR \$0.01	373200203	4026	154900	SH	DEFINED	20
GEORGIA GULF CORP	COM PAR \$0.01	373200203	6077	233825	SH	DEFINED	18
GEORGIA GULF CORP	COM PAR \$0.01	373200203	8863	341000	SH	DEFINED	6
GERBER SCIENTIFIC INC	COM	373730100	616	59590	SH	DEFINED	3
GERBER SCIENTIFIC INC	COM	373730100	10	1000	SH	DEFINED	11
GERDAU AMERISTEEL CORP	COM	37373P105	2465	265010	SH	DEFINED	3
GERDAU S A	SPONSORED ADR	373737105	20	900	SH	DEFINED	19

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

GERDAU S A	SPONSORED ADR	373737105	1880	83500	SH	DEFINED	3
GERMAN AMERN BANCORP	COM	373865104	1885	140233	SH	DEFINED	6
GERON CORP	COM	374163103	11536	1388250	SH	DEFINED	3
GETTY IMAGES INC	COM	374276103	178	2375	SH	DEFINED	5
GETTY IMAGES INC	COM	374276103	1	15	SH	DEFINED	18
GETTY RLTY CORP NEW	COM	374297109	112	3850	SH	DEFINED	3
GETTY RLTY CORP NEW	COM	374297109	39	1351	SH	DEFINED	19
GEVITY HR INC	COM	374393106	60	2434	SH	DEFINED	5
GEVITY HR INC	COM	374393106	8	347	SH	DEFINED	19
GFI GROUP INC	COM	361652209	8082	155700	SH	DEFINED	3
GIANT INDS INC	COM	374508109	63978	920023	SH	DEFINED	3
GIBRALTAR INDS INC	COM	374689107	4534	153908	SH	DEFINED	18
GIBRALTAR INDS INC	COM	374689107	8987	305052	SH	DEFINED	20
GIBRALTAR INDS INC	COM	374689107	12528	425244	SH	DEFINED	6
GILEAD SCIENCES INC	COM	375558103	50	800	SH	DEFINED	2
GILEAD SCIENCES INC	COM	375558103	16497	265138	SH	DEFINED	1
GILEAD SCIENCES INC	COM	375558103	236	3800	SH	DEFINED	11
GILEAD SCIENCES INC	COM	375558103	648	10419	SH	DEFINED	21
GILEAD SCIENCES INC	COM	375558103	24741	397639	SH	DEFINED	17
GILEAD SCIENCES INC	COM	375558103	21590	346988	SH	DEFINED	18
GILEAD SCIENCES INC	COM	375558103	12	200	SH	DEFINED	7
GILEAD SCIENCES INC	COM	375558103	19	300	SH	DEFINED	4
GILEAD SCIENCES INC	COM	375558103	1322	21253	SH	DEFINED	5
GILEAD SCIENCES INC	COM	375558103	6135	98600	SH	DEFINED	19
GILEAD SCIENCES INC	COM	375558103	789	12687	SH	DEFINED	3
GIVEN IMAGING	ORD SHS	M52020100	7	300	SH	DEFINED	17
GLACIER BANCORP INC NEW	COM	37637Q105	463	14912	SH	DEFINED	2
GLACIER BANCORP INC NEW	COM	37637Q105	7754	249734	SH	DEFINED	1
GLACIER BANCORP INC NEW	COM	37637Q105	40	1300	SH	DEFINED	5
GLACIER BANCORP INC NEW	COM	37637Q105	217	7000	SH	DEFINED	11
GLACIER BANCORP INC NEW	COM	37637Q105	0	0	SH	DEFINED	18
GLADSTONE CAPITAL CORP	COM	376535100	30	1400	SH	DEFINED	2
GLADSTONE CAPITAL CORP	COM	376535100	8	367	SH	DEFINED	19
GLAMIS GOLD LTD	COM	376775102	3491	106900	SH	DEFINED	7
GLATFELTER	COM	377316104	18	1000	SH	DEFINED	11
GLATFELTER	COM	377316104	16	900	SH	DEFINED	19
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	4972	95360	SH	DEFINED	17
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	259341	4957765	SH	DEFINED	18
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	7162	136922	SH	DEFINED	21
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	10	200	SH	DEFINED	1
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	1	25	SH	DEFINED	11
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	275	5260	SH	DEFINED	5
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	662	12661	SH	DEFINED	2
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	253	4843	SH	DEFINED	9
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	5	95	SH	DEFINED	7
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	52894	1038863	SH	DEFINED	6
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	1413	27011	SH	DEFINED	19
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	160080	3060209	SH	DEFINED	20
GLENAYRE TECHNOLOGIES INC	COM	377899109	490	93280	SH	DEFINED	3
GLOBAL IMAGING SYSTEMS	COM	37934A100	3	80	SH	DEFINED	17
GLOBAL IMAGING SYSTEMS	COM	37934A100	3697	97350	SH	DEFINED	6
GLOBAL INDS LTD	COM	379336100	12	818	SH	DEFINED	19
GLOBAL INDS LTD	COM	379336100	72	5000	SH	DEFINED	18
GLOBAL PMTS INC	COM	37940X102	2	45	SH	DEFINED	18
GLOBAL PMTS INC	COM	37940X102	451	8500	SH	DEFINED	3
GLOBAL PMTS INC	COM	37940X102	48	900	SH	DEFINED	17
GLOBAL PMTS INC	COM	37940X102	28	525	SH	DEFINED	5
GLOBAL POWER EQUIPMENT INC	COM	37941P108	6	1500	SH	DEFINED	11
GLOBAL POWER EQUIPMENT INC	COM	37941P108	7948	2064550	SH	DEFINED	6
GLOBAL SIGNAL INC	COM	37944Q103	5879	119500	SH	DEFINED	20
GLOBAL SIGNAL INC	COM	37944Q103	4554	92560	SH	DEFINED	21
GLOBAL SIGNAL INC	COM	37944Q103	384	7800	SH	DEFINED	18

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

GLOBALSANTAFE CORP	SHS	G3930E101	1358	22352	SH	DEFINED	19
GLOBALSANTAFE CORP	SHS	G3930E101	5	75	SH	DEFINED	17
GLOBALSANTAFE CORP	SHS	G3930E101	118753	1954789	SH	DEFINED	21
GLOBALSANTAFE CORP	SHS	G3930E101	139047	2288842	SH	DEFINED	20
GLOBALSANTAFE CORP	SHS	G3930E101	7252	119372	SH	DEFINED	6
GLOBALSANTAFE CORP	SHS	G3930E101	193366	3182974	SH	DEFINED	18
GLOBALSANTAFE CORP	SHS	G3930E101	735	12100	SH	DEFINED	5
GLOBALSANTAFE CORP	SHS	G3930E101	121	1985	SH	DEFINED	2
GLOBALSANTAFE CORP	SHS	G3930E101	57	940	SH	DEFINED	3
GLOBALSANTAFE CORP	SHS	G3930E101	16	266	SH	DEFINED	11
GLOBIX CORP	COM NEW	37957F200	189	68906	SH	DEFINED	21
GMH CMNTYS TR	COM	36188G102	353	30300	SH	DEFINED	3
GOL LINHAS AEREAS INTLG S A	SP ADR REP PFD	38045R107	38	1430	SH	DEFINED	5
GOLD BANC CORP INC	COM	379907108	916	50000	SH	DEFINED	1
GOLD FIELDS LTD NEW	SPONSORED ADR	38059T106	108	4900	SH	DEFINED	19
GOLD KIST INC	COM	380614107	3	206	SH	DEFINED	19
GOLD KIST INC	COM	380614107	5648	446800	SH	DEFINED	6
GOLDCORP INC NEW	COM	380956409	236	8055	SH	DEFINED	7
GOLDCORP INC NEW	COM	380956409	11779	402700	SH	DEFINED	6
GOLDEN TELECOM INC	COM	38122G107	22	721	SH	DEFINED	19
GOLDEN WEST FINL CORP DEL	COM	381317106	3217	47380	SH	DEFINED	19
GOLDEN WEST FINL CORP DEL	COM	381317106	9	130	SH	DEFINED	9
GOLDEN WEST FINL CORP DEL	COM	381317106	959	14120	SH	DEFINED	17
GOLDEN WEST FINL CORP DEL	COM	381317106	255	3760	SH	DEFINED	2
GOLDEN WEST FINL CORP DEL	COM	381317106	49291	725936	SH	DEFINED	18
GOLDEN WEST FINL CORP DEL	COM	381317106	49	723	SH	DEFINED	5
GOLDEN WEST FINL CORP DEL	COM	381317106	481	7080	SH	DEFINED	6
GOLDEN WEST FINL CORP DEL	COM	381317106	120228	1770667	SH	DEFINED	21
GOLDEN WEST FINL CORP DEL	COM	381317106	62676	923070	SH	DEFINED	20
GOLDMAN SACHS GROUP INC	COM	38141G104	952	6063	SH	DEFINED	5
GOLDMAN SACHS GROUP INC	COM	38141G104	2510	15993	SH	DEFINED	2
GOLDMAN SACHS GROUP INC	COM	38141G104	39	250	SH	DEFINED	4
GOLDMAN SACHS GROUP INC	COM	38141G104	24405	155483	SH	DEFINED	3
GOLDMAN SACHS GROUP INC	COM	38141G104	20661	131633	SH	DEFINED	19
GOLDMAN SACHS GROUP INC	COM	38141G104	155741	992233	SH	DEFINED	21
GOLDMAN SACHS GROUP INC	COM	38141G104	79726	510024	SH	DEFINED	6
GOLDMAN SACHS GROUP INC	COM	38141G104	120371	766888	SH	DEFINED	20
GOLDMAN SACHS GROUP INC	COM	38141G104	912	5808	SH	DEFINED	11
GOLDMAN SACHS GROUP INC	COM	38141G104	3453	22000	SH	DEFINED	10
GOLDMAN SACHS GROUP INC	COM	38141G104	105	668	SH	DEFINED	9
GOLDMAN SACHS GROUP INC	COM	38141G104	73779	470050	SH	DEFINED	8
GOLDMAN SACHS GROUP INC	COM	38141G104	30661	195345	SH	DEFINED	1
GOLDMAN SACHS GROUP INC	COM	38141G104	117627	749411	SH	DEFINED	18
GOLDMAN SACHS GROUP INC	COM	38141G104	33687	214621	SH	DEFINED	17
GOODRICH CORP	COM	382388106	304	6975	SH	DEFINED	5
GOODRICH CORP	COM	382388106	6936	159055	SH	DEFINED	11
GOODRICH CORP	COM	382388106	12	275	SH	DEFINED	17
GOODRICH CORP	COM	382388106	242	5538	SH	DEFINED	20
GOODRICH CORP	COM	382388106	87	2000	SH	DEFINED	2
GOODRICH CORP	COM	382388106	996	22835	SH	DEFINED	19
GOODYEAR TIRE & RUBR CO	COM	382550101	488	33731	SH	DEFINED	19
GOODYEAR TIRE & RUBR CO	COM	382550101	2	150	SH	DEFINED	2
GOODYEAR TIRE & RUBR CO	COM	382550101	57	3958	SH	DEFINED	18
GOODYEAR TIRE & RUBR CO	COM	382550101	61	4209	SH	DEFINED	9
GOOGLE INC	CL A	38259P508	1336	3425	SH	DEFINED	11
GOOGLE INC	CL A	38259P508	14519	37228	SH	DEFINED	19
GOOGLE INC	CL A	38259P508	1053	2700	SH	DEFINED	21
GOOGLE INC	CL A	38259P508	17452	44750	SH	DEFINED	20
GOOGLE INC	CL A	38259P508	1774	4550	SH	DEFINED	1
GOOGLE INC	CL A	38259P508	117	300	SH	DEFINED	17
GOOGLE INC	CL A	38259P508	260843	668829	SH	DEFINED	10
GOOGLE INC	CL A	38259P508	23	60	SH	DEFINED	2

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

GOOGLE INC	CL A	38259P508	42640	109333	SH	DEFINED	18
GOOGLE INC	CL A	38259P508	2191	5618	SH	DEFINED	5
GOOGLE INC	CL A	38259P508	7653	19623	SH	DEFINED	3
GOOGLE INC	CL A	38259P508	1804571	4627106	SH	DEFINED	8
GRACE W R & CO DEL NEW	COM	38388F108	3	200	SH	DEFINED	18
GRACO INC	COM	384109104	127	2800	SH	DEFINED	5
GRAFTECH INTL LTD	COM	384313102	3963	649720	SH	DEFINED	6
GRAFTECH INTL LTD	DBCV	1.625% 1/1 384313AB8	7000	7000000	PRN	DEFINED	20
GRAINGER W W INC	COM	384802104	23	300	SH	DEFINED	3
GRAINGER W W INC	COM	384802104	1066	14148	SH	DEFINED	19
GRAINGER W W INC	COM	384802104	79	1050	SH	DEFINED	11
GRAINGER W W INC	COM	384802104	1221	16200	SH	DEFINED	17
GRAINGER W W INC	COM	384802104	507	6733	SH	DEFINED	18
GRAINGER W W INC	COM	384802104	2750	36500	SH	DEFINED	22
GRAINGER W W INC	COM	384802104	83	1100	SH	DEFINED	5
GRAINGER W W INC	COM	384802104	30	400	SH	DEFINED	2
GRAMERCY CAP CORP	COM	384871109	4788	192050	SH	DEFINED	20
GRAMERCY CAP CORP	COM	384871109	1663	66700	SH	DEFINED	21
GRAMERCY CAP CORP	COM	384871109	148	5950	SH	DEFINED	18
GRAMERCY CAP CORP	COM	384871109	16	637	SH	DEFINED	19
GRAMERCY CAP CORP	COM	384871109	2465	98864	SH	DEFINED	3
GRANITE CONSTR INC	COM	387328107	774	15900	SH	DEFINED	18
GRANITE CONSTR INC	COM	387328107	1838	37750	SH	DEFINED	3
GRANITE CONSTR INC	COM	387328107	1560	32040	SH	DEFINED	19
GRANITE CONSTR INC	COM	387328107	492	10100	SH	DEFINED	21
GRANT PRIDECO INC	COM	38821G101	3	70	SH	DEFINED	2
GRANT PRIDECO INC	COM	38821G101	343	8000	SH	DEFINED	17
GRANT PRIDECO INC	COM	38821G101	2039	47601	SH	DEFINED	21
GRANT PRIDECO INC	COM	38821G101	2542	59341	SH	DEFINED	3
GRANT PRIDECO INC	COM	38821G101	34	800	SH	DEFINED	19
GRANT PRIDECO INC	COM	38821G101	61	1430	SH	DEFINED	4
GRANT PRIDECO INC	COM	38821G101	255411	5961986	SH	DEFINED	20
GRANT PRIDECO INC	COM	38821G101	331901	7747463	SH	DEFINED	18
GRAY TELEVISION INC	COM	389375106	2559	304700	SH	DEFINED	20
GREAT AMERN FINL RES INC	COM	389915109	11223	568820	SH	DEFINED	6
GREAT PLAINS ENERGY INC	COM	391164100	56	2000	SH	DEFINED	5
GREAT PLAINS ENERGY INC	COM	391164100	43210	1534980	SH	DEFINED	6
GREAT PLAINS ENERGY INC	COM	391164100	124	4400	SH	DEFINED	17
GREAT PLAINS ENERGY INC	COM	391164100	28	1000	SH	DEFINED	18
GREAT PLAINS ENERGY INC	COM	391164100	61	2150	SH	DEFINED	2
GREATBATCH INC	COM	39153L106	25	1128	SH	DEFINED	19
GREATBATCH INC	COM	39153L106	4	200	SH	DEFINED	18
GREATER BAY BANCORP	COM	391648102	1214	43750	SH	DEFINED	1
GREATER BAY BANCORP	COM	391648102	31	1120	SH	DEFINED	11
GREATER BAY BANCORP	COM	391648102	7459	268880	SH	DEFINED	6
GREATER BAY BANCORP	COM	391648102	18953	683250	SH	DEFINED	3
GREATER CHINA FD INC	COM	39167B102	11	631	SH	DEFINED	18
GREATER COMMUNITY BANCORP	COM	39167M108	304	19910	SH	DEFINED	6
GREEN MOUNTAIN PWR CORP	COM	393154109	309	10700	SH	DEFINED	6
GREEN MTN COFFEE ROASTERS IN	COM	393122106	47	1180	SH	DEFINED	5
GREENE CNTY BANCSHARES INC	COM NEW	394361208	173	5910	SH	DEFINED	6
GREENE CNTY BANCSHARES INC	COM NEW	394361208	860	29440	SH	DEFINED	3
GREENHILL & CO INC	COM	395259104	11	164	SH	DEFINED	18
GREENHILL & CO INC	COM	395259104	2076	31400	SH	DEFINED	19
GREENHILL & CO INC	COM	395259104	5638	85280	SH	DEFINED	3
GREENHILL & CO INC	COM	395259104	746	11289	SH	DEFINED	21
GREIF INC	CL A	397624107	3808	55650	SH	DEFINED	3
GREIF INC	CL A	397624107	1423	20800	SH	DEFINED	19
GREY WOLF INC	COM	397888108	535	71900	SH	DEFINED	19
GREY WOLF INC	COM	397888108	29755	3999390	SH	DEFINED	3
GRIFFON CORP	COM	398433102	6	229	SH	DEFINED	19
GRIFFON CORP	COM	398433102	30	1200	SH	DEFINED	11

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

GRILL CONCEPTS INC	COM NEW	398502203	4	1250	SH	DEFINED	18
GROUP 1 AUTOMOTIVE INC	COM	398905109	32964	693391	SH	DEFINED	6
GROUP 1 AUTOMOTIVE INC	COM	398905109	23	493	SH	DEFINED	19
GROUPE CGI INC	CL A SUB VTG	39945C109	324	48870	SH	DEFINED	3
GROUPE CGI INC	CL A SUB VTG	39945C109	2	336	SH	DEFINED	7
GROUPE CGI INC	CL A SUB VTG	39945C109	258	38925	SH	DEFINED	18
GROUPE DANONE	SPONSORED ADR	399449107	740	28880	SH	DEFINED	11
GROUPE DANONE	SPONSORED ADR	399449107	29654	1157000	SH	DEFINED	18
GROUPE DANONE	SPONSORED ADR	399449107	1063	41470	SH	DEFINED	20
GRUPO TELEVISIA SA DE CV	SP ADR REP ORD	40049J206	28577	1436031	SH	DEFINED	18
GRUPO TELEVISIA SA DE CV	SP ADR REP ORD	40049J206	3431	172400	SH	DEFINED	3
GRUPO TELEVISIA SA DE CV	SP ADR REP ORD	40049J206	1012	50840	SH	DEFINED	20
GRUPO TMM S A	SP ADR A SHS	40051D105	10	2000	SH	DEFINED	11
GSI COMMERCE INC	COM	36238G102	17	1000	SH	DEFINED	9
GTECH HLDGS CORP	COM	400518106	13918	408750	SH	DEFINED	20
GTECH HLDGS CORP	COM	400518106	20	600	SH	DEFINED	19
GTECH HLDGS CORP	COM	400518106	307	9015	SH	DEFINED	18
GTECH HLDGS CORP	COM	400518106	78	2280	SH	DEFINED	21
GTECH HLDGS CORP	COM	400518106	3	98	SH	DEFINED	11
GUESS INC	COM	401617105	633	16192	SH	DEFINED	21
GUESS INC	COM	401617105	6	146	SH	DEFINED	18
GUESS INC	COM	401617105	1007	25750	SH	DEFINED	19
GUESS INC	COM	401617105	10947	279900	SH	DEFINED	3
GUIDANT CORP	COM	401698105	4894	62701	SH	DEFINED	19
GUIDANT CORP	COM	401698105	117	1500	SH	DEFINED	2
GUIDANT CORP	COM	401698105	39772	509500	SH	DEFINED	21
GUIDANT CORP	COM	401698105	4150	53168	SH	DEFINED	17
GUIDANT CORP	COM	401698105	58	745	SH	DEFINED	11
GUIDANT CORP	COM	401698105	117	1500	SH	DEFINED	5
GUIDANT CORP	COM	401698105	929	11900	SH	DEFINED	20
GUIDANT CORP	COM	401698105	2806	35945	SH	DEFINED	18
GUIDANT CORP	COM	401698105	56	715	SH	DEFINED	9
GULFMARK OFFSHORE INC	COM	402629109	211	7600	SH	DEFINED	19
GULFMARK OFFSHORE INC	COM	402629109	2281	82040	SH	DEFINED	3
GYMBOREE CORP	COM	403777105	11215	430670	SH	DEFINED	3
GYMBOREE CORP	COM	403777105	34	1292	SH	DEFINED	19
GYRODYNE CO AMER INC	COM	403820103	90	2000	SH	DEFINED	11
H & E EQUIPMENT SERVICES INC	COM	404030108	1203	41300	SH	DEFINED	20
H & Q HEALTHCARE FD	SH BEN INT	404052102	15	783	SH	DEFINED	18
H & Q LIFE SCIENCES INVS	SH BEN INT	404053100	36	2106	SH	DEFINED	18
HAEMONETICS CORP	COM	405024100	57	1120	SH	DEFINED	19
HAEMONETICS CORP	COM	405024100	34978	688957	SH	DEFINED	3
HAIN CELESTIAL GROUP INC	COM	405217100	49	1871	SH	DEFINED	5
HAIN CELESTIAL GROUP INC	COM	405217100	6235	238075	SH	DEFINED	2
HAIN CELESTIAL GROUP INC	COM	405217100	79	3000	SH	DEFINED	17
HAIN CELESTIAL GROUP INC	COM	405217100	98	3725	SH	DEFINED	11
HALLIBURTON CO	COM	406216101	10152	139035	SH	DEFINED	19
HALLIBURTON CO	COM	406216101	14252	195176	SH	DEFINED	3
HALLIBURTON CO	COM	406216101	153	2090	SH	DEFINED	17
HALLIBURTON CO	COM	406216101	475	6505	SH	DEFINED	2
HALLIBURTON CO	COM	406216101	142	1951	SH	DEFINED	11
HALLIBURTON CO	COM	406216101	43476	595400	SH	DEFINED	21
HALLIBURTON CO	COM	406216101	647	8855	SH	DEFINED	5
HALLIBURTON CO	COM	406216101	5692	77957	SH	DEFINED	22
HALLIBURTON CO	COM	406216101	85620	1172559	SH	DEFINED	18
HALLIBURTON CO	COM	406216101	5541	75883	SH	DEFINED	23
HALLIBURTON CO	NOTE 3.125% 7/1	406216AM3	11371	5750000	PRN	DEFINED	21
HALLIBURTON CO	NOTE 3.125% 7/1	406216AM3	1186	600000	PRN	DEFINED	20
HALLIBURTON CO	COM	406216101	114057	1561995	SH	DEFINED	20
HANCOCK HLDG CO	COM	410120109	5077	109140	SH	DEFINED	3
HANCOCK JOHN PFD INCOME FD	SH BEN INT	41013W108	3	109	SH	DEFINED	18
HANCOCK JOHN PFD INCOME FD I	COM	41013X106	23	1000	SH	DEFINED	18

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

HANCOCK JOHN TAX-ADV DIV INC	COM	41013V100	228	13250	SH	DEFINED	18
HANDLEMAN CO DEL	COM	410252100	13	1400	SH	DEFINED	19
HANDLEMAN CO DEL	COM	410252100	3434	357680	SH	DEFINED	6
HANMI FINL CORP	COM	410495105	5366	297130	SH	DEFINED	3
HANMI FINL CORP	COM	410495105	971	53754	SH	DEFINED	19
HANMI FINL CORP	COM	410495105	33	1800	SH	DEFINED	2
HANOVER COMPRESSOR CO	COM	410768105	0	5	SH	DEFINED	18
HANOVER INS GROUP INC	COM	410867105	13	250	SH	DEFINED	5
HANOVER INS GROUP INC	COM	410867105	172	3285	SH	DEFINED	2
HANOVER INS GROUP INC	COM	410867105	29157	556210	SH	DEFINED	6
HANOVER INS GROUP INC	COM	410867105	1153	22000	SH	DEFINED	1
HANSEN NAT CORP	COM	411310105	9	73	SH	DEFINED	19
HANSON PLC NEW	SPONSORED ADR	411349103	12	187	SH	DEFINED	2
HANSON PLC NEW	SPONSORED ADR	411349103	1	15	SH	DEFINED	18
HARBOR FLA BANCSHARES INC	COM	411901101	6052	159823	SH	DEFINED	1
HARBOR FLA BANCSHARES INC	COM	411901101	216	5700	SH	DEFINED	11
HARBOR FLA BANCSHARES INC	COM	411901101	326	8600	SH	DEFINED	5
HARLAND JOHN H CO	COM	412693103	20316	516940	SH	DEFINED	3
HARLAND JOHN H CO	COM	412693103	3785	96305	SH	DEFINED	18
HARLAND JOHN H CO	COM	412693103	866	22046	SH	DEFINED	19
HARLAND JOHN H CO	COM	412693103	25172	640520	SH	DEFINED	6
HARLAND JOHN H CO	COM	412693103	7306	185895	SH	DEFINED	20
HARLEY DAVIDSON INC	COM	412822108	180	3476	SH	DEFINED	18
HARLEY DAVIDSON INC	COM	412822108	236	4550	SH	DEFINED	6
HARLEY DAVIDSON INC	COM	412822108	2621	50528	SH	DEFINED	19
HARLEY DAVIDSON INC	COM	412822108	746	14373	SH	DEFINED	21
HARLEY DAVIDSON INC	COM	412822108	267	5138	SH	DEFINED	11
HARLEY DAVIDSON INC	COM	412822108	7747	150000	SH	DEFINED	17
HARLEY DAVIDSON INC	COM	412822108	185	3575	SH	DEFINED	7
HARLEY DAVIDSON INC	COM	412822108	130976	2524600	SH	DEFINED	8
HARLEY DAVIDSON INC	COM	412822108	160	3075	SH	DEFINED	5
HARLEY DAVIDSON INC	COM	412822108	6360	122600	SH	DEFINED	10
HARLEY DAVIDSON INC	COM	412822108	2364	45560	SH	DEFINED	9
HARLEY DAVIDSON INC	COM	412822108	52	1000	SH	DEFINED	1
HARLEY DAVIDSON INC	COM	412822108	80	1550	SH	DEFINED	2
HARLEY DAVIDSON INC	COM	412822108	26	500	SH	DEFINED	3
HARLEYSVILLE GROUP INC	COM	412824104	1495	50350	SH	DEFINED	3
HARLEYSVILLE GROUP INC	COM	412824104	7836	263927	SH	DEFINED	6
HARLEYSVILLE GROUP INC	COM	412824104	20	658	SH	DEFINED	19
HARLEYSVILLE NATL CORP PA	COM	412850109	322	14141	SH	DEFINED	6
HARMAN INTL INDS INC	COM	413086109	1361	12248	SH	DEFINED	19
HARMAN INTL INDS INC	COM	413086109	22	200	SH	DEFINED	5
HARMAN INTL INDS INC	COM	413086109	2	20	SH	DEFINED	18
HARMAN INTL INDS INC	COM	413086109	536	4822	SH	DEFINED	21
HARMONIC INC	COM	413160102	5	800	SH	DEFINED	11
HARMONY GOLD MNG LTD	SPONSORED ADR	413216300	53	3360	SH	DEFINED	17
HARMONY GOLD MNG LTD	SPONSORED ADR	413216300	71	4440	SH	DEFINED	19
HARRAHS ENTMT INC	COM	413619107	1405	18024	SH	DEFINED	11
HARRAHS ENTMT INC	COM	413619107	0	2	SH	DEFINED	6
HARRAHS ENTMT INC	COM	413619107	2656	34063	SH	DEFINED	19
HARRAHS ENTMT INC	COM	413619107	3264	41873	SH	DEFINED	5
HARRAHS ENTMT INC	COM	413619107	145	1857	SH	DEFINED	18
HARRINGTON WEST FINL GROUP I	COM	41383L104	1139	70275	SH	DEFINED	6
HARRIS & HARRIS GROUP INC	COM	413833104	92	6600	SH	DEFINED	5
HARRIS & HARRIS GROUP INC	COM	413833104	28	2000	SH	DEFINED	11
HARRIS CORP DEL	COM	413875105	9525	201407	SH	DEFINED	3
HARRIS CORP DEL	COM	413875105	315	6667	SH	DEFINED	21
HARRIS CORP DEL	COM	413875105	3150	66604	SH	DEFINED	19
HARRIS CORP DEL	COM	413875105	26	548	SH	DEFINED	11
HARRIS CORP DEL	COM	413875105	8149	172310	SH	DEFINED	20
HARRIS CORP DEL	COM	413875105	77	1636	SH	DEFINED	18
HARSCO CORP	COM	415864107	8402	101700	SH	DEFINED	6

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

HARSCO CORP	COM	415864107	25	300	SH	DEFINED	19
HARSCO CORP	COM	415864107	9182	111130	SH	DEFINED	20
HARSCO CORP	COM	415864107	7502	90805	SH	DEFINED	18
HARSCO CORP	COM	415864107	12	147	SH	DEFINED	3
HARSCO CORP	COM	415864107	140	1700	SH	DEFINED	17
HARTE-HANKS INC	COM	416196103	467	17075	SH	DEFINED	11
HARTE-HANKS INC	COM	416196103	19	700	SH	DEFINED	9
HARTFORD FINL SVCS GROUP INC	COM	416515104	818	10161	SH	DEFINED	2
HARTFORD FINL SVCS GROUP INC	COM	416515104	5760	71510	SH	DEFINED	6
HARTFORD FINL SVCS GROUP INC	COM	416515104	6313	78369	SH	DEFINED	19
HARTFORD FINL SVCS GROUP INC	COM	416515104	2418	30014	SH	DEFINED	21
HARTFORD FINL SVCS GROUP INC	COM	416515104	18197	225907	SH	DEFINED	18
HARTFORD FINL SVCS GROUP INC	COM	416515104	3	40	SH	DEFINED	17
HARTFORD FINL SVCS GROUP INC	COM	416515104	5744	71308	SH	DEFINED	5
HARTFORD FINL SVCS GROUP INC	COM	416515104	53757	667368	SH	DEFINED	20
HARTFORD FINL SVCS GROUP INC	COM	416515104	719	8926	SH	DEFINED	22
HARTFORD FINL SVCS GROUP INC	COM	416515104	35	438	SH	DEFINED	11
HARTFORD FINL SVCS GROUP INC	COM	416515104	21613	268324	SH	DEFINED	3
HARTFORD FINL SVCS GROUP INC	COM	416515104	573	7109	SH	DEFINED	9
HARTFORD FINL SVCS GROUP INC	COM	416515104	2511	31171	SH	DEFINED	23
HARTMARX CORP	COM	417119104	4215	473120	SH	DEFINED	6
HARVEY ELECTRONICS INC	COM	417660107	0	2	SH	DEFINED	18
HASBRO INC	COM	418056107	6250	296221	SH	DEFINED	21
HASBRO INC	COM	418056107	195421	9261670	SH	DEFINED	18
HASBRO INC	COM	418056107	1970	93367	SH	DEFINED	19
HASBRO INC	COM	418056107	985	46683	SH	DEFINED	3
HASBRO INC	COM	418056107	1	58	SH	DEFINED	2
HASBRO INC	COM	418056107	94024	4456132	SH	DEFINED	20
HASBRO INC	COM	418056107	32	1500	SH	DEFINED	11
HASTINGS ENTMT INC	COM	418365102	1094	180821	SH	DEFINED	6
HAWAIIAN ELEC INDUSTRIES	COM	419870100	106	3890	SH	DEFINED	6
HAWAIIAN ELEC INDUSTRIES	COM	419870100	136	5000	SH	DEFINED	18
HAWAIIAN ELEC INDUSTRIES	COM	419870100	109	4000	SH	DEFINED	2
HAWAIIAN ELEC INDUSTRIES	COM	419870100	34	1244	SH	DEFINED	11
HAWAIIAN HOLDINGS INC	COM	419879101	11	2200	SH	DEFINED	2
HAWKINS INC	COM	420261109	301	21400	SH	DEFINED	6
HCA INC	COM	404119109	517	11300	SH	DEFINED	22
HCA INC	COM	404119109	825	18010	SH	DEFINED	11
HCA INC	COM	404119109	27	600	SH	DEFINED	2
HCA INC	COM	404119109	10224	223288	SH	DEFINED	3
HCA INC	COM	404119109	233	5085	SH	DEFINED	18
HCA INC	COM	404119109	4122	90015	SH	DEFINED	7
HCA INC	COM	404119109	134	2925	SH	DEFINED	9
HCA INC	COM	404119109	798	17425	SH	DEFINED	5
HCA INC	COM	404119109	11555	252350	SH	DEFINED	6
HCA INC	COM	404119109	6185	135082	SH	DEFINED	19
HCA INC	COM	404119109	1094	23900	SH	DEFINED	20
HCC INS HLDGS INC	COM	404132102	1900	54596	SH	DEFINED	19
HCC INS HLDGS INC	COM	404132102	932	26788	SH	DEFINED	3
HCC INS HLDGS INC	COM	404132102	303	8721	SH	DEFINED	21
HCC INS HLDGS INC	COM	404132102	196	5645	SH	DEFINED	1
HCC INS HLDGS INC	COM	404132102	22	637	SH	DEFINED	18
HCC INS HLDGS INC	COM	404132102	38	1100	SH	DEFINED	11
HDFC BANK LTD	ADR REPS 3 SHS	40415F101	14	250	SH	DEFINED	11
HDFC BANK LTD	ADR REPS 3 SHS	40415F101	109	2000	SH	DEFINED	3
HDFC BANK LTD	ADR REPS 3 SHS	40415F101	1	15	SH	DEFINED	18
HEADWATERS INC	COM	42210P102	40	1000	SH	DEFINED	11
HEADWATERS INC	COM	42210P102	135	3400	SH	DEFINED	5
HEADWATERS INC	COM	42210P102	9808	246500	SH	DEFINED	3
HEALTH CARE PPTY INVS INC	COM	421915109	256	9008	SH	DEFINED	17
HEALTH CARE PPTY INVS INC	COM	421915109	7113	250475	SH	DEFINED	9
HEALTH CARE PPTY INVS INC	COM	421915109	285	10040	SH	DEFINED	11

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

HEALTH CARE PPTY INVS INC	COM		421915109	57	2000	SH	DEFINED	4
HEALTH CARE PPTY INVS INC	COM		421915109	87	3075	SH	DEFINED	5
HEALTH CARE PPTY INVS INC	COM		421915109	23	800	SH	DEFINED	2
HEALTH CARE PPTY INVS INC	COM		421915109	446	15700	SH	DEFINED	18
HEALTH CARE PPTY INVS INC	COM		421915109	52	1816	SH	DEFINED	19
HEALTH CARE REIT INC	COM		42217K106	38	1000	SH	DEFINED	18
HEALTH CARE REIT INC	COM		42217K106	17	450	SH	DEFINED	5
HEALTH CARE REIT INC	COM		42217K106	41	1075	SH	DEFINED	11
HEALTH CARE REIT INC	COM		42217K106	7	180	SH	DEFINED	2
HEALTH CARE REIT INC	COM		42217K106	2420	63519	SH	DEFINED	9
HEALTH MGMT ASSOC INC NEW	CL A		421933102	3363	155898	SH	DEFINED	5
HEALTH MGMT ASSOC INC NEW	NOTE	1.500% 8/0	421933AF9	1511	1500000	PRN	DEFINED	21
HEALTH MGMT ASSOC INC NEW	CL A		421933102	22	1000	SH	DEFINED	17
HEALTH MGMT ASSOC INC NEW	CL A		421933102	623	28900	SH	DEFINED	11
HEALTH MGMT ASSOC INC NEW	CL A		421933102	714	33082	SH	DEFINED	21
HEALTH MGMT ASSOC INC NEW	CL A		421933102	134	6200	SH	DEFINED	6
HEALTH MGMT ASSOC INC NEW	CL A		421933102	960	44528	SH	DEFINED	19
HEALTH MGMT ASSOC INC NEW	CL A		421933102	324	15000	SH	DEFINED	18
HEALTH NET INC	COM		42222G108	9397	184900	SH	DEFINED	6
HEALTH NET INC	COM		42222G108	1597	31418	SH	DEFINED	19
HEALTH NET INC	COM		42222G108	11731	230831	SH	DEFINED	3
HEALTH NET INC	COM		42222G108	761	14975	SH	DEFINED	11
HEALTH NET INC	COM		42222G108	3421	67300	SH	DEFINED	20
HEALTH NET INC	COM		42222G108	149820	2948050	SH	DEFINED	10
HEALTH NET INC	COM		42222G108	30	600	SH	DEFINED	7
HEALTH NET INC	COM		42222G108	862632	16974259	SH	DEFINED	8
HEALTH NET INC	COM		42222G108	12410	244200	SH	DEFINED	21
HEALTH NET INC	COM		42222G108	1016	20000	SH	DEFINED	18
HEALTH NET INC	COM		42222G108	76	1503	SH	DEFINED	5
HEALTHCARE RLTY TR	COM		421946104	56	1511	SH	DEFINED	18
HEALTHTRONICS INC	COM		42222L107	5	575	SH	DEFINED	5
HEALTHTRONICS INC	COM		42222L107	8	1000	SH	DEFINED	2
HEALTHWAYS INC	COM		422245100	3	50	SH	DEFINED	18
HEALTHWAYS INC	COM		422245100	14	275	SH	DEFINED	5
HEARST-ARGYLE TELEVISION INC	COM		422317107	348	14900	SH	DEFINED	11
HEARST-ARGYLE TELEVISION INC	COM		422317107	1168	50000	SH	DEFINED	20
HEARST-ARGYLE TELEVISION INC	COM		422317107	249	10663	SH	DEFINED	5
HEARTLAND EXPRESS INC	COM		422347104	2411	110637	SH	DEFINED	18
HEARTLAND EXPRESS INC	COM		422347104	392	18000	SH	DEFINED	5
HEARTLAND EXPRESS INC	COM		422347104	7844	359966	SH	DEFINED	20
HEICO CORP NEW	CL A		422806208	3162	116125	SH	DEFINED	18
HEICO CORP NEW	CL A		422806208	6466	237448	SH	DEFINED	20
HEIDRICK & STRUGGLES INTL IN	COM		422819102	874	24095	SH	DEFINED	3
HEIDRICK & STRUGGLES INTL IN	COM		422819102	2	66	SH	DEFINED	19
HEINZ H J CO	COM		423074103	3419	90151	SH	DEFINED	9
HEINZ H J CO	COM		423074103	284	7500	SH	DEFINED	1
HEINZ H J CO	COM		423074103	66891	1764007	SH	DEFINED	18
HEINZ H J CO	COM		423074103	30	800	SH	DEFINED	4
HEINZ H J CO	COM		423074103	154	4050	SH	DEFINED	5
HEINZ H J CO	COM		423074103	57200	1508431	SH	DEFINED	20
HEINZ H J CO	COM		423074103	557	14690	SH	DEFINED	6
HEINZ H J CO	COM		423074103	5952	156955	SH	DEFINED	17
HEINZ H J CO	COM		423074103	2351	61990	SH	DEFINED	19
HEINZ H J CO	COM		423074103	372	9800	SH	DEFINED	21
HEINZ H J CO	COM		423074103	1032	27223	SH	DEFINED	2
HEINZ H J CO	COM		423074103	204	5387	SH	DEFINED	11
HELEN OF TROY CORP LTD	COM		G4388N106	11055	521450	SH	DEFINED	6
HELIX ENERGY SOLUTIONS GRP I	COM		42330P107	1938	51142	SH	DEFINED	19
HELIX ENERGY SOLUTIONS GRP I	COM		42330P107	323	8512	SH	DEFINED	21
HELIX ENERGY SOLUTIONS GRP I	COM		42330P107	4	118	SH	DEFINED	18
HELIX ENERGY SOLUTIONS GRP I	COM		42330P107	29057	766688	SH	DEFINED	3
HELIX ENERGY SOLUTIONS GRP I	COM		42330P107	152	4000	SH	DEFINED	2

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

HELLENIC TELECOM ORGANIZATN	SPONSORED ADR	423325307	13	1200	SH	DEFINED	17
HELMERICH & PAYNE INC	COM	423452101	1432	20505	SH	DEFINED	19
HELMERICH & PAYNE INC	COM	423452101	307	4402	SH	DEFINED	21
HELMERICH & PAYNE INC	COM	423452101	4	61	SH	DEFINED	18
HELMERICH & PAYNE INC	COM	423452101	741	10610	SH	DEFINED	2
HELMERICH & PAYNE INC	COM	423452101	209	3000	SH	DEFINED	17
HELMERICH & PAYNE INC	COM	423452101	45	650	SH	DEFINED	20
HELMERICH & PAYNE INC	COM	423452101	33807	484197	SH	DEFINED	3
HELMERICH & PAYNE INC	COM	423452101	14	200	SH	DEFINED	11
HENRY JACK & ASSOC INC	COM	426281101	107	4700	SH	DEFINED	3
HENRY JACK & ASSOC INC	COM	426281101	1125	49200	SH	DEFINED	19
HERBALIFE LTD	COM USD SHS	G4412G101	16575	490820	SH	DEFINED	3
HERBALIFE LTD	COM USD SHS	G4412G101	1141	33800	SH	DEFINED	19
HERCULES INC	COM	427056106	40	2880	SH	DEFINED	17
HERCULES INC	COM	427056106	288	20888	SH	DEFINED	19
HERCULES INC	COM	427056106	44556	3228710	SH	DEFINED	6
HERCULES OFFSHORE INC	COM	427093109	1211	35600	SH	DEFINED	3
HERITAGE PPTY INVT TR INC	COM	42725M107	3793	95800	SH	DEFINED	20
HERSHEY CO	COM	427866108	8768	167877	SH	DEFINED	1
HERSHEY CO	COM	427866108	106	2033	SH	DEFINED	11
HERSHEY CO	COM	427866108	424	8120	SH	DEFINED	17
HERSHEY CO	COM	427866108	9915	189842	SH	DEFINED	18
HERSHEY CO	COM	427866108	21	400	SH	DEFINED	4
HERSHEY CO	COM	427866108	795	15229	SH	DEFINED	2
HERSHEY CO	COM	427866108	89	1700	SH	DEFINED	5
HERSHEY CO	COM	427866108	16120	308639	SH	DEFINED	20
HERSHEY CO	COM	427866108	38	730	SH	DEFINED	9
HERSHEY CO	COM	427866108	2015	38580	SH	DEFINED	19
HEWITT ASSOCS INC	COM	42822Q100	7460	250850	SH	DEFINED	3
HEWLETT PACKARD CO	COM	428236103	3215	97708	SH	DEFINED	11
HEWLETT PACKARD CO	COM	428236103	25023	760585	SH	DEFINED	19
HEWLETT PACKARD CO	COM	428236103	1704	51800	SH	DEFINED	7
HEWLETT PACKARD CO	COM	428236103	73898	2246128	SH	DEFINED	20
HEWLETT PACKARD CO	COM	428236103	9182	279081	SH	DEFINED	17
HEWLETT PACKARD CO	COM	428236103	8923	271220	SH	DEFINED	23
HEWLETT PACKARD CO	COM	428236103	727	22100	SH	DEFINED	1
HEWLETT PACKARD CO	COM	428236103	218	6638	SH	DEFINED	9
HEWLETT PACKARD CO	COM	428236103	538721	16374484	SH	DEFINED	8
HEWLETT PACKARD CO	COM	428236103	15206	462192	SH	DEFINED	18
HEWLETT PACKARD CO	COM	428236103	1020	31000	SH	DEFINED	4
HEWLETT PACKARD CO	COM	428236103	89764	2735341	SH	DEFINED	6
HEWLETT PACKARD CO	COM	428236103	44923	1365440	SH	DEFINED	3
HEWLETT PACKARD CO	COM	428236103	12901	392122	SH	DEFINED	22
HEWLETT PACKARD CO	COM	428236103	2279	69282	SH	DEFINED	21
HEWLETT PACKARD CO	COM	428236103	82316	2502019	SH	DEFINED	10
HEWLETT PACKARD CO	COM	428236103	2741	83315	SH	DEFINED	2
HEWLETT PACKARD CO	COM	428236103	4380	133141	SH	DEFINED	5
HEWLETT PACKARD CO	COM	428236103	1900	2500	CALL	DEFINED	13
HEXCEL CORP NEW	COM	428291108	13	600	SH	DEFINED	18
HEXCEL CORP NEW	COM	428291108	879	40000	SH	DEFINED	5
HI SHEAR TECHNOLOGY CORP	COM	42839Y104	49	13870	SH	DEFINED	6
HI-TECH PHARMACAL INC	COM	42840B101	3457	122595	SH	DEFINED	3
HIBBETT SPORTING GOODS INC	COM	428565105	1616	48990	SH	DEFINED	3
HIBBETT SPORTING GOODS INC	COM	428565105	3127	94800	SH	DEFINED	20
HIBBETT SPORTING GOODS INC	COM	428565105	31	925	SH	DEFINED	18
HICKORY TECH CORP	COM	429060106	1477	175188	SH	DEFINED	6
HIGH INCOME OPPORTUNITY FD I	COM	42967Q105	9	1469	SH	DEFINED	18
HIGH YIELD PLUS FD INC	COM	429906100	0	15	SH	DEFINED	18
HIGHLAND HOSPITALITY CORP	COM	430141101	8	624	SH	DEFINED	19
HIGHLAND HOSPITALITY CORP	COM	430141101	1053	82850	SH	DEFINED	3
HIGHWOODS PPTYS INC	COM	431284108	47	1400	SH	DEFINED	5
HIGHWOODS PPTYS INC	COM	431284108	152	4500	SH	DEFINED	2

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

HIGHWOODS PPTYS INC	COM	431284108	17	500	SH	DEFINED	18
HIGHWOODS PPTYS INC	COM	431284108	1268	37600	SH	DEFINED	3
HIGHWOODS PPTYS INC	COM	431284108	916	27157	SH	DEFINED	19
HIGHWOODS PPTYS INC	COM	431284108	4685	138900	SH	DEFINED	20
HILB ROGAL & HOBBS CO	COM	431294107	2189	53100	SH	DEFINED	6
HILB ROGAL & HOBBS CO	COM	431294107	6891	167165	SH	DEFINED	1
HILB ROGAL & HOBBS CO	COM	431294107	14	350	SH	DEFINED	11
HILB ROGAL & HOBBS CO	COM	431294107	817	19830	SH	DEFINED	21
HILB ROGAL & HOBBS CO	COM	431294107	4	103	SH	DEFINED	18
HILFIGER TOMMY CORP	ORD	G8915Z102	1929	117100	SH	DEFINED	20
HILFIGER TOMMY CORP	ORD	G8915Z102	17849	1083721	SH	DEFINED	6
HILFIGER TOMMY CORP	ORD	G8915Z102	1	40	SH	DEFINED	18
HILLENBRAND INDS INC	COM	431573104	114	2075	SH	DEFINED	18
HILLENBRAND INDS INC	COM	431573104	354	6433	SH	DEFINED	2
HILTON HOTELS CORP	COM	432848109	5	200	SH	DEFINED	9
HILTON HOTELS CORP	COM	432848109	3652	143450	SH	DEFINED	22
HILTON HOTELS CORP	NOTE 3.375% 4/1	432848AZ2	8505	6950000	PRN	DEFINED	21
HILTON HOTELS CORP	COM	432848109	19076	749250	SH	DEFINED	3
HILTON HOTELS CORP	NOTE 3.375% 4/1	432848AZ2	979	800000	PRN	DEFINED	20
HILTON HOTELS CORP	COM	432848109	1546	60722	SH	DEFINED	19
HILTON HOTELS CORP	COM	432848109	26	1014	SH	DEFINED	18
HILTON HOTELS CORP	COM	432848109	687	26987	SH	DEFINED	17
HILTON HOTELS CORP	COM	432848109	872	34250	SH	DEFINED	5
HILTON HOTELS CORP	COM	432848109	25	1000	SH	DEFINED	11
HITACHI LIMITED	ADR 10 COM	433578507	30	425	SH	DEFINED	11
HITACHI LIMITED	ADR 10 COM	433578507	1358	19305	SH	DEFINED	17
HITACHI LIMITED	ADR 10 COM	433578507	35	500	SH	DEFINED	18
HITACHI LIMITED	ADR 10 COM	433578507	27903	403463	SH	DEFINED	6
HMN FINL INC	COM	40424G108	1132	32550	SH	DEFINED	6
HMS HLDGS CORP	COM	40425J101	6	635	SH	DEFINED	5
HNI CORP	COM	404251100	97	1650	SH	DEFINED	21
HNI CORP	COM	404251100	12	200	SH	DEFINED	19
HNI CORP	COM	404251100	4	60	SH	DEFINED	18
HOLLY CORP	COM PAR \$0.01	435758305	52666	710554	SH	DEFINED	3
HOLLY CORP	COM PAR \$0.01	435758305	11	145	SH	DEFINED	19
HOLLY CORP	COM PAR \$0.01	435758305	2	32	SH	DEFINED	2
HOLOGIC INC	COM	436440101	3111	56200	SH	DEFINED	20
HOME DEPOT INC	COM	437076102	885331	20929815	SH	DEFINED	8
HOME DEPOT INC	COM	437076102	13067	308917	SH	DEFINED	22
HOME DEPOT INC	COM	437076102	15270	360997	SH	DEFINED	21
HOME DEPOT INC	COM	437076102	59	1400	SH	DEFINED	4
HOME DEPOT INC	COM	437076102	4593	108570	SH	DEFINED	7
HOME DEPOT INC	COM	437076102	33963	803578	SH	DEFINED	17
HOME DEPOT INC	COM	437076102	4576	108191	SH	DEFINED	5
HOME DEPOT INC	COM	437076102	16755	396090	SH	DEFINED	2
HOME DEPOT INC	COM	437076102	3656	86429	SH	DEFINED	9
HOME DEPOT INC	COM	437076102	24697	583849	SH	DEFINED	19
HOME DEPOT INC	COM	437076102	976949	23095721	SH	DEFINED	18
HOME DEPOT INC	COM	437076102	1680	39708	SH	DEFINED	11
HOME DEPOT INC	COM	437076102	442139	10452457	SH	DEFINED	20
HOME DEPOT INC	COM	437076102	153893	3638121	SH	DEFINED	10
HOME DEPOT INC	COM	437076102	9354	221145	SH	DEFINED	23
HOME DEPOT INC	COM	437076102	13144	310740	SH	DEFINED	6
HOME DEPOT INC	COM	437076102	1749	41345	SH	DEFINED	1
HOME DEPOT INC	COM	437076102	32060	757927	SH	DEFINED	3
HOME PROPERTIES INC	COM	437306103	67	1320	SH	DEFINED	19
HOME PROPERTIES INC	COM	437306103	434	8500	SH	DEFINED	18
HOMESTORE INC	COM	437852106	0	2	SH	DEFINED	21
HOMESTORE INC	COM	437852106	10	1504	SH	DEFINED	6
HONDA MOTOR LTD	AMERN SHS	438128308	46	1500	SH	DEFINED	4
HONDA MOTOR LTD	AMERN SHS	438128308	2452	79200	SH	DEFINED	6
HONDA MOTOR LTD	AMERN SHS	438128308	23634	763356	SH	DEFINED	18

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

HONDA MOTOR LTD	AMERN SHS	438128308	1	20	SH	DEFINED	7
HONDA MOTOR LTD	AMERN SHS	438128308	126	4059	SH	DEFINED	2
HONDA MOTOR LTD	AMERN SHS	438128308	1307	42230	SH	DEFINED	20
HONEYWELL INTL INC	COM	438516106	13127	306916	SH	DEFINED	3
HONEYWELL INTL INC	COM	438516106	1654	38665	SH	DEFINED	17
HONEYWELL INTL INC	COM	438516106	10632	248594	SH	DEFINED	19
HONEYWELL INTL INC	COM	438516106	53730	1259408	SH	DEFINED	6
HONEYWELL INTL INC	COM	438516106	257165	6012745	SH	DEFINED	20
HONEYWELL INTL INC	COM	438516106	7314	170997	SH	DEFINED	5
HONEYWELL INTL INC	COM	438516106	308986	7224371	SH	DEFINED	18
HONEYWELL INTL INC	COM	438516106	13401	313326	SH	DEFINED	4
HONEYWELL INTL INC	COM	438516106	10199	238458	SH	DEFINED	2
HONEYWELL INTL INC	COM	438516106	1122	26227	SH	DEFINED	9
HONEYWELL INTL INC	COM	438516106	660	15430	SH	DEFINED	11
HONEYWELL INTL INC	COM	438516106	6847	160100	SH	DEFINED	7
HONEYWELL INTL INC	COM	438516106	11787	275592	SH	DEFINED	21
HOOKER FURNITURE CORP	COM	439038100	5	275	SH	DEFINED	5
HOOKER FURNITURE CORP	COM	439038100	19	1000	SH	DEFINED	6
HORACE MANN EDUCATORS CORP N	COM	440327104	761	40499	SH	DEFINED	19
HORACE MANN EDUCATORS CORP N	COM	440327104	17916	952960	SH	DEFINED	6
HORACE MANN EDUCATORS CORP N	COM	440327104	13142	699040	SH	DEFINED	3
HORACE MANN EDUCATORS CORP N	COM	440327104	231	12300	SH	DEFINED	21
HORACE MANN EDUCATORS CORP N	COM	440327104	329	17500	SH	DEFINED	18
HORMEL FOODS CORP	COM	440452100	3842	113680	SH	DEFINED	18
HORMEL FOODS CORP	COM	440452100	1619	47908	SH	DEFINED	19
HORMEL FOODS CORP	COM	440452100	23587	697844	SH	DEFINED	20
HORMEL FOODS CORP	COM	440452100	2901	85843	SH	DEFINED	3
HORMEL FOODS CORP	COM	440452100	367	10860	SH	DEFINED	21
HOSPIRA INC	COM	441060100	48	1209	SH	DEFINED	2
HOSPIRA INC	COM	441060100	1248	31623	SH	DEFINED	17
HOSPIRA INC	COM	441060100	1175	29782	SH	DEFINED	19
HOSPIRA INC	COM	441060100	53	1332	SH	DEFINED	11
HOSPIRA INC	COM	441060100	56	1420	SH	DEFINED	5
HOSPIRA INC	COM	441060100	254	6442	SH	DEFINED	20
HOSPIRA INC	COM	441060100	358	9069	SH	DEFINED	18
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	3699	84700	SH	DEFINED	19
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	86	1960	SH	DEFINED	5
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	693	15875	SH	DEFINED	9
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	46	1060	SH	DEFINED	11
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	514	11770	SH	DEFINED	3
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	11	262	SH	DEFINED	18
HOST MARRIOTT CORP NEW	COM	44107P104	2	100	SH	DEFINED	2
HOST MARRIOTT CORP NEW	COM	44107P104	3674	171700	SH	DEFINED	22
HOST MARRIOTT CORP NEW	COM	44107P104	4666	218047	SH	DEFINED	18
HOST MARRIOTT CORP NEW	COM	44107P104	2523	117902	SH	DEFINED	23
HOST MARRIOTT CORP NEW	COM	44107P104	177	8265	SH	DEFINED	19
HOST MARRIOTT CORP NEW	COM	44107P104	17	800	SH	DEFINED	5
HOST MARRIOTT CORP NEW	COM	44107P104	20086	938569	SH	DEFINED	20
HOST MARRIOTT CORP NEW	COM	44107P104	730	34093	SH	DEFINED	9
HOST MARRIOTT CORP NEW	COM	44107P104	6748	315314	SH	DEFINED	3
HOUSEVALUES INC	COM	44183Y102	169	20500	SH	DEFINED	3
HOUSTON EXPL CO	COM	442120101	51760	982154	SH	DEFINED	6
HOUSTON EXPL CO	COM	442120101	13	250	SH	DEFINED	11
HOVNANIAN ENTERPRISES INC	CL A	442487203	7765	176750	SH	DEFINED	3
HOVNANIAN ENTERPRISES INC	CL A	442487203	25500	580470	SH	DEFINED	8
HRPT PPTYS TR	COM SH BEN INT	40426W101	5	400	SH	DEFINED	11
HRPT PPTYS TR	COM SH BEN INT	40426W101	14	1200	SH	DEFINED	19
HRPT PPTYS TR	COM SH BEN INT	40426W101	22	1875	SH	DEFINED	9
HSBC HLDGS PLC	SPON ADR NEW	404280406	353	4211	SH	DEFINED	11
HSBC HLDGS PLC	SPON ADR NEW	404280406	24618	293845	SH	DEFINED	18
HSBC HLDGS PLC	SPON ADR NEW	404280406	234	2788	SH	DEFINED	2
HSBC HLDGS PLC	SPON ADR NEW	404280406	264	3150	SH	DEFINED	6

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

HSBC HLDGS PLC	SPON ADR NEW	404280406	111	1330	SH	DEFINED	9
HSBC HLDGS PLC	SPON ADR NEW	404280406	2	25	SH	DEFINED	7
HSBC HLDGS PLC	SPON ADR NEW	404280406	477	5688	SH	DEFINED	21
HSBC HLDGS PLC	SPON ADR NEW	404280406	44	525	SH	DEFINED	5
HSBC HLDGS PLC	SPON ADR NEW	404280406	1558	18601	SH	DEFINED	17
HSBC HLDGS PLC	SPON ADR NEW	404280406	1704	20344	SH	DEFINED	20
HUB GROUP INC	CL A	443320106	2530	55500	SH	DEFINED	3
HUB GROUP INC	CL A	443320106	23	500	SH	DEFINED	11
HUB GROUP INC	CL A	443320106	26	576	SH	DEFINED	19
HUBBELL INC	CL B	443510201	235	4592	SH	DEFINED	17
HUBBELL INC	CL B	443510201	320	6246	SH	DEFINED	11
HUBBELL INC	CL B	443510201	77	1496	SH	DEFINED	18
HUBBELL INC	CL B	443510201	480	9373	SH	DEFINED	5
HUBBELL INC	CL B	443510201	179	3500	SH	DEFINED	2
HUDSON CITY BANCORP	COM	443683107	16251	1222800	SH	DEFINED	20
HUDSON CITY BANCORP	COM	443683107	2129	160170	SH	DEFINED	18
HUDSON CITY BANCORP	COM	443683107	359	27000	SH	DEFINED	1
HUDSON HIGHLAND GROUP INC	COM	443792106	113	5948	SH	DEFINED	20
HUDSON HIGHLAND GROUP INC	COM	443792106	32	1700	SH	DEFINED	6
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	131	4200	SH	DEFINED	18
HUMAN GENOME SCIENCES INC	COM	444903108	32	2900	SH	DEFINED	2
HUMAN GENOME SCIENCES INC	COM	444903108	14	1300	SH	DEFINED	18
HUMANA INC	COM	444859102	5212	99000	SH	DEFINED	10
HUMANA INC	COM	444859102	82429	1565600	SH	DEFINED	8
HUMANA INC	COM	444859102	18	350	SH	DEFINED	9
HUMANA INC	COM	444859102	194	3680	SH	DEFINED	18
HUMANA INC	COM	444859102	4924	93529	SH	DEFINED	19
HUMANA INC	COM	444859102	7829	148700	SH	DEFINED	6
HUMANA INC	COM	444859102	1258	23900	SH	DEFINED	21
HUMANA INC	COM	444859102	400	7600	SH	DEFINED	20
HUMANA INC	COM	444859102	40421	767727	SH	DEFINED	3
HUNT J B TRANS SVCS INC	COM	445658107	2140	99350	SH	DEFINED	22
HUNT J B TRANS SVCS INC	COM	445658107	32	1500	SH	DEFINED	11
HUNT J B TRANS SVCS INC	COM	445658107	4846	224960	SH	DEFINED	3
HUNT J B TRANS SVCS INC	COM	445658107	3477	161400	SH	DEFINED	6
HUNTINGTON BANCSHARES INC	COM	446150104	5735	237661	SH	DEFINED	2
HUNTINGTON BANCSHARES INC	COM	446150104	43	1801	SH	DEFINED	18
HUNTINGTON BANCSHARES INC	COM	446150104	839	34785	SH	DEFINED	20
HUNTINGTON BANCSHARES INC	COM	446150104	17	685	SH	DEFINED	11
HUNTINGTON BANCSHARES INC	COM	446150104	544	22552	SH	DEFINED	6
HUNTINGTON BANCSHARES INC	COM	446150104	48	1995	SH	DEFINED	17
HUNTINGTON BANCSHARES INC	COM	446150104	1109	45947	SH	DEFINED	19
HUNTSMAN CORP	COM	447011107	10084	522500	SH	DEFINED	6
HUNTSMAN CORP	COM	447011107	2322	120300	SH	DEFINED	3
HUNTSMAN CORP	PFD MND CV 5%	447011206	645	15000	SH	DEFINED	7
HURCO COMPANIES INC	COM	447324104	2453	90100	SH	DEFINED	3
HUTCHINSON TECHNOLOGY INC	COM	448407106	19	640	SH	DEFINED	18
HUTCHINSON TECHNOLOGY INC	COM	448407106	9525	315710	SH	DEFINED	6
HYDROGENICS CORP	COM	448882100	3	1000	SH	DEFINED	17
HYPERCOM CORP	COM	44913M105	1961	210900	SH	DEFINED	3
HYPERION SOLUTIONS CORP	COM	44914M104	31232	958047	SH	DEFINED	3
HYPERION SOLUTIONS CORP	COM	44914M104	2002	61400	SH	DEFINED	20
HYPERION SOLUTIONS CORP	COM	44914M104	7	200	SH	DEFINED	11
HYPERION SOLUTIONS CORP	COM	44914M104	28	855	SH	DEFINED	17
HYPERION SOLUTIONS CORP	COM	44914M104	61	1872	SH	DEFINED	18
HYPERION SOLUTIONS CORP	COM	44914M104	898	27550	SH	DEFINED	21
HYPERION TOTAL RETURN & INCO	COM	449145101	7	800	SH	DEFINED	18
I-FLOW CORP	COM NEW	449520303	20	1500	SH	DEFINED	9
I2 TECHNOLOGIES INC	COM NEW	465754208	157	9100	SH	DEFINED	3
IAC INTERACTIVECORP	COM NEW	44919P300	42279	1434660	SH	DEFINED	21
IAC INTERACTIVECORP	COM NEW	44919P300	294	9979	SH	DEFINED	17
IAC INTERACTIVECORP	COM NEW	44919P300	977	33137	SH	DEFINED	11

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

IAC INTERACTIVECORP	COM NEW	44919P300	206290	7000000	SH	DEFINED	13
IAC INTERACTIVECORP	COM NEW	44919P300	5157	175000	SH	DEFINED	7
IAC INTERACTIVECORP	COM NEW	44919P300	3	100	SH	DEFINED	1
IAC INTERACTIVECORP	COM NEW	44919P300	330526	11215669	SH	DEFINED	18
IAC INTERACTIVECORP	COM NEW	44919P300	209	7107	SH	DEFINED	19
IAC INTERACTIVECORP	COM NEW	44919P300	191921	6512425	SH	DEFINED	10
IAC INTERACTIVECORP	COM NEW	44919P300	560	19000	SH	DEFINED	3
IAC INTERACTIVECORP	COM NEW	44919P300	803	27255	SH	DEFINED	6
IAC INTERACTIVECORP	COM NEW	44919P300	199556	6771486	SH	DEFINED	20
IAC INTERACTIVECORP	COM NEW	44919P300	1379086	46796267	SH	DEFINED	8
IAC INTERACTIVECORP	COM NEW	44919P300	6	187	SH	DEFINED	2
IAMGOLD CORP	COM	450913108	8544	991800	SH	DEFINED	7
IBERIABANK CORP	COM	450828108	4002	70752	SH	DEFINED	6
IBERIABANK CORP	COM	450828108	1304	23050	SH	DEFINED	18
IBERIABANK CORP	COM	450828108	2705	47809	SH	DEFINED	20
IBERIABANK CORP	COM	450828108	1857	32825	SH	DEFINED	1
IBIS TECHNOLOGY CORP	COM	450909106	11	3000	SH	DEFINED	5
ICICI BK LTD	ADR	45104G104	1	30	SH	DEFINED	18
ICICI BK LTD	ADR	45104G104	14	500	SH	DEFINED	11
ICICI BK LTD	ADR	45104G104	19	700	SH	DEFINED	17
ICICI BK LTD	ADR	45104G104	2768	100000	SH	DEFINED	3
ICO INC NEW	COM	449293109	9	1715	SH	DEFINED	5
ICOS CORP	COM	449295104	1	37	SH	DEFINED	18
ICOS CORP	COM	449295104	8510	385960	SH	DEFINED	3
ICOS CORP	COM	449295104	22	980	SH	DEFINED	19
ICU MED INC	COM	44930G107	3055	84420	SH	DEFINED	3
IDACORP INC	COM	451107106	9	267	SH	DEFINED	9
IDACORP INC	COM	451107106	10	296	SH	DEFINED	18
IDACORP INC	COM	451107106	2994	92065	SH	DEFINED	6
IDACORP INC	COM	451107106	10	300	SH	DEFINED	19
IDENIX PHARMACEUTICALS INC	COM	45166R204	6	463	SH	DEFINED	19
IDEX CORP	COM	45167R104	63	1200	SH	DEFINED	2
IDEX CORP	COM	45167R104	8743	167580	SH	DEFINED	18
IDEX CORP	COM	45167R104	10250	196470	SH	DEFINED	1
IDEX CORP	COM	45167R104	3281	62900	SH	DEFINED	17
IDEX CORP	COM	45167R104	10126	194100	SH	DEFINED	21
IDEX CORP	COM	45167R104	14	275	SH	DEFINED	11
IDEX CORP	COM	45167R104	12878	246854	SH	DEFINED	20
IDEXX LABS INC	COM	45168D104	31323	362700	SH	DEFINED	20
IDEXX LABS INC	COM	45168D104	596	6900	SH	DEFINED	11
IDEXX LABS INC	COM	45168D104	3567	41300	SH	DEFINED	18
IDEXX LABS INC	COM	45168D104	104	1200	SH	DEFINED	5
IHOP CORP	COM	449623107	17	349	SH	DEFINED	19
IHOP CORP	COM	449623107	96	2000	SH	DEFINED	9
IHS INC	CL A	451734107	397	14500	SH	DEFINED	18
IHS INC	CL A	451734107	4915	179700	SH	DEFINED	21
IHS INC	CL A	451734107	3482	127300	SH	DEFINED	20
IKON OFFICE SOLUTIONS INC	COM	451713101	1162	81550	SH	DEFINED	19
IKON OFFICE SOLUTIONS INC	COM	451713101	33860	2376120	SH	DEFINED	6
IKON OFFICE SOLUTIONS INC	COM	451713101	4346	304955	SH	DEFINED	18
IKON OFFICE SOLUTIONS INC	COM	451713101	6924	485916	SH	DEFINED	20
IKON OFFICE SOLUTIONS INC	COM	451713101	2445	171600	SH	DEFINED	3
ILLINOIS TOOL WKS INC	COM	452308109	1464	15200	SH	DEFINED	6
ILLINOIS TOOL WKS INC	COM	452308109	29	300	SH	DEFINED	4
ILLINOIS TOOL WKS INC	COM	452308109	12	125	SH	DEFINED	9
ILLINOIS TOOL WKS INC	COM	452308109	3654	37945	SH	DEFINED	19
ILLINOIS TOOL WKS INC	COM	452308109	2411	25031	SH	DEFINED	18
ILLINOIS TOOL WKS INC	COM	452308109	13958	144932	SH	DEFINED	2
ILLINOIS TOOL WKS INC	COM	452308109	63	650	SH	DEFINED	5
ILLINOIS TOOL WKS INC	COM	452308109	14184	147277	SH	DEFINED	20
ILLINOIS TOOL WKS INC	COM	452308109	308	3200	SH	DEFINED	1
ILLINOIS TOOL WKS INC	COM	452308109	386	4008	SH	DEFINED	11

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

ILLINOIS TOOL WKS INC	COM		452308109	3242	33659	SH	DEFINED	17
ILLINOIS TOOL WKS INC	COM		452308109	698	7246	SH	DEFINED	3
IMATION CORP	COM		45245A107	2100	48948	SH	DEFINED	19
IMATION CORP	COM		45245A107	6	130	SH	DEFINED	18
IMATION CORP	COM		45245A107	13	300	SH	DEFINED	5
IMATION CORP	COM		45245A107	390	9100	SH	DEFINED	11
IMATION CORP	COM		45245A107	6384	148768	SH	DEFINED	3
IMCLONE SYS INC	COM		45245W109	125886	3700360	SH	DEFINED	18
IMCLONE SYS INC	COM		45245W109	213143	6265215	SH	DEFINED	20
IMCLONE SYS INC	COM		45245W109	1815	53337	SH	DEFINED	21
IMCLONE SYS INC	COM		45245W109	66024	1940750	SH	DEFINED	8
IMMERSION CORP	COM		452521107	243	28000	SH	DEFINED	18
IMMUNICON CORP DEL	COM		45260A107	36	9000	SH	DEFINED	11
IMPERIAL OIL LTD	COM NEW		453038408	33	305	SH	DEFINED	18
IMPERIAL OIL LTD	COM NEW		453038408	17737	164560	SH	DEFINED	7
IMPERIAL OIL LTD	COM NEW		453038408	569	5290	SH	DEFINED	11
IMPERIAL OIL LTD	COM NEW		453038408	8717	81055	SH	DEFINED	17
IMPERIAL SUGAR CO NEW	COM NEW		453096208	286	9400	SH	DEFINED	21
IMPERIAL TOBACCO GROUP PLC	SPONSORED ADR		453142101	60	1000	SH	DEFINED	17
IMPERIAL TOBACCO GROUP PLC	SPONSORED ADR		453142101	3	43	SH	DEFINED	5
IMS HEALTH INC	COM		449934108	92	3582	SH	DEFINED	2
IMS HEALTH INC	COM		449934108	300	11625	SH	DEFINED	11
IMS HEALTH INC	COM		449934108	22	850	SH	DEFINED	5
IMS HEALTH INC	COM		449934108	950	36867	SH	DEFINED	19
IMS HEALTH INC	COM		449934108	5850	226999	SH	DEFINED	17
INCO LTD	COM		453258402	14	275	SH	DEFINED	2
INCO LTD	COM		453258402	8847	177275	SH	DEFINED	7
INCO LTD	COM		453258402	675	13520	SH	DEFINED	5
INCO LTD	COM		453258402	0	400	SH	DEFINED	18
INCO LTD	COM		453258402	665	14170	SH	DEFINED	17
INCO LTD	COM		453258402	5	100	SH	DEFINED	9
INCYTE CORP	NOTE	3.500% 2/1	45337CAE2	12609	15400000	PRN	DEFINED	20
INDEPENDENCE CMNTY BK CORP	COM		453414104	1753	42050	SH	DEFINED	6
INDEPENDENCE CMNTY BK CORP	COM		453414104	228	5465	SH	DEFINED	18
INDEPENDENT BANK CORP MASS	COM		453836108	87	2700	SH	DEFINED	5
INDEPENDENT BANK CORP MASS	COM		453836108	13	400	SH	DEFINED	18
INDEPENDENT BANK CORP MASS	COM		453836108	13	400	SH	DEFINED	11
INDEPENDENT BANK CORP MICH	COM		453838104	12	410	SH	DEFINED	19
INDEVUS PHARMACEUTICALS INC	COM		454072109	2426	391235	SH	DEFINED	3
INDIA FD INC	COM		454089103	5	100	SH	DEFINED	18
INDUSTRIAL SVCS AMER INC FLA	COM		456314103	126	24150	SH	DEFINED	6
INDYMAC BANCORP INC	COM		456607100	16	400	SH	DEFINED	19
INDYMAC BANCORP INC	COM		456607100	47717	1165820	SH	DEFINED	6
INERGY L P	UNIT LTD PTNR		456615103	0	10	SH	DEFINED	7
INFINITY PPTY & CAS CORP	COM		45665Q103	716	17162	SH	DEFINED	19
INFINITY PPTY & CAS CORP	COM		45665Q103	35755	856596	SH	DEFINED	6
INFORMATICA CORP	COM		45666Q102	38	2465	SH	DEFINED	18
INFORMATICA CORP	COM		45666Q102	49	3170	SH	DEFINED	5
INFORMATICA CORP	COM		45666Q102	1073	69000	SH	DEFINED	19
INFORMATICA CORP	COM		45666Q102	2928	188300	SH	DEFINED	20
INFORMATICA CORP	COM		45666Q102	25297	1626790	SH	DEFINED	3
INFOSPACE INC	COM NEW		45678T201	16404	586910	SH	DEFINED	6
INFOSPACE INC	COM NEW		45678T201	152	5448	SH	DEFINED	20
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR		456788108	194	2492	SH	DEFINED	3
INFOUSA INC NEW	COM		456818301	3153	242948	SH	DEFINED	3
INFOUSA INC NEW	COM		456818301	16602	1279021	SH	DEFINED	6
ING CLARION GLB RE EST INCM	COM		44982G104	27	1475	SH	DEFINED	18
ING CLARION REAL EST INCOME	COM SHS		449788108	0	4	SH	DEFINED	18
ING GLOBAL EQTY DIV & PREM O	COM		45684E107	39	2000	SH	DEFINED	18
ING GROEP N V	SPONSORED ADR		456837103	42	1063	SH	DEFINED	9
ING GROEP N V	SPONSORED ADR		456837103	80	2031	SH	DEFINED	17
ING GROEP N V	SPONSORED ADR		456837103	31478	798946	SH	DEFINED	18

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

ING GROEP N V	SPONSORED ADR	456837103	455	11550	SH	DEFINED	2
ING GROEP N V	SPONSORED ADR	456837103	4649	127030	SH	DEFINED	6
ING GROEP N V	SPONSORED ADR	456837103	1240	31470	SH	DEFINED	20
ING GROEP N V	SPONSORED ADR	456837103	444	11267	SH	DEFINED	21
ING GROEP N V	SPONSORED ADR	456837103	1	25	SH	DEFINED	7
ING PRIME RATE TR	SH BEN INT	44977W106	11	1526	SH	DEFINED	18
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	424	10136	SH	DEFINED	5
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	265	6350	SH	DEFINED	11
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	28	669	SH	DEFINED	20
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	50	1200	SH	DEFINED	4
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	1273	30473	SH	DEFINED	3
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	5698	136337	SH	DEFINED	19
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	2021	48364	SH	DEFINED	18
INGLES MKTS INC	CL A	457030104	2549	143022	SH	DEFINED	6
INGLES MKTS INC	CL A	457030104	9	509	SH	DEFINED	17
INGLES MKTS INC	CL A	457030104	9	500	SH	DEFINED	18
INGRAM MICRO INC	CL A	457153104	19130	956500	SH	DEFINED	20
INGRAM MICRO INC	CL A	457153104	2	125	SH	DEFINED	5
INGRAM MICRO INC	CL A	457153104	3	159	SH	DEFINED	3
INGRAM MICRO INC	CL A	457153104	14	700	SH	DEFINED	19
INGRAM MICRO INC	CL A	457153104	28560	1428000	SH	DEFINED	6
INGRAM MICRO INC	CL A	457153104	2350	117509	SH	DEFINED	18
INHALE THERAPEUTIC SYS INC	NOTE 3.500%10/1	457191AH7	12000	12000000	PRN	DEFINED	20
INLAND REAL ESTATE CORP	COM NEW	457461200	26	1600	SH	DEFINED	3
INNKEEPERS USA TR	COM	4576J0104	18	1088	SH	DEFINED	19
INNKEEPERS USA TR	COM	4576J0104	564	33292	SH	DEFINED	9
INNKEEPERS USA TR	COM	4576J0104	866	51070	SH	DEFINED	3
INNKEEPERS USA TR	COM	4576J0104	34	2000	SH	DEFINED	2
INNOVATIVE SOLUTIONS & SUPPO	COM	45769N105	476	36624	SH	DEFINED	6
INNOVATIVE SOLUTIONS & SUPPO	COM	45769N105	10	764	SH	DEFINED	19
INSIGHT ENTERPRISES INC	COM	45765U103	432	19637	SH	DEFINED	19
INSIGHT ENTERPRISES INC	COM	45765U103	940	42700	SH	DEFINED	3
INSPIRE PHARMACEUTICALS INC	COM	457733103	1	201	SH	DEFINED	17
INTEGRA BK CORP	COM	45814P105	1883	82359	SH	DEFINED	6
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	326	7949	SH	DEFINED	21
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	1	34	SH	DEFINED	18
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	9262	226020	SH	DEFINED	3
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	5071	341250	SH	DEFINED	3
INTEGRATED SILICON SOLUTION	COM	45812P107	3	460	SH	DEFINED	2
INTEL CORP	COM	458140100	33286	1720189	SH	DEFINED	2
INTEL CORP	COM	458140100	2806	144192	SH	DEFINED	23
INTEL CORP	COM	458140100	36968	1899680	SH	DEFINED	6
INTEL CORP	COM	458140100	4576	236502	SH	DEFINED	9
INTEL CORP	COM	458140100	23145	1189371	SH	DEFINED	3
INTEL CORP	COM	458140100	17873	918441	SH	DEFINED	1
INTEL CORP	COM	458140100	56653	2928550	SH	DEFINED	17
INTEL CORP	COM	458140100	2260	116153	SH	DEFINED	5
INTEL CORP	COM	458140100	780744	40120457	SH	DEFINED	18
INTEL CORP	COM	458140100	7483	384547	SH	DEFINED	21
INTEL CORP	COM	458140100	290724	14939554	SH	DEFINED	20
INTEL CORP	COM	458140100	4256	218710	SH	DEFINED	7
INTEL CORP	COM	458140100	2156	111400	SH	DEFINED	10
INTEL CORP	COM	458140100	70707	3654100	SH	DEFINED	8
INTEL CORP	COM	458140100	1252	64313	SH	DEFINED	11
INTEL CORP	COM	458140100	11545	593290	SH	DEFINED	4
INTEL CORP	COM	458140100	26521	1362825	SH	DEFINED	19
INTEL CORP	COM	458140100	1282	65859	SH	DEFINED	22
INTER TEL INC	COM	458372109	20099	937459	SH	DEFINED	6
INTERDIGITAL COMMUNICATIONS	COM	45866A105	12	500	SH	DEFINED	9
INTERDIGITAL COMMUNICATIONS	COM	45866A105	5853	238700	SH	DEFINED	3
INTERFACE INC	CL A	458665106	5731	414970	SH	DEFINED	3
INTERGRAPH CORP	COM	458683109	3510	84260	SH	DEFINED	18

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

INTERGRAPH CORP	COM		458683109	19680	472400	SH	DEFINED	20
INTERGRAPH CORP	COM		458683109	36	856	SH	DEFINED	19
INTERGRAPH CORP	COM		458683109	7915	189986	SH	DEFINED	21
INTERLINE BRANDS INC	COM		458743101	275	10900	SH	DEFINED	19
INTERLINE BRANDS INC	COM		458743101	588	23300	SH	DEFINED	3
INTERMEC INC	COM		458786100	2169	71100	SH	DEFINED	20
INTERMEDIATE MUNI FD INC	COM		45880P104	1	121	SH	DEFINED	18
INTERMUNE INC	NOTE	0.250% 3/0	45884XAC7	3825	3825000	PRN	DEFINED	21
INTERMUNE INC	NOTE	0.250% 3/0	45884XAC7	2400	2400000	PRN	DEFINED	20
INTERMUNE INC	COM		45884X103	5461	294530	SH	DEFINED	20
INTERMUNE INC	COM		45884X103	8499	458420	SH	DEFINED	21
INTERMUNE INC	COM		45884X103	707	38130	SH	DEFINED	18
INTERNATIONAL ASSETS HLDG CO	COM		459028106	4	400	SH	DEFINED	18
INTERNATIONAL BANCSHARES COR	COM		459044103	11635	404974	SH	DEFINED	6
INTERNATIONAL BUSINESS MACHS	COM		459200101	222881	2702568	SH	DEFINED	18
INTERNATIONAL BUSINESS MACHS	COM		459200101	250117	3032824	SH	DEFINED	20
INTERNATIONAL BUSINESS MACHS	COM		459200101	2377	28817	SH	DEFINED	11
INTERNATIONAL BUSINESS MACHS	COM		459200101	53770	651995	SH	DEFINED	3
INTERNATIONAL BUSINESS MACHS	COM		459200101	22717	275459	SH	DEFINED	2
INTERNATIONAL BUSINESS MACHS	COM		459200101	139119	1689444	SH	DEFINED	6
INTERNATIONAL BUSINESS MACHS	COM		459200101	4712	57133	SH	DEFINED	1
INTERNATIONAL BUSINESS MACHS	COM		459200101	522219	6332230	SH	DEFINED	8
INTERNATIONAL BUSINESS MACHS	COM		459200101	76479	927351	SH	DEFINED	10
INTERNATIONAL BUSINESS MACHS	COM		459200101	5460	66200	SH	DEFINED	7
INTERNATIONAL BUSINESS MACHS	COM		459200101	1783	21617	SH	DEFINED	5
INTERNATIONAL BUSINESS MACHS	COM		459200101	2200	26675	SH	DEFINED	9
INTERNATIONAL BUSINESS MACHS	COM		459200101	6322	76659	SH	DEFINED	22
INTERNATIONAL BUSINESS MACHS	COM		459200101	504	6115	SH	DEFINED	4
INTERNATIONAL BUSINESS MACHS	COM		459200101	8531	103444	SH	DEFINED	23
INTERNATIONAL BUSINESS MACHS	COM		459200101	55990	679163	SH	DEFINED	17
INTERNATIONAL BUSINESS MACHS	COM		459200101	98241	1191228	SH	DEFINED	21
INTERNATIONAL BUSINESS MACHS	COM		459200101	36111	437863	SH	DEFINED	19
INTERNATIONAL DISPLAYWORKS I	COM		459412102	3644	556400	SH	DEFINED	20
INTERNATIONAL DISPLAYWORKS I	COM		459412102	212	32300	SH	DEFINED	21
INTERNATIONAL DISPLAYWORKS I	COM		459412102	985	150400	SH	DEFINED	18
INTERNATIONAL FLAVORS&FRAGRA	COM		459506101	28588	832977	SH	DEFINED	20
INTERNATIONAL FLAVORS&FRAGRA	COM		459506101	189	5500	SH	DEFINED	5
INTERNATIONAL FLAVORS&FRAGRA	COM		459506101	38	1100	SH	DEFINED	17
INTERNATIONAL FLAVORS&FRAGRA	COM		459506101	10	300	SH	DEFINED	2
INTERNATIONAL FLAVORS&FRAGRA	COM		459506101	501	14607	SH	DEFINED	19
INTERNATIONAL FLAVORS&FRAGRA	COM		459506101	25139	732500	SH	DEFINED	18
INTERNATIONAL GAME TECHNOLOG	COM		459902102	2918	82850	SH	DEFINED	17
INTERNATIONAL GAME TECHNOLOG	COM		459902102	2197	62391	SH	DEFINED	19
INTERNATIONAL GAME TECHNOLOG	COM		459902102	1518	43108	SH	DEFINED	11
INTERNATIONAL GAME TECHNOLOG	COM		459902102	844	23950	SH	DEFINED	3
INTERNATIONAL GAME TECHNOLOG	COM		459902102	1115	31644	SH	DEFINED	5
INTERNATIONAL GAME TECHNOLOG	COM		459902102	123897	3517800	SH	DEFINED	8
INTERNATIONAL GAME TECHNOLOG	COM		459902102	1607	45641	SH	DEFINED	18
INTERNATIONAL GAME TECHNOLOG	COM		459902102	70	2000	SH	DEFINED	1
INTERNATIONAL GAME TECHNOLOG	COM		459902102	2097	59550	SH	DEFINED	22
INTERNATIONAL GAME TECHNOLOG	COM		459902102	10862	308400	SH	DEFINED	20
INTERNATIONAL GAME TECHNOLOG	COM		459902102	6245	177300	SH	DEFINED	10
INTERNATIONAL PWR PLC	SPONSORED ADR		46018M104	4	89	SH	DEFINED	18
INTERNATIONAL PWR PLC	SPONSORED ADR		46018M104	34797	726405	SH	DEFINED	6
INTERNATIONAL PWR PLC	SPONSORED ADR		46018M104	1586	32390	SH	DEFINED	17
INTERNATIONAL RECTIFIER CORP	COM		460254105	28	670	SH	DEFINED	6
INTERNATIONAL SHIPHOLDING CO	COM NEW		460321201	37	2400	SH	DEFINED	18
INTERNATIONAL SPEEDWAY CORP	CL A		460335201	10	200	SH	DEFINED	2
INTERNATIONAL SPEEDWAY CORP	CL A		460335201	20	400	SH	DEFINED	19
INTERNATIONAL SPEEDWAY CORP	CL A		460335201	65209	1281125	SH	DEFINED	8
INTERNATIONAL SPEEDWAY CORP	CL A		460335201	50	984	SH	DEFINED	11
INTERNET CAP GROUP INC	COM NEW		46059C205	1	90	SH	DEFINED	17

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

INTERNET HOLDRS TR	DEPOSIT RCPT	46059W102	6	100	SH	DEFINED	2
INTERNET SEC SYS INC	COM	46060X107	14553	606870	SH	DEFINED	3
INTERNET SEC SYS INC	COM	46060X107	5	200	SH	DEFINED	2
INTERNET SEC SYS INC	COM	46060X107	137	5700	SH	DEFINED	5
INTEROIL CORP	COM	460951106	0	34	SH	DEFINED	11
INTERPOOL INC	COM	46062R108	3388	167700	SH	DEFINED	6
INTERPUBLIC GROUP COS INC	COM	460690100	1899	198684	SH	DEFINED	19
INTERPUBLIC GROUP COS INC	COM	460690100	0	16	SH	DEFINED	2
INTERPUBLIC GROUP COS INC	COM	460690100	98946	10349956	SH	DEFINED	20
INTERPUBLIC GROUP COS INC	COM	460690100	6378	667199	SH	DEFINED	21
INTERPUBLIC GROUP COS INC	COM	460690100	243	25406	SH	DEFINED	6
INTERPUBLIC GROUP COS INC	COM	460690100	162968	17046856	SH	DEFINED	18
INTERPUBLIC GROUP COS INC	COM	460690100	287	30000	SH	DEFINED	4
INTERPUBLIC GROUP COS INC	COM	460690100	304	31823	SH	DEFINED	5
INTERPUBLIC GROUP COS INC	COM	460690100	2	195	SH	DEFINED	9
INTERPUBLIC GROUP COS INC	COM	460690100	73	7632	SH	DEFINED	17
INTERSECTIONS INC	COM	460981301	2641	233477	SH	DEFINED	6
INTERSIL CORP	CL A	46069S109	32	1100	SH	DEFINED	19
INTERSIL CORP	CL A	46069S109	6	211	SH	DEFINED	18
INTERSIL CORP	CL A	46069S109	281	9700	SH	DEFINED	20
INTERSIL CORP	CL A	46069S109	253	8740	SH	DEFINED	6
INTERSIL CORP	CL A	46069S109	1134	39200	SH	DEFINED	3
INTERSTATE HOTELS & RESRTS I	COM	46088S106	24	4500	SH	DEFINED	6
INTERTAPE POLYMER GROUP INC	COM	460919103	13	1500	SH	DEFINED	11
INTERTAPE POLYMER GROUP INC	COM	460919103	16	1850	SH	DEFINED	7
INTERVEST BANCSHARES CORP	CL A	460927106	251	6950	SH	DEFINED	3
INTERVIDEO INC	COM	46114Y101	2238	206090	SH	DEFINED	6
INTERVIDEO INC	COM	46114Y101	2898	266852	SH	DEFINED	3
INTERVOICE INC NEW	COM	461142101	5	604	SH	DEFINED	19
INTERVOICE INC NEW	COM	461142101	3442	399738	SH	DEFINED	6
INTERWOVEN INC	COM NEW	46114T508	1767	196570	SH	DEFINED	3
INTEVAC INC	COM	461148108	5213	181150	SH	DEFINED	3
INTEVAC INC	COM	461148108	37	1274	SH	DEFINED	19
INTL PAPER CO	COM	460146103	3154	91248	SH	DEFINED	19
INTL PAPER CO	COM	460146103	5574	161244	SH	DEFINED	18
INTL PAPER CO	COM	460146103	14	400	SH	DEFINED	9
INTL PAPER CO	COM	460146103	21	616	SH	DEFINED	1
INTL PAPER CO	COM	460146103	62	1800	SH	DEFINED	5
INTL PAPER CO	COM	460146103	2534	73306	SH	DEFINED	20
INTL PAPER CO	COM	460146103	318	9200	SH	DEFINED	6
INTL PAPER CO	COM	460146103	814	23548	SH	DEFINED	2
INTL PAPER CO	COM	460146103	29	847	SH	DEFINED	17
INTRADO INC	COM	46117A100	42	1600	SH	DEFINED	11
INTRAWEST CORPORATION	COM NEW	460915200	2038	59600	SH	DEFINED	3
INTUIT	COM	461202103	279305	5251090	SH	DEFINED	8
INTUIT	COM	461202103	1218	22890	SH	DEFINED	3
INTUIT	COM	461202103	1737	32656	SH	DEFINED	19
INTUIT	COM	461202103	285	5350	SH	DEFINED	11
INTUIT	COM	461202103	8	150	SH	DEFINED	1
INTUIT	COM	461202103	1	20	SH	DEFINED	7
INTUIT	COM	461202103	221	4150	SH	DEFINED	17
INTUIT	COM	461202103	442	8306	SH	DEFINED	18
INTUIT	COM	461202103	43830	824028	SH	DEFINED	10
INTUIT	COM	461202103	21	400	SH	DEFINED	5
INTUIT	COM	461202103	170	3200	SH	DEFINED	20
INTUITIVE SURGICAL INC	COM NEW	46120E602	250	2120	SH	DEFINED	5
INTUITIVE SURGICAL INC	COM NEW	46120E602	48	411	SH	DEFINED	19
INTUITIVE SURGICAL INC	COM NEW	46120E602	59	500	SH	DEFINED	2
INTUITIVE SURGICAL INC	COM NEW	46120E602	4827	40910	SH	DEFINED	3
INVACARE CORP	COM	461203101	248	8000	SH	DEFINED	2
INVERNESS MED INNOVATIONS IN	COM	46126P106	6	222	SH	DEFINED	17
INVESTMENT GRADE MUN INCOME	COM	461368102	18	1359	SH	DEFINED	18

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

INVESTMENT TECHNOLOGY GRP NE	COM		46145F105	60	1200	SH	DEFINED	17
INVESTMENT TECHNOLOGY GRP NE	COM		46145F105	17	350	SH	DEFINED	11
INVESTMENT TECHNOLOGY GRP NE	COM		46145F105	925	18567	SH	DEFINED	19
INVESTMENT TECHNOLOGY GRP NE	COM		46145F105	3317	66600	SH	DEFINED	20
INVESTMENT TECHNOLOGY GRP NE	COM		46145F105	9611	193000	SH	DEFINED	6
INVESTMENT TECHNOLOGY GRP NE	COM		46145F105	153	3070	SH	DEFINED	18
INVESTMENT TECHNOLOGY GRP NE	COM		46145F105	39988	802970	SH	DEFINED	3
INVESTORS FINL SERVICES CORP	COM		461915100	4457	95100	SH	DEFINED	20
INVESTORS FINL SERVICES CORP	COM		461915100	2507	53495	SH	DEFINED	18
INVESTORS FINL SERVICES CORP	COM		461915100	177242	3781575	SH	DEFINED	8
INVESTORS REAL ESTATE TR	SH BEN INT		461730103	6	606	SH	DEFINED	19
INVITROGEN CORP	COM		46185R100	44594	635872	SH	DEFINED	3
INVITROGEN CORP	NOTE	1.500% 2/1	46185RAK6	1485	1700000	PRN	DEFINED	20
INVITROGEN CORP	COM		46185R100	2133	30415	SH	DEFINED	18
INVITROGEN CORP	COM		46185R100	36397	519000	SH	DEFINED	21
INVITROGEN CORP	COM		46185R100	3562	50790	SH	DEFINED	19
INVITROGEN CORP	COM		46185R100	2602	37100	SH	DEFINED	22
INVITROGEN CORP	COM		46185R100	8556	122000	SH	DEFINED	20
INVITROGEN CORP	NOTE	1.500% 2/1	46185RAK6	12800	14650000	PRN	DEFINED	21
IOWA TELECOMM SERVICES INC	COM		462594201	3814	199900	SH	DEFINED	6
IOWA TELECOMM SERVICES INC	COM		462594201	11	600	SH	DEFINED	2
IOWA TELECOMM SERVICES INC	COM		462594201	29	1500	SH	DEFINED	11
IPARTY CORP	COM		46261R107	0	1000	SH	DEFINED	5
IPAYMENT INC	COM		46262E105	26	600	SH	DEFINED	3
IPC HLDGS LTD	ORD		G4933P101	14	500	SH	DEFINED	11
IPSCO INC	COM		462622101	18024	173159	SH	DEFINED	3
IPSCO INC	COM		462622101	10	100	SH	DEFINED	7
IPSCO INC	COM		462622101	354	3400	SH	DEFINED	22
IRELAND BK	SPONSORED ADR		46267Q103	1093	14670	SH	DEFINED	20
IRELAND BK	SPONSORED ADR		46267Q103	27838	373611	SH	DEFINED	18
IRON MTN INC	COM		462846106	33	818	SH	DEFINED	18
IRON MTN INC	COM		462846106	191	4700	SH	DEFINED	5
IRON MTN INC	COM		462846106	872	21400	SH	DEFINED	11
IRWIN FINL CORP	COM		464119106	1253	64800	SH	DEFINED	6
IRWIN FINL CORP	COM		464119106	3	150	SH	DEFINED	2
ISHARES INC	MSCI SWEDEN		464286756	30	1150	SH	DEFINED	7
ISHARES INC	MSCI EMU INDEX		464286608	665	7633	SH	DEFINED	7
ISHARES INC	MSCI PAC J IDX		464286665	131	1250	SH	DEFINED	11
ISHARES INC	MSCI HONG KONG		464286871	17	1250	SH	DEFINED	7
ISHARES INC	MSCI UTD KINGD		464286699	260	12900	SH	DEFINED	7
ISHARES INC	MSCI SWITZERLD		464286749	104	4950	SH	DEFINED	11
ISHARES INC	MSCI S KOREA		464286772	187	4000	SH	DEFINED	3
ISHARES INC	MSCI SWEDEN		464286756	78	3025	SH	DEFINED	11
ISHARES INC	MSCI SPAIN		464286764	106	2600	SH	DEFINED	11
ISHARES INC	MSCI SINGAPORE		464286673	47	5325	SH	DEFINED	18
ISHARES INC	MSCI UTD KINGD		464286699	111	5500	SH	DEFINED	11
ISHARES INC	MSCI TAIWAN		464286731	38175	2998836	SH	DEFINED	22
ISHARES INC	MSCI ITALY		464286855	70	2500	SH	DEFINED	11
ISHARES INC	MSCI JAPAN		464286848	677	47000	SH	DEFINED	7
ISHARES INC	MSCI JAPAN		464286848	445	30870	SH	DEFINED	11
ISHARES INC	MSCI CDA INDEX		464286509	152	6450	SH	DEFINED	11
ISHARES INC	MSCI JAPAN		464286848	43759	3038805	SH	DEFINED	18
ISHARES INC	MSCI PAC J IDX		464286665	5279	50300	SH	DEFINED	18
ISHARES INC	MSCI SWITZERLD		464286749	33	1600	SH	DEFINED	7
ISHARES INC	MSCI AUSTRIA		464286202	50	1600	SH	DEFINED	11
ISHARES INC	MSCI AUSTRALIA		464286103	155	7725	SH	DEFINED	11
ISHARES INC	MSCI AUSTRALIA		464286103	67	3350	SH	DEFINED	7
ISHARES INC	MSCI BELGIUM		464286301	40	1900	SH	DEFINED	11
ISHARES INC	MSCI SINGAPORE		464286673	14	1600	SH	DEFINED	7
ISHARES TR	20+ YR TRS BD		464287432	69	800	SH	DEFINED	18
ISHARES TR	MSCI EAFE IDX		464287465	380	5850	SH	DEFINED	1
ISHARES TR	MSCI EAFE IDX		464287465	1450	22338	SH	DEFINED	7

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

ISHARES TR	MSCI EAFE IDX	464287465	965	14859	SH	DEFINED	11
ISHARES TR	MSCI EAFE IDX	464287465	1584	24396	SH	DEFINED	18
ISHARES TR	1-3 YR TRS BD	464287457	7	90	SH	DEFINED	18
ISHARES TR	7-10 YR TRS BD	464287440	57	700	SH	DEFINED	18
ISHARES TR	GLDM SCHS SEMI	464287523	36	550	SH	DEFINED	11
ISHARES TR	S&P 500 VALUE	464287408	28	400	SH	DEFINED	11
ISHARES TR	MSCI EMERG MKT	464287234	444	4480	SH	DEFINED	1
ISHARES TR	7-10 YR TRS BD	464287440	81	990	SH	DEFINED	11
ISHARES TR	RUSSELL MIDCAP	464287499	172	1816	SH	DEFINED	18
ISHARES TR	S&P MIDCAP 400	464287507	65	818	SH	DEFINED	11
ISHARES TR	S&P 500 INDEX	464287200	102	785	SH	DEFINED	11
ISHARES TR	NASDAQ BIO INDX	464287556	10264	124592	SH	DEFINED	20
ISHARES TR	NASDAQ BIO INDX	464287556	4049	49150	SH	DEFINED	18
ISHARES TR	RUSSELL1000VAL	464287598	11412	156095	SH	DEFINED	18
ISHARES TR	RUSSELL1000GRW	464287614	1733	32850	SH	DEFINED	18
ISHARES TR	RUSL 2000 VALU	464287630	3954	53000	SH	DEFINED	6
ISHARES TR	RUSL 2000 VALU	464287630	20217	270500	SH	DEFINED	18
ISHARES TR	RUSL 2000 VALU	464287630	40657	543981	SH	DEFINED	20
ISHARES TR	RUSL 2000 GROW	464287648	2925	36700	SH	DEFINED	20
ISHARES TR	RUSL 2000 GROW	464287648	653	8195	SH	DEFINED	18
ISHARES TR	RUSSELL MIDCAP	464287499	609	6435	SH	DEFINED	11
ISHARES TR	S&P EURO PLUS	464287861	22	250	SH	DEFINED	7
ISHARES TR	RUSSELL 2000	464287655	103	1352	SH	DEFINED	11
ISHARES TR	RUSL 3000 GROW	464287671	8	190	SH	DEFINED	18
ISHARES TR	RUSSELL 3000	464287689	5	61	SH	DEFINED	18
ISHARES TR	DJ US REAL EST	464287739	37	500	SH	DEFINED	19
ISHARES TR	S&P SMLCAP 600	464287804	3	45	SH	DEFINED	18
ISHARES TR	RUSSELL 2000	464287655	600	7900	SH	DEFINED	18
ISHARES TR	DJ US BAS MATL	464287838	11	200	SH	DEFINED	11
ISHARES TR	S&P EURO PLUS	464287861	564	6350	SH	DEFINED	11
ISHARES TR	S&P EURO PLUS	464287861	29790	335280	SH	DEFINED	18
ISHARES TR	MSCI EMERG MKT	464287234	4569	46151	SH	DEFINED	18
ISHARES TR	RSSL MCRCP IDX	464288869	47	800	SH	DEFINED	6
ISHARES TR	MSCI EMERG MKT	464287234	71	715	SH	DEFINED	11
ISHARES TR	RUSL 2000 GROW	464287648	9086	114000	SH	DEFINED	21
ISHARES TR	DJ SEL DIV INX	464287168	125	2000	SH	DEFINED	11
ISHARES TR	DJ SEL DIV INX	464287168	28	450	SH	DEFINED	18
ISHARES TR	US TIPS BD FD	464287176	10	100	SH	DEFINED	7
ISHARES TR	US TIPS BD FD	464287176	57	565	SH	DEFINED	18
ISHARES TR	FTSE XNHUA IDX	464287184	1296	17450	SH	DEFINED	18
ISHARES TR	S&P 500 INDEX	464287200	2	18	SH	DEFINED	7
ISHARES TR	S&P 500 INDEX	464287200	36	276	SH	DEFINED	4
ISHARES TR	S&P EURO PLUS	464287861	44	500	SH	DEFINED	5
ISIS PHARMACEUTICALS INC	COM	464330109	23311	2587208	SH	DEFINED	18
ISIS PHARMACEUTICALS INC	COM	464330109	74	8200	SH	DEFINED	21
ISIS PHARMACEUTICALS INC	COM	464330109	13513	1499750	SH	DEFINED	20
ISIS PHARMACEUTICALS INC	COM	464330109	878	97481	SH	DEFINED	19
ISIS PHARMACEUTICALS INC DEL	NOTE 5.500% 5/0	464337AC8	500	500000	PRN	DEFINED	21
ISIS PHARMACEUTICALS INC DEL	NOTE 5.500% 5/0	464337AC8	12400	12400000	PRN	DEFINED	20
ISOLAGEN INC	COM	46488N103	11	5060	SH	DEFINED	11
ISTAR FINL INC	COM	45031U101	8230	215000	SH	DEFINED	20
ISTAR FINL INC	COM	45031U101	68	1770	SH	DEFINED	5
ISTAR FINL INC	COM	45031U101	337	8800	SH	DEFINED	18
ISTAR FINL INC	COM	45031U101	1009	26370	SH	DEFINED	3
ISTAR FINL INC	COM	45031U101	54	1400	SH	DEFINED	19
ITC HLDGS CORP	COM	465685105	18	700	SH	DEFINED	5
ITC HLDGS CORP	COM	465685105	7242	275900	SH	DEFINED	21
ITC HLDGS CORP	COM	465685105	575	21900	SH	DEFINED	18
ITC HLDGS CORP	COM	465685105	7312	278550	SH	DEFINED	20
ITLA CAP CORP	COM	450565106	3145	65230	SH	DEFINED	6
ITRON INC	COM	465741106	28821	481559	SH	DEFINED	3
ITRON INC	COM	465741106	23	388	SH	DEFINED	19

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

ITT EDUCATIONAL SERVICES INC	COM	45068B109	10285	160578	SH	DEFINED	6
ITT EDUCATIONAL SERVICES INC	COM	45068B109	448	7000	SH	DEFINED	17
ITT EDUCATIONAL SERVICES INC	COM	45068B109	9255	144500	SH	DEFINED	3
ITT INDS INC IND	COM	450911102	1216	21632	SH	DEFINED	18
ITT INDS INC IND	COM	450911102	29655	528585	SH	DEFINED	17
ITT INDS INC IND	COM	450911102	224	3988	SH	DEFINED	2
ITT INDS INC IND	COM	450911102	1666	29639	SH	DEFINED	5
ITT INDS INC IND	COM	450911102	83	1478	SH	DEFINED	9
ITT INDS INC IND	COM	450911102	7871	140000	SH	DEFINED	7
ITT INDS INC IND	COM	450911102	20	348	SH	DEFINED	20
ITT INDS INC IND	COM	450911102	481	8550	SH	DEFINED	11
ITT INDS INC IND	COM	450911102	1921	34178	SH	DEFINED	19
ITURAN LOCATION AND CONTROL	SHS	M6158M104	41	2700	SH	DEFINED	5
IVANHOE ENERGY INC	COM	465790103	389	141200	SH	DEFINED	7
J & J SNACK FOODS CORP	COM	466032109	4	131	SH	DEFINED	19
J & J SNACK FOODS CORP	COM	466032109	11803	351358	SH	DEFINED	6
J & J SNACK FOODS CORP	COM	466032109	67	2000	SH	DEFINED	5
J & J SNACK FOODS CORP	COM	466032109	27	800	SH	DEFINED	11
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	4656	99070	SH	DEFINED	3
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	11	232	SH	DEFINED	19
JABIL CIRCUIT INC	COM	466313103	56	1300	SH	DEFINED	5
JABIL CIRCUIT INC	COM	466313103	9604	224079	SH	DEFINED	19
JABIL CIRCUIT INC	COM	466313103	81	1900	SH	DEFINED	11
JABIL CIRCUIT INC	COM	466313103	4421	103142	SH	DEFINED	17
JABIL CIRCUIT INC	COM	466313103	883	20600	SH	DEFINED	20
JABIL CIRCUIT INC	COM	466313103	312	7270	SH	DEFINED	18
JABIL CIRCUIT INC	COM	466313103	4685	109300	SH	DEFINED	22
JABIL CIRCUIT INC	COM	466313103	31742	740590	SH	DEFINED	3
JABIL CIRCUIT INC	COM	466313103	9	200	SH	DEFINED	9
JACK IN THE BOX INC	COM	466367109	33674	774110	SH	DEFINED	6
JACK IN THE BOX INC	COM	466367109	1264	29052	SH	DEFINED	19
JACK IN THE BOX INC	COM	466367109	11	250	SH	DEFINED	11
JACK IN THE BOX INC	COM	466367109	49890	1146906	SH	DEFINED	3
JACKSON HEWITT TAX SVCS INC	COM	468202106	1315	41628	SH	DEFINED	19
JACKSON HEWITT TAX SVCS INC	COM	468202106	4874	154327	SH	DEFINED	3
JACOBS ENGR GROUP INC DEL	COM	469814107	408	4700	SH	DEFINED	5
JACOBS ENGR GROUP INC DEL	COM	469814107	103	1193	SH	DEFINED	11
JACUZZI BRANDS INC	COM	469865109	24	2400	SH	DEFINED	11
JAKKS PAC INC	COM	47012E106	9916	370846	SH	DEFINED	6
JAKKS PAC INC	COM	47012E106	17293	646710	SH	DEFINED	3
JAKKS PAC INC	COM	47012E106	9	353	SH	DEFINED	19
JANUS CAP GROUP INC	COM	47102X105	65	2813	SH	DEFINED	9
JANUS CAP GROUP INC	COM	47102X105	921	39741	SH	DEFINED	19
JANUS CAP GROUP INC	COM	47102X105	189	8140	SH	DEFINED	6
JANUS CAP GROUP INC	COM	47102X105	23	1000	SH	DEFINED	5
JANUS CAP GROUP INC	COM	47102X105	2120	91512	SH	DEFINED	2
JANUS CAP GROUP INC	COM	47102X105	125	5400	SH	DEFINED	11
JANUS CAP GROUP INC	COM	47102X105	3225	139200	SH	DEFINED	20
JANUS CAP GROUP INC	COM	47102X105	49	2100	SH	DEFINED	4
JANUS CAP GROUP INC	COM	47102X105	1	39	SH	DEFINED	18
JAPAN EQUITY FD INC	COM	471057109	189	20550	SH	DEFINED	18
JAPAN SMALLER CAPTLZTN FD IN	COM	47109U104	3	185	SH	DEFINED	18
JARDEN CORP	COM	471109108	572	17407	SH	DEFINED	21
JARDEN CORP	COM	471109108	20466	623040	SH	DEFINED	6
JARDEN CORP	COM	471109108	164250	5000000	SH	DEFINED	13
JARDEN CORP	COM	471109108	8	245	SH	DEFINED	5
JARDEN CORP	COM	471109108	6	195	SH	DEFINED	18
JDA SOFTWARE GROUP INC	COM	46612K108	1535	106314	SH	DEFINED	3
JDA SOFTWARE GROUP INC	COM	46612K108	26	1780	SH	DEFINED	19
JDS UNIPHASE CORP	COM	46612J101	0	100	SH	DEFINED	17
JDS UNIPHASE CORP	COM	46612J101	79	19044	SH	DEFINED	18
JDS UNIPHASE CORP	COM	46612J101	1293	310158	SH	DEFINED	19

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

JDS UNIPHASE CORP	COM		46612J101	3771	904322	SH	DEFINED	20
JDS UNIPHASE CORP	COM		46612J101	1	130	SH	DEFINED	11
JDS UNIPHASE CORP	COM		46612J101	4	1000	SH	DEFINED	2
JDS UNIPHASE CORP	COM		46612J101	16	3779	SH	DEFINED	5
JEFFERIES GROUP INC NEW	COM		472319102	117	2000	SH	DEFINED	18
JEFFERIES GROUP INC NEW	COM		472319102	2205	37700	SH	DEFINED	3
JEFFERSON PILOT CORP	COM		475070108	1411	25215	SH	DEFINED	19
JEFFERSON PILOT CORP	COM		475070108	2224	39750	SH	DEFINED	2
JEFFERSON PILOT CORP	COM		475070108	982	17563	SH	DEFINED	9
JEFFERSON PILOT CORP	COM		475070108	2	40	SH	DEFINED	5
JEFFERSON PILOT CORP	COM		475070108	530	9470	SH	DEFINED	17
JEFFERSON PILOT CORP	COM		475070108	306	5462	SH	DEFINED	11
JEFFERSON PILOT CORP	COM		475070108	813	14540	SH	DEFINED	6
JETBLUE AWYS CORP	COM		477143101	32160	3000000	SH	DEFINED	13
JETBLUE AWYS CORP	COM		477143101	3	300	SH	DEFINED	9
JETBLUE AWYS CORP	COM		477143101	41	3787	SH	DEFINED	18
JETBLUE AWYS CORP	COM		477143101	255	23812	SH	DEFINED	21
JETBLUE AWYS CORP	NOTE	3.500% 7/1	477143AB7	5100	5100000	PRN	DEFINED	20
JLG INDS INC	COM		466210101	164	5326	SH	DEFINED	19
JLG INDS INC	COM		466210101	603	19577	SH	DEFINED	21
JLG INDS INC	COM		466210101	84472	2743472	SH	DEFINED	3
JLG INDS INC	COM		466210101	3759	122100	SH	DEFINED	22
JLG INDS INC	COM		466210101	95	3100	SH	DEFINED	5
JLG INDS INC	COM		466210101	3	82	SH	DEFINED	18
JO-ANN STORES INC	COM		47758P307	2879	213900	SH	DEFINED	20
JOHN HANCOCK BK &THRIFT OPP	SH BEN INT		409735107	283	29502	SH	DEFINED	18
JOHNSON & JOHNSON	COM		478160104	54460	920222	SH	DEFINED	17
JOHNSON & JOHNSON	COM		478160104	4994	84329	SH	DEFINED	22
JOHNSON & JOHNSON	COM		478160104	31683	535009	SH	DEFINED	2
JOHNSON & JOHNSON	COM		478160104	3114	52580	SH	DEFINED	9
JOHNSON & JOHNSON	COM		478160104	39446	666088	SH	DEFINED	3
JOHNSON & JOHNSON	COM		478160104	683942	11549168	SH	DEFINED	20
JOHNSON & JOHNSON	COM		478160104	3446	58188	SH	DEFINED	11
JOHNSON & JOHNSON	COM		478160104	61874	1044812	SH	DEFINED	21
JOHNSON & JOHNSON	COM		478160104	42552	718535	SH	DEFINED	19
JOHNSON & JOHNSON	COM		478160104	1094	18470	SH	DEFINED	7
JOHNSON & JOHNSON	COM		478160104	8320	145630	SH	DEFINED	6
JOHNSON & JOHNSON	COM		478160104	10660	180000	SH	DEFINED	8
JOHNSON & JOHNSON	COM		478160104	10569	178471	SH	DEFINED	4
JOHNSON & JOHNSON	COM		478160104	7261	122605	SH	DEFINED	5
JOHNSON & JOHNSON	COM		478160104	4133	69794	SH	DEFINED	23
JOHNSON & JOHNSON	COM		478160104	12218	206319	SH	DEFINED	1
JOHNSON & JOHNSON	COM		478160104	1122509	18954893	SH	DEFINED	18
JOHNSON CTLS INC	COM		478366107	67	877	SH	DEFINED	5
JOHNSON CTLS INC	COM		478366107	11351	149495	SH	DEFINED	17
JOHNSON CTLS INC	COM		478366107	565	7442	SH	DEFINED	18
JOHNSON CTLS INC	COM		478366107	8	100	SH	DEFINED	1
JOHNSON CTLS INC	COM		478366107	118	1550	SH	DEFINED	11
JOHNSON CTLS INC	COM		478366107	541	7130	SH	DEFINED	6
JOHNSON CTLS INC	COM		478366107	2728	35929	SH	DEFINED	19
JOHNSON CTLS INC	COM		478366107	1775	23375	SH	DEFINED	2
JOHNSON CTLS INC	COM		478366107	3335	43920	SH	DEFINED	3
JOHNSON OUTDOORS INC	CL A		479167108	9	500	SH	DEFINED	11
JONES APPAREL GROUP INC	COM		480074103	2823	79817	SH	DEFINED	20
JONES APPAREL GROUP INC	COM		480074103	7574	214127	SH	DEFINED	3
JONES APPAREL GROUP INC	COM		480074103	9416	266220	SH	DEFINED	6
JONES APPAREL GROUP INC	COM		480074103	748	21161	SH	DEFINED	19
JONES APPAREL GROUP INC	COM		480074103	4	100	SH	DEFINED	17
JONES APPAREL GROUP INC	COM		480074103	458	12943	SH	DEFINED	5
JONES APPAREL GROUP INC	COM		480074103	4609	130303	SH	DEFINED	23
JONES APPAREL GROUP INC	COM		480074103	3	75	SH	DEFINED	18
JONES LANG LASALLE INC	COM		48020Q107	2590	33845	SH	DEFINED	23

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

JONES LANG LASALLE INC	COM	48020Q107	260	3400	SH	DEFINED	20
JONES LANG LASALLE INC	COM	48020Q107	2794	36509	SH	DEFINED	19
JONES LANG LASALLE INC	COM	48020Q107	536	7000	SH	DEFINED	22
JONES LANG LASALLE INC	COM	48020Q107	52104	680737	SH	DEFINED	3
JORGENSEN EARLE M CO	COM	480829100	4330	285820	SH	DEFINED	3
JOS A BANK CLOTHIERS INC	COM	480838101	47	980	SH	DEFINED	18
JOS A BANK CLOTHIERS INC	COM	480838101	15103	314965	SH	DEFINED	3
JOS A BANK CLOTHIERS INC	COM	480838101	27	562	SH	DEFINED	19
JOS A BANK CLOTHIERS INC	COM	480838101	3962	82625	SH	DEFINED	20
JOS A BANK CLOTHIERS INC	COM	480838101	37	781	SH	DEFINED	11
JOURNAL COMMUNICATIONS INC	CL A	481130102	572	46150	SH	DEFINED	3
JOURNAL COMMUNICATIONS INC	CL A	481130102	9120	735450	SH	DEFINED	6
JOURNAL REGISTER CO	COM	481138105	127	10400	SH	DEFINED	11
JOURNAL REGISTER CO	COM	481138105	2	130	SH	DEFINED	2
JOURNAL REGISTER CO	COM	481138105	12132	996030	SH	DEFINED	6
JOURNAL REGISTER CO	COM	481138105	54	4395	SH	DEFINED	5
JOY GLOBAL INC	COM	481165108	36	600	SH	DEFINED	5
JOY GLOBAL INC	COM	481165108	349	5837	SH	DEFINED	21
JOY GLOBAL INC	COM	481165108	7	110	SH	DEFINED	18
JOY GLOBAL INC	COM	481165108	9	150	SH	DEFINED	19
JOY GLOBAL INC	COM	481165108	0	1	SH	DEFINED	2
JOY GLOBAL INC	COM	481165108	5372	89875	SH	DEFINED	20
JP MORGAN CHASE & CO	COM	46625H100	33681	808851	SH	DEFINED	17
JP MORGAN CHASE & CO	COM	46625H100	3006	72194	SH	DEFINED	9
JP MORGAN CHASE & CO	COM	46625H100	1674985	40225396	SH	DEFINED	8
JP MORGAN CHASE & CO	COM	46625H100	265571	6377795	SH	DEFINED	10
JP MORGAN CHASE & CO	COM	46625H100	38625	927604	SH	DEFINED	19
JP MORGAN CHASE & CO	COM	46625H100	2611	62710	SH	DEFINED	1
JP MORGAN CHASE & CO	COM	46625H100	8921	214243	SH	DEFINED	22
JP MORGAN CHASE & CO	COM	46625H100	5167	124086	SH	DEFINED	5
JP MORGAN CHASE & CO	COM	46625H100	199	4780	SH	DEFINED	4
JP MORGAN CHASE & CO	COM	46625H100	85	2050	SH	DEFINED	7
JP MORGAN CHASE & CO	COM	46625H100	44068	1058309	SH	DEFINED	3
JP MORGAN CHASE & CO	COM	46625H100	492444	11826230	SH	DEFINED	18
JP MORGAN CHASE & CO	COM	46625H100	2703	64909	SH	DEFINED	11
JP MORGAN CHASE & CO	COM	46625H100	362190	8698136	SH	DEFINED	20
JP MORGAN CHASE & CO	COM	46625H100	49564	1190317	SH	DEFINED	6
JP MORGAN CHASE & CO	COM	46625H100	9672	232267	SH	DEFINED	23
JP MORGAN CHASE & CO	COM	46625H100	206503	4959256	SH	DEFINED	21
JP MORGAN CHASE & CO	COM	46625H100	12029	288886	SH	DEFINED	2
JP MORGAN CHASE & CO	COM	46625H100	1450	2500	CALL	DEFINED	13
JUNIPER NETWORKS INC	COM	48203R104	161043	8422760	SH	DEFINED	20
JUNIPER NETWORKS INC	NOTE	6/1 48203RAC8	11260	10450000	PRN	DEFINED	21
JUNIPER NETWORKS INC	NOTE	6/1 48203RAC8	1293	1200000	PRN	DEFINED	20
JUNIPER NETWORKS INC	COM	48203R104	16802	878780	SH	DEFINED	21
JUNIPER NETWORKS INC	COM	48203R104	66	3430	SH	DEFINED	6
JUNIPER NETWORKS INC	COM	48203R104	377	19733	SH	DEFINED	19
JUNIPER NETWORKS INC	COM	48203R104	27	1400	SH	DEFINED	2
JUNIPER NETWORKS INC	COM	48203R104	17032	890783	SH	DEFINED	18
JUNIPER NETWORKS INC	COM	48203R104	1	77	SH	DEFINED	9
JUNIPER NETWORKS INC	COM	48203R104	290	15144	SH	DEFINED	5
JUNIPER NETWORKS INC	COM	48203R104	4	200	SH	DEFINED	17
JUPITERMEDIA CORP	COM	48207D101	5089	283040	SH	DEFINED	21
JUPITERMEDIA CORP	COM	48207D101	421	23400	SH	DEFINED	18
JUPITERMEDIA CORP	COM	48207D101	4840	269200	SH	DEFINED	20
K V PHARMACEUTICAL CO	CL A	482740206	16076	666503	SH	DEFINED	3
K V PHARMACEUTICAL CO	CL A	482740206	9	360	SH	DEFINED	18
K V PHARMACEUTICAL CO	CL A	482740206	1445	59900	SH	DEFINED	19
K-SWISS INC	CL A	482686102	362	12000	SH	DEFINED	18
K-SWISS INC	CL A	482686102	850	28200	SH	DEFINED	20
K-SWISS INC	CL A	482686102	17	550	SH	DEFINED	19
K-SWISS INC	CL A	482686102	7800	258780	SH	DEFINED	6

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

K-SWISS INC	CL A	482686102	4620	153300	SH	DEFINED	21
K2 INC	COM	482732104	3503	279121	SH	DEFINED	20
K2 INC	COM	482732104	2625	209150	SH	DEFINED	18
KADANT INC	COM	48282T104	46	2007	SH	DEFINED	20
KADANT INC	COM	48282T104	7	306	SH	DEFINED	18
KAMAN CORP	COM	483548103	4203	167033	SH	DEFINED	3
KANSAS CITY SOUTHERN	COM NEW	485170302	743	30100	SH	DEFINED	11
KANSAS CITY SOUTHERN	COM NEW	485170302	67	2700	SH	DEFINED	20
KANSAS CITY SOUTHERN	COM NEW	485170302	5	200	SH	DEFINED	9
KANSAS CITY SOUTHERN	COM NEW	485170302	37050	1500012	SH	DEFINED	2
KATY INDS INC	COM	486026107	2	500	SH	DEFINED	9
KAYDON CORP	COM	486587108	9714	240689	SH	DEFINED	20
KAYDON CORP	COM	486587108	121	2990	SH	DEFINED	3
KAYDON CORP	COM	486587108	779	19300	SH	DEFINED	2
KAYDON CORP	COM	486587108	7263	179957	SH	DEFINED	18
KAYNE ANDERSON ENRGY TTL RT	COM	48660P104	1	23	SH	DEFINED	18
KAYNE ANDERSON MLP INVSMNT C	COM	486606106	0	13	SH	DEFINED	18
KAYNE ANDERSON MLP INVSMNT C	COM	486606106	23	900	SH	DEFINED	2
KB HOME	COM	48666K109	52	800	SH	DEFINED	6
KB HOME	COM	48666K109	129960	2000000	SH	DEFINED	13
KB HOME	COM	48666K109	43	660	SH	DEFINED	9
KB HOME	COM	48666K109	925	14234	SH	DEFINED	20
KB HOME	COM	48666K109	301	4625	SH	DEFINED	18
KB HOME	COM	48666K109	18051	277786	SH	DEFINED	3
KB HOME	COM	48666K109	2134	32848	SH	DEFINED	19
KCS ENERGY INC	COM	482434206	24	908	SH	DEFINED	19
KEANE INC	COM	486665102	539	34212	SH	DEFINED	21
KEANE INC	COM	486665102	7	440	SH	DEFINED	18
KELLOGG CO	COM	487836108	2053	46616	SH	DEFINED	19
KELLOGG CO	COM	487836108	235	5334	SH	DEFINED	17
KELLOGG CO	COM	487836108	1762	40000	SH	DEFINED	9
KELLOGG CO	COM	487836108	32200	731160	SH	DEFINED	20
KELLOGG CO	COM	487836108	317	7201	SH	DEFINED	11
KELLOGG CO	COM	487836108	9241	209842	SH	DEFINED	18
KELLOGG CO	COM	487836108	97	2200	SH	DEFINED	2
KELLOGG CO	COM	487836108	341	7735	SH	DEFINED	5
KELLOGG CO	COM	487836108	66209	1503385	SH	DEFINED	21
KELLOGG CO	COM	487836108	96	2190	SH	DEFINED	7
KELLWOOD CO	COM	488044108	14155	450950	SH	DEFINED	6
KELLY SVCS INC	CL A	488152208	2141	78900	SH	DEFINED	3
KEMET CORP	COM	488360108	4252	448950	SH	DEFINED	3
KEMET CORP	COM	488360108	3	300	SH	DEFINED	18
KENDLE INTERNATIONAL INC	COM	48880L107	59	1750	SH	DEFINED	2
KENDLE INTERNATIONAL INC	COM	48880L107	14143	418420	SH	DEFINED	3
KENEXA CORP	COM	488879107	12	400	SH	DEFINED	11
KENNAMETAL INC	COM	489170100	69908	1143402	SH	DEFINED	3
KENNAMETAL INC	COM	489170100	3889	63600	SH	DEFINED	18
KENNAMETAL INC	COM	489170100	2409	39400	SH	DEFINED	22
KENNAMETAL INC	COM	489170100	12	200	SH	DEFINED	11
KENNAMETAL INC	COM	489170100	7746	126688	SH	DEFINED	20
KENNAMETAL INC	COM	489170100	7703	125990	SH	DEFINED	6
KENNAMETAL INC	COM	489170100	25	410	SH	DEFINED	19
KENSEY NASH CORP	COM	490057106	458	16000	SH	DEFINED	21
KENSEY NASH CORP	COM	490057106	13	468	SH	DEFINED	18
KENSEY NASH CORP	COM	490057106	114	4000	SH	DEFINED	2
KERR MCGEE CORP	COM	492386107	39011	408574	SH	DEFINED	6
KERR MCGEE CORP	COM	492386107	493	5133	SH	DEFINED	17
KERR MCGEE CORP	COM	492386107	92	961	SH	DEFINED	20
KERR MCGEE CORP	COM	492386107	60	627	SH	DEFINED	11
KERR MCGEE CORP	COM	492386107	2049	21462	SH	DEFINED	19
KERR MCGEE CORP	COM	492386107	9953	104246	SH	DEFINED	18
KERR MCGEE CORP	COM	492386107	791	8234	SH	DEFINED	2

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

KERR MCGEE CORP	COM	492386107	3561	37294	SH	DEFINED	23
KERR MCGEE CORP	COM	492386107	8249	86394	SH	DEFINED	22
KERR MCGEE CORP	COM	492386107	43	450	SH	DEFINED	5
KERR MCGEE CORP	COM	492386107	3222	33747	SH	DEFINED	3
KERR MCGEE CORP	COM	492386107	11	115	SH	DEFINED	9
KEY TRONICS CORP	COM	493144109	490	112691	SH	DEFINED	6
KEYCORP NEW	COM	493267108	1500	40760	SH	DEFINED	20
KEYCORP NEW	COM	493267108	924	25120	SH	DEFINED	17
KEYCORP NEW	COM	493267108	133	3613	SH	DEFINED	11
KEYCORP NEW	COM	493267108	462	12560	SH	DEFINED	5
KEYCORP NEW	COM	493267108	1266	34400	SH	DEFINED	9
KEYCORP NEW	COM	493267108	150	4069	SH	DEFINED	18
KEYCORP NEW	COM	493267108	1372	37273	SH	DEFINED	2
KEYCORP NEW	COM	493267108	2763	75068	SH	DEFINED	19
KEYCORP NEW	COM	493267108	787	21390	SH	DEFINED	21
KEYCORP NEW	COM	493267108	48687	1323030	SH	DEFINED	6
KEYSPAN CORP	COM	49337W100	270	6610	SH	DEFINED	17
KEYSPAN CORP	COM	49337W100	819	20030	SH	DEFINED	21
KEYSPAN CORP	COM	49337W100	175	4280	SH	DEFINED	2
KEYSPAN CORP	COM	49337W100	143	3500	SH	DEFINED	5
KEYSPAN CORP	COM	49337W100	5008	122540	SH	DEFINED	18
KEYSPAN CORP	COM	49337W100	25	600	SH	DEFINED	11
KEYSPAN CORP	COM	49337W100	332	8120	SH	DEFINED	9
KEYSPAN CORP	COM	49337W100	626	15310	SH	DEFINED	6
KEYSPAN CORP	COM	49337W100	1320	32303	SH	DEFINED	19
KEYSPAN CORP	COM	49337W100	15888	388750	SH	DEFINED	20
KEYSTONE AUTOMOTIVE INDS INC	COM	49338N109	1140	27000	SH	DEFINED	11
KFORCE INC	COM	493732101	4912	385244	SH	DEFINED	3
KFORCE INC	COM	493732101	506	39649	SH	DEFINED	19
KILROY RLTY CORP	COM	49427F108	23	296	SH	DEFINED	19
KILROY RLTY CORP	COM	49427F108	38	495	SH	DEFINED	9
KILROY RLTY CORP	COM	49427F108	502	6500	SH	DEFINED	18
KIMBALL INTL INC	CL B	494274103	39	2600	SH	DEFINED	5
KIMBALL INTL INC	CL B	494274103	23	1500	SH	DEFINED	11
KIMBERLY CLARK CORP	COM	494368103	6165	106655	SH	DEFINED	19
KIMBERLY CLARK CORP	COM	494368103	1321	22850	SH	DEFINED	6
KIMBERLY CLARK CORP	COM	494368103	14625	253025	SH	DEFINED	2
KIMBERLY CLARK CORP	COM	494368103	234248	4052735	SH	DEFINED	18
KIMBERLY CLARK CORP	COM	494368103	191943	3320818	SH	DEFINED	20
KIMBERLY CLARK CORP	COM	494368103	1445	25000	SH	DEFINED	8
KIMBERLY CLARK CORP	COM	494368103	2628	45468	SH	DEFINED	23
KIMBERLY CLARK CORP	COM	494368103	136	2355	SH	DEFINED	5
KIMBERLY CLARK CORP	COM	494368103	3748	64850	SH	DEFINED	9
KIMBERLY CLARK CORP	COM	494368103	4280	74044	SH	DEFINED	17
KIMBERLY CLARK CORP	COM	494368103	3359	58107	SH	DEFINED	3
KIMBERLY CLARK CORP	COM	494368103	519	8976	SH	DEFINED	11
KIMBERLY CLARK CORP	COM	494368103	73875	1278108	SH	DEFINED	21
KIMCO REALTY CORP	COM	49446R109	548	13496	SH	DEFINED	1
KIMCO REALTY CORP	COM	49446R109	5141	126500	SH	DEFINED	20
KIMCO REALTY CORP	COM	49446R109	27	662	SH	DEFINED	9
KIMCO REALTY CORP	COM	49446R109	69	1700	SH	DEFINED	17
KIMCO REALTY CORP	COM	49446R109	14	338	SH	DEFINED	18
KIMCO REALTY CORP	COM	49446R109	30	750	SH	DEFINED	5
KIMCO REALTY CORP	COM	49446R109	163	4000	SH	DEFINED	2
KIMCO REALTY CORP	COM	49446R109	2408	59245	SH	DEFINED	11
KIMCO REALTY CORP	COM	49446R109	2918	71800	SH	DEFINED	3
KIMCO REALTY CORP	COM	49446R109	1670	41087	SH	DEFINED	19
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1933	40121	SH	DEFINED	18
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	2	40	SH	DEFINED	1
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1109	23014	SH	DEFINED	9
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	130	2700	SH	DEFINED	5
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1306	27114	SH	DEFINED	2

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

KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	294	6100	SH	DEFINED	17
KINDER MORGAN INC KANS	COM	49455P101	41	450	SH	DEFINED	4
KINDER MORGAN INC KANS	COM	49455P101	114	1238	SH	DEFINED	18
KINDER MORGAN INC KANS	COM	49455P101	46	500	SH	DEFINED	2
KINDER MORGAN INC KANS	COM	49455P101	189	2057	SH	DEFINED	11
KINDER MORGAN INC KANS	COM	49455P101	120	1300	SH	DEFINED	5
KINDER MORGAN INC KANS	COM	49455P101	48	520	SH	DEFINED	7
KINDER MORGAN INC KANS	COM	49455P101	966	10500	SH	DEFINED	9
KINDER MORGAN INC KANS	COM	49455P101	1791	19472	SH	DEFINED	19
KINDER MORGAN INC KANS	COM	49455P101	9	100	SH	DEFINED	1
KINDER MORGAN MANAGEMENT LLC	SHS	49455U100	0	0	SH	DEFINED	5
KINDER MORGAN MANAGEMENT LLC	SHS	49455U100	245	5568	SH	DEFINED	6
KINDRED HEALTHCARE INC	COM	494580103	13973	555600	SH	DEFINED	6
KINDRED HEALTHCARE INC	COM	494580103	0	4	SH	DEFINED	2
KINETIC CONCEPTS INC	COM NEW	49460W208	22	540	SH	DEFINED	11
KINETIC CONCEPTS INC	COM NEW	49460W208	485	11790	SH	DEFINED	3
KINETIC CONCEPTS INC	COM NEW	49460W208	45	1100	SH	DEFINED	19
KINETIC CONCEPTS INC	COM NEW	49460W208	16388	398045	SH	DEFINED	6
KING PHARMACEUTICALS INC	COM	495582108	55498	3217297	SH	DEFINED	3
KING PHARMACEUTICALS INC	COM	495582108	430	24900	SH	DEFINED	21
KING PHARMACEUTICALS INC	COM	495582108	16626	963820	SH	DEFINED	6
KING PHARMACEUTICALS INC	COM	495582108	2803	162494	SH	DEFINED	19
KING PHARMACEUTICALS INC	COM	495582108	102720	5954799	SH	DEFINED	20
KING PHARMACEUTICALS INC	COM	495582108	3304	191550	SH	DEFINED	22
KING PHARMACEUTICALS INC	COM	495582108	6398	370874	SH	DEFINED	18
KINGSWAY FINL SVCS INC	COM	496904103	1317	64820	SH	DEFINED	7
KINROSS GOLD CORP	COM NO PAR	496902404	41375	3785407	SH	DEFINED	6
KINROSS GOLD CORP	COM NO PAR	496902404	3949	361900	SH	DEFINED	7
KIRBY CORP	COM	497266106	5743	84317	SH	DEFINED	18
KIRBY CORP	COM	497266106	7847	115205	SH	DEFINED	20
KIRBY CORP	COM	497266106	8	121	SH	DEFINED	19
KIRBY CORP	COM	497266106	5477	80410	SH	DEFINED	3
KIRIN BREWERY LTD	SPONSORED ADR	497350306	7	525	SH	DEFINED	18
KIRIN BREWERY LTD	SPONSORED ADR	497350306	16	1200	SH	DEFINED	17
KITE RLTG GROUP TR	COM	49803T102	1957	122680	SH	DEFINED	3
KKR FINL CORP	COM	482476306	28	1250	SH	DEFINED	11
KKR FINL CORP	COM	482476306	12394	552560	SH	DEFINED	3
KLA-TENCOR CORP	COM	482480100	117	2421	SH	DEFINED	5
KLA-TENCOR CORP	COM	482480100	11599	239846	SH	DEFINED	17
KLA-TENCOR CORP	COM	482480100	53	1100	SH	DEFINED	11
KLA-TENCOR CORP	COM	482480100	3	70	SH	DEFINED	2
KLA-TENCOR CORP	COM	482480100	1790	37019	SH	DEFINED	19
KLA-TENCOR CORP	COM	482480100	1	24	SH	DEFINED	18
KLA-TENCOR CORP	COM	482480100	304	6295	SH	DEFINED	21
KNBT BANCORP INC	COM	482921103	1774	108500	SH	DEFINED	4
KNIGHT CAPITAL GROUP INC	CL A	499005106	15194	1090772	SH	DEFINED	3
KNIGHT CAPITAL GROUP INC	CL A	499005106	834	59900	SH	DEFINED	18
KNIGHT CAPITAL GROUP INC	CL A	499005106	13162	944900	SH	DEFINED	21
KNIGHT RIDDER INC	COM	499040103	439	6939	SH	DEFINED	18
KNIGHT RIDDER INC	COM	499040103	393	6217	SH	DEFINED	17
KNIGHT RIDDER INC	COM	499040103	4374	69205	SH	DEFINED	20
KNIGHT RIDDER INC	COM	499040103	784	12396	SH	DEFINED	19
KNIGHT RIDDER INC	COM	499040103	843	13335	SH	DEFINED	5
KNIGHT RIDDER INC	COM	499040103	1261	19950	SH	DEFINED	11
KNIGHT RIDDER INC	COM	499040103	19	306	SH	DEFINED	9
KNIGHT TRANSN INC	COM	499064103	11	560	SH	DEFINED	19
KNIGHT TRANSN INC	COM	499064103	504	25500	SH	DEFINED	3
KNIGHT TRANSN INC	COM	499064103	89	4500	SH	DEFINED	5
KNIGHTSBRIDGE TANKERS LTD	ORD	G5299G106	301	12000	SH	DEFINED	17
KNOLL INC	COM NEW	498904200	66	3100	SH	DEFINED	11
KNOLOGY INC	COM	499183804	9	1270	SH	DEFINED	3
KOHL'S CORP	COM	500255104	244	4601	SH	DEFINED	18

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

KOHLS CORP	COM	500255104	3392	63991	SH	DEFINED	19
KOHLS CORP	COM	500255104	20	370	SH	DEFINED	11
KOHLS CORP	COM	500255104	1850	34900	SH	DEFINED	9
KOHLS CORP	COM	500255104	2136	40285	SH	DEFINED	17
KOHLS CORP	COM	500255104	8035	151571	SH	DEFINED	5
KOHLS CORP	COM	500255104	28	530	SH	DEFINED	21
KOMAG INC	COM NEW	500453204	61206	1285850	SH	DEFINED	3
KOMAG INC	COM NEW	500453204	1215	25519	SH	DEFINED	19
KONA GRILL INC	COM	50047H201	55	4900	SH	DEFINED	6
KONAMI CORP	SPONSORED ADR	50046R101	754	29350	SH	DEFINED	17
KONAMI CORP	SPONSORED ADR	50046R101	17592	701645	SH	DEFINED	6
KONGZHONG CORP	SPONSORED ADR	50047P104	617	46700	SH	DEFINED	20
KONGZHONG CORP	SPONSORED ADR	50047P104	3254	246338	SH	DEFINED	21
KONGZHONG CORP	SPONSORED ADR	50047P104	263	19900	SH	DEFINED	18
KONINKLIJKE AHOLD N V	SPON ADR NEW	500467303	0	43	SH	DEFINED	18
KONINKLIJKE AHOLD N V	SPON ADR NEW	500467303	1151	148415	SH	DEFINED	17
KONINKLIJKE AHOLD N V	SPON ADR NEW	500467303	22580	2985941	SH	DEFINED	6
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	1141	33910	SH	DEFINED	20
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	10682	317443	SH	DEFINED	21
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	28267	840042	SH	DEFINED	18
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	4	110	SH	DEFINED	7
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	2120	63000	SH	DEFINED	8
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	31	913	SH	DEFINED	9
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	3634	108429	SH	DEFINED	17
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	54	1613	SH	DEFINED	11
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	100797	3028839	SH	DEFINED	6
KOOKMIN BK NEW	SPONSORED ADR	50049M109	12358	144500	SH	DEFINED	22
KOOKMIN BK NEW	SPONSORED ADR	50049M109	46865	548000	SH	DEFINED	3
KOOKMIN BK NEW	SPONSORED ADR	50049M109	1971	23265	SH	DEFINED	17
KOOKMIN BK NEW	SPONSORED ADR	50049M109	117953	1398378	SH	DEFINED	6
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	864	40000	SH	DEFINED	3
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	2730	126400	SH	DEFINED	22
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	91	4200	SH	DEFINED	2
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	6	295	SH	DEFINED	18
KOREA FD	COM	500634100	15	400	SH	DEFINED	18
KORN FERRY INTL	COM NEW	500643200	1335	65474	SH	DEFINED	20
KORN FERRY INTL	COM NEW	500643200	1083	53106	SH	DEFINED	19
KORN FERRY INTL	COM NEW	500643200	1847	90566	SH	DEFINED	3
KORN FERRY INTL	COM NEW	500643200	652	32000	SH	DEFINED	18
KOS PHARMACEUTICALS INC	COM	500648100	21	438	SH	DEFINED	19
KOS PHARMACEUTICALS INC	COM	500648100	143	3000	SH	DEFINED	20
KOS PHARMACEUTICALS INC	COM	500648100	977	20460	SH	DEFINED	18
KOS PHARMACEUTICALS INC	COM	500648100	17422	364700	SH	DEFINED	21
KRAFT FOODS INC	CL A	50075N104	109582	3615390	SH	DEFINED	20
KRAFT FOODS INC	CL A	50075N104	1850	61050	SH	DEFINED	6
KRAFT FOODS INC	CL A	50075N104	1007	33236	SH	DEFINED	19
KRAFT FOODS INC	CL A	50075N104	700	23104	SH	DEFINED	9
KRAFT FOODS INC	CL A	50075N104	2933	96758	SH	DEFINED	22
KRAFT FOODS INC	CL A	50075N104	30	1000	SH	DEFINED	2
KRAFT FOODS INC	CL A	50075N104	1933	63772	SH	DEFINED	3
KRAFT FOODS INC	CL A	50075N104	157032	5180863	SH	DEFINED	18
KRAFT FOODS INC	CL A	50075N104	2517	83036	SH	DEFINED	23
KRAFT FOODS INC	CL A	50075N104	4802	158439	SH	DEFINED	21
KRAFT FOODS INC	CL A	50075N104	70	2300	SH	DEFINED	11
KRISPY KREME DOUGHNUTS INC	COM	501014104	18	2000	SH	DEFINED	7
KROGER CO	COM	501044101	2510	123281	SH	DEFINED	2
KROGER CO	COM	501044101	126226	6199700	SH	DEFINED	21
KROGER CO	COM	501044101	54632	2683320	SH	DEFINED	20
KROGER CO	COM	501044101	2973	146042	SH	DEFINED	17
KROGER CO	COM	501044101	43328	2128070	SH	DEFINED	3
KROGER CO	COM	501044101	3305	162339	SH	DEFINED	19
KROGER CO	COM	501044101	61588	3024948	SH	DEFINED	18

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

KROGER CO	COM		501044101	744	36550	SH	DEFINED	22
KROGER CO	COM		501044101	37	1800	SH	DEFINED	9
KROGER CO	COM		501044101	33	1600	SH	DEFINED	11
KROGER CO	COM		501044101	681	33464	SH	DEFINED	5
KROGER CO	COM		501044101	21341	1059657	SH	DEFINED	6
KRONOS INC	COM		501052104	11	306	SH	DEFINED	18
KRONOS INC	COM		501052104	21	560	SH	DEFINED	19
KRONOS WORLDWIDE INC	COM		50105F105	192	6320	SH	DEFINED	21
KT CORP	SPONSORED ADR		48268K101	11214	526465	SH	DEFINED	6
KT CORP	SPONSORED ADR		48268K101	240	11287	SH	DEFINED	18
KT CORP	SPONSORED ADR		48268K101	969	45500	SH	DEFINED	3
KULICKE & SOFFA INDS INC	COM		501242101	9690	1015710	SH	DEFINED	3
KULICKE & SOFFA INDS INC	COM		501242101	1047	109745	SH	DEFINED	19
KVH INDS INC	COM		482738101	22	2000	SH	DEFINED	11
KYOCERA CORP	ADR		501556203	362	4113	SH	DEFINED	21
KYOCERA CORP	ADR		501556203	408	4626	SH	DEFINED	18
KYOCERA CORP	ADR		501556203	44	500	SH	DEFINED	7
KYOCERA CORP	ADR		501556203	15	175	SH	DEFINED	11
KYPHON INC	COM		501577100	6238	167680	SH	DEFINED	2
KYPHON INC	COM		501577100	46	1250	SH	DEFINED	11
KYPHON INC	COM		501577100	7	195	SH	DEFINED	19
KYPHON INC	COM		501577100	49	1315	SH	DEFINED	18
KYPHON INC	COM		501577100	3181	85500	SH	DEFINED	20
L-3 COMMUNICATIONS CORP	DEBT	3.000% 8/0	502413AW7	2350	2350000	PRN	DEFINED	21
L-3 COMMUNICATIONS CORP	DEBT	3.000% 8/0	502413AW7	200	200000	PRN	DEFINED	20
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	17941	209130	SH	DEFINED	1
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	7343	85593	SH	DEFINED	2
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	1934	22540	SH	DEFINED	19
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	32	370	SH	DEFINED	17
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	331003	3858295	SH	DEFINED	20
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	493	5746	SH	DEFINED	11
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	28	325	SH	DEFINED	5
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	638382	7441215	SH	DEFINED	18
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	4730	55135	SH	DEFINED	21
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	64	750	SH	DEFINED	4
LA Z BOY INC	COM		505336107	2	100	SH	DEFINED	6
LABOR READY INC	COM NEW		505401208	30	1269	SH	DEFINED	19
LABOR READY INC	COM NEW		505401208	25556	1067064	SH	DEFINED	3
LABOR READY INC	COM NEW		505401208	24	1000	SH	DEFINED	11
LABOR READY INC	COM NEW		505401208	10672	445596	SH	DEFINED	20
LABOR READY INC	COM NEW		505401208	10568	441250	SH	DEFINED	1
LABOR READY INC	COM NEW		505401208	4240	177025	SH	DEFINED	18
LABORATORY CORP AMER HLDGS	COM NEW		50540R409	20	343	SH	DEFINED	18
LABORATORY CORP AMER HLDGS	COM NEW		50540R409	99	1700	SH	DEFINED	2
LABORATORY CORP AMER HLDGS	COM NEW		50540R409	359	6131	SH	DEFINED	11
LABORATORY CORP AMER HLDGS	COM NEW		50540R409	12	200	SH	DEFINED	9
LABORATORY CORP AMER HLDGS	COM NEW		50540R409	5888	100680	SH	DEFINED	17
LABORATORY CORP AMER HLDGS	COM NEW		50540R409	1356	23185	SH	DEFINED	19
LABRANCHE & CO INC	COM		505447102	6001	379580	SH	DEFINED	3
LABRANCHE & CO INC	COM		505447102	2075	131251	SH	DEFINED	19
LACLEDE GROUP INC	COM		505597104	2482	72100	SH	DEFINED	6
LACLEDE GROUP INC	COM		505597104	93	2700	SH	DEFINED	3
LACLEDE GROUP INC	COM		505597104	3	100	SH	DEFINED	19
LACLEDE GROUP INC	COM		505597104	41	1200	SH	DEFINED	17
LACLEDE GROUP INC	COM		505597104	7	208	SH	DEFINED	9
LACLEDE GROUP INC	COM		505597104	69	2000	SH	DEFINED	2
LADENBURG THALMAN FIN SVCS I	COM		50575Q102	0	203	SH	DEFINED	1
LAFARGE COPPEE S A	SPON ADR NEW		505861401	284	10000	SH	DEFINED	11
LAFARGE COPPEE S A	SPON ADR NEW		505861401	368	12932	SH	DEFINED	21
LAFARGE COPPEE S A	SPON ADR NEW		505861401	4	131	SH	DEFINED	18
LAFARGE NORTH AMERICA INC	COM		505862102	3100	36900	SH	DEFINED	21
LAFARGE NORTH AMERICA INC	COM		505862102	252	3000	SH	DEFINED	6

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

LAFARGE NORTH AMERICA INC	COM	505862102	85	1007	SH	DEFINED	18
LAIDLAW INTL INC	COM	50730R102	2379	87480	SH	DEFINED	3
LAIDLAW INTL INC	COM	50730R102	2989	109900	SH	DEFINED	19
LAKELAND FINL CORP	COM	511656100	1892	40475	SH	DEFINED	6
LAM RESEARCH CORP	COM	512807108	314	7300	SH	DEFINED	18
LAM RESEARCH CORP	COM	512807108	21891	509100	SH	DEFINED	20
LAM RESEARCH CORP	COM	512807108	4671	108620	SH	DEFINED	11
LAM RESEARCH CORP	COM	512807108	1675	38942	SH	DEFINED	19
LAM RESEARCH CORP	COM	512807108	1197	27830	SH	DEFINED	3
LAM RESEARCH CORP	COM	512807108	146	3400	SH	DEFINED	21
LAMAR ADVERTISING CO	CL A	512815101	2363	44916	SH	DEFINED	20
LAMAR ADVERTISING CO	CL A	512815101	497	9445	SH	DEFINED	18
LAMAR ADVERTISING CO	CL A	512815101	331	6300	SH	DEFINED	21
LAMSON & SESSIONS CO	COM	513696104	17550	630630	SH	DEFINED	3
LAMSON & SESSIONS CO	COM	513696104	790	28400	SH	DEFINED	19
LANCASTER COLONY CORP	COM	513847103	336	8000	SH	DEFINED	2
LANCASTER COLONY CORP	COM	513847103	169	4033	SH	DEFINED	18
LANCASTER COLONY CORP	COM	513847103	48	1150	SH	DEFINED	17
LANDAMERICA FINL GROUP INC	COM	514936103	26992	397820	SH	DEFINED	3
LANDAMERICA FINL GROUP INC	COM	514936103	23428	345290	SH	DEFINED	6
LANDAMERICA FINL GROUP INC	COM	514936103	1797	26487	SH	DEFINED	19
LANDAMERICA FINL GROUP INC	COM	514936103	4	63	SH	DEFINED	18
LANDAMERICA FINL GROUP INC	COM	514936103	841	12390	SH	DEFINED	21
LANDAUER INC	COM	51476K103	748	14900	SH	DEFINED	9
LANDRYS RESTAURANTS INC	COM	51508L103	5550	157080	SH	DEFINED	6
LANDRYS RESTAURANTS INC	COM	51508L103	195	5525	SH	DEFINED	21
LANDRYS RESTAURANTS INC	COM	51508L103	7	210	SH	DEFINED	18
LANDSTAR SYS INC	COM	515098101	3296	74700	SH	DEFINED	20
LANDSTAR SYS INC	COM	515098101	9	198	SH	DEFINED	19
LANDSTAR SYS INC	COM	515098101	544	12336	SH	DEFINED	17
LANDSTAR SYS INC	COM	515098101	371	8400	SH	DEFINED	3
LAS VEGAS SANDS CORP	COM	517834107	51	900	SH	DEFINED	17
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	41	1000	SH	DEFINED	9
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	3268	79700	SH	DEFINED	18
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	1242	30282	SH	DEFINED	19
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	6717	163824	SH	DEFINED	20
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	4598	112140	SH	DEFINED	3
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	82	2000	SH	DEFINED	2
LASERCARD CORP	COM	51807U101	772	34300	SH	DEFINED	18
LASERCARD CORP	COM	51807U101	79	3500	SH	DEFINED	21
LASERCARD CORP	COM	51807U101	7875	350000	SH	DEFINED	20
LAUDER ESTEE COS INC	CL A	518439104	6	150	SH	DEFINED	2
LAUDER ESTEE COS INC	CL A	518439104	875	23515	SH	DEFINED	17
LAUDER ESTEE COS INC	CL A	518439104	15	400	SH	DEFINED	1
LAUDER ESTEE COS INC	CL A	518439104	15	407	SH	DEFINED	9
LAUDER ESTEE COS INC	CL A	518439104	301	8101	SH	DEFINED	5
LAUDER ESTEE COS INC	CL A	518439104	3	70	SH	DEFINED	7
LAUDER ESTEE COS INC	CL A	518439104	1492	40123	SH	DEFINED	18
LAUDER ESTEE COS INC	CL A	518439104	25	667	SH	DEFINED	11
LAUDER ESTEE COS INC	CL A	518439104	820	22049	SH	DEFINED	19
LAUDER ESTEE COS INC	CL A	518439104	1015	27300	SH	DEFINED	3
LAUREATE EDUCATION INC	COM	518613104	53	990	SH	DEFINED	11
LAUREATE EDUCATION INC	COM	518613104	0	1	SH	DEFINED	18
LAWSON SOFTWARE INC	COM	520780107	12279	1600930	SH	DEFINED	3
LAWSON SOFTWARE INC	COM	520780107	18	2300	SH	DEFINED	19
LAYNE CHRISTENSEN CO	COM	521050104	810	24160	SH	DEFINED	3
LAZARD LTD	SHS A	G54050102	2137	48300	SH	DEFINED	19
LAZARD LTD	SHS A	G54050102	186	4200	SH	DEFINED	18
LAZARD LTD	SHS A	G54050102	18338	414407	SH	DEFINED	3
LCA-VISION INC	COM PAR \$.001	501803308	17	340	SH	DEFINED	19
LCA-VISION INC	COM PAR \$.001	501803308	12117	241800	SH	DEFINED	3
LEAPFROG ENTERPRISES INC	CL A	52186N106	32	3000	SH	DEFINED	5

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

LEAPFROG ENTERPRISES INC	CL A	52186N106	7084	667029	SH	DEFINED	20
LEAPFROG ENTERPRISES INC	CL A	52186N106	16289	1533791	SH	DEFINED	6
LEAPFROG ENTERPRISES INC	CL A	52186N106	4202	395684	SH	DEFINED	18
LEAR CORP	COM	521865105	42662	2406219	SH	DEFINED	20
LEAR CORP	COM	521865105	1157	65238	SH	DEFINED	23
LEAR CORP	COM	521865105	2643	149053	SH	DEFINED	21
LEAR CORP	COM	521865105	495	27945	SH	DEFINED	19
LEAR CORP	COM	521865105	9948	561100	SH	DEFINED	6
LEAR CORP	COM	521865105	201	11358	SH	DEFINED	22
LEAR CORP	COM	521865105	201	11358	SH	DEFINED	3
LEAR CORP	COM	521865105	129	7275	SH	DEFINED	5
LEAR CORP	COM	521865105	53260	3003976	SH	DEFINED	18
LECG CORP	COM	523234102	12	624	SH	DEFINED	19
LECROY CORP	COM	52324W109	2519	160980	SH	DEFINED	6
LECROY CORP	COM	52324W109	402	25687	SH	DEFINED	5
LEE ENTERPRISES INC	COM	523768109	768	23075	SH	DEFINED	11
LEE ENTERPRISES INC	COM	523768109	8505	255495	SH	DEFINED	6
LEE ENTERPRISES INC	COM	523768109	2155	64742	SH	DEFINED	20
LEE ENTERPRISES INC	COM	523768109	383	11518	SH	DEFINED	5
LEESPORT FINANCIAL CORP	COM	524477106	52	2000	SH	DEFINED	1
LEGG MASON INC	COM	524901105	663	5288	SH	DEFINED	21
LEGG MASON INC	COM	524901105	150	1200	SH	DEFINED	17
LEGG MASON INC	COM	524901105	86	687	SH	DEFINED	18
LEGG MASON INC	COM	524901105	375	2992	SH	DEFINED	5
LEGG MASON INC	COM	524901105	1817	14500	SH	DEFINED	2
LEGG MASON INC	COM	524901105	80083	638977	SH	DEFINED	11
LEGG MASON INC	COM	524901105	70	561	SH	DEFINED	7
LEGG MASON INC	COM	524901105	12921	103099	SH	DEFINED	1
LEGGETT & PLATT INC	COM	524660107	368	15100	SH	DEFINED	2
LEGGETT & PLATT INC	COM	524660107	822	33747	SH	DEFINED	19
LEGGETT & PLATT INC	COM	524660107	16	660	SH	DEFINED	6
LEGGETT & PLATT INC	COM	524660107	66	2700	SH	DEFINED	11
LEGGETT & PLATT INC	COM	524660107	1969	80800	SH	DEFINED	5
LEGGETT & PLATT INC	COM	524660107	19600	804250	SH	DEFINED	4
LEGGETT & PLATT INC	COM	524660107	196	8025	SH	DEFINED	7
LEHMAN BROS HLDGS INC	COM	524908100	7703	53298	SH	DEFINED	21
LEHMAN BROS HLDGS INC	COM	524908100	705	4875	SH	DEFINED	11
LEHMAN BROS HLDGS INC	COM	524908100	878305	6076975	SH	DEFINED	18
LEHMAN BROS HLDGS INC	COM	524908100	5972	41320	SH	DEFINED	6
LEHMAN BROS HLDGS INC	COM	524908100	249	1725	SH	DEFINED	4
LEHMAN BROS HLDGS INC	COM	524908100	29	200	SH	DEFINED	9
LEHMAN BROS HLDGS INC	COM	524908100	2630	18200	SH	DEFINED	22
LEHMAN BROS HLDGS INC	COM	524908100	1086	7612	SH	DEFINED	5
LEHMAN BROS HLDGS INC	COM	524908100	1106180	7653635	SH	DEFINED	20
LEHMAN BROS HLDGS INC	COM	524908100	11863	82081	SH	DEFINED	19
LEHMAN BROS HLDGS INC	COM	524908100	18780	129938	SH	DEFINED	3
LEHMAN BROS HLDGS INC	COM	524908100	567	3920	SH	DEFINED	17
LEHMAN BROS HLDGS INC	COM	524908100	380	2631	SH	DEFINED	2
LENNAR CORP	CL B	526057302	3	60	SH	DEFINED	11
LENNAR CORP	CL A	526057104	7275	120490	SH	DEFINED	3
LENNAR CORP	CL A	526057104	8	134	SH	DEFINED	18
LENNAR CORP	CL A	526057104	108684	1800000	SH	DEFINED	13
LENNAR CORP	CL A	526057104	646	10700	SH	DEFINED	9
LENNAR CORP	CL A	526057104	36	600	SH	DEFINED	11
LENNAR CORP	CL A	526057104	1531	25363	SH	DEFINED	19
LENNOX INTL INC	COM	526107107	45	1500	SH	DEFINED	2
LENNOX INTL INC	COM	526107107	14400	482240	SH	DEFINED	6
LENNOX INTL INC	COM	526107107	27308	914540	SH	DEFINED	3
LENNOX INTL INC	COM	526107107	21	700	SH	DEFINED	11
LENNOX INTL INC	COM	526107107	36	1222	SH	DEFINED	19
LENOX GROUP INC	COM	526262100	3042	232240	SH	DEFINED	6
LESCO INC OHIO	COM	526872106	8	450	SH	DEFINED	5

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

LEUCADIA NATL CORP	COM	527288104	678	11365	SH	DEFINED	18
LEUCADIA NATL CORP	COM	527288104	307	5150	SH	DEFINED	2
LEUCADIA NATL CORP	COM	527288104	36	600	SH	DEFINED	17
LEUCADIA NATL CORP	COM	527288104	74	1245	SH	DEFINED	6
LEUCADIA NATL CORP	COM	527288104	1013	16986	SH	DEFINED	3
LEUCADIA NATL CORP	COM	527288104	4173	69950	SH	DEFINED	21
LEUCADIA NATL CORP	COM	527288104	18	300	SH	DEFINED	19
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	594	114700	SH	DEFINED	20
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	18	3500	SH	DEFINED	11
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	221238	42710025	SH	DEFINED	8
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	181300	35000000	SH	DEFINED	13
LEVITT CORP	CL A	52742P108	14641	664289	SH	DEFINED	6
LEVITT CORP	CL A	52742P108	9	400	SH	DEFINED	11
LEXINGTON CORP PPTYS TR	COM	529043101	63	3000	SH	DEFINED	18
LEXINGTON CORP PPTYS TR	COM	529043101	29	1400	SH	DEFINED	2
LEXINGTON CORP PPTYS TR	COM	529043101	3	141	SH	DEFINED	9
LEXMARK INTL NEW	CL A	529771107	1568	34563	SH	DEFINED	23
LEXMARK INTL NEW	CL A	529771107	9	200	SH	DEFINED	5
LEXMARK INTL NEW	CL A	529771107	2831	62375	SH	DEFINED	22
LEXMARK INTL NEW	CL A	529771107	5	100	SH	DEFINED	2
LEXMARK INTL NEW	CL A	529771107	751	16555	SH	DEFINED	18
LEXMARK INTL NEW	CL A	529771107	1	15	SH	DEFINED	17
LEXMARK INTL NEW	CL A	529771107	1382	30450	SH	DEFINED	3
LEXMARK INTL NEW	CL A	529771107	5974	131644	SH	DEFINED	6
LEXMARK INTL NEW	CL A	529771107	1175	25884	SH	DEFINED	19
LIBBEY INC	COM	529898108	905	127880	SH	DEFINED	6
LIBERTY ALL STAR EQUITY FD	SH BEN INT	530158104	48	5740	SH	DEFINED	18
LIBERTY ALL-STAR GROWTH FD I	COM	529900102	0	76	SH	DEFINED	18
LIBERTY GLOBAL INC	COM SER C	530555309	5	237	SH	DEFINED	6
LIBERTY GLOBAL INC	COM SER A	530555101	202	9890	SH	DEFINED	9
LIBERTY GLOBAL INC	COM SER A	530555101	5	222	SH	DEFINED	11
LIBERTY GLOBAL INC	COM SER A	530555101	36369	1776697	SH	DEFINED	20
LIBERTY GLOBAL INC	COM SER C	530555309	603	30538	SH	DEFINED	17
LIBERTY GLOBAL INC	COM SER C	530555309	15305	774927	SH	DEFINED	21
LIBERTY GLOBAL INC	COM SER A	530555101	5	237	SH	DEFINED	6
LIBERTY GLOBAL INC	COM SER A	530555101	2	88	SH	DEFINED	2
LIBERTY GLOBAL INC	COM SER C	530555309	33687	1705677	SH	DEFINED	20
LIBERTY GLOBAL INC	COM SER C	530555309	3	150	SH	DEFINED	5
LIBERTY GLOBAL INC	COM SER C	530555309	195	9890	SH	DEFINED	9
LIBERTY GLOBAL INC	COM SER A	530555101	45800	2237414	SH	DEFINED	18
LIBERTY GLOBAL INC	COM SER C	530555309	2	88	SH	DEFINED	2
LIBERTY GLOBAL INC	COM SER C	530555309	33063	1674098	SH	DEFINED	18
LIBERTY GLOBAL INC	COM SER C	530555309	6	310	SH	DEFINED	4
LIBERTY GLOBAL INC	COM SER C	530555309	3	156	SH	DEFINED	11
LIBERTY GLOBAL INC	COM SER A	530555101	618	30200	SH	DEFINED	17
LIBERTY GLOBAL INC	COM SER A	530555101	6	310	SH	DEFINED	4
LIBERTY GLOBAL INC	COM SER A	530555101	23	1115	SH	DEFINED	5
LIBERTY GLOBAL INC	COM SER A	530555101	21972	1073368	SH	DEFINED	21
LIBERTY MEDIA CORP	DEB 4.000%11/1	530715AG6	14520	23420000	PRN	DEFINED	20
LIBERTY MEDIA CORP	DEB 4.000%11/1	530715AG6	1234	2000000	PRN	DEFINED	14
LIBERTY MEDIA CORP	DEB 3.750% 2/1	530715AL5	8749	15545000	PRN	DEFINED	14
LIBERTY MEDIA CORP	DEB 3.500% 1/1	530715AN1	1435	1400000	PRN	DEFINED	21
LIBERTY MEDIA CORP	DEB 4.000%11/1	530715AG6	10524	16975000	PRN	DEFINED	21
LIBERTY MEDIA CORP NEW	COM SER A	530718105	5756	701048	SH	DEFINED	17
LIBERTY MEDIA CORP NEW	COM SER A	530718105	86899	10584546	SH	DEFINED	21
LIBERTY MEDIA CORP NEW	COM SER A	530718105	210720	25666282	SH	DEFINED	20
LIBERTY MEDIA CORP NEW	COM SER A	530718105	173	21120	SH	DEFINED	11
LIBERTY MEDIA CORP NEW	COM SER A	530718105	11822	1440000	SH	DEFINED	8
LIBERTY MEDIA CORP NEW	COM SER A	530718105	54	6540	SH	DEFINED	4
LIBERTY MEDIA CORP NEW	COM SER A	530718105	623712	75969734	SH	DEFINED	18
LIBERTY MEDIA CORP NEW	COM SER A	530718105	15	1773	SH	DEFINED	2
LIBERTY MEDIA CORP NEW	COM SER A	530718105	192	23400	SH	DEFINED	5

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

LIBERTY MEDIA CORP NEW	COM SER A	530718105	1637	199424	SH	DEFINED	9
LIBERTY PPTY TR	SH BEN INT	531172104	19	400	SH	DEFINED	2
LIBERTY PPTY TR	SH BEN INT	531172104	12	250	SH	DEFINED	11
LIBERTY PPTY TR	SH BEN INT	531172104	6821	144642	SH	DEFINED	20
LIBERTY PPTY TR	SH BEN INT	531172104	827	17545	SH	DEFINED	9
LIBERTY PPTY TR	SH BEN INT	531172104	113	2400	SH	DEFINED	5
LIBERTY PPTY TR	SH BEN INT	531172104	1872	39700	SH	DEFINED	18
LIFECCELL CORP	COM	531927101	2785	123486	SH	DEFINED	19
LIFECCELL CORP	COM	531927101	6024	267140	SH	DEFINED	3
LIFEPOINT HOSPITALS INC	COM	53219L109	5009	161055	SH	DEFINED	21
LIFEPOINT HOSPITALS INC	COM	53219L109	380	12230	SH	DEFINED	18
LIFEPOINT HOSPITALS INC	COM	53219L109	858	27580	SH	DEFINED	20
LIFEPOINT HOSPITALS INC	COM	53219L109	2	66	SH	DEFINED	2
LIFEPOINT HOSPITALS INC	COM	53219L109	5290	170110	SH	DEFINED	6
LIFEPOINT HOSPITALS INC	COM	53219L109	16	500	SH	DEFINED	9
LIFETIME BRANDS INC	COM	53222Q103	1062	37680	SH	DEFINED	3
LIGHTBRIDGE INC	COM	532226107	1221	109970	SH	DEFINED	3
LILLY ELI & CO	COM	532457108	1356	24529	SH	DEFINED	1
LILLY ELI & CO	COM	532457108	6112	110524	SH	DEFINED	21
LILLY ELI & CO	COM	532457108	227549	4114808	SH	DEFINED	20
LILLY ELI & CO	COM	532457108	402	7273	SH	DEFINED	11
LILLY ELI & CO	COM	532457108	1850	33457	SH	DEFINED	9
LILLY ELI & CO	COM	532457108	13	235	SH	DEFINED	7
LILLY ELI & CO	COM	532457108	9336	168833	SH	DEFINED	17
LILLY ELI & CO	COM	532457108	164121	2967822	SH	DEFINED	18
LILLY ELI & CO	COM	532457108	1444	26115	SH	DEFINED	2
LILLY ELI & CO	COM	532457108	1888	34133	SH	DEFINED	5
LILLY ELI & CO	COM	532457108	15367	277886	SH	DEFINED	19
LILLY ELI & CO	COM	532457108	7437	134488	SH	DEFINED	3
LIMITED BRANDS INC	COM	532716107	2423	99076	SH	DEFINED	20
LIMITED BRANDS INC	COM	532716107	0	16	SH	DEFINED	11
LIMITED BRANDS INC	COM	532716107	790	32289	SH	DEFINED	21
LIMITED BRANDS INC	COM	532716107	220	9000	SH	DEFINED	6
LIMITED BRANDS INC	COM	532716107	1576	64436	SH	DEFINED	19
LIMITED BRANDS INC	COM	532716107	1169	47800	SH	DEFINED	2
LIMITED BRANDS INC	COM	532716107	418	17078	SH	DEFINED	18
LIMITED BRANDS INC	COM	532716107	442	18000	SH	DEFINED	5
LIMITED BRANDS INC	COM	532716107	221	9031	SH	DEFINED	17
LINCARE HLDGS INC	COM	532791100	1153	29592	SH	DEFINED	19
LINCARE HLDGS INC	COM	532791100	3	75	SH	DEFINED	18
LINCOLN ELEC HLDGS INC	COM	533900106	1621	30015	SH	DEFINED	19
LINCOLN ELEC HLDGS INC	COM	533900106	6209	115006	SH	DEFINED	3
LINCOLN NATL CORP IND	COM	534187109	2	45	SH	DEFINED	7
LINCOLN NATL CORP IND	COM	534187109	3325	60908	SH	DEFINED	17
LINCOLN NATL CORP IND	COM	534187109	6077	111327	SH	DEFINED	18
LINCOLN NATL CORP IND	COM	534187109	115	2115	SH	DEFINED	5
LINCOLN NATL CORP IND	COM	534187109	2490	45621	SH	DEFINED	22
LINCOLN NATL CORP IND	COM	534187109	6495	118975	SH	DEFINED	2
LINCOLN NATL CORP IND	COM	534187109	3231	59193	SH	DEFINED	3
LINCOLN NATL CORP IND	COM	534187109	1365	25000	SH	DEFINED	1
LINCOLN NATL CORP IND	COM	534187109	2413	44196	SH	DEFINED	19
LINCOLN NATL CORP IND	COM	534187109	978	17910	SH	DEFINED	6
LINCOLN NATL CORP IND	COM	534187109	5	94	SH	DEFINED	9
LINCOLN NATL CORP IND	COM	534187109	2561	46905	SH	DEFINED	23
LINCOLN NATL CORP IND	COM	534187109	855	15662	SH	DEFINED	11
LINCOLN NATL CORP IND	COM	534187109	1365	25000	SH	DEFINED	20
LINCOLN NATL CORP IND	COM	534187109	743	13613	SH	DEFINED	21
LINEAR TECHNOLOGY CORP	COM	535678106	132	3750	SH	DEFINED	11
LINEAR TECHNOLOGY CORP	COM	535678106	17305	494360	SH	DEFINED	17
LINEAR TECHNOLOGY CORP	COM	535678106	645	18398	SH	DEFINED	18
LINEAR TECHNOLOGY CORP	COM	535678106	268	7650	SH	DEFINED	5
LINEAR TECHNOLOGY CORP	COM	535678106	81	2300	SH	DEFINED	2

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

LINEAR TECHNOLOGY CORP	COM	535678106	11399	324940	SH	DEFINED	1
LINEAR TECHNOLOGY CORP	COM	535678106	1984	56565	SH	DEFINED	19
LIONBRIDGE TECHNOLOGIES INC	COM	536252109	16	2000	SH	DEFINED	18
LIONS GATE ENTMTNT CORP	COM NEW	535919203	5074	499950	SH	DEFINED	3
LITHIA MTRS INC	CL A	536797103	680	19600	SH	DEFINED	3
LITHIA MTRS INC	CL A	536797103	7532	217070	SH	DEFINED	6
LITHIA MTRS INC	CL A	536797103	888	25597	SH	DEFINED	19
LIVE NATION INC	COM	538034109	17	872	SH	DEFINED	20
LIVE NATION INC	COM	538034109	6	296	SH	DEFINED	2
LIVE NATION INC	COM	538034109	1	71	SH	DEFINED	9
LIVE NATION INC	COM	538034109	3	130	SH	DEFINED	11
LIVE NATION INC	COM	538034109	10	492	SH	DEFINED	18
LIVEPERSON INC	COM	538146101	30	4100	SH	DEFINED	5
LIZ CLAIBORNE INC	COM	539320101	9905	241698	SH	DEFINED	3
LIZ CLAIBORNE INC	COM	539320101	35547	867420	SH	DEFINED	6
LIZ CLAIBORNE INC	COM	539320101	568	13863	SH	DEFINED	18
LIZ CLAIBORNE INC	COM	539320101	216	5280	SH	DEFINED	17
LIZ CLAIBORNE INC	COM	539320101	92	2250	SH	DEFINED	11
LIZ CLAIBORNE INC	COM	539320101	803	19587	SH	DEFINED	19
LIZ CLAIBORNE INC	COM	539320101	828	20200	SH	DEFINED	9
LIZ CLAIBORNE INC	COM	539320101	275	6700	SH	DEFINED	22
LL & E RTY TR	UNIT BEN INT	502003106	0	200	SH	DEFINED	18
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	11	277	SH	DEFINED	18
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	29911	801116	SH	DEFINED	6
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	1843	48170	SH	DEFINED	17
LMI AEROSPACE INC	COM	502079106	18	1000	SH	DEFINED	6
LO-JACK CORP	COM	539451104	999	41660	SH	DEFINED	3
LO-JACK CORP	COM	539451104	52	2150	SH	DEFINED	5
LOCKHEED MARTIN CORP	DBCV	8/1 539830AP4	1625	1400000	PRN	DEFINED	20
LOCKHEED MARTIN CORP	DBCV	8/1 539830AP4	14136	12175000	PRN	DEFINED	21
LOCKHEED MARTIN CORP	COM	539830109	896	11926	SH	DEFINED	21
LOCKHEED MARTIN CORP	COM	539830109	105	1400	SH	DEFINED	11
LOCKHEED MARTIN CORP	COM	539830109	210	2790	SH	DEFINED	17
LOCKHEED MARTIN CORP	COM	539830109	15026	200000	SH	DEFINED	8
LOCKHEED MARTIN CORP	COM	539830109	23	305	SH	DEFINED	9
LOCKHEED MARTIN CORP	COM	539830109	9217	122678	SH	DEFINED	18
LOCKHEED MARTIN CORP	COM	539830109	1106	14721	SH	DEFINED	2
LOCKHEED MARTIN CORP	COM	539830109	45	600	SH	DEFINED	5
LOCKHEED MARTIN CORP	COM	539830109	14649	194979	SH	DEFINED	3
LOCKHEED MARTIN CORP	COM	539830109	7885	104945	SH	DEFINED	19
LOEWS CORP	CAROLNA GP STK	540424207	241	5100	SH	DEFINED	22
LOEWS CORP	COM	540424108	30918	305510	SH	DEFINED	3
LOEWS CORP	CAROLNA GP STK	540424207	35	734	SH	DEFINED	18
LOEWS CORP	CAROLNA GP STK	540424207	62203	1315902	SH	DEFINED	3
LOEWS CORP	COM	540424108	6268	61934	SH	DEFINED	18
LOEWS CORP	COM	540424108	81233	802700	SH	DEFINED	21
LOEWS CORP	COM	540424108	9433	93208	SH	DEFINED	19
LOEWS CORP	COM	540424108	478	4725	SH	DEFINED	17
LOEWS CORP	COM	540424108	10	100	SH	DEFINED	11
LOEWS CORP	COM	540424108	46154	456064	SH	DEFINED	20
LOEWS CORP	COM	540424108	14089	141214	SH	DEFINED	6
LOEWS CORP	COM	540424108	26	255	SH	DEFINED	9
LOEWS CORP	COM	540424108	2682	26500	SH	DEFINED	2
LONE STAR STEAKHOUSE SALOON	COM	542307103	6605	232387	SH	DEFINED	6
LONE STAR TECHNOLOGIES INC	COM	542312103	63411	1144398	SH	DEFINED	3
LONE STAR TECHNOLOGIES INC	COM	542312103	905	16333	SH	DEFINED	19
LONGS DRUG STORES CORP	COM	543162101	706	15256	SH	DEFINED	19
LONGS DRUG STORES CORP	COM	543162101	609	13160	SH	DEFINED	3
LOUDEYE CORP	COM	545754103	1	1000	SH	DEFINED	9
LOUISIANA PAC CORP	COM	546347105	125	4600	SH	DEFINED	3
LOUISIANA PAC CORP	COM	546347105	86	3170	SH	DEFINED	2
LOUISIANA PAC CORP	COM	546347105	534	19620	SH	DEFINED	19

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

LOWES COS INC	COM	548661107	13455	208804	SH	DEFINED	2
LOWES COS INC	COM	548661107	20423	316934	SH	DEFINED	3
LOWES COS INC	COM	548661107	17893	277672	SH	DEFINED	18
LOWES COS INC	COM	548661107	47	733	SH	DEFINED	9
LOWES COS INC	COM	548661107	979	15200	SH	DEFINED	20
LOWES COS INC	COM	548661107	1768	27439	SH	DEFINED	5
LOWES COS INC	COM	548661107	96	1492	SH	DEFINED	21
LOWES COS INC	COM	548661107	13602	211078	SH	DEFINED	19
LOWES COS INC	COM	548661107	3179	49340	SH	DEFINED	17
LOWES COS INC	COM	548661107	286	4440	SH	DEFINED	11
LSB FINL CORP	COM	501925101	0	2	SH	DEFINED	18
LSI INDS INC	COM	50216C108	622	36500	SH	DEFINED	3
LSI LOGIC CORP	COM	502161102	14378	1243752	SH	DEFINED	3
LSI LOGIC CORP	COM	502161102	38120	3297620	SH	DEFINED	8
LSI LOGIC CORP	COM	502161102	277	23990	SH	DEFINED	18
LSI LOGIC CORP	COM	502161102	206	17790	SH	DEFINED	6
LSI LOGIC CORP	COM	502161102	838	72478	SH	DEFINED	19
LSI LOGIC CORP	COM	502161102	197	17050	SH	DEFINED	21
LSI LOGIC CORP	COM	502161102	714	61800	SH	DEFINED	20
LSI LOGIC CORP	COM	502161102	429	37145	SH	DEFINED	9
LTC PPTYS INC	COM	502175102	4901	210720	SH	DEFINED	3
LTX CORP	COM	502392103	3697	684620	SH	DEFINED	3
LUBRIZOL CORP	COM	549271104	24089	562160	SH	DEFINED	6
LUBRIZOL CORP	COM	549271104	1131	26405	SH	DEFINED	19
LUBRIZOL CORP	COM	549271104	1059	24704	SH	DEFINED	21
LUBRIZOL CORP	COM	549271104	664	15500	SH	DEFINED	9
LUBRIZOL CORP	COM	549271104	719	16780	SH	DEFINED	18
LUBRIZOL CORP	COM	549271104	14	335	SH	DEFINED	2
LUBRIZOL CORP	COM	549271104	254	5925	SH	DEFINED	11
LUBYS INC	COM	549282101	3717	297570	SH	DEFINED	3
LUBYS INC	COM	549282101	19	1510	SH	DEFINED	19
LUCENT TECHNOLOGIES INC	COM	549463107	0	62	SH	DEFINED	9
LUCENT TECHNOLOGIES INC	COM	549463107	2522	826955	SH	DEFINED	19
LUCENT TECHNOLOGIES INC	COM	549463107	2	768	SH	DEFINED	11
LUCENT TECHNOLOGIES INC	COM	549463107	67	22122	SH	DEFINED	17
LUCENT TECHNOLOGIES INC	COM	549463107	794	260200	SH	DEFINED	21
LUCENT TECHNOLOGIES INC	COM	549463107	5933	1945358	SH	DEFINED	18
LUCENT TECHNOLOGIES INC	COM	549463107	6	2000	SH	DEFINED	4
LUCENT TECHNOLOGIES INC	COM	549463107	1	250	SH	DEFINED	1
LUCENT TECHNOLOGIES INC	COM	549463107	20	6642	SH	DEFINED	2
LUCENT TECHNOLOGIES INC	COM	549463107	49	16019	SH	DEFINED	5
LUCENT TECHNOLOGIES INC	COM	549463107	258	84565	SH	DEFINED	20
LUFKIN INDS INC	COM	549764108	5	87	SH	DEFINED	19
LUFKIN INDS INC	COM	549764108	2790	50331	SH	DEFINED	3
LUMINEX CORP DEL	COM	55027E102	750	50443	SH	DEFINED	19
LUMINEX CORP DEL	COM	55027E102	1929	129780	SH	DEFINED	3
LUXOTTICA GROUP S P A	SPONSORED ADR	55068R202	403	14649	SH	DEFINED	18
LUXOTTICA GROUP S P A	SPONSORED ADR	55068R202	187	6808	SH	DEFINED	2
LYNCH CORP	COM	551137102	0	187	SH	DEFINED	18
LYONDELL CHEMICAL CO	COM	552078107	37	1855	SH	DEFINED	5
LYONDELL CHEMICAL CO	COM	552078107	1375	69105	SH	DEFINED	18
LYONDELL CHEMICAL CO	COM	552078107	3582	180000	SH	DEFINED	6
LYONDELL CHEMICAL CO	COM	552078107	6	300	SH	DEFINED	19
LYONDELL CHEMICAL CO	COM	552078107	2738	137584	SH	DEFINED	20
LYONDELL CHEMICAL CO	COM	552078107	12	625	SH	DEFINED	11
LYONDELL CHEMICAL CO	COM	552078107	2	108	SH	DEFINED	9
M & F WORLDWIDE CORP	COM	552541104	9	600	SH	DEFINED	11
M & T BK CORP	COM	55261F104	1044	9150	SH	DEFINED	18
M & T BK CORP	COM	55261F104	187	1640	SH	DEFINED	17
M & T BK CORP	COM	55261F104	12809	112221	SH	DEFINED	4
M & T BK CORP	COM	55261F104	672	5890	SH	DEFINED	7
M & T BK CORP	COM	55261F104	91	800	SH	DEFINED	2

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

M & T BK CORP	COM	55261F104	1676	14682	SH	DEFINED	19
M & T BK CORP	COM	55261F104	103	900	SH	DEFINED	5
M D C HLDGS INC	COM	552676108	1269	19732	SH	DEFINED	6
M D C HLDGS INC	COM	552676108	494	7682	SH	DEFINED	18
M D C HLDGS INC	COM	552676108	314	4888	SH	DEFINED	3
M D C HLDGS INC	COM	552676108	1	15	SH	DEFINED	7
M SYS FLASH DISK PIONEERS LT	ORD	M7061C100	1539	59500	SH	DEFINED	3
MACDERMID INC	COM	554273102	30	918	SH	DEFINED	18
MACERICH CO	COM	554382101	28	373	SH	DEFINED	18
MACERICH CO	COM	554382101	2798	37840	SH	DEFINED	20
MACERICH CO	COM	554382101	17	225	SH	DEFINED	9
MACK CALI RLTY CORP	COM	554489104	170	3550	SH	DEFINED	21
MACK CALI RLTY CORP	COM	554489104	56	1170	SH	DEFINED	9
MACK CALI RLTY CORP	COM	554489104	7	150	SH	DEFINED	11
MACK CALI RLTY CORP	COM	554489104	2466	51380	SH	DEFINED	2
MACK CALI RLTY CORP	COM	554489104	10	200	SH	DEFINED	19
MACKINAC FINL CORP	COM	554571109	2	150	SH	DEFINED	2
MACQUARIE FT TR GB INF UT DI	COM	55607W100	1	35	SH	DEFINED	18
MACQUARIE GBL INFRA TOTL RE	COM	55608D101	40	1779	SH	DEFINED	18
MADDEN STEVEN LTD	COM	556269108	8	225	SH	DEFINED	5
MADDEN STEVEN LTD	COM	556269108	8	212	SH	DEFINED	19
MADDEN STEVEN LTD	COM	556269108	8338	234860	SH	DEFINED	3
MAF BANCORP INC	COM	55261R108	8	175	SH	DEFINED	18
MAF BANCORP INC	COM	55261R108	23158	529085	SH	DEFINED	6
MAF BANCORP INC	COM	55261R108	11780	269136	SH	DEFINED	4
MAF BANCORP INC	COM	55261R108	4	100	SH	DEFINED	7
MAF BANCORP INC	COM	55261R108	153	3495	SH	DEFINED	2
MAF BANCORP INC	COM	55261R108	573	13085	SH	DEFINED	5
MAGELLAN HEALTH SVCS INC	COM NEW	559079207	35368	873930	SH	DEFINED	6
MAGELLAN MIDSTREAM PRTRNS LP	COM UNIT RP LP	559080106	16	500	SH	DEFINED	3
MAGELLAN MIDSTREAM PRTRNS LP	COM UNIT RP LP	559080106	53	1600	SH	DEFINED	18
MAGMA DESIGN AUTOMATION	COM	559181102	3428	396283	SH	DEFINED	3
MAGMA DESIGN AUTOMATION	COM	559181102	417	48248	SH	DEFINED	19
MAGNA ENTMT CORP	CL A	559211107	11	1615	SH	DEFINED	9
MAGNA ENTMT CORP	CL A	559211107	1	176	SH	DEFINED	18
MAGNA INTL INC	CL A	559222401	115	1520	SH	DEFINED	18
MAGNA INTL INC	CL A	559222401	19341	256253	SH	DEFINED	7
MAGNA INTL INC	CL A	559222401	352	4650	SH	DEFINED	5
MAGNETEK INC	COM	559424106	5	1350	SH	DEFINED	5
MAGUIRE PPTYS INC	COM	559775101	3650	100000	SH	DEFINED	20
MAGUIRE PPTYS INC	COM	559775101	11	300	SH	DEFINED	9
MAHANAGAR TEL NIGAM LTD	SPONS ADR 2001	559778402	441	53100	SH	DEFINED	3
MAIDENFORM BRANDS INC	COM	560305104	33	3000	SH	DEFINED	6
MAIDENFORM BRANDS INC	COM	560305104	9	800	SH	DEFINED	11
MAIN STR BKS INC NEW	COM	56034R102	15	586	SH	DEFINED	2
MAINSOURCE FINANCIAL GP INC	COM	56062Y102	2156	114067	SH	DEFINED	6
MAIR HOLDINGS INC	COM	560635104	1845	394265	SH	DEFINED	6
MANAGED HIGH INCOME PORTFOLI	COM	56166C105	17	2790	SH	DEFINED	18
MANAGED HIGH YIELD PLUS FD I	COM	561911108	5	1000	SH	DEFINED	18
MANAGED MUNS PORTFOLIO INC	COM	561662107	87	7927	SH	DEFINED	18
MANHATTAN ASSOCS INC	COM	562750109	7	301	SH	DEFINED	18
MANHATTAN ASSOCS INC	COM	562750109	476	21627	SH	DEFINED	21
MANITOWOC INC	COM	563571108	39	423	SH	DEFINED	19
MANITOWOC INC	COM	563571108	64	700	SH	DEFINED	2
MANOR CARE INC NEW	COM	564055101	5229	117900	SH	DEFINED	21
MANOR CARE INC NEW	COM	564055101	3213	72451	SH	DEFINED	18
MANOR CARE INC NEW	COM	564055101	60	1350	SH	DEFINED	2
MANOR CARE INC NEW	COM	564055101	22055	497300	SH	DEFINED	20
MANOR CARE INC NEW	COM	564055101	1227	27669	SH	DEFINED	19
MANOR CARE INC NEW	COM	564055101	92	2070	SH	DEFINED	3
MANPOWER INC	COM	56418H100	266	4650	SH	DEFINED	5
MANPOWER INC	COM	56418H100	19543	341783	SH	DEFINED	3

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

MANPOWER INC	COM		56418H100	4653	81375	SH	DEFINED	19
MANPOWER INC	COM		56418H100	49	860	SH	DEFINED	6
MANPOWER INC	COM		56418H100	86	1500	SH	DEFINED	17
MANPOWER INC	COM		56418H100	572	10000	SH	DEFINED	18
MANPOWER INC	COM		56418H100	379	6625	SH	DEFINED	21
MANPOWER INC	COM		56418H100	105763	1849650	SH	DEFINED	8
MANTECH INTL CORP	CL A		564563104	8810	265190	SH	DEFINED	3
MANUGISTICS GROUP INC	NOTE	5.000%11/0	565011AB9	22300	22300000	PRN	DEFINED	20
MANULIFE FINL CORP	COM		56501R106	34	536	SH	DEFINED	5
MANULIFE FINL CORP	COM		56501R106	141	2250	SH	DEFINED	20
MANULIFE FINL CORP	COM		56501R106	25	405	SH	DEFINED	17
MANULIFE FINL CORP	COM		56501R106	35	555	SH	DEFINED	9
MANULIFE FINL CORP	COM		56501R106	60355	961100	SH	DEFINED	7
MANULIFE FINL CORP	COM		56501R106	1634	26035	SH	DEFINED	18
MANULIFE FINL CORP	COM		56501R106	153	2436	SH	DEFINED	2
MAPINFO CORP	COM		565105103	100	7100	SH	DEFINED	3
MAPINFO CORP	COM		565105103	15	1039	SH	DEFINED	19
MARATHON OIL CORP	COM		565849106	74	968	SH	DEFINED	17
MARATHON OIL CORP	COM		565849106	89050	1169100	SH	DEFINED	21
MARATHON OIL CORP	COM		565849106	68846	903856	SH	DEFINED	20
MARATHON OIL CORP	COM		565849106	96	1258	SH	DEFINED	9
MARATHON OIL CORP	COM		565849106	11097	145690	SH	DEFINED	18
MARATHON OIL CORP	COM		565849106	18	236	SH	DEFINED	4
MARATHON OIL CORP	COM		565849106	12	160	SH	DEFINED	5
MARATHON OIL CORP	COM		565849106	1996	26200	SH	DEFINED	22
MARATHON OIL CORP	COM		565849106	220	2889	SH	DEFINED	2
MARATHON OIL CORP	COM		565849106	15919	208989	SH	DEFINED	3
MARATHON OIL CORP	COM		565849106	1040	13650	SH	DEFINED	6
MARATHON OIL CORP	COM		565849106	8250	108307	SH	DEFINED	19
MARATHON OIL CORP	COM		565849106	326	4275	SH	DEFINED	11
MARCHEX INC	CL B		56624R108	82	3800	SH	DEFINED	5
MARCUS CORP	COM		566330106	2021	101325	SH	DEFINED	18
MARCUS CORP	COM		566330106	86	4300	SH	DEFINED	5
MARCUS CORP	COM		566330106	16187	811400	SH	DEFINED	20
MARCUS CORP	COM		566330106	509	25500	SH	DEFINED	11
MARINE PRODS CORP	COM		568427108	3	243	SH	DEFINED	17
MARINEMAX INC	COM		567908108	3	103	SH	DEFINED	19
MARINER ENERGY INC	COM		56845T305	671	32693	SH	DEFINED	6
MARINER ENERGY INC	COM		56845T305	3	161	SH	DEFINED	19
MARKEL CORP	COM		570535104	295	875	SH	DEFINED	11
MARLIN BUSINESS SVCS CORP	COM		571157106	106	4800	SH	DEFINED	6
MARRIOTT INTL INC NEW	CL A		571903202	4220	61511	SH	DEFINED	17
MARRIOTT INTL INC NEW	CL A		571903202	5261	76694	SH	DEFINED	19
MARRIOTT INTL INC NEW	CL A		571903202	3	50	SH	DEFINED	9
MARRIOTT INTL INC NEW	CL A		571903202	69	1000	SH	DEFINED	2
MARRIOTT INTL INC NEW	CL A		571903202	237	3460	SH	DEFINED	11
MARRIOTT INTL INC NEW	CL A		571903202	7229	105379	SH	DEFINED	3
MARRIOTT INTL INC NEW	CL A		571903202	154	2250	SH	DEFINED	18
MARSH & MCLENNAN COS INC	COM		571748102	22	734	SH	DEFINED	11
MARSH & MCLENNAN COS INC	COM		571748102	6453	219792	SH	DEFINED	20
MARSH & MCLENNAN COS INC	COM		571748102	98	3350	SH	DEFINED	5
MARSH & MCLENNAN COS INC	COM		571748102	1340	45650	SH	DEFINED	9
MARSH & MCLENNAN COS INC	COM		571748102	1280	43605	SH	DEFINED	18
MARSH & MCLENNAN COS INC	COM		571748102	4	132	SH	DEFINED	2
MARSH & MCLENNAN COS INC	COM		571748102	13543	461267	SH	DEFINED	6
MARSH & MCLENNAN COS INC	COM		571748102	2975	101315	SH	DEFINED	19
MARSH & MCLENNAN COS INC	COM		571748102	29	1000	SH	DEFINED	17
MARSH SUPERMARKETS INC	CL B		571783208	2	204	SH	DEFINED	6
MARSH SUPERMARKETS INC	CL A		571783307	28	3107	SH	DEFINED	6
MARSHALL & ILSLEY CORP	COM		571834100	15	348	SH	DEFINED	18
MARSHALL & ILSLEY CORP	COM		571834100	685	15710	SH	DEFINED	2
MARSHALL & ILSLEY CORP	COM		571834100	3493	80140	SH	DEFINED	20

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

MARSHALL & ILSLEY CORP	COM	571834100	1697	38935	SH	DEFINED	19
MARSHALL & ILSLEY CORP	COM	571834100	2963	67985	SH	DEFINED	17
MARSHALL & ILSLEY CORP	COM	571834100	6	145	SH	DEFINED	11
MARSHALL & ILSLEY CORP	COM	571834100	352	8070	SH	DEFINED	6
MARSHALL & ILSLEY CORP	COM	571834100	139	3200	SH	DEFINED	1
MARTEK BIOSCIENCES CORP	COM	572901106	22	666	SH	DEFINED	11
MARTEN TRANS LTD	COM	573075108	95	5250	SH	DEFINED	11
MARTEN TRANS LTD	COM	573075108	1309	72370	SH	DEFINED	3
MARTEN TRANS LTD	COM	573075108	790	43674	SH	DEFINED	19
MARTHA STEWART LIVING OMNIME	CL A	573083102	3	200	SH	DEFINED	11
MARTHA STEWART LIVING OMNIME	CL A	573083102	292	17300	SH	DEFINED	18
MARTHA STEWART LIVING OMNIME	CL A	573083102	2	100	SH	DEFINED	5
MARTHA STEWART LIVING OMNIME	CL A	573083102	0	25	SH	DEFINED	9
MARTIN MARIETTA MATLS INC	COM	573284106	2839	26522	SH	DEFINED	19
MARTIN MARIETTA MATLS INC	COM	573284106	16901	157905	SH	DEFINED	3
MARTIN MARIETTA MATLS INC	COM	573284106	252	2350	SH	DEFINED	11
MARTIN MARIETTA MATLS INC	COM	573284106	1693	15820	SH	DEFINED	2
MARTIN MARIETTA MATLS INC	COM	573284106	3	25	SH	DEFINED	18
MARTIN MARIETTA MATLS INC	COM	573284106	17125	160000	SH	DEFINED	6
MARVEL ENTERTAINMENT INC	COM	57383T103	5645	280590	SH	DEFINED	21
MARVEL ENTERTAINMENT INC	COM	57383T103	465	23100	SH	DEFINED	18
MARVEL ENTERTAINMENT INC	COM	57383T103	3368	167395	SH	DEFINED	20
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	611	11297	SH	DEFINED	21
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	3063	56620	SH	DEFINED	11
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	36	658	SH	DEFINED	18
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	359	6639	SH	DEFINED	5
MASCO CORP	NOTE	7/2 574599BB1	37875	37875000	PRN	DEFINED	21
MASCO CORP	COM	574599106	352	10834	SH	DEFINED	2
MASCO CORP	COM	574599106	438	13490	SH	DEFINED	17
MASCO CORP	COM	574599106	80587	2480372	SH	DEFINED	18
MASCO CORP	COM	574599106	17	515	SH	DEFINED	5
MASCO CORP	COM	574599106	73	2238	SH	DEFINED	9
MASCO CORP	COM	574599106	37244	1146325	SH	DEFINED	10
MASCO CORP	COM	574599106	243349	7489956	SH	DEFINED	8
MASCO CORP	COM	574599106	153621	4728262	SH	DEFINED	21
MASCO CORP	NOTE	7/2 574599BB1	4500	4500000	PRN	DEFINED	20
MASCO CORP	COM	574599106	2506	77130	SH	DEFINED	19
MASCO CORP	COM	574599106	271	8350	SH	DEFINED	11
MASCO CORP	COM	574599106	102279	3148000	SH	DEFINED	20
MASCO CORP	COM	574599106	661	20360	SH	DEFINED	6
MASSBANK CORP READ MASS	COM	576152102	39	1200	SH	DEFINED	1
MASSEY ENERGY CORP	COM	576206106	90	2500	SH	DEFINED	9
MASSEY ENERGY CORP	COM	576206106	11	300	SH	DEFINED	11
MASSEY ENERGY CORP	COM	576206106	638	17700	SH	DEFINED	5
MASSMUTUAL CORPORATE INVS IN	COM	576292106	0	10	SH	DEFINED	18
MASSMUTUAL PARTN INVS	SH BEN INT	576299101	2	145	SH	DEFINED	18
MASTEC INC	COM	576323109	1329	93800	SH	DEFINED	20
MASTEC INC	COM	576323109	18	1300	SH	DEFINED	3
MASTEC INC	COM	576323109	1421	100300	SH	DEFINED	21
MASTEC INC	COM	576323109	113	8000	SH	DEFINED	18
MATERIAL SCIENCES CORP	COM	576674105	6	500	SH	DEFINED	5
MATRIA HEALTHCARE INC	COM NEW	576817209	2763	72800	SH	DEFINED	20
MATRIA HEALTHCARE INC	COM NEW	576817209	16	434	SH	DEFINED	19
MATRIXONE INC	COM	57685P304	0	45	SH	DEFINED	2
MATRIX INITIATIVES INC	COM	57685L105	4352	186800	SH	DEFINED	3
MATSUSHITA ELEC INDL	ADR	576879209	189	8550	SH	DEFINED	2
MATSUSHITA ELEC INDL	ADR	576879209	5	220	SH	DEFINED	7
MATSUSHITA ELEC INDL	ADR	576879209	16	710	SH	DEFINED	18
MATSUSHITA ELEC INDL	ADR	576879209	11	510	SH	DEFINED	9
MATTEL INC	COM	577081102	910	50200	SH	DEFINED	9
MATTEL INC	COM	577081102	11	596	SH	DEFINED	2
MATTEL INC	COM	577081102	1304	71930	SH	DEFINED	19

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

MATTEL INC	COM	577081102	322	17740	SH	DEFINED	6
MATTEL INC	COM	577081102	921	50800	SH	DEFINED	20
MATTEL INC	COM	577081102	53	2915	SH	DEFINED	21
MATTEL INC	COM	577081102	100	5511	SH	DEFINED	18
MATTEL INC	COM	577081102	14	747	SH	DEFINED	1
MATTEL INC	COM	577081102	2	130	SH	DEFINED	5
MATTHEWS INTL CORP	CL A	577128101	5	120	SH	DEFINED	19
MATTHEWS INTL CORP	CL A	577128101	148	3879	SH	DEFINED	18
MATTSON TECHNOLOGY INC	COM	577223100	2854	237800	SH	DEFINED	20
MAVERICK TUBE CORP	COM	577914104	668	12600	SH	DEFINED	18
MAVERICK TUBE CORP	COM	577914104	24177	456254	SH	DEFINED	3
MAX & ERMAS RESTAURANTS INC	COM	577903107	1	110	SH	DEFINED	5
MAX RE CAPITAL LTD HAMILTON	SHS	G6052F103	109	4600	SH	DEFINED	21
MAXIM INTEGRATED PRODS INC	COM	57772K101	2208	59423	SH	DEFINED	19
MAXIM INTEGRATED PRODS INC	COM	57772K101	11	300	SH	DEFINED	11
MAXIM INTEGRATED PRODS INC	COM	57772K101	3	68	SH	DEFINED	9
MAXIM INTEGRATED PRODS INC	COM	57772K101	1561	42015	SH	DEFINED	20
MAXIM INTEGRATED PRODS INC	COM	57772K101	7	200	SH	DEFINED	17
MAXIM INTEGRATED PRODS INC	COM	57772K101	33	900	SH	DEFINED	2
MAXIM INTEGRATED PRODS INC	COM	57772K101	539	14499	SH	DEFINED	5
MAXIM INTEGRATED PRODS INC	COM	57772K101	97	2600	SH	DEFINED	21
MAXIMUS INC	COM	577933104	14	393	SH	DEFINED	19
MAXTOR CORP	COM NEW	577729205	248428	25986214	SH	DEFINED	18
MAXTOR CORP	COM NEW	577729205	100685	10531860	SH	DEFINED	20
MAXTOR CORP	COM NEW	577729205	1576	164846	SH	DEFINED	21
MAXTOR CORP	COM NEW	577729205	42	4345	SH	DEFINED	4
MAYTAG CORP	COM	578592107	192	9000	SH	DEFINED	20
MAYTAG CORP	COM	578592107	317	14884	SH	DEFINED	19
MBIA INC	COM	55262C100	2460	40919	SH	DEFINED	9
MBIA INC	COM	55262C100	29509	490760	SH	DEFINED	17
MBIA INC	COM	55262C100	189	3150	SH	DEFINED	11
MBIA INC	COM	55262C100	1486	24710	SH	DEFINED	19
MBIA INC	COM	55262C100	800	13301	SH	DEFINED	20
MBIA INC	COM	55262C100	52	863	SH	DEFINED	18
MBIA INC	COM	55262C100	38	640	SH	DEFINED	5
MBIA INC	COM	55262C100	394	6560	SH	DEFINED	2
MBIA INC	COM	55262C100	755	12560	SH	DEFINED	6
MBT FINL CORP	COM	578877102	470	27994	SH	DEFINED	6
MCAFEE INC	COM	579064106	2763	113582	SH	DEFINED	20
MCAFEE INC	COM	579064106	2740	112624	SH	DEFINED	18
MCAFEE INC	COM	579064106	12	500	SH	DEFINED	19
MCCLATCHY CO	CL A	579489105	794	16259	SH	DEFINED	11
MCCLATCHY CO	CL A	579489105	494	10118	SH	DEFINED	5
MCCORMICK & CO INC	COM NON VTG	579780206	8882	262320	SH	DEFINED	1
MCCORMICK & CO INC	COM NON VTG	579780206	1138	33600	SH	DEFINED	9
MCCORMICK & CO INC	COM NON VTG	579780206	208	6136	SH	DEFINED	18
MCCORMICK & CO INC	COM NON VTG	579780206	43617	1288143	SH	DEFINED	21
MCCORMICK & CO INC	COM NON VTG	579780206	831	24538	SH	DEFINED	19
MCCORMICK & CO INC	COM NON VTG	579780206	21310	629350	SH	DEFINED	20
MCCORMICK & CO INC	COM NON VTG	579780206	788	23285	SH	DEFINED	17
MCCORMICK & CO INC	COM NON VTG	579780206	342	10098	SH	DEFINED	11
MCCORMICK & CO INC	COM NON VTG	579780206	20426	603249	SH	DEFINED	2
MCCORMICK & CO INC	COM NON VTG	579780206	110	3250	SH	DEFINED	5
MCDATA CORP	CL A	580031201	0	45	SH	DEFINED	2
MCDATA CORP	CL A	580031201	0	1	SH	DEFINED	17
MCDATA CORP	CL A	580031201	11793	2552690	SH	DEFINED	3
MCDATA CORP	CL A	580031201	30	6555	SH	DEFINED	5
MCDATA CORP	CL A	580031201	5	1096	SH	DEFINED	20
MCDATA CORP	CL A	580031201	852	184440	SH	DEFINED	19
MCDATA CORP	CL A	580031201	0	17	SH	DEFINED	9
MCDERMOTT INTL INC	COM	580037109	11	200	SH	DEFINED	2
MCDONALDS CORP	COM	580135101	526	15298	SH	DEFINED	11

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

MCDONALDS CORP	COM	580135101	13490	392597	SH	DEFINED	17
MCDONALDS CORP	COM	580135101	187574	5459088	SH	DEFINED	21
MCDONALDS CORP	COM	580135101	92119	2681000	SH	DEFINED	20
MCDONALDS CORP	COM	580135101	27420	804498	SH	DEFINED	6
MCDONALDS CORP	COM	580135101	10043	292296	SH	DEFINED	19
MCDONALDS CORP	COM	580135101	1189	34612	SH	DEFINED	5
MCDONALDS CORP	COM	580135101	208484	6067637	SH	DEFINED	18
MCDONALDS CORP	COM	580135101	1948	56695	SH	DEFINED	9
MCDONALDS CORP	COM	580135101	14	400	SH	DEFINED	7
MCDONALDS CORP	COM	580135101	5854	170382	SH	DEFINED	3
MCDONALDS CORP	COM	580135101	4	103	SH	DEFINED	1
MCDONALDS CORP	COM	580135101	15830	460697	SH	DEFINED	2
MCG CAPITAL CORP	COM	58047P107	4	310	SH	DEFINED	2
MCGRATH RENTCORP	COM	580589109	5175	172160	SH	DEFINED	3
MCGRAW HILL COS INC	COM	580645109	391	6788	SH	DEFINED	1
MCGRAW HILL COS INC	COM	580645109	2697	46800	SH	DEFINED	20
MCGRAW HILL COS INC	COM	580645109	816	14156	SH	DEFINED	11
MCGRAW HILL COS INC	COM	580645109	5636	97818	SH	DEFINED	2
MCGRAW HILL COS INC	COM	580645109	17209	299429	SH	DEFINED	17
MCGRAW HILL COS INC	COM	580645109	3921	68042	SH	DEFINED	19
MCGRAW HILL COS INC	COM	580645109	332	5761	SH	DEFINED	5
MCGRAW HILL COS INC	COM	580645109	423	7340	SH	DEFINED	9
MCGRAW HILL COS INC	COM	580645109	13623	236436	SH	DEFINED	18
MCGRAW HILL COS INC	COM	580645109	211	3660	SH	DEFINED	7
MCKESSON CORP	COM	58155Q103	827181	15867660	SH	DEFINED	8
MCKESSON CORP	COM	58155Q103	5245	100620	SH	DEFINED	3
MCKESSON CORP	COM	58155Q103	5987	114843	SH	DEFINED	19
MCKESSON CORP	COM	58155Q103	662	12700	SH	DEFINED	11
MCKESSON CORP	COM	58155Q103	131	2504	SH	DEFINED	2
MCKESSON CORP	COM	58155Q103	10	200	SH	DEFINED	7
MCKESSON CORP	COM	58155Q103	126711	2430670	SH	DEFINED	10
MCKESSON CORP	COM	58155Q103	70	1345	SH	DEFINED	18
MCMORAN EXPLORATION CO	COM	582411104	0	17	SH	DEFINED	2
MCMORAN EXPLORATION CO	COM	582411104	2	124	SH	DEFINED	9
MDS INC	COM	55269P302	1388	77025	SH	DEFINED	7
MDU RES GROUP INC	COM	552690109	1730	51726	SH	DEFINED	18
MDU RES GROUP INC	COM	552690109	7654	228831	SH	DEFINED	3
MDU RES GROUP INC	COM	552690109	16492	493020	SH	DEFINED	6
MDU RES GROUP INC	COM	552690109	246	7350	SH	DEFINED	2
MDU RES GROUP INC	COM	552690109	123	3690	SH	DEFINED	17
MDU RES GROUP INC	COM	552690109	2518	75284	SH	DEFINED	19
MDU RES GROUP INC	COM	552690109	37	1100	SH	DEFINED	5
MEADOWBROOK INS GROUP INC	COM	58319P108	3215	459250	SH	DEFINED	6
MEADWESTVACO CORP	COM	583334107	917	33577	SH	DEFINED	19
MEADWESTVACO CORP	COM	583334107	1743	63833	SH	DEFINED	20
MEADWESTVACO CORP	COM	583334107	79	2910	SH	DEFINED	5
MEADWESTVACO CORP	COM	583334107	2688	98430	SH	DEFINED	6
MEADWESTVACO CORP	COM	583334107	523	19151	SH	DEFINED	2
MEADWESTVACO CORP	COM	583334107	732	26807	SH	DEFINED	18
MEASUREMENT SPECIALTIES INC	COM	583421102	5	201	SH	DEFINED	18
MEDAREX INC	COM	583916101	14	1054	SH	DEFINED	18
MEDAREX INC	COM	583916101	1910	144500	SH	DEFINED	19
MEDAREX INC	COM	583916101	39641	2998566	SH	DEFINED	3
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	216	3767	SH	DEFINED	7
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	110	1928	SH	DEFINED	9
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	3229	56426	SH	DEFINED	19
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	649	11338	SH	DEFINED	18
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	430	7523	SH	DEFINED	4
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	68	1192	SH	DEFINED	1
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	236	4125	SH	DEFINED	11
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	399	6975	SH	DEFINED	20
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	676	11810	SH	DEFINED	2

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

MEDCO HEALTH SOLUTIONS INC	COM		58405U102	5193	90748	SH	DEFINED	5
MEDCO HEALTH SOLUTIONS INC	COM		58405U102	8023	140218	SH	DEFINED	17
MEDIA GEN INC	CL A		584404107	267	5718	SH	DEFINED	5
MEDIA GEN INC	CL A		584404107	9	200	SH	DEFINED	18
MEDIA GEN INC	CL A		584404107	340	7300	SH	DEFINED	11
MEDIACOM COMMUNICATIONS CORP	CL A		58446K105	19046	3312387	SH	DEFINED	6
MEDIACOM COMMUNICATIONS CORP	NOTE	5.250% 7/0	58446KAA3	20150	20150000	PRN	DEFINED	20
MEDICAL PPTYS TRUST INC	COM		58463J304	19	1780	SH	DEFINED	3
MEDICIS PHARMACEUTICAL CORP	CL A NEW		584690309	343	10525	SH	DEFINED	21
MEDICIS PHARMACEUTICAL CORP	CL A NEW		584690309	132477	4063700	SH	DEFINED	8
MEDICIS PHARMACEUTICAL CORP	CL A NEW		584690309	13	400	SH	DEFINED	11
MEDICIS PHARMACEUTICAL CORP	CL A NEW		584690309	6	196	SH	DEFINED	18
MEDICIS PHARMACEUTICAL CORP	CL A NEW		584690309	10	292	SH	DEFINED	2
MEDIMMUNE INC	COM		584699102	574	15700	SH	DEFINED	11
MEDIMMUNE INC	COM		584699102	19866	543090	SH	DEFINED	2
MEDIMMUNE INC	COM		584699102	241	6600	SH	DEFINED	3
MEDIMMUNE INC	COM		584699102	50	1373	SH	DEFINED	18
MEDIMMUNE INC	COM		584699102	166	4550	SH	DEFINED	5
MEDIMMUNE INC	COM		584699102	73	1986	SH	DEFINED	21
MEDIMMUNE INC	COM		584699102	1729	47269	SH	DEFINED	19
MEDIMMUNE INC	COM		584699102	78	2125	SH	DEFINED	7
MEDTRONIC INC	COM		585055106	12797	252159	SH	DEFINED	17
MEDTRONIC INC	COM		585055106	8522	167927	SH	DEFINED	3
MEDTRONIC INC	COM		585055106	2961	58349	SH	DEFINED	5
MEDTRONIC INC	COM		585055106	1661	32722	SH	DEFINED	11
MEDTRONIC INC	COM		585055106	28877	569009	SH	DEFINED	2
MEDTRONIC INC	COM		585055106	75	1486	SH	DEFINED	21
MEDTRONIC INC	COM		585055106	59296	1168395	SH	DEFINED	20
MEDTRONIC INC	COM		585055106	15106	297646	SH	DEFINED	19
MEDTRONIC INC	COM		585055106	66	1310	SH	DEFINED	4
MEDTRONIC INC	COM		585055106	27071	533419	SH	DEFINED	18
MEDTRONIC INC	COM		585055106	29984	590800	SH	DEFINED	1
MEDTRONIC INC	COM		585055106	117	2309	SH	DEFINED	9
MELLON FINL CORP	COM		58551A108	3	85	SH	DEFINED	7
MELLON FINL CORP	COM		58551A108	363	10200	SH	DEFINED	1
MELLON FINL CORP	COM		58551A108	490	13750	SH	DEFINED	6
MELLON FINL CORP	COM		58551A108	2729	76671	SH	DEFINED	19
MELLON FINL CORP	COM		58551A108	9766	274325	SH	DEFINED	2
MELLON FINL CORP	COM		58551A108	103	2900	SH	DEFINED	4
MELLON FINL CORP	COM		58551A108	372	10449	SH	DEFINED	18
MELLON FINL CORP	COM		58551A108	239	6726	SH	DEFINED	11
MELLON FINL CORP	COM		58551A108	253	7112	SH	DEFINED	21
MELLON FINL CORP	COM		58551A108	6721	188793	SH	DEFINED	9
MELLON FINL CORP	COM		58551A108	2186	61400	SH	DEFINED	17
MEMC ELECTR MATLS INC	COM		552715104	17	460	SH	DEFINED	2
MEMC ELECTR MATLS INC	COM		552715104	986	26700	SH	DEFINED	3
MEMC ELECTR MATLS INC	COM		552715104	18	500	SH	DEFINED	19
MEMC ELECTR MATLS INC	COM		552715104	4098	111000	SH	DEFINED	20
MEMC ELECTR MATLS INC	COM		552715104	48	1310	SH	DEFINED	18
MENS WEARHOUSE INC	COM		587118100	1372	38165	SH	DEFINED	20
MENS WEARHOUSE INC	COM		587118100	598	16650	SH	DEFINED	18
MENS WEARHOUSE INC	COM		587118100	14	401	SH	DEFINED	19
MENS WEARHOUSE INC	COM		587118100	32570	906245	SH	DEFINED	3
MENS WEARHOUSE INC	COM		587118100	7326	203850	SH	DEFINED	21
MENS WEARHOUSE INC	NOTE	3.125%10/1	587118AC4	12800	12800000	PRN	DEFINED	21
MENS WEARHOUSE INC	NOTE	3.125%10/1	587118AC4	1400	1400000	PRN	DEFINED	20
MENTOR CORP MINN	COM		587188103	14	308	SH	DEFINED	19
MENTOR GRAPHICS CORP	COM		587200106	12	1112	SH	DEFINED	19
MENTOR GRAPHICS CORP	COM		587200106	125	11300	SH	DEFINED	11
MENTOR GRAPHICS CORP	COM		587200106	95	8625	SH	DEFINED	5
MENTOR GRAPHICS CORP	FRNT	8/0	587200AD8	4975	4975000	PRN	DEFINED	21
MENTOR GRAPHICS CORP	FRNT	8/0	587200AD8	350	350000	PRN	DEFINED	20

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

MERCANTILE BANK CORP	COM	587376104	274	7000	SH	DEFINED	3
MERCANTILE BANK CORP	COM	587376104	428	10959	SH	DEFINED	19
MERCANTILE BANKSHARES CORP	COM	587405101	3	75	SH	DEFINED	6
MERCANTILE BANKSHARES CORP	COM	587405101	17	450	SH	DEFINED	18
MERCANTILE BANKSHARES CORP	COM	587405101	5036	130979	SH	DEFINED	1
MERCANTILE BANKSHARES CORP	COM	587405101	301	7825	SH	DEFINED	5
MERCANTILE BANKSHARES CORP	COM	587405101	519	13500	SH	DEFINED	3
MERCANTILE BANKSHARES CORP	COM	587405101	519	13500	SH	DEFINED	2
MERCANTILE BANKSHARES CORP	COM	587405101	1565	40691	SH	DEFINED	11
MERCANTILE BANKSHARES CORP	COM	587405101	434	11300	SH	DEFINED	20
MERCANTILE BANKSHARES CORP	COM	587405101	1799	46798	SH	DEFINED	19
MERCANTILE BANKSHARES CORP	COM	587405101	323	8400	SH	DEFINED	21
MERCHANTS BANCSHARES	COM	588448100	1689	68800	SH	DEFINED	6
MERCHANTS GROUP INC	COM	588539106	121	4000	SH	DEFINED	18
MERCHANTS GROUP INC	COM	588539106	1206	40000	SH	DEFINED	21
MERCK & CO INC	COM	589331107	3349	95060	SH	DEFINED	21
MERCK & CO INC	COM	589331107	18983	538819	SH	DEFINED	19
MERCK & CO INC	COM	589331107	34913	991000	SH	DEFINED	6
MERCK & CO INC	COM	589331107	9070	257447	SH	DEFINED	20
MERCK & CO INC	COM	589331107	2617	74284	SH	DEFINED	5
MERCK & CO INC	COM	589331107	673	19106	SH	DEFINED	11
MERCK & CO INC	COM	589331107	3281	93145	SH	DEFINED	2
MERCK & CO INC	COM	589331107	569	16150	SH	DEFINED	4
MERCK & CO INC	COM	589331107	1337	37962	SH	DEFINED	9
MERCK & CO INC	COM	589331107	25	700	SH	DEFINED	7
MERCK & CO INC	COM	589331107	18902	536529	SH	DEFINED	17
MERCK & CO INC	COM	589331107	15223	432099	SH	DEFINED	3
MERCK & CO INC	COM	589331107	1133	32142	SH	DEFINED	1
MERCK & CO INC	COM	589331107	39710	1127163	SH	DEFINED	18
MERCURY COMPUTER SYS	COM	589378108	7	420	SH	DEFINED	19
MERCURY COMPUTER SYS	COM	589378108	6194	382362	SH	DEFINED	20
MERCURY COMPUTER SYS	COM	589378108	3733	230445	SH	DEFINED	18
MERCURY GENL CORP NEW	COM	589400100	18735	341250	SH	DEFINED	6
MERCURY GENL CORP NEW	COM	589400100	27	500	SH	DEFINED	5
MEREDITH CORP	COM	589433101	2867	51390	SH	DEFINED	3
MEREDITH CORP	COM	589433101	423	7580	SH	DEFINED	19
MEREDITH CORP	COM	589433101	57879	1037450	SH	DEFINED	20
MEREDITH CORP	COM	589433101	35469	635761	SH	DEFINED	18
MEREDITH CORP	COM	589433101	13	225	SH	DEFINED	5
MEREDITH CORP	COM	589433101	56	1000	SH	DEFINED	2
MEREDITH CORP	COM	589433101	178	3197	SH	DEFINED	11
MERGE TECHNOLOGIES INC	COM	589981109	16	1000	SH	DEFINED	7
MERIDIAN BIOSCIENCE INC	COM	589584101	1059	39259	SH	DEFINED	2
MERIDIAN BIOSCIENCE INC	COM	589584101	51	1900	SH	DEFINED	3
MERIDIAN GOLD INC	COM	589975101	15	500	SH	DEFINED	7
MERISTAR HOSPITALITY CORP	COM	58984Y103	71	6839	SH	DEFINED	19
MERISTAR HOSPITALITY CORP	COM	58984Y103	7343	707400	SH	DEFINED	6
MERISTAR HOSPITALITY CORP	COM	58984Y103	15	1400	SH	DEFINED	2
MERIT MED SYS INC	COM	589889104	0	0	SH	DEFINED	18
MERITAGE HOMES CORP	COM	59001A102	9151	166500	SH	DEFINED	13
MERITAGE HOMES CORP	COM	59001A102	464	8440	SH	DEFINED	3
MERITAGE HOMES CORP	COM	59001A102	76484	1391625	SH	DEFINED	8
MERRILL LYNCH & CO INC	COM	590188108	1200105	15237492	SH	DEFINED	18
MERRILL LYNCH & CO INC	NOTE	3/1 590188W46	14752	12800000	PRN	DEFINED	21
MERRILL LYNCH & CO INC	NOTE	3/1 590188W46	1729	1500000	PRN	DEFINED	20
MERRILL LYNCH & CO INC	COM	590188108	21244	269726	SH	DEFINED	19
MERRILL LYNCH & CO INC	COM	590188108	77434	983168	SH	DEFINED	6
MERRILL LYNCH & CO INC	COM	590188108	1089282	13830404	SH	DEFINED	20
MERRILL LYNCH & CO INC	COM	590188108	1371	17409	SH	DEFINED	5
MERRILL LYNCH & CO INC	COM	590188108	405	5141	SH	DEFINED	11
MERRILL LYNCH & CO INC	COM	590188108	118	1500	SH	DEFINED	9
MERRILL LYNCH & CO INC	COM	590188108	350	4441	SH	DEFINED	1

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

MERRILL LYNCH & CO INC	COM	590188108	23693	300826	SH	DEFINED	3
MERRILL LYNCH & CO INC	COM	590188108	281404	3572927	SH	DEFINED	21
MERRILL LYNCH & CO INC	COM	590188108	8913	113172	SH	DEFINED	17
MERRILL LYNCH & CO INC	COM	590188108	6699	85050	SH	DEFINED	7
MERRILL LYNCH & CO INC	COM	590188108	5513	70000	SH	DEFINED	8
MERRILL LYNCH & CO INC	COM	590188108	544	6901	SH	DEFINED	2
MESA AIR GROUP INC	COM	590479101	74	6500	SH	DEFINED	2
MESA AIR GROUP INC	COM	590479101	19	1624	SH	DEFINED	19
MESA AIR GROUP INC	COM	590479101	6001	524520	SH	DEFINED	6
MESA AIR GROUP INC	COM	590479101	29085	2542379	SH	DEFINED	3
MESA LABS INC	COM	59064R109	41	2900	SH	DEFINED	6
METASOLV INC	COM	59139P104	32	10500	SH	DEFINED	5
METASOLV INC	COM	59139P104	16	5200	SH	DEFINED	18
METHODE ELECTRS INC	COM	591520200	2968	272513	SH	DEFINED	3
METLIFE INC	COM	59156R108	876	18102	SH	DEFINED	5
METLIFE INC	COM	59156R108	7	142	SH	DEFINED	9
METLIFE INC	COM	59156R108	17204	355669	SH	DEFINED	3
METLIFE INC	COM	59156R108	2265	46826	SH	DEFINED	18
METLIFE INC	COM	59156R108	6798	140549	SH	DEFINED	19
METLIFE INC	COM	59156R108	50393	1041817	SH	DEFINED	6
METLIFE INC	COM	59156R108	1011	20900	SH	DEFINED	20
METLIFE INC	COM	59156R108	376	7776	SH	DEFINED	11
METLIFE INC	COM	59156R108	557	11523	SH	DEFINED	17
METLIFE INC	COM	59156R108	56	1148	SH	DEFINED	2
METLIFE INC	COM	59156R108	4443	91860	SH	DEFINED	22
METROLOGIC INSTRS INC	COM	591676101	1611	69640	SH	DEFINED	3
METROLOGIC INSTRS INC	COM	591676101	801	34612	SH	DEFINED	19
METSO CORP	SPONSORED ADR	592671101	154	4150	SH	DEFINED	17
METTLER TOLEDO INTERNATIONAL	COM	592688105	1476	24460	SH	DEFINED	3
METTLER TOLEDO INTERNATIONAL	COM	592688105	40025	663332	SH	DEFINED	18
METTLER TOLEDO INTERNATIONAL	COM	592688105	187	3100	SH	DEFINED	7
METTLER TOLEDO INTERNATIONAL	COM	592688105	3234	53600	SH	DEFINED	21
METTLER TOLEDO INTERNATIONAL	COM	592688105	17043	282456	SH	DEFINED	20
METTLER TOLEDO INTERNATIONAL	COM	592688105	9	150	SH	DEFINED	2
MEXICO FD INC	COM	592835102	4	117	SH	DEFINED	18
MFS CHARTER INCOME TR	SH BEN INT	552727109	40	4807	SH	DEFINED	18
MFS GOVT MKTS INCOME TR	SH BEN INT	552939100	2	351	SH	DEFINED	18
MFS INTER INCOME TR	SH BEN INT	55273C107	59	9632	SH	DEFINED	18
MFS MULTIMARKET INCOME TR	SH BEN INT	552737108	40	6722	SH	DEFINED	18
MFS SPL VALUE TR	SH BEN INT	55274E102	2	174	SH	DEFINED	18
MGE ENERGY INC	COM	55277P104	771	23250	SH	DEFINED	18
MGE ENERGY INC	COM	55277P104	7	225	SH	DEFINED	17
MGE ENERGY INC	COM	55277P104	1539	46397	SH	DEFINED	20
MGE ENERGY INC	COM	55277P104	46	1400	SH	DEFINED	11
MGI PHARMA INC	COM	552880106	15068	861000	SH	DEFINED	20
MGI PHARMA INC	COM	552880106	3188	182153	SH	DEFINED	18
MGIC INVT CORP WIS	COM	552848103	6	95	SH	DEFINED	9
MGIC INVT CORP WIS	COM	552848103	2917	43784	SH	DEFINED	19
MGIC INVT CORP WIS	COM	552848103	6005	90119	SH	DEFINED	21
MGIC INVT CORP WIS	COM	552848103	658	9870	SH	DEFINED	6
MGIC INVT CORP WIS	COM	552848103	231098	3468373	SH	DEFINED	18
MGIC INVT CORP WIS	COM	552848103	478	7175	SH	DEFINED	11
MGIC INVT CORP WIS	COM	552848103	572657	8594579	SH	DEFINED	8
MGIC INVT CORP WIS	COM	552848103	20	300	SH	DEFINED	7
MGIC INVT CORP WIS	COM	552848103	115872	1739042	SH	DEFINED	10
MGIC INVT CORP WIS	COM	552848103	95548	1434014	SH	DEFINED	20
MGIC INVT CORP WIS	COM	552848103	62	925	SH	DEFINED	2
MGM MIRAGE	COM	552953101	1387	32192	SH	DEFINED	5
MGM MIRAGE	COM	552953101	9	200	SH	DEFINED	7
MGM MIRAGE	COM	552953101	1504	34900	SH	DEFINED	11
MGM MIRAGE	COM	552953101	927	21520	SH	DEFINED	3
MGM MIRAGE	COM	552953101	60	1400	SH	DEFINED	18

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

MI DEVS INC	CL A SUB VTG	55304X104	2814	80640	SH	DEFINED	3
MI DEVS INC	CL A SUB VTG	55304X104	26	751	SH	DEFINED	18
MICHAELS STORES INC	COM	594087108	30	800	SH	DEFINED	19
MICHAELS STORES INC	COM	594087108	8	200	SH	DEFINED	18
MICHAELS STORES INC	COM	594087108	4	100	SH	DEFINED	1
MICREL INC	COM	594793101	14233	960410	SH	DEFINED	3
MICREL INC	COM	594793101	46	3115	SH	DEFINED	18
MICREL INC	COM	594793101	1458	98400	SH	DEFINED	20
MICROCHIP TECHNOLOGY INC	COM	595017104	22662	624300	SH	DEFINED	20
MICROCHIP TECHNOLOGY INC	COM	595017104	2458	67700	SH	DEFINED	19
MICROCHIP TECHNOLOGY INC	COM	595017104	1528	42097	SH	DEFINED	21
MICROCHIP TECHNOLOGY INC	COM	595017104	1358	37410	SH	DEFINED	3
MICROCHIP TECHNOLOGY INC	COM	595017104	73	2000	SH	DEFINED	11
MICROCHIP TECHNOLOGY INC	COM	595017104	5730	157850	SH	DEFINED	1
MICROCHIP TECHNOLOGY INC	COM	595017104	3048	83969	SH	DEFINED	18
MICROCHIP TECHNOLOGY INC	COM	595017104	18	500	SH	DEFINED	2
MICRON TECHNOLOGY INC	COM	595112103	452750	30757462	SH	DEFINED	18
MICRON TECHNOLOGY INC	COM	595112103	3016	204906	SH	DEFINED	19
MICRON TECHNOLOGY INC	COM	595112103	739	50200	SH	DEFINED	6
MICRON TECHNOLOGY INC	COM	595112103	244242	16592467	SH	DEFINED	20
MICRON TECHNOLOGY INC	COM	595112103	84002	5706625	SH	DEFINED	8
MICRON TECHNOLOGY INC	COM	595112103	91264	6200000	SH	DEFINED	13
MICRON TECHNOLOGY INC	COM	595112103	71	4845	SH	DEFINED	4
MICRON TECHNOLOGY INC	COM	595112103	1736	117960	SH	DEFINED	3
MICRON TECHNOLOGY INC	COM	595112103	4732	321460	SH	DEFINED	21
MICRON TECHNOLOGY INC	COM	595112103	2	110	SH	DEFINED	2
MICROS SYS INC	COM	594901100	69	1500	SH	DEFINED	5
MICROS SYS INC	COM	594901100	9060	196660	SH	DEFINED	3
MICROS SYS INC	COM	594901100	645	14000	SH	DEFINED	18
MICROS SYS INC	COM	594901100	3939	85500	SH	DEFINED	20
MICROS SYS INC	COM	594901100	8219	178400	SH	DEFINED	21
MICROSEMI CORP	COM	595137100	26	888	SH	DEFINED	19
MICROSEMI CORP	COM	595137100	376	12900	SH	DEFINED	3
MICROSEMI CORP	COM	595137100	3298	113300	SH	DEFINED	20
MICROSOFT CORP	COM	594918104	11020	405000	SH	DEFINED	8
MICROSOFT CORP	COM	594918104	798200	29334796	SH	DEFINED	20
MICROSOFT CORP	COM	594918104	57829	2125299	SH	DEFINED	19
MICROSOFT CORP	COM	594918104	63846	2347137	SH	DEFINED	17
MICROSOFT CORP	COM	594918104	4966	182524	SH	DEFINED	11
MICROSOFT CORP	COM	594918104	5140	191533	SH	DEFINED	6
MICROSOFT CORP	COM	594918104	6189	227438	SH	DEFINED	22
MICROSOFT CORP	COM	594918104	6431	236345	SH	DEFINED	9
MICROSOFT CORP	COM	594918104	13590	499439	SH	DEFINED	4
MICROSOFT CORP	COM	594918104	38237	1405264	SH	DEFINED	2
MICROSOFT CORP	COM	594918104	27115	996518	SH	DEFINED	1
MICROSOFT CORP	COM	594918104	64977	2387992	SH	DEFINED	3
MICROSOFT CORP	COM	594918104	7667	281780	SH	DEFINED	7
MICROSOFT CORP	COM	594918104	7725	283901	SH	DEFINED	5
MICROSOFT CORP	COM	594918104	211903	7787697	SH	DEFINED	21
MICROSOFT CORP	COM	594918104	12076	443813	SH	DEFINED	23
MICROSOFT CORP	COM	594918104	1342229	49328524	SH	DEFINED	18
MICROSTRATEGY INC	CL A NEW	594972408	53	500	SH	DEFINED	2
MID-AMER APT CMNTYS INC	COM	59522J103	3217	58760	SH	DEFINED	3
MID-AMER APT CMNTYS INC	COM	59522J103	3	54	SH	DEFINED	9
MID-STATE BANCSHARES	COM	595440108	1037	35250	SH	DEFINED	1
MIDAS GROUP INC	COM	595626102	12866	588270	SH	DEFINED	6
MIDAS GROUP INC	COM	595626102	5	250	SH	DEFINED	18
MIDCAP SPDR TR	UNIT SER 1	595635103	135	930	SH	DEFINED	18
MIDCAP SPDR TR	UNIT SER 1	595635103	29	200	SH	DEFINED	7
MIDCAP SPDR TR	UNIT SER 1	595635103	22749	157053	SH	DEFINED	17
MIDLAND CO	COM	597486109	7122	203605	SH	DEFINED	20
MIDLAND CO	COM	597486109	3056	87375	SH	DEFINED	6

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

MIDLAND CO	COM	597486109	3417	97683	SH	DEFINED	18
MIDWEST BANC HOLDINGS INC	COM	598251106	3141	121100	SH	DEFINED	18
MIDWEST BANC HOLDINGS INC	COM	598251106	6979	269027	SH	DEFINED	20
MIKOHN GAMING CORP	COM	59862K108	11	1200	SH	DEFINED	11
MILACRON INC	COM	598709103	36	22401	SH	DEFINED	2
MILACRON INC	COM	598709103	20	12517	SH	DEFINED	18
MILLEA HOLDINGS INC	ADR	60032R106	71805	750480	SH	DEFINED	6
MILLEA HOLDINGS INC	ADR	60032R106	3302	33685	SH	DEFINED	17
MILLEA HOLDINGS INC	ADR	60032R106	109	1105	SH	DEFINED	18
MILLENNIUM PHARMACEUTICALS I	COM	599902103	185218	18356549	SH	DEFINED	18
MILLENNIUM PHARMACEUTICALS I	COM	599902103	1259	124773	SH	DEFINED	19
MILLENNIUM PHARMACEUTICALS I	COM	599902103	38	3730	SH	DEFINED	6
MILLENNIUM PHARMACEUTICALS I	COM	599902103	3815	378079	SH	DEFINED	3
MILLENNIUM PHARMACEUTICALS I	COM	599902103	33	3300	SH	DEFINED	2
MILLENNIUM PHARMACEUTICALS I	COM	599902103	36	3520	SH	DEFINED	4
MILLENNIUM PHARMACEUTICALS I	COM	599902103	3237	320800	SH	DEFINED	22
MILLENNIUM PHARMACEUTICALS I	COM	599902103	2028	200984	SH	DEFINED	21
MILLENNIUM PHARMACEUTICALS I	COM	599902103	78155	7745764	SH	DEFINED	20
MILLER HERMAN INC	COM	600544100	13	400	SH	DEFINED	11
MILLER HERMAN INC	COM	600544100	1238	38200	SH	DEFINED	20
MILLER HERMAN INC	COM	600544100	6704	206900	SH	DEFINED	21
MILLER HERMAN INC	COM	600544100	3015	93070	SH	DEFINED	19
MILLER HERMAN INC	COM	600544100	18112	559026	SH	DEFINED	3
MILLER HERMAN INC	COM	600544100	554	17100	SH	DEFINED	18
MILLER HERMAN INC	COM	600544100	1174	36250	SH	DEFINED	22
MILLER HERMAN INC	COM	600544100	91	2800	SH	DEFINED	2
MILLER HERMAN INC	COM	600544100	146	4500	SH	DEFINED	9
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	10	216	SH	DEFINED	11
MILLIPORE CORP	COM	601073109	29	400	SH	DEFINED	11
MILLIPORE CORP	COM	601073109	30534	417934	SH	DEFINED	3
MILLIPORE CORP	COM	601073109	146	2000	SH	DEFINED	17
MILLIPORE CORP	COM	601073109	6987	95635	SH	DEFINED	19
MILLS CORP	COM	601148109	28	1000	SH	DEFINED	11
MILLS CORP	COM	601148109	154	5500	SH	DEFINED	5
MILLS CORP	COM	601148109	107	3825	SH	DEFINED	18
MINDSPEED TECHNOLOGIES INC	COM	602682106	0	0	SH	DEFINED	18
MINDSPEED TECHNOLOGIES INC	COM	602682106	2	533	SH	DEFINED	17
MINE SAFETY APPLIANCES CO	COM	602720104	460	10950	SH	DEFINED	3
MINE SAFETY APPLIANCES CO	COM	602720104	147	3500	SH	DEFINED	5
MINE SAFETY APPLIANCES CO	COM	602720104	25	600	SH	DEFINED	11
MINE SAFETY APPLIANCES CO	COM	602720104	924	22000	SH	DEFINED	19
MINERALS TECHNOLOGIES INC	COM	603158106	893	15280	SH	DEFINED	18
MINERALS TECHNOLOGIES INC	COM	603158106	2107	36070	SH	DEFINED	20
MINERALS TECHNOLOGIES INC	COM	603158106	10944	187360	SH	DEFINED	21
MIPS TECHNOLOGIES INC	COM	604567107	3	376	SH	DEFINED	18
MIPS TECHNOLOGIES INC	COM	604567107	1546	207200	SH	DEFINED	20
MIRAMAR MINING CORP	COM	60466E100	549	162200	SH	DEFINED	7
MIRANT CORP NEW	*W EXP 01/03/201	60467R118	0	17	SH	DEFINED	2
MIRANT CORP NEW	*W EXP 01/03/201	60467R118	0	27	SH	DEFINED	17
MIRANT CORP NEW	*W EXP 01/03/201	60467R118	1	103	SH	DEFINED	7
MIRANT CORP NEW	COM	60467R100	1	32	SH	DEFINED	7
MIRANT CORP NEW	COM	60467R100	2	96	SH	DEFINED	9
MIRANT CORP NEW	COM	60467R100	0	8	SH	DEFINED	17
MIRANT CORP NEW	COM	60467R100	0	5	SH	DEFINED	2
MIRANT CORP NEW	COM	60467R100	2869	114750	SH	DEFINED	3
MIRANT CORP NEW	COM	60467R100	11015	440593	SH	DEFINED	20
MIRANT CORP NEW	COM	60467R100	648	25916	SH	DEFINED	21
MIRANT CORP NEW	*W EXP 01/03/201	60467R118	3	322	SH	DEFINED	9
MITCHAM INDS INC	COM	606501104	32	1900	SH	DEFINED	3
MITSUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	4	275	SH	DEFINED	5
MITSUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	3236	212734	SH	DEFINED	20
MITSUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	94	6200	SH	DEFINED	2

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

MITSUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	1580	103894	SH	DEFINED	19
MITSUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	750	49302	SH	DEFINED	21
MITSUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	68383	4495903	SH	DEFINED	18
MITSUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	18	1200	SH	DEFINED	9
MITSUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	2	145	SH	DEFINED	7
MITSUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	82225	5561515	SH	DEFINED	6
MITSUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	3767	249115	SH	DEFINED	17
MITTAL STEEL CO N V	NY REG SH CL A	60684P101	8494	225000	SH	DEFINED	10
MITTAL STEEL CO N V	NY REG SH CL A	60684P101	48137	1275140	SH	DEFINED	8
MITTAL STEEL CO N V	NY REG SH CL A	60684P101	200075	5300000	SH	DEFINED	13
MITY ENTERPRISES INC	COM	606850105	778	39910	SH	DEFINED	6
MKS INSTRUMENT INC	COM	55306N104	2092	89300	SH	DEFINED	20
MOBILE MINI INC	COM	60740F105	12	380	SH	DEFINED	19
MOBILE MINI INC	COM	60740F105	6370	206000	SH	DEFINED	20
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	0	6	SH	DEFINED	18
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	83945	2536100	SH	DEFINED	22
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	619	18700	SH	DEFINED	20
MOD PAC CORP	COM	607495108	243	20906	SH	DEFINED	6
MODINE MFG CO	COM	607828100	10	350	SH	DEFINED	11
MODINE MFG CO	COM	607828100	3702	125500	SH	DEFINED	6
MOHAWK INDS INC	COM	608190104	880	10900	SH	DEFINED	11
MOHAWK INDS INC	COM	608190104	156	1933	SH	DEFINED	21
MOHAWK INDS INC	COM	608190104	2574	31887	SH	DEFINED	18
MOHAWK INDS INC	COM	608190104	24	300	SH	DEFINED	19
MOHAWK INDS INC	COM	608190104	13549	167850	SH	DEFINED	20
MOLECULAR DEVICES CORP	COM	60851C107	5616	169370	SH	DEFINED	3
MOLECULAR DEVICES CORP	COM	60851C107	1699	51247	SH	DEFINED	19
MOLEX INC	CL A	608554200	205	6887	SH	DEFINED	2
MOLEX INC	CL A	608554200	28	953	SH	DEFINED	18
MOLEX INC	CL A	608554200	45	1500	SH	DEFINED	1
MOLEX INC	COM	608554101	15	451	SH	DEFINED	18
MOLEX INC	COM	608554101	53	1600	SH	DEFINED	2
MOLEX INC	COM	608554101	875	26366	SH	DEFINED	19
MOLEX INC	COM	608554101	1643	49500	SH	DEFINED	3
MOLINA HEALTHCARE INC	COM	60855R100	5072	151530	SH	DEFINED	6
MOLSON COORS BREWING CO	CL B	60871R209	99	1440	SH	DEFINED	3
MOLSON COORS BREWING CO	CL B	60871R209	17	250	SH	DEFINED	5
MOLSON COORS BREWING CO	CL B	60871R209	40243	586468	SH	DEFINED	18
MOLSON COORS BREWING CO	CL B	60871R209	8	110	SH	DEFINED	6
MOLSON COORS BREWING CO	CL B	60871R209	1183	17244	SH	DEFINED	19
MOLSON COORS BREWING CO	CL B	60871R209	2275	33151	SH	DEFINED	21
MOLSON COORS BREWING CO	CL B	60871R209	59687	869823	SH	DEFINED	20
MOLSON COORS BREWING CO	CL B	60871R209	3792	55265	SH	DEFINED	17
MONARCH CASINO & RESORT INC	COM	609027107	13798	486014	SH	DEFINED	3
MONEYGRAM INTL INC	COM	60935Y109	18509	602509	SH	DEFINED	3
MONEYGRAM INTL INC	COM	60935Y109	772	25138	SH	DEFINED	18
MONEYGRAM INTL INC	COM	60935Y109	9661	314500	SH	DEFINED	21
MONEYGRAM INTL INC	COM	60935Y109	1496	48683	SH	DEFINED	19
MONEYGRAM INTL INC	COM	60935Y109	1776	57800	SH	DEFINED	20
MONEYGRAM INTL INC	COM	60935Y109	52	1700	SH	DEFINED	9
MONOLITHIC PWR SYS INC	COM	609839105	4224	226595	SH	DEFINED	3
MONRO MUFFLER BRAKE INC	COM	610236101	28	750	SH	DEFINED	11
MONSANTO CO NEW	COM	61166W101	94	1106	SH	DEFINED	4
MONSANTO CO NEW	COM	61166W101	403	4756	SH	DEFINED	20
MONSANTO CO NEW	COM	61166W101	203	2400	SH	DEFINED	11
MONSANTO CO NEW	COM	61166W101	7811	92171	SH	DEFINED	17
MONSANTO CO NEW	COM	61166W101	2141	25259	SH	DEFINED	21
MONSANTO CO NEW	COM	61166W101	2782	32821	SH	DEFINED	18
MONSANTO CO NEW	COM	61166W101	299	3531	SH	DEFINED	5
MONSANTO CO NEW	COM	61166W101	54	638	SH	DEFINED	9
MONSANTO CO NEW	COM	61166W101	101	1191	SH	DEFINED	2
MONSANTO CO NEW	COM	61166W101	90	1066	SH	DEFINED	3

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

MONSANTO CO NEW	COM	61166W101	4882	57600	SH	DEFINED	19
MONSTER WORLDWIDE INC	COM	611742107	1161	23282	SH	DEFINED	19
MONSTER WORLDWIDE INC	COM	611742107	20	400	SH	DEFINED	18
MONSTER WORLDWIDE INC	COM	611742107	1977	39658	SH	DEFINED	20
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	75625	4639600	SH	DEFINED	8
MOODYS CORP	COM	615369105	88	1225	SH	DEFINED	18
MOODYS CORP	COM	615369105	2794	39100	SH	DEFINED	1
MOODYS CORP	COM	615369105	6386	89360	SH	DEFINED	17
MOODYS CORP	COM	615369105	391	5474	SH	DEFINED	2
MOODYS CORP	COM	615369105	768	10750	SH	DEFINED	11
MOODYS CORP	COM	615369105	3217	45012	SH	DEFINED	19
MOODYS CORP	COM	615369105	750	10500	SH	DEFINED	5
MOODYS CORP	COM	615369105	93	1300	SH	DEFINED	9
MOOG INC	CL A	615394202	564	15890	SH	DEFINED	3
MOOG INC	CL A	615394202	599	16874	SH	DEFINED	18
MORGAN STANLEY	INSD MUN SECS	61745P833	18	1282	SH	DEFINED	18
MORGAN STANLEY	COM NEW	617446448	9527	151650	SH	DEFINED	7
MORGAN STANLEY	COM NEW	617446448	189	3015	SH	DEFINED	9
MORGAN STANLEY	MUN PREM INCOM	61745P429	5	500	SH	DEFINED	18
MORGAN STANLEY	MUN INCM OPPTN	61745P452	19	2137	SH	DEFINED	18
MORGAN STANLEY	QLT MUN INV TR	61745P668	0	30	SH	DEFINED	18
MORGAN STANLEY	COM NEW	617446448	91523	1461978	SH	DEFINED	6
MORGAN STANLEY	INSD MUN INCM	61745P791	21	1453	SH	DEFINED	18
MORGAN STANLEY	INCOME SEC INC	61745P874	2	125	SH	DEFINED	18
MORGAN STANLEY	COM NEW	617446448	4397	70000	SH	DEFINED	8
MORGAN STANLEY	QUALT MUN INCM	61745P734	30	2066	SH	DEFINED	18
MORGAN STANLEY	COM NEW	617446448	29794	474283	SH	DEFINED	3
MORGAN STANLEY	COM NEW	617446448	57415	913960	SH	DEFINED	18
MORGAN STANLEY	COM NEW	617446448	692	11021	SH	DEFINED	21
MORGAN STANLEY	COM NEW	617446448	1122	17858	SH	DEFINED	17
MORGAN STANLEY	COM NEW	617446448	18760	298628	SH	DEFINED	19
MORGAN STANLEY	COM NEW	617446448	356	5668	SH	DEFINED	2
MORGAN STANLEY	COM NEW	617446448	734	11650	SH	DEFINED	5
MORGAN STANLEY	COM NEW	617446448	47	750	SH	DEFINED	4
MORGAN STANLEY	COM NEW	617446448	85	1354	SH	DEFINED	11
MORGAN STANLEY	COM NEW	617446448	219132	3488252	SH	DEFINED	20
MORGAN STANLEY ASIA PAC FD I	COM	61744U106	552	32819	SH	DEFINED	18
MORGAN STANLEY EASTN EUR FD	COM	616988101	6	135	SH	DEFINED	18
MORGAN STANLEY EMER MKTS DEB	COM	61744H105	4	400	SH	DEFINED	18
MORGAN STANLEY EMER MKTS FD	COM	61744G107	303	12030	SH	DEFINED	18
MORGAN STANLEY GBL OPP BOND	COM	61744R103	26	2591	SH	DEFINED	18
MORGAN STANLEY INDIA INVS FD	COM	61745C105	1571	31425	SH	DEFINED	18
MORGANS HOTEL GROUP CO	COM	61748W108	2084	118000	SH	DEFINED	20
MORTGAGEIT HLDGS INC	COM	61915Q108	8	700	SH	DEFINED	9
MORTONS RESTAURANT GRP INC N	COM	619430101	16	900	SH	DEFINED	11
MOSAIC CO	COM	61945A107	16	1100	SH	DEFINED	11
MOSAIC CO	COM	61945A107	2	119	SH	DEFINED	2
MOSAIC CO	COM	61945A107	32	2260	SH	DEFINED	6
MOSAIC CO	COM	61945A107	6	400	SH	DEFINED	9
MOTOROLA INC	COM	620076109	29482	1286869	SH	DEFINED	21
MOTOROLA INC	COM	620076109	1586	69227	SH	DEFINED	17
MOTOROLA INC	COM	620076109	27266	1190132	SH	DEFINED	3
MOTOROLA INC	COM	620076109	942	41126	SH	DEFINED	9
MOTOROLA INC	COM	620076109	240181	10483678	SH	DEFINED	18
MOTOROLA INC	COM	620076109	594	25922	SH	DEFINED	5
MOTOROLA INC	COM	620076109	735	32087	SH	DEFINED	2
MOTOROLA INC	COM	620076109	229	9990	SH	DEFINED	11
MOTOROLA INC	COM	620076109	582577	25428943	SH	DEFINED	20
MOTOROLA INC	COM	620076109	17339	756836	SH	DEFINED	19
MOVADO GROUP INC	COM	624580106	527	22830	SH	DEFINED	3
MPS GROUP INC	COM	553409103	9258	605130	SH	DEFINED	3
MPS GROUP INC	COM	553409103	11	700	SH	DEFINED	4

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

MPS GROUP INC	COM	553409103	4146	271000	SH	DEFINED	20
MPS GROUP INC	COM	553409103	1425	93112	SH	DEFINED	19
MPS GROUP INC	COM	553409103	3	176	SH	DEFINED	18
MPS GROUP INC	COM	553409103	193	12636	SH	DEFINED	21
MRO SOFTWARE INC	COM	55347W105	540	33810	SH	DEFINED	3
MRO SOFTWARE INC	COM	55347W105	39	2467	SH	DEFINED	19
MSC INDL DIRECT INC	CL A	553530106	2686	49715	SH	DEFINED	18
MSC INDL DIRECT INC	CL A	553530106	25918	479780	SH	DEFINED	21
MSC INDL DIRECT INC	CL A	553530106	12689	234890	SH	DEFINED	20
MSC INDL DIRECT INC	CL A	553530106	26866	497330	SH	DEFINED	3
MSC INDL DIRECT INC	CL A	553530106	19	350	SH	DEFINED	11
MTS SYS CORP	COM	553777103	824	19694	SH	DEFINED	3
MTS SYS CORP	COM	553777103	5	129	SH	DEFINED	19
MUELLER INDS INC	COM	624756102	63	1760	SH	DEFINED	17
MUELLER INDS INC	COM	624756102	5734	160675	SH	DEFINED	20
MUELLER INDS INC	COM	624756102	21	600	SH	DEFINED	11
MUELLER INDS INC	COM	624756102	4189	117380	SH	DEFINED	18
MUELLER INDS INC	COM	624756102	1959	54900	SH	DEFINED	3
MULTI COLOR CORP	COM	625383104	9	300	SH	DEFINED	2
MULTI FINELINE ELECTRONIX IN	COM	62541B101	351	6000	SH	DEFINED	19
MULTI FINELINE ELECTRONIX IN	COM	62541B101	11749	200880	SH	DEFINED	3
MULTIMEDIA GAMES INC	COM	625453105	38	2549	SH	DEFINED	19
MULTIMEDIA GAMES INC	COM	625453105	89	6000	SH	DEFINED	6
MULTIMEDIA GAMES INC	COM	625453105	19	1300	SH	DEFINED	11
MUNICIPAL HIGH INCOME FD INC	COM	626214100	33	4451	SH	DEFINED	18
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	1410	53210	SH	DEFINED	3
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	53	2000	SH	DEFINED	9
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	77	2900	SH	DEFINED	11
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	53	2000	SH	DEFINED	18
MUNIHANCED FD INC	COM	626243109	11	1000	SH	DEFINED	18
MUNIHOLDINGS FD II INC	COM	625935101	15	1000	SH	DEFINED	18
MUNIVEST FD II INC	COM	62629P105	16	1000	SH	DEFINED	18
MUNIYIELD FD INC	COM	626299101	15	1000	SH	DEFINED	18
MUNIYIELD INSD FD INC	COM	62630E107	15	1023	SH	DEFINED	4
MUNIYIELD INSD FD INC	COM	62630E107	29	1985	SH	DEFINED	18
MUNIYIELD N J INSD FD INC	COM	625921101	0	9	SH	DEFINED	18
MUNIYIELD N Y INSD FD INC	COM	626301105	41	2896	SH	DEFINED	18
MUNIYIELD QUALITY FD II	COM	62630T104	17	1370	SH	DEFINED	18
MUNIYIELD QUALITY FD INC	COM	626302103	14	1000	SH	DEFINED	18
MURPHY OIL CORP	COM	626717102	15554	312200	SH	DEFINED	6
MURPHY OIL CORP	COM	626717102	279	5600	SH	DEFINED	1
MURPHY OIL CORP	COM	626717102	2502	50224	SH	DEFINED	19
MURPHY OIL CORP	COM	626717102	199449	4003387	SH	DEFINED	18
MURPHY OIL CORP	COM	626717102	11735	235551	SH	DEFINED	21
MURPHY OIL CORP	COM	626717102	74	1486	SH	DEFINED	11
MURPHY OIL CORP	COM	626717102	86480	1735844	SH	DEFINED	20
MUTUALFIRST FINL INC	COM	62845B104	68	3300	SH	DEFINED	11
MUTUALFIRST FINL INC	COM	62845B104	31	1500	SH	DEFINED	5
MWI VETERINARY SUPPLY INC	COM	55402X105	82	2500	SH	DEFINED	5
MWI VETERINARY SUPPLY INC	COM	55402X105	52	1580	SH	DEFINED	3
MYERS INDS INC	COM	628464109	19	1201	SH	DEFINED	19
MYERS INDS INC	COM	628464109	299	18700	SH	DEFINED	3
MYLAN LABS INC	COM	628530107	85	3625	SH	DEFINED	11
MYLAN LABS INC	COM	628530107	9011	385082	SH	DEFINED	3
MYLAN LABS INC	COM	628530107	29	1237	SH	DEFINED	2
MYLAN LABS INC	COM	628530107	43	1824	SH	DEFINED	18
MYLAN LABS INC	COM	628530107	3881	165849	SH	DEFINED	19
MYLAN LABS INC	COM	628530107	2609	111488	SH	DEFINED	20
MYLAN LABS INC	COM	628530107	56	2400	SH	DEFINED	17
MYOGEN INC	COM	62856E104	20221	558740	SH	DEFINED	3
MYOGEN INC	COM	62856E104	756	20900	SH	DEFINED	19
MYRIAD GENETICS INC	COM	62855J104	2192	84000	SH	DEFINED	20

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

MYRIAD GENETICS INC	COM	62855J104	23	900	SH	DEFINED	2
MYRIAD GENETICS INC	COM	62855J104	26	1000	SH	DEFINED	18
MYRIAD GENETICS INC	COM	62855J104	3032	116200	SH	DEFINED	3
NABI BIOPHARMACEUTICALS	COM	629519109	5048	895000	SH	DEFINED	20
NABI BIOPHARMACEUTICALS	COM	629519109	421	74600	SH	DEFINED	18
NABI BIOPHARMACEUTICALS	COM	629519109	27	4800	SH	DEFINED	21
NABORS INDUSTRIES LTD	SHS	G6359F103	4334	60546	SH	DEFINED	18
NABORS INDUSTRIES LTD	SHS	G6359F103	276	3854	SH	DEFINED	5
NABORS INDUSTRIES LTD	SHS	G6359F103	63	880	SH	DEFINED	9
NABORS INDUSTRIES LTD	SHS	G6359F103	3095	43238	SH	DEFINED	19
NABORS INDUSTRIES LTD	SHS	G6359F103	16656	232698	SH	DEFINED	20
NABORS INDUSTRIES LTD	SHS	G6359F103	742	10371	SH	DEFINED	17
NABORS INDUSTRIES LTD	SHS	G6359F103	605	8446	SH	DEFINED	11
NABORS INDUSTRIES LTD	SHS	G6359F103	5638	78770	SH	DEFINED	3
NABORS INDUSTRIES LTD	SHS	G6359F103	18468	258004	SH	DEFINED	2
NACCO INDS INC	CL A	629579103	25038	162626	SH	DEFINED	6
NACCO INDS INC	CL A	629579103	6	37	SH	DEFINED	19
NACCO INDS INC	CL A	629579103	77	500	SH	DEFINED	2
NAIC GROWTH FD INC	COM	628921108	0	167	SH	DEFINED	18
NAM TAI ELECTRS INC	COM PAR \$0.02	629865205	231	10100	SH	DEFINED	3
NANOGEN INC	COM	630075109	15	4860	SH	DEFINED	21
NANOGEN INC	COM	630075109	3172	1050200	SH	DEFINED	20
NANOGEN INC	COM	630075109	3721	1232246	SH	DEFINED	18
NANOGEN INC	COM	630075109	2	607	SH	DEFINED	11
NANOPHASE TCHNOLOGIES CORP	COM	630079101	8	1100	SH	DEFINED	18
NAPSTER INC	COM	630797108	0	5	SH	DEFINED	7
NARA BANCORP INC	COM	63080P105	6014	342685	SH	DEFINED	3
NARA BANCORP INC	COM	63080P105	883	50298	SH	DEFINED	19
NASDAQ 100 TR	UNIT SER 1	631100104	160634	3831000	SH	DEFINED	20
NASDAQ 100 TR	UNIT SER 1	631100104	246	5855	SH	DEFINED	2
NASDAQ 100 TR	UNIT SER 1	631100104	37009	882642	SH	DEFINED	18
NASDAQ 100 TR	UNIT SER 1	631100104	53	1260	SH	DEFINED	9
NASDAQ 100 TR	UNIT SER 1	631100104	5	125	SH	DEFINED	4
NASDAQ 100 TR	UNIT SER 1	631100104	18068	430900	SH	DEFINED	21
NASDAQ STOCK MARKET INC	COM	631103108	74	1855	SH	DEFINED	17
NASH FINCH CO	COM	631158102	23327	780176	SH	DEFINED	6
NASTECH PHARMACEUTICAL INC	COM PAR \$0.006	631728409	0	16	SH	DEFINED	18
NATCO GROUP INC	CL A	63227W203	3305	121940	SH	DEFINED	3
NATIONAL AUSTRALIA BK LTD	SPONSORED ADR	632525408	283	2100	SH	DEFINED	2
NATIONAL AUSTRALIA BK LTD	SPONSORED ADR	632525408	1	7	SH	DEFINED	18
NATIONAL CITY CORP	COM	635405103	371	10626	SH	DEFINED	17
NATIONAL CITY CORP	COM	635405103	3549	101686	SH	DEFINED	19
NATIONAL CITY CORP	COM	635405103	967	27700	SH	DEFINED	6
NATIONAL CITY CORP	COM	635405103	246	7056	SH	DEFINED	1
NATIONAL CITY CORP	COM	635405103	2324	66593	SH	DEFINED	9
NATIONAL CITY CORP	COM	635405103	54	1538	SH	DEFINED	11
NATIONAL CITY CORP	COM	635405103	491	14060	SH	DEFINED	20
NATIONAL CITY CORP	COM	635405103	462	13241	SH	DEFINED	18
NATIONAL CITY CORP	COM	635405103	1986	56898	SH	DEFINED	4
NATIONAL CITY CORP	COM	635405103	841	24097	SH	DEFINED	5
NATIONAL CITY CORP	COM	635405103	5602	160508	SH	DEFINED	2
NATIONAL CITY CORP	COM	635405103	311	8900	SH	DEFINED	3
NATIONAL DENTEX CORP	COM	63563H109	6757	290883	SH	DEFINED	20
NATIONAL DENTEX CORP	COM	63563H109	4747	204351	SH	DEFINED	18
NATIONAL FINL PARTNERS CORP	COM	63607P208	21834	386301	SH	DEFINED	20
NATIONAL FINL PARTNERS CORP	COM	63607P208	43220	764690	SH	DEFINED	3
NATIONAL FUEL GAS CO N J	COM	636180101	1181	36093	SH	DEFINED	19
NATIONAL FUEL GAS CO N J	COM	636180101	694	21200	SH	DEFINED	18
NATIONAL FUEL GAS CO N J	COM	636180101	43	1300	SH	DEFINED	5
NATIONAL FUEL GAS CO N J	COM	636180101	27118	828800	SH	DEFINED	6
NATIONAL FUEL GAS CO N J	COM	636180101	39	1200	SH	DEFINED	11
NATIONAL FUEL GAS CO N J	COM	636180101	1331	40675	SH	DEFINED	3

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

NATIONAL GRID PLC	SPON ADR NEW	636274300	6	120	SH	DEFINED	18
NATIONAL GRID PLC	SPON ADR NEW	636274300	1	26	SH	DEFINED	7
NATIONAL GRID PLC	SPON ADR NEW	636274300	76	1525	SH	DEFINED	17
NATIONAL GRID PLC	SPON ADR NEW	636274300	8	152	SH	DEFINED	2
NATIONAL HEALTH INVS INC	COM	63633D104	29	1142	SH	DEFINED	11
NATIONAL HOME HEALTH CARE CO	COM	636380107	738	67268	SH	DEFINED	6
NATIONAL OILWELL VARCO INC	COM	637071101	2073	32328	SH	DEFINED	19
NATIONAL OILWELL VARCO INC	COM	637071101	77	1200	SH	DEFINED	11
NATIONAL OILWELL VARCO INC	COM	637071101	12462	194355	SH	DEFINED	2
NATIONAL OILWELL VARCO INC	COM	637071101	22	350	SH	DEFINED	5
NATIONAL OILWELL VARCO INC	COM	637071101	9998	155924	SH	DEFINED	18
NATIONAL OILWELL VARCO INC	COM	637071101	42034	655549	SH	DEFINED	21
NATIONAL OILWELL VARCO INC	COM	637071101	12182	189995	SH	DEFINED	20
NATIONAL PENN BANCSHARES INC	COM	637138108	274	12888	SH	DEFINED	11
NATIONAL PENN BANCSHARES INC	COM	637138108	798	37500	SH	DEFINED	18
NATIONAL PRESTO INDS INC	COM	637215104	54	1100	SH	DEFINED	9
NATIONAL PRESTO INDS INC	COM	637215104	62	1260	SH	DEFINED	18
NATIONAL SEMICONDUCTOR CORP	COM	637640103	33271	1195074	SH	DEFINED	3
NATIONAL SEMICONDUCTOR CORP	COM	637640103	8334	299347	SH	DEFINED	19
NATIONAL SEMICONDUCTOR CORP	COM	637640103	139	5000	SH	DEFINED	1
NATIONAL SEMICONDUCTOR CORP	COM	637640103	266	9560	SH	DEFINED	18
NATIONAL SEMICONDUCTOR CORP	COM	637640103	3170	113870	SH	DEFINED	23
NATIONAL SEMICONDUCTOR CORP	COM	637640103	794	28525	SH	DEFINED	21
NATIONAL SEMICONDUCTOR CORP	COM	637640103	33	1172	SH	DEFINED	9
NATIONAL SEMICONDUCTOR CORP	COM	637640103	4812	172850	SH	DEFINED	22
NATIONAL SEMICONDUCTOR CORP	COM	637640103	24	880	SH	DEFINED	11
NATIONAL SEMICONDUCTOR CORP	COM	637640103	681	24450	SH	DEFINED	20
NATIONAL WESTMINSTER BK PLC	SPON ADR C	638539882	13	500	SH	DEFINED	9
NATIONAL WESTN LIFE INS CO	CL A	638522102	9120	39260	SH	DEFINED	6
NATIONWIDE FINL SVCS INC	CL A	638612101	27726	644502	SH	DEFINED	3
NATIONWIDE FINL SVCS INC	CL A	638612101	4	92	SH	DEFINED	18
NATIONWIDE FINL SVCS INC	CL A	638612101	5	107	SH	DEFINED	2
NATIONWIDE FINL SVCS INC	CL A	638612101	1168	27146	SH	DEFINED	20
NATIONWIDE FINL SVCS INC	CL A	638612101	5	121	SH	DEFINED	11
NATIONWIDE FINL SVCS INC	CL A	638612101	9	215	SH	DEFINED	9
NATIONWIDE FINL SVCS INC	CL A	638612101	17	400	SH	DEFINED	17
NATIONWIDE FINL SVCS INC	CL A	638612101	722	16788	SH	DEFINED	21
NATIONWIDE FINL SVCS INC	CL A	638612101	7045	163760	SH	DEFINED	6
NATIONWIDE HEALTH PPTYS INC	COM	638620104	258	12000	SH	DEFINED	9
NATIONWIDE HEALTH PPTYS INC	COM	638620104	9	400	SH	DEFINED	11
NATURAL RESOURCE PARTNERS L	COM UNIT L P	63900P103	63	1200	SH	DEFINED	17
NATURES SUNSHINE PRODUCTS IN	COM	639027101	175	13966	SH	DEFINED	3
NAUTILUS INC	COM	63910B102	28	1900	SH	DEFINED	6
NAUTILUS INC	COM	63910B102	296	19783	SH	DEFINED	20
NAUTILUS INC	COM	63910B102	5	360	SH	DEFINED	2
NAVARRA CORP	COM	639208107	2	453	SH	DEFINED	19
NAVIGANT CONSULTING INC	COM	63935N107	5551	260000	SH	DEFINED	20
NAVIGANT CONSULTING INC	COM	63935N107	316	14800	SH	DEFINED	5
NAVIGANT INTL INC	COM	63935R108	3897	317352	SH	DEFINED	6
NAVIGANT INTL INC	COM	63935R108	10	830	SH	DEFINED	5
NAVIGATORS GROUP INC	COM	638904102	87	1760	SH	DEFINED	1
NAVISTAR INTL CORP NEW	COM	63934E108	315	11416	SH	DEFINED	19
NAVISTAR INTL CORP NEW	COM	63934E108	32736	1186930	SH	DEFINED	6
NAVISTAR INTL CORP NEW	COM	63934E108	17206	623861	SH	DEFINED	3
NAVISTAR INTL CORP NEW	COM	63934E108	17	600	SH	DEFINED	17
NAVISTAR INTL CORP NEW	COM	63934E108	6	230	SH	DEFINED	18
NAVTEQ CORP	COM	63936L100	10	200	SH	DEFINED	5
NB & T FINL GROUP INC	COM	62874M104	430	20419	SH	DEFINED	2
NBT BANCORP INC	COM	628778102	23	1000	SH	DEFINED	9
NBT BANCORP INC	COM	628778102	16456	707774	SH	DEFINED	6
NBTY INC	COM	628782104	16	698	SH	DEFINED	19
NBTY INC	COM	628782104	22161	984040	SH	DEFINED	6

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

NBTY INC	COM	628782104	90	4000	SH	DEFINED	9
NCI BUILDING SYS INC	COM	628852105	26779	448040	SH	DEFINED	6
NCI BUILDING SYS INC	COM	628852105	657	11000	SH	DEFINED	18
NCI BUILDING SYS INC	NOTE	2.125%11/1 628852AG0	400	400000	PRN	DEFINED	20
NCI BUILDING SYS INC	COM	628852105	1554	26000	SH	DEFINED	20
NCI BUILDING SYS INC	COM	628852105	8308	139000	SH	DEFINED	21
NCI BUILDING SYS INC	NOTE	2.125%11/1 628852AG0	5810	5810000	PRN	DEFINED	21
NCO GROUP INC	COM	628858102	142	6000	SH	DEFINED	5
NCO GROUP INC	COM	628858102	11	450	SH	DEFINED	9
NCO GROUP INC	COM	628858102	20022	843037	SH	DEFINED	6
NCR CORP NEW	COM	62886E108	1	24	SH	DEFINED	11
NCR CORP NEW	COM	62886E108	68	1624	SH	DEFINED	17
NCR CORP NEW	COM	62886E108	15157	362690	SH	DEFINED	3
NCR CORP NEW	COM	62886E108	7788	186354	SH	DEFINED	19
NCR CORP NEW	COM	62886E108	12	284	SH	DEFINED	18
NCR CORP NEW	COM	62886E108	2290	54798	SH	DEFINED	20
NCR CORP NEW	COM	62886E108	193	4616	SH	DEFINED	2
NEENAH PAPER INC	COM	640079109	6	181	SH	DEFINED	21
NEENAH PAPER INC	COM	640079109	8	257	SH	DEFINED	17
NEENAH PAPER INC	COM	640079109	0	6	SH	DEFINED	7
NEENAH PAPER INC	COM	640079109	0	15	SH	DEFINED	9
NEENAH PAPER INC	COM	640079109	1	18	SH	DEFINED	5
NEENAH PAPER INC	COM	640079109	19634	599505	SH	DEFINED	6
NEENAH PAPER INC	COM	640079109	3252	99300	SH	DEFINED	20
NEENAH PAPER INC	COM	640079109	0	15	SH	DEFINED	11
NEENAH PAPER INC	COM	640079109	5	149	SH	DEFINED	2
NEENAH PAPER INC	COM	640079109	28	841	SH	DEFINED	18
NEKTAR THERAPEUTICS	COM	640268108	15	760	SH	DEFINED	11
NEKTAR THERAPEUTICS	COM	640268108	2613	128200	SH	DEFINED	20
NEKTAR THERAPEUTICS	COM	640268108	32296	1584700	SH	DEFINED	21
NEKTAR THERAPEUTICS	COM	640268108	2146	105285	SH	DEFINED	18
NEKTAR THERAPEUTICS	COM	640268108	422	20700	SH	DEFINED	6
NELNET INC	CL A	64031N108	1364	32749	SH	DEFINED	18
NELNET INC	CL A	64031N108	8418	202110	SH	DEFINED	20
NELSON THOMAS INC	COM	640376109	18	613	SH	DEFINED	19
NEOPHARM INC	COM	640919106	6	750	SH	DEFINED	5
NESS TECHNOLOGIES INC	COM	64104X108	11388	904504	SH	DEFINED	6
NESS TECHNOLOGIES INC	COM	64104X108	1139	90500	SH	DEFINED	3
NET 1 UEPS TECHNOLOGIES INC	COM NEW	64107N206	6	204	SH	DEFINED	3
NETEASE COM INC	SPONSORED ADR	64110W102	417	17000	SH	DEFINED	20
NETEASE COM INC	SPONSORED ADR	64110W102	166872	6800000	SH	DEFINED	13
NETEASE COM INC	SPONSORED ADR	64110W102	57036	2324200	SH	DEFINED	22
NETFLIX COM INC	COM	64110L106	1477	50945	SH	DEFINED	18
NETFLIX COM INC	COM	64110L106	217425	7500000	SH	DEFINED	13
NETFLIX COM INC	COM	64110L106	724	24972	SH	DEFINED	5
NETFLIX COM INC	COM	64110L106	22	755	SH	DEFINED	19
NETFLIX COM INC	COM	64110L106	1809	62400	SH	DEFINED	20
NETGEAR INC	COM	64111Q104	475	25000	SH	DEFINED	18
NETGEAR INC	COM	64111Q104	376	19800	SH	DEFINED	3
NETGEAR INC	COM	64111Q104	23	1200	SH	DEFINED	11
NETGEAR INC	COM	64111Q104	1127	59300	SH	DEFINED	20
NETGEAR INC	COM	64111Q104	20	1057	SH	DEFINED	19
NETGEAR INC	COM	64111Q104	6129	322400	SH	DEFINED	21
NETIQ CORP	COM	64115P102	6421	575873	SH	DEFINED	20
NETIQ CORP	COM	64115P102	3895	349320	SH	DEFINED	18
NETIQ CORP	COM	64115P102	2898	259900	SH	DEFINED	6
NETWORK APPLIANCE INC	COM	64120L104	1	19	SH	DEFINED	4
NETWORK APPLIANCE INC	COM	64120L104	8848	245565	SH	DEFINED	17
NETWORK APPLIANCE INC	COM	64120L104	35	965	SH	DEFINED	18
NETWORK APPLIANCE INC	COM	64120L104	217	6017	SH	DEFINED	5
NETWORK APPLIANCE INC	COM	64120L104	77	2148	SH	DEFINED	11
NETWORK APPLIANCE INC	COM	64120L104	2494	69233	SH	DEFINED	19

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

NETWORK APPLIANCE INC	COM	64120L104	20103	557952	SH	DEFINED	20
NETWORK APPLIANCE INC	COM	64120L104	1073	29768	SH	DEFINED	1
NETWORK APPLIANCE INC	COM	64120L104	5	125	SH	DEFINED	2
NETWORK EQUIP TECHNOLOGIES	COM	641208103	139	35000	SH	DEFINED	18
NEUBERGER BERMAN INCOME OPP	COM SHS	64126L108	31	2037	SH	DEFINED	18
NEUROCRINE BIOSCIENCES INC	COM	64125C109	571	8850	SH	DEFINED	3
NEUROCRINE BIOSCIENCES INC	COM	64125C109	1114	17258	SH	DEFINED	19
NEUSTAR INC	CL A	64126X201	326	10500	SH	DEFINED	11
NEW AMER HIGH INCOME FD INC	COM	641876107	0	6	SH	DEFINED	18
NEW FRONTIER MEDIA INC	COM	644398109	100	13200	SH	DEFINED	3
NEW GERMANY FD INC	COM	644465106	55	4203	SH	DEFINED	18
NEW JERSEY RES	COM	646025106	131	2900	SH	DEFINED	3
NEW JERSEY RES	COM	646025106	1756	38800	SH	DEFINED	18
NEW JERSEY RES	COM	646025106	34	746	SH	DEFINED	9
NEW JERSEY RES	COM	646025106	35	771	SH	DEFINED	4
NEW JERSEY RES	COM	646025106	3608	79736	SH	DEFINED	20
NEW JERSEY RES	COM	646025106	27	600	SH	DEFINED	11
NEW JERSEY RES	COM	646025106	9910	219010	SH	DEFINED	6
NEW PLAN EXCEL RLTY TR INC	COM	648053106	298	11505	SH	DEFINED	18
NEW PLAN EXCEL RLTY TR INC	COM	648053106	10	400	SH	DEFINED	1
NEW PLAN EXCEL RLTY TR INC	COM	648053106	135	5200	SH	DEFINED	9
NEW PLAN EXCEL RLTY TR INC	COM	648053106	10	400	SH	DEFINED	19
NEW PLAN EXCEL RLTY TR INC	COM	648053106	350	13500	SH	DEFINED	21
NEW PLAN EXCEL RLTY TR INC	COM	648053106	2724	105000	SH	DEFINED	20
NEW PLAN EXCEL RLTY TR INC	COM	648053106	41	1575	SH	DEFINED	5
NEW RIV PHARMACEUTICALS INC	COM	648468205	23	699	SH	DEFINED	19
NEW YORK & CO INC	COM	649295102	3804	254600	SH	DEFINED	6
NEW YORK CMNTY BANCORP INC	COM	649445103	64258	3667698	SH	DEFINED	18
NEW YORK CMNTY BANCORP INC	COM	649445103	313	17849	SH	DEFINED	21
NEW YORK CMNTY BANCORP INC	COM	649445103	21	1206	SH	DEFINED	4
NEW YORK CMNTY BANCORP INC	COM	649445103	108739	6206582	SH	DEFINED	20
NEW YORK CMNTY BANCORP INC	COM	649445103	5	300	SH	DEFINED	9
NEW YORK CMNTY BANCORP INC	COM	649445103	221	12610	SH	DEFINED	6
NEW YORK TIMES CO	CL A	650111107	4362	172358	SH	DEFINED	5
NEW YORK TIMES CO	CL A	650111107	9	350	SH	DEFINED	2
NEW YORK TIMES CO	CL A	650111107	30	1200	SH	DEFINED	17
NEW YORK TIMES CO	CL A	650111107	680	26865	SH	DEFINED	19
NEW YORK TIMES CO	CL A	650111107	674	26613	SH	DEFINED	18
NEW YORK TIMES CO	CL A	650111107	10	400	SH	DEFINED	9
NEW YORK TIMES CO	CL A	650111107	845	33400	SH	DEFINED	11
NEWALLIANCE BANCSHARES INC	COM	650203102	200	13849	SH	DEFINED	9
NEWELL RUBBERMAID INC	COM	651229106	106	4200	SH	DEFINED	5
NEWELL RUBBERMAID INC	COM	651229106	958	38029	SH	DEFINED	2
NEWELL RUBBERMAID INC	COM	651229106	7	267	SH	DEFINED	11
NEWELL RUBBERMAID INC	COM	651229106	5038	200000	SH	DEFINED	7
NEWELL RUBBERMAID INC	COM	651229106	1279	50791	SH	DEFINED	19
NEWELL RUBBERMAID INC	COM	651229106	46924	1862816	SH	DEFINED	18
NEWELL RUBBERMAID INC	COM	651229106	24470	971400	SH	DEFINED	6
NEWELL RUBBERMAID INC	COM	651229106	40101	1591953	SH	DEFINED	20
NEWELL RUBBERMAID INC	COM	651229106	1458	57890	SH	DEFINED	9
NEWELL RUBBERMAID INC	COM	651229106	89095	3536908	SH	DEFINED	21
NEWELL RUBBERMAID INC	COM	651229106	318	12605	SH	DEFINED	17
NEWFIELD EXPL CO	COM	651290108	13	300	SH	DEFINED	2
NEWFIELD EXPL CO	COM	651290108	59	1400	SH	DEFINED	6
NEWFIELD EXPL CO	COM	651290108	34	800	SH	DEFINED	19
NEWFIELD EXPL CO	COM	651290108	16578	395664	SH	DEFINED	20
NEWFIELD EXPL CO	COM	651290108	22	516	SH	DEFINED	11
NEWFIELD EXPL CO	COM	651290108	2755	65743	SH	DEFINED	18
NEWKIRK REALTY TR INC	COM	651497109	51	2800	SH	DEFINED	3
NEWMARKET CORP	COM	651587107	609	12800	SH	DEFINED	3
NEWMARKET CORP	COM	651587107	2143	45020	SH	DEFINED	6
NEWMARKET CORP	COM	651587107	1	11	SH	DEFINED	18

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

NEWMONT MINING CORP	COM	651639106	1262	24320	SH	DEFINED	17
NEWMONT MINING CORP	COM	651639106	190	3655	SH	DEFINED	20
NEWMONT MINING CORP	COM	651639106	1	25	SH	DEFINED	7
NEWMONT MINING CORP	COM	651639106	311	5997	SH	DEFINED	5
NEWMONT MINING CORP	COM	651639106	13232	255000	SH	DEFINED	8
NEWMONT MINING CORP	COM	651639106	1621	31238	SH	DEFINED	18
NEWMONT MINING CORP	COM	651639106	4585	88368	SH	DEFINED	19
NEWMONT MINING CORP	COM	651639106	372	7177	SH	DEFINED	21
NEWMONT MINING CORP	COM	651639106	292	5632	SH	DEFINED	2
NEWPARK RES INC	COM PAR \$.01NEW	651718504	131	16007	SH	DEFINED	2
NEWPARK RES INC	COM PAR \$.01NEW	651718504	7	850	SH	DEFINED	5
NEWPARK RES INC	COM PAR \$.01NEW	651718504	2253	274800	SH	DEFINED	3
NEWPARK RES INC	COM PAR \$.01NEW	651718504	2645	322600	SH	DEFINED	20
NEWPORT CORP	COM	651824104	138	7300	SH	DEFINED	5
NEWPORT CORP	COM	651824104	155	8200	SH	DEFINED	11
NEWPORT CORP	COM	651824104	1122	59500	SH	DEFINED	3
NEWPORT CORP	COM	651824104	22	1150	SH	DEFINED	2
NEWS CORP	CL B	65248E203	389563	22184658	SH	DEFINED	18
NEWS CORP	CL A	65248E104	1729	104093	SH	DEFINED	3
NEWS CORP	CL A	65248E104	2	146	SH	DEFINED	2
NEWS CORP	CL A	65248E104	111	6700	SH	DEFINED	5
NEWS CORP	CL A	65248E104	13178	793381	SH	DEFINED	18
NEWS CORP	CL A	65248E104	881	53060	SH	DEFINED	6
NEWS CORP	CL A	65248E104	12489	751886	SH	DEFINED	21
NEWS CORP	CL A	65248E104	9955	599356	SH	DEFINED	19
NEWS CORP	CL A	65248E104	4855	292300	SH	DEFINED	20
NEWS CORP	CL A	65248E104	32	1938	SH	DEFINED	17
NEWS CORP	CL B	65248E203	1113	63402	SH	DEFINED	3
NEWS CORP	CL B	65248E203	350	19909	SH	DEFINED	22
NEWS CORP	CL B	65248E203	1998	113775	SH	DEFINED	19
NEWS CORP	CL B	65248E203	2057	126090	SH	DEFINED	6
NEWS CORP	CL B	65248E203	169182	9634504	SH	DEFINED	21
NEWS CORP	CL B	65248E203	223561	12731248	SH	DEFINED	20
NEWS CORP	CL B	65248E203	1283	73085	SH	DEFINED	23
NEWS CORP	CL A	65248E104	60	3625	SH	DEFINED	11
NEXEN INC	COM	65334H102	40	720	SH	DEFINED	3
NEXEN INC	COM	65334H102	319	5803	SH	DEFINED	18
NEXEN INC	COM	65334H102	6019	109200	SH	DEFINED	7
NEXEN INC	COM	65334H102	54512	990411	SH	DEFINED	21
NEXEN INC	COM	65334H102	71544	1299856	SH	DEFINED	20
NEXEN INC	COM	65334H102	1361	24724	SH	DEFINED	23
NEXMED INC	COM	652903105	967	1111110	SH	DEFINED	20
NEXTEL PARTNERS INC	CL A	65333F107	521	18400	SH	DEFINED	18
NEXTEL PARTNERS INC	CL A	65333F107	5571	196700	SH	DEFINED	21
NEXTEL PARTNERS INC	CL A	65333F107	3618	127760	SH	DEFINED	20
NFJ DIVID INT & PREM STRTGY	COM SHS	65337H109	79	3506	SH	DEFINED	18
NICHOLAS APPELEGATE CV&INC FD	COM	65370G109	1	64	SH	DEFINED	18
NICHOLAS-APPELEGATE CV & INC	COM	65370F101	0	12	SH	DEFINED	18
NICOR INC	COM	654086107	334	8437	SH	DEFINED	19
NICOR INC	COM	654086107	150	3800	SH	DEFINED	18
NICOR INC	COM	654086107	14	350	SH	DEFINED	5
NICOR INC	COM	654086107	9885	249880	SH	DEFINED	6
NICOR INC	COM	654086107	12	300	SH	DEFINED	2
NII HLDGS INC	CL B NEW	62913F201	225796	3828995	SH	DEFINED	8
NII HLDGS INC	CL B NEW	62913F201	53	900	SH	DEFINED	5
NII HLDGS INC	CL B NEW	62913F201	412790	7000000	SH	DEFINED	13
NII HLDGS INC	CL B NEW	62913F201	0	0	SH	DEFINED	11
NII HLDGS INC	CL B NEW	62913F201	1108	18790	SH	DEFINED	19
NII HLDGS INC	CL B NEW	62913F201	4126	69976	SH	DEFINED	3
NIKE INC	CL B	654106103	7215	84782	SH	DEFINED	3
NIKE INC	CL B	654106103	3966	46600	SH	DEFINED	10
NIKE INC	CL B	654106103	430	5050	SH	DEFINED	2

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

NIKE INC	CL B	654106103	1014	11919	SH	DEFINED	18
NIKE INC	CL B	654106103	43	500	SH	DEFINED	5
NIKE INC	CL B	654106103	753	8850	SH	DEFINED	22
NIKE INC	CL B	654106103	3646	42843	SH	DEFINED	19
NIKE INC	CL B	654106103	26	300	SH	DEFINED	17
NIKE INC	CL B	654106103	1807	21238	SH	DEFINED	11
NIKE INC	CL B	654106103	17	202	SH	DEFINED	9
NIKE INC	CL B	654106103	81824	961500	SH	DEFINED	8
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	1	55	SH	DEFINED	2
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	964	44745	SH	DEFINED	20
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	288	13350	SH	DEFINED	21
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	21880	1015304	SH	DEFINED	18
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	3	150	SH	DEFINED	9
NISOURCE INC	COM	65473P105	32	1563	SH	DEFINED	11
NISOURCE INC	COM	65473P105	504	24930	SH	DEFINED	6
NISOURCE INC	COM	65473P105	29911	1479260	SH	DEFINED	18
NISOURCE INC	COM	65473P105	1020	50448	SH	DEFINED	19
NISOURCE INC	COM	65473P105	9055	447800	SH	DEFINED	20
NISOURCE INC	COM	65473P105	96	4756	SH	DEFINED	2
NISOURCE INC	COM	65473P105	571	28217	SH	DEFINED	17
NISSAN MOTORS	SPONSORED ADR	654744408	24	1000	SH	DEFINED	17
NISSAN MOTORS	SPONSORED ADR	654744408	3	110	SH	DEFINED	5
NL INDS INC	COM NEW	629156407	121	11400	SH	DEFINED	21
NN INC	COM	629337106	444	34371	SH	DEFINED	6
NOBEL LEARNING CMNTYS INC	COM	654889104	96	10000	SH	DEFINED	18
NOBLE CORPORATION	SHS	G65422100	530	6534	SH	DEFINED	5
NOBLE CORPORATION	SHS	G65422100	29	359	SH	DEFINED	2
NOBLE CORPORATION	SHS	G65422100	36992	456123	SH	DEFINED	18
NOBLE CORPORATION	SHS	G65422100	182	2250	SH	DEFINED	11
NOBLE CORPORATION	SHS	G65422100	3575	44080	SH	DEFINED	17
NOBLE CORPORATION	SHS	G65422100	2060	25397	SH	DEFINED	19
NOBLE CORPORATION	SHS	G65422100	5344	65892	SH	DEFINED	20
NOBLE ENERGY INC	COM	655044105	4469	101754	SH	DEFINED	19
NOBLE ENERGY INC	COM	655044105	57	1303	SH	DEFINED	18
NOBLE ENERGY INC	COM	655044105	2701	61490	SH	DEFINED	3
NOBLE ENERGY INC	COM	655044105	6	140	SH	DEFINED	9
NOBLE ENERGY INC	COM	655044105	6	128	SH	DEFINED	11
NOBLE ENERGY INC	COM	655044105	184	4200	SH	DEFINED	5
NOBLE INTL LTD	COM	655053106	104	6150	SH	DEFINED	6
NOBLE INTL LTD	COM	655053106	9	560	SH	DEFINED	19
NOKIA CORP	SPONSORED ADR	654902204	267	12890	SH	DEFINED	7
NOKIA CORP	SPONSORED ADR	654902204	235988	11389404	SH	DEFINED	18
NOKIA CORP	SPONSORED ADR	654902204	673	32490	SH	DEFINED	5
NOKIA CORP	SPONSORED ADR	654902204	213242	10291600	SH	DEFINED	8
NOKIA CORP	SPONSORED ADR	654902204	122	5909	SH	DEFINED	9
NOKIA CORP	SPONSORED ADR	654902204	9593	463000	SH	DEFINED	10
NOKIA CORP	SPONSORED ADR	654902204	25179	1215650	SH	DEFINED	17
NOKIA CORP	SPONSORED ADR	654902204	189063	9124696	SH	DEFINED	20
NOKIA CORP	SPONSORED ADR	654902204	1103	53245	SH	DEFINED	11
NOKIA CORP	SPONSORED ADR	654902204	88362	4308802	SH	DEFINED	6
NOKIA CORP	SPONSORED ADR	654902204	818	39483	SH	DEFINED	19
NOKIA CORP	SPONSORED ADR	654902204	118533	5720683	SH	DEFINED	21
NOKIA CORP	SPONSORED ADR	654902204	19788	955040	SH	DEFINED	2
NOMURA HLDGS INC	SPONSORED ADR	65535H208	31013	1398873	SH	DEFINED	18
NOMURA HLDGS INC	SPONSORED ADR	65535H208	1209	54520	SH	DEFINED	20
NOMURA HLDGS INC	SPONSORED ADR	65535H208	47229	2183212	SH	DEFINED	6
NOMURA HLDGS INC	SPONSORED ADR	65535H208	4	185	SH	DEFINED	5
NOMURA HLDGS INC	SPONSORED ADR	65535H208	2110	95470	SH	DEFINED	17
NOMURA HLDGS INC	SPONSORED ADR	65535H208	581	26212	SH	DEFINED	21
NORDSTROM INC	COM	655664100	2029	51790	SH	DEFINED	18
NORDSTROM INC	COM	655664100	2150	54878	SH	DEFINED	19
NORDSTROM INC	COM	655664100	243	6200	SH	DEFINED	22

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

NORDSTROM INC	COM	655664100	39	1000	SH	DEFINED	11
NORDSTROM INC	COM	655664100	304	7750	SH	DEFINED	2
NORDSTROM INC	COM	655664100	392	10000	SH	DEFINED	17
NORDSTROM INC	COM	655664100	4941	126110	SH	DEFINED	3
NORFOLK SOUTHERN CORP	COM	655844108	10107	186921	SH	DEFINED	3
NORFOLK SOUTHERN CORP	COM	655844108	4738	87620	SH	DEFINED	17
NORFOLK SOUTHERN CORP	COM	655844108	10395	192254	SH	DEFINED	2
NORFOLK SOUTHERN CORP	COM	655844108	100	1850	SH	DEFINED	4
NORFOLK SOUTHERN CORP	COM	655844108	409	7570	SH	DEFINED	5
NORFOLK SOUTHERN CORP	COM	655844108	27	500	SH	DEFINED	1
NORFOLK SOUTHERN CORP	COM	655844108	4124	76278	SH	DEFINED	19
NORFOLK SOUTHERN CORP	COM	655844108	10	180	SH	DEFINED	6
NORFOLK SOUTHERN CORP	COM	655844108	113	2088	SH	DEFINED	11
NORFOLK SOUTHERN CORP	COM	655844108	865	16000	SH	DEFINED	20
NORFOLK SOUTHERN CORP	COM	655844108	663	12260	SH	DEFINED	18
NORSK HYDRO A S	SPONSORED ADR	656531605	463	3350	SH	DEFINED	2
NORSK HYDRO A S	SPONSORED ADR	656531605	1	5	SH	DEFINED	18
NORTEL NETWORKS CORP NEW	COM	656568102	14129	4616985	SH	DEFINED	7
NORTEL NETWORKS CORP NEW	COM	656568102	59	19265	SH	DEFINED	21
NORTEL NETWORKS CORP NEW	COM	656568102	0	100	SH	DEFINED	11
NORTEL NETWORKS CORP NEW	COM	656568102	40654	13329185	SH	DEFINED	6
NORTEL NETWORKS CORP NEW	COM	656568102	3	825	SH	DEFINED	9
NORTEL NETWORKS CORP NEW	COM	656568102	2377	779274	SH	DEFINED	18
NORTEL NETWORKS CORP NEW	COM	656568102	6	1850	SH	DEFINED	2
NORTH CENT BANCSHARES INC	COM	658418108	407	10300	SH	DEFINED	6
NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	236	7900	SH	DEFINED	18
NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	9	315	SH	DEFINED	2
NORTH FORK BANCORPORATION NY	COM	659424105	164	5700	SH	DEFINED	11
NORTH FORK BANCORPORATION NY	COM	659424105	575	19961	SH	DEFINED	6
NORTH FORK BANCORPORATION NY	COM	659424105	2538	88017	SH	DEFINED	19
NORTH FORK BANCORPORATION NY	COM	659424105	28732	996592	SH	DEFINED	1
NORTH FORK BANCORPORATION NY	COM	659424105	339	11756	SH	DEFINED	18
NORTH FORK BANCORPORATION NY	COM	659424105	264	9150	SH	DEFINED	5
NORTH FORK BANCORPORATION NY	COM	659424105	197	6825	SH	DEFINED	2
NORTH FORK BANCORPORATION NY	COM	659424105	4749	164712	SH	DEFINED	17
NORTH FORK BANCORPORATION NY	COM	659424105	6820	236565	SH	DEFINED	20
NORTH FORK BANCORPORATION NY	COM	659424105	2216	76872	SH	DEFINED	9
NORTH PITTSBURGH SYS INC	COM	661562108	742	31798	SH	DEFINED	6
NORTH VALLEY BANCORP	COM	66304M105	1668	92891	SH	DEFINED	6
NORTHEAST UTILS	COM	664397106	38130	1952380	SH	DEFINED	6
NORTHEAST UTILS	COM	664397106	41	2116	SH	DEFINED	18
NORTHEAST UTILS	COM	664397106	17	884	SH	DEFINED	17
NORTHEAST UTILS	COM	664397106	6	324	SH	DEFINED	20
NORTHEAST UTILS	COM	664397106	14	730	SH	DEFINED	2
NORTHERN BORDER PARTNERS L P	UNIT LTD PARTN	664785102	1811	37800	SH	DEFINED	18
NORTHERN BORDER PARTNERS L P	UNIT LTD PARTN	664785102	431	9000	SH	DEFINED	5
NORTHERN TR CORP	COM	665859104	656	12500	SH	DEFINED	20
NORTHERN TR CORP	COM	665859104	866	16500	SH	DEFINED	3
NORTHERN TR CORP	COM	665859104	118	2255	SH	DEFINED	2
NORTHERN TR CORP	COM	665859104	105	2000	SH	DEFINED	1
NORTHERN TR CORP	COM	665859104	488	9294	SH	DEFINED	18
NORTHERN TR CORP	COM	665859104	6	116	SH	DEFINED	9
NORTHERN TR CORP	COM	665859104	3229	61503	SH	DEFINED	17
NORTHERN TR CORP	COM	665859104	365	6950	SH	DEFINED	11
NORTHERN TR CORP	COM	665859104	1800	34278	SH	DEFINED	19
NORTHERN TR CORP	COM	665859104	667	12702	SH	DEFINED	5
NORTHFIELD LABS INC	COM	666135108	5	500	SH	DEFINED	18
NORTHGATE MINERALS CORP	COM	666416102	24	10000	SH	DEFINED	7
NORTHGATE MINERALS CORP	COM	666416102	152	62900	SH	DEFINED	3
NORTHGATE MINERALS CORP	COM	666416102	912	378300	SH	DEFINED	19
NORTHRIM BANCORP INC	COM	666762109	960	40000	SH	DEFINED	1
NORTHRIM BANCORP INC	COM	666762109	4950	206246	SH	DEFINED	6

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

NORTHROP GRUMMAN CORP	COM	666807102	3200	46852	SH	DEFINED	5
NORTHROP GRUMMAN CORP	COM	666807102	1290	18887	SH	DEFINED	9
NORTHROP GRUMMAN CORP	COM	666807102	872	12771	SH	DEFINED	18
NORTHROP GRUMMAN CORP	COM	666807102	229	3358	SH	DEFINED	2
NORTHROP GRUMMAN CORP	COM	666807102	7870	115251	SH	DEFINED	19
NORTHROP GRUMMAN CORP	COM	666807102	18	260	SH	DEFINED	17
NORTHROP GRUMMAN CORP	COM	666807102	1302	19069	SH	DEFINED	20
NORTHROP GRUMMAN CORP	COM	666807102	17	250	SH	DEFINED	11
NORTHROP GRUMMAN CORP	COM	666807102	898	13144	SH	DEFINED	6
NORTHROP GRUMMAN CORP	COM	666807102	15200	222580	SH	DEFINED	3
NORTHSTAR RLTY FIN CORP	COM	66704R100	199	18200	SH	DEFINED	3
NORTHWEST NAT GAS CO	COM	667655104	3520	99184	SH	DEFINED	20
NORTHWEST NAT GAS CO	COM	667655104	1707	48100	SH	DEFINED	18
NORTHWEST PIPE CO	COM	667746101	2183	71939	SH	DEFINED	6
NORTHWESTERN CORP	COM NEW	668074305	541	17382	SH	DEFINED	21
NORTHWESTERN CORP	COM NEW	668074305	1	31	SH	DEFINED	18
NOVA CHEMICALS CORP	COM	66977W109	22442	786450	SH	DEFINED	7
NOVAMERICAN STL INC	COM	669959108	464	10100	SH	DEFINED	19
NOVARTIS A G	SPONSORED ADR	66987V109	219226	3954285	SH	DEFINED	18
NOVARTIS A G	SPONSORED ADR	66987V109	44	790	SH	DEFINED	5
NOVARTIS A G	SPONSORED ADR	66987V109	51	925	SH	DEFINED	7
NOVARTIS A G	SPONSORED ADR	66987V109	141459	2551562	SH	DEFINED	20
NOVARTIS A G	SPONSORED ADR	66987V109	6368	114863	SH	DEFINED	11
NOVARTIS A G	SPONSORED ADR	66987V109	2595	47073	SH	DEFINED	17
NOVARTIS A G	SPONSORED ADR	66987V109	11	200	SH	DEFINED	4
NOVARTIS A G	SPONSORED ADR	66987V109	6	100	SH	DEFINED	9
NOVARTIS A G	SPONSORED ADR	66987V109	76874	1386611	SH	DEFINED	21
NOVARTIS A G	SPONSORED ADR	66987V109	673	12147	SH	DEFINED	19
NOVARTIS A G	SPONSORED ADR	66987V109	62758	1158895	SH	DEFINED	6
NOVARTIS A G	SPONSORED ADR	66987V109	455	8200	SH	DEFINED	2
NOVATEL WIRELESS INC	COM NEW	66987M604	4	397	SH	DEFINED	5
NOVAVAX INC	COM	670002104	9	1085	SH	DEFINED	5
NOVELIS INC	COM	67000X106	7	340	SH	DEFINED	17
NOVELIS INC	COM	67000X106	296	14392	SH	DEFINED	7
NOVELL INC	COM	670006105	122	15900	SH	DEFINED	6
NOVELL INC	COM	670006105	553	72060	SH	DEFINED	19
NOVELL INC	COM	670006105	2	200	SH	DEFINED	2
NOVELL INC	COM	670006105	157	20498	SH	DEFINED	18
NOVELLUS SYS INC	COM	670008101	1379	57475	SH	DEFINED	23
NOVELLUS SYS INC	COM	670008101	3349	139534	SH	DEFINED	21
NOVELLUS SYS INC	COM	670008101	127	5290	SH	DEFINED	17
NOVELLUS SYS INC	COM	670008101	44373	1848864	SH	DEFINED	20
NOVELLUS SYS INC	COM	670008101	94025	3917707	SH	DEFINED	18
NOVELLUS SYS INC	COM	670008101	122	5100	SH	DEFINED	5
NOVELLUS SYS INC	COM	670008101	1244	51828	SH	DEFINED	19
NOVELLUS SYS INC	COM	670008101	33	1360	SH	DEFINED	6
NOVO-NORDISK A S	ADR	670100205	1097	17660	SH	DEFINED	20
NOVO-NORDISK A S	ADR	670100205	27836	448322	SH	DEFINED	18
NOVO-NORDISK A S	ADR	670100205	141	2270	SH	DEFINED	7
NOVO-NORDISK A S	ADR	670100205	12	200	SH	DEFINED	17
NOVO-NORDISK A S	ADR	670100205	640	10300	SH	DEFINED	2
NPS PHARMACEUTICALS INC	COM	62936P103	343	40150	SH	DEFINED	18
NPS PHARMACEUTICALS INC	COM	62936P103	4335	507600	SH	DEFINED	21
NPS PHARMACEUTICALS INC	NOTE 3.000% 6/1	62936PAB9	11425	11425000	PRN	DEFINED	21
NPS PHARMACEUTICALS INC	NOTE 3.000% 6/1	62936PAB9	20700	20700000	PRN	DEFINED	20
NPS PHARMACEUTICALS INC	COM	62936P103	17068	1998575	SH	DEFINED	8
NPS PHARMACEUTICALS INC	COM	62936P103	804	94200	SH	DEFINED	20
NRG ENERGY INC	COM NEW	629377508	2503	55345	SH	DEFINED	18
NRG ENERGY INC	COM NEW	629377508	15871	354347	SH	DEFINED	6
NRG ENERGY INC	COM NEW	629377508	1920	42450	SH	DEFINED	3
NRG ENERGY INC	COM NEW	629377508	45903	1015100	SH	DEFINED	21
NRG ENERGY INC	COM NEW	629377508	8235	182100	SH	DEFINED	20

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

NS GROUP INC	COM	628916108	1735	37700	SH	DEFINED	19
NS GROUP INC	COM	628916108	29192	634193	SH	DEFINED	3
NSTAR	COM	67019E107	29043	1015120	SH	DEFINED	6
NSTAR	COM	67019E107	1333	46589	SH	DEFINED	19
NSTAR	COM	67019E107	27	960	SH	DEFINED	2
NTL INC NEW	COM	62941W101	43762	1503342	SH	DEFINED	21
NTL INC NEW	COM	62941W101	457	15860	SH	DEFINED	17
NTL INC NEW	COM	62941W101	29351	1008292	SH	DEFINED	20
NTL INC NEW	COM	62941W101	15309	525916	SH	DEFINED	6
NTT DOCOMO INC	SPONS ADR	62942M201	521	35298	SH	DEFINED	6
NTT DOCOMO INC	SPONS ADR	62942M201	22	1521	SH	DEFINED	18
NTT DOCOMO INC	SPONS ADR	62942M201	113	8045	SH	DEFINED	17
NTT DOCOMO INC	SPONS ADR	62942M201	1	75	SH	DEFINED	7
NU HORIZONS ELECTRS CORP	COM	669908105	876	102985	SH	DEFINED	3
NU SKIN ENTERPRISES INC	CL A	67018T105	657	37500	SH	DEFINED	18
NU SKIN ENTERPRISES INC	CL A	67018T105	8174	466300	SH	DEFINED	21
NU SKIN ENTERPRISES INC	CL A	67018T105	1527	87100	SH	DEFINED	20
NUANCE COMMUNICATIONS INC	COM	67020Y100	1063	90044	SH	DEFINED	11
NUCO2 INC	COM	629428103	16	500	SH	DEFINED	5
NUCO2 INC	COM	629428103	6	192	SH	DEFINED	18
NUCOR CORP	COM	670346105	467	4452	SH	DEFINED	17
NUCOR CORP	COM	670346105	159	1516	SH	DEFINED	2
NUCOR CORP	COM	670346105	7168	68402	SH	DEFINED	3
NUCOR CORP	COM	670346105	10902	104041	SH	DEFINED	19
NUCOR CORP	COM	670346105	8	80	SH	DEFINED	6
NUCOR CORP	COM	670346105	1886	18000	SH	DEFINED	20
NUCOR CORP	COM	670346105	87	832	SH	DEFINED	1
NUCOR CORP	COM	670346105	5561	53072	SH	DEFINED	18
NUCOR CORP	COM	670346105	42	400	SH	DEFINED	11
NUVEEN CA INVT QUALITY MUN F	COM	67062A101	54	3630	SH	DEFINED	18
NUVEEN CA SELECT QUALITY MUN	COM	670975101	50	3311	SH	DEFINED	18
NUVEEN CALIF PERFORM PLUS MU	COM	67062Q106	0	9	SH	DEFINED	18
NUVEEN CALIF QUALITY INCM MU	COM	670985100	102	6700	SH	DEFINED	18
NUVEEN DIVERSIFIED DIV INCM	COM	6706EP105	17	1000	SH	DEFINED	18
NUVEEN DIVID ADVANTAGE MUN F	COM	67066V101	23	1528	SH	DEFINED	18
NUVEEN EQTY PRM OPPORTUNITYF	COM	6706EM102	39	2083	SH	DEFINED	18
NUVEEN EQUITY PREM ADV FD	COM	6706ET107	2	100	SH	DEFINED	18
NUVEEN EQUITY PREM INCOME FD	COM	6706ER101	1	62	SH	DEFINED	18
NUVEEN FLA INVT QUALITY MUN	COM	670970102	11	750	SH	DEFINED	18
NUVEEN FLA QUALITY INCOME MU	COM	670978105	10	750	SH	DEFINED	18
NUVEEN FLOATING RATE INCOME	COM	67072T108	18	1385	SH	DEFINED	18
NUVEEN FLTNG RTE INCM OPP FD	COM SHS	6706EN100	59	4443	SH	DEFINED	18
NUVEEN INS NY TX FR ADV MUN	COM	670656107	27	1907	SH	DEFINED	18
NUVEEN INSD DIVID ADVANTAGE	COM	67071L106	5	330	SH	DEFINED	18
NUVEEN INSD MUN OPPORTUNITY	COM	670984103	79	5286	SH	DEFINED	18
NUVEEN INSD NY PREM INCOME F	COM	67101R107	8	528	SH	DEFINED	18
NUVEEN INSD PREM INCOME MUN	COM	6706D8104	31	2400	SH	DEFINED	18
NUVEEN INVT QUALITY MUN FD I	COM	67062E103	5	300	SH	DEFINED	18
NUVEEN INVTS INC	CL A	67090F106	12	250	SH	DEFINED	5
NUVEEN INVTS INC	CL A	67090F106	61	1259	SH	DEFINED	18
NUVEEN INVTS INC	CL A	67090F106	857	17800	SH	DEFINED	17
NUVEEN INVTS INC	CL A	67090F106	17	350	SH	DEFINED	11
NUVEEN MICH PREM INCOME MUN	COM	67101Q109	0	14	SH	DEFINED	18
NUVEEN MICH QUALITY INCOME M	COM	670979103	0	11	SH	DEFINED	18
NUVEEN MUN ADVANTAGE FD INC	COM	67062H106	35	2250	SH	DEFINED	18
NUVEEN MUN INCOME FD INC	COM	67062J102	0	26	SH	DEFINED	18
NUVEEN MUN MKT OPPORTUNITY F	COM	67062W103	69	4677	SH	DEFINED	18
NUVEEN MUN VALUE FD INC	COM	670928100	47	4788	SH	DEFINED	18
NUVEEN N Y INVT QUALITY MUN	COM	67062X101	0	6	SH	DEFINED	18
NUVEEN NJ DIV ADVANTAGE MUN	COM	67069Y102	31	2008	SH	DEFINED	18
NUVEEN NJ INVT QUALITY MUN F	COM	670971100	0	2	SH	DEFINED	18
NUVEEN NY DIV ADVANTG MUN FD	COM	67070A101	30	1913	SH	DEFINED	18

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

NUVEEN NY DIVID ADVNTG MUN F	COM	67066X107	48	3003	SH	DEFINED	18
NUVEEN NY MUN VALUE FD	COM	67062M105	0	1	SH	DEFINED	18
NUVEEN NY PERFORM PLUS MUN F	COM	67062R104	52	3151	SH	DEFINED	18
NUVEEN NY SELECT QUALITY MUN	COM	670976109	15	1000	SH	DEFINED	18
NUVEEN PERFORMANCE PLUS MUN	COM	67062P108	17	1153	SH	DEFINED	18
NUVEEN PFD & CONV INC FD	COM	67073B106	63	5085	SH	DEFINED	18
NUVEEN PFD & CONV INCOME FD	COM SHS	67073D102	127	10266	SH	DEFINED	18
NUVEEN PREM INCOME MUN FD	COM	67062T100	132	9301	SH	DEFINED	18
NUVEEN PREM INCOME MUN FD 2	COM	67063W102	9	676	SH	DEFINED	18
NUVEEN PREM INCOME MUN FD 4	COM	6706K4105	58	4504	SH	DEFINED	18
NUVEEN PREMIER MUN INCOME FD	COM	670988104	6	432	SH	DEFINED	18
NUVEEN QUALITY INCOME MUN FD	COM	670977107	22	1500	SH	DEFINED	18
NUVEEN QUALITY PFD INC FD 3	COM	67072W101	3	201	SH	DEFINED	18
NUVEEN QUALITY PFD INCOME FD	COM	67071S101	10	760	SH	DEFINED	18
NUVEEN QUALITY PFD INCOME FD	COM	67072C105	74	5457	SH	DEFINED	18
NUVEEN REAL ESTATE INCOME FD	COM	67071B108	228	10045	SH	DEFINED	18
NUVEEN SELECT QUALITY MUN FD	COM	670973106	19	1235	SH	DEFINED	18
NUVEEN SR INCOME FD	COM	67067Y104	1	140	SH	DEFINED	18
NUVEEN TX ADV TOTAL RET STRG	COM	67090H102	0	2	SH	DEFINED	18
NUVEEN VA DIV ADV MUNI FD 2	COM	67071C106	17	1000	SH	DEFINED	18
NUVEEN VA PREM INCOME MUN FD	COM	67064R102	10	640	SH	DEFINED	18
NVE CORP	COM NEW	629445206	24	1500	SH	DEFINED	11
NVIDIA CORP	COM	67066G104	1831	31973	SH	DEFINED	19
NVIDIA CORP	COM	67066G104	160	2800	SH	DEFINED	2
NVR INC	COM	62944T105	30572	41372	SH	DEFINED	3
NVR INC	COM	62944T105	91	123	SH	DEFINED	5
NVR INC	COM	62944T105	3399	4600	SH	DEFINED	22
NYMAGIC INC	COM	629484106	3218	107880	SH	DEFINED	6
NYMAGIC INC	COM	629484106	0	10	SH	DEFINED	18
NYSE GROUP INC	COM	62949W103	111	1400	SH	DEFINED	17
O CHARLEYS INC	COM	670823103	5197	281545	SH	DEFINED	18
O CHARLEYS INC	COM	670823103	8060	436630	SH	DEFINED	20
O REILLY AUTOMOTIVE INC	COM	686091109	8	220	SH	DEFINED	18
O REILLY AUTOMOTIVE INC	COM	686091109	1596	43650	SH	DEFINED	11
O REILLY AUTOMOTIVE INC	COM	686091109	37	1000	SH	DEFINED	5
O REILLY AUTOMOTIVE INC	COM	686091109	170	4650	SH	DEFINED	21
OAKLEY INC	COM	673662102	8	456	SH	DEFINED	18
OAKLEY INC	COM	673662102	16	922	SH	DEFINED	19
OAKLEY INC	COM	673662102	557	32732	SH	DEFINED	21
OCCIDENTAL PETE CORP DEL	COM	674599105	139	1500	SH	DEFINED	20
OCCIDENTAL PETE CORP DEL	COM	674599105	101	1088	SH	DEFINED	11
OCCIDENTAL PETE CORP DEL	COM	674599105	1649	17800	SH	DEFINED	22
OCCIDENTAL PETE CORP DEL	COM	674599105	58	625	SH	DEFINED	17
OCCIDENTAL PETE CORP DEL	COM	674599105	658	7100	SH	DEFINED	18
OCCIDENTAL PETE CORP DEL	COM	674599105	127	1375	SH	DEFINED	2
OCCIDENTAL PETE CORP DEL	COM	674599105	19358	208936	SH	DEFINED	3
OCCIDENTAL PETE CORP DEL	COM	674599105	533	5755	SH	DEFINED	5
OCCIDENTAL PETE CORP DEL	COM	674599105	11717	126462	SH	DEFINED	19
OCCIDENTAL PETE CORP DEL	COM	674599105	60	650	SH	DEFINED	9
OCCIDENTAL PETE CORP DEL	COM	674599105	202	2180	SH	DEFINED	6
OCEANFIRST FINL CORP	COM	675234108	233	9500	SH	DEFINED	11
OCEANFIRST FINL CORP	COM	675234108	4027	164383	SH	DEFINED	6
OCWEN FINL CORP	COM	675746101	1353	132420	SH	DEFINED	3
OCWEN FINL CORP	COM	675746101	20	1950	SH	DEFINED	19
OCWEN FINL CORP	COM	675746101	1022	100000	SH	DEFINED	18
ODYSSEY HEALTHCARE INC	COM	67611V101	6	374	SH	DEFINED	18
ODYSSEY HEALTHCARE INC	COM	67611V101	19	1098	SH	DEFINED	19
ODYSSEY RE HLDGS CORP	COM	67612W108	35799	1649730	SH	DEFINED	6
OFFICE DEPOT INC	COM	676220106	6424	172500	SH	DEFINED	20
OFFICE DEPOT INC	COM	676220106	1281	34400	SH	DEFINED	3
OFFICE DEPOT INC	COM	676220106	2041	54813	SH	DEFINED	19
OFFICE DEPOT INC	COM	676220106	5	125	SH	DEFINED	17

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

OFFICE DEPOT INC	COM	676220106	15	400	SH	DEFINED	7
OFFICE DEPOT INC	COM	676220106	564	15132	SH	DEFINED	21
OFFICE DEPOT INC	COM	676220106	2476	66475	SH	DEFINED	11
OFFICE DEPOT INC	COM	676220106	36	963	SH	DEFINED	18
OFFICE DEPOT INC	COM	676220106	974	26143	SH	DEFINED	5
OFFICEMAX INC DEL	COM	67622P101	27	900	SH	DEFINED	18
OFFICEMAX INC DEL	COM	67622P101	94	3120	SH	DEFINED	6
OFFICEMAX INC DEL	COM	67622P101	396	13111	SH	DEFINED	19
OGE ENERGY CORP	COM	670837103	95	3280	SH	DEFINED	17
OGE ENERGY CORP	COM	670837103	238	8214	SH	DEFINED	18
OGE ENERGY CORP	COM	670837103	24807	855400	SH	DEFINED	6
OGE ENERGY CORP	COM	670837103	46	1575	SH	DEFINED	2
OHIO CAS CORP	COM	677240103	2498	78796	SH	DEFINED	19
OHIO CAS CORP	COM	677240103	196	6180	SH	DEFINED	2
OHIO CAS CORP	COM	677240103	12	375	SH	DEFINED	18
OHIO CAS CORP	COM	677240103	2788	87960	SH	DEFINED	3
OHIO CAS CORP	COM	677240103	549	17328	SH	DEFINED	17
OHIO CAS CORP	COM	677240103	35202	1110477	SH	DEFINED	6
OIL STS INTL INC	COM	678026105	34	916	SH	DEFINED	19
OIL STS INTL INC	COM	678026105	16641	451583	SH	DEFINED	3
OILGEAR CO	COM	678042102	271	20000	SH	DEFINED	6
OLD DOMINION FGHT LINES INC	COM	679580100	14	523	SH	DEFINED	19
OLD DOMINION FGHT LINES INC	COM	679580100	11810	438209	SH	DEFINED	3
OLD POINT FINL CORP	COM	680194107	172	5961	SH	DEFINED	6
OLD REP INTL CORP	COM	680223104	930	42606	SH	DEFINED	19
OLD REP INTL CORP	COM	680223104	1800	82500	SH	DEFINED	21
OLD REP INTL CORP	COM	680223104	5471	250755	SH	DEFINED	6
OLD REP INTL CORP	COM	680223104	33	1531	SH	DEFINED	11
OLD REP INTL CORP	COM	680223104	3374	154647	SH	DEFINED	18
OLD REP INTL CORP	COM	680223104	5	215	SH	DEFINED	9
OLD REP INTL CORP	COM	680223104	731	33520	SH	DEFINED	3
OLD REP INTL CORP	COM	680223104	1500	68750	SH	DEFINED	1
OLD REP INTL CORP	COM	680223104	24449	1120475	SH	DEFINED	20
OLIN CORP	COM PAR \$1	680665205	5	250	SH	DEFINED	5
OLIN CORP	COM PAR \$1	680665205	7762	361550	SH	DEFINED	3
OLIN CORP	COM PAR \$1	680665205	21	1000	SH	DEFINED	2
OLIN CORP	COM PAR \$1	680665205	39892	1858014	SH	DEFINED	20
OLIN CORP	COM PAR \$1	680665205	21	990	SH	DEFINED	19
OLIN CORP	COM PAR \$1	680665205	31243	1455180	SH	DEFINED	6
OLIN CORP	COM PAR \$1	680665205	27236	1268548	SH	DEFINED	18
OLYMPIC STEEL INC	COM	68162K106	37	1227	SH	DEFINED	5
OM GROUP INC	COM	670872100	62	2700	SH	DEFINED	18
OMEGA HEALTHCARE INVS INC	COM	681936100	6	408	SH	DEFINED	19
OMEGA HEALTHCARE INVS INC	COM	681936100	17	1225	SH	DEFINED	11
OMI CORP NEW	COM	Y6476W104	54	3000	SH	DEFINED	18
OMI CORP NEW	COM	Y6476W104	525	29150	SH	DEFINED	11
OMNICARE CAP TR II	PFD B TR 4.00%	68214Q200	111	110900	SH	DEFINED	21
OMNICARE CAP TR II	PFD B TR 4.00%	68214Q200	13	13000	PRN	DEFINED	20
OMNICARE INC	COM	681904108	896	16300	SH	DEFINED	5
OMNICARE INC	COM	681904108	33	600	SH	DEFINED	19
OMNICARE INC	COM	681904108	165	3000	SH	DEFINED	20
OMNICARE INC	COM	681904108	55654	1012077	SH	DEFINED	21
OMNICARE INC	COM	681904108	87	1575	SH	DEFINED	11
OMNICARE INC	DBCV 3.250%12/1	681904AL2	7736	8100000	PRN	DEFINED	21
OMNICARE INC	DBCV 3.250%12/1	681904AL2	860	900000	PRN	DEFINED	20
OMNICARE INC	COM	681904108	3294	59904	SH	DEFINED	18
OMNICOM GROUP INC	COM	681919106	408	4903	SH	DEFINED	17
OMNICOM GROUP INC	COM	681919106	60	720	SH	DEFINED	11
OMNICOM GROUP INC	COM	681919106	2754	33083	SH	DEFINED	19
OMNICOM GROUP INC	COM	681919106	14715	176753	SH	DEFINED	18
OMNICOM GROUP INC	COM	681919106	799	9600	SH	DEFINED	5
OMNICOM GROUP INC	COM	681919106	3155	37900	SH	DEFINED	20

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

OMNICOM GROUP INC	COM	681919106	58	700	SH	DEFINED	4
OMNIVISION TECHNOLOGIES INC	COM	682128103	56580	1873500	SH	DEFINED	6
OMNIVISION TECHNOLOGIES INC	COM	682128103	44514	1473985	SH	DEFINED	3
OMNIVISION TECHNOLOGIES INC	COM	682128103	1326	43910	SH	DEFINED	19
OMNIVISION TECHNOLOGIES INC	COM	682128103	30	1000	SH	DEFINED	11
ON SEMICONDUCTOR CORP	COM	682189105	1977	272300	SH	DEFINED	20
ON SEMICONDUCTOR CORP	COM	682189105	1	100	SH	DEFINED	2
ON SEMICONDUCTOR CORP	COM	682189105	50743	6989335	SH	DEFINED	3
ON SEMICONDUCTOR CORP	COM	682189105	3124	430286	SH	DEFINED	19
ONEOK INC NEW	COM	682680103	557	17281	SH	DEFINED	18
ONEOK INC NEW	COM	682680103	45	1387	SH	DEFINED	11
ONEOK INC NEW	COM	682680103	19653	609380	SH	DEFINED	6
ONEOK INC NEW	COM	682680103	16	500	SH	DEFINED	19
ONEOK INC NEW	COM	682680103	32	1000	SH	DEFINED	17
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	243	5650	SH	DEFINED	18
OPEN SOLUTIONS INC	NOTE 1.467% 2/0	68371PAB8	7550	7550000	PRN	DEFINED	21
OPEN SOLUTIONS INC	NOTE 1.467% 2/0	68371PAB8	510	510000	PRN	DEFINED	20
OPEN TEXT CORP	COM	683715106	4311	262900	SH	DEFINED	7
OPEN TEXT CORP	COM	683715106	522	31770	SH	DEFINED	3
OPENWAVE SYS INC	NOTE 2.750% 9/0	683718AC4	900	900000	PRN	DEFINED	20
OPENWAVE SYS INC	NOTE 2.750% 9/0	683718AC4	7075	7075000	PRN	DEFINED	21
OPENWAVE SYS INC	COM NEW	683718308	1124	52100	SH	DEFINED	19
OPENWAVE SYS INC	COM NEW	683718308	934	43300	SH	DEFINED	18
OPENWAVE SYS INC	COM NEW	683718308	12216	566100	SH	DEFINED	21
OPENWAVE SYS INC	COM NEW	683718308	5639	261300	SH	DEFINED	3
OPENWAVE SYS INC	COM NEW	683718308	9177	425265	SH	DEFINED	20
OPINION RESH CORP	COM	683755102	417	69910	SH	DEFINED	6
OPLINK COMMUNICATIONS INC	COM NEW	68375Q403	246	14200	SH	DEFINED	3
OPPENHEIMER HLDGS INC	CL A NON VTG	683797104	76	3500	SH	DEFINED	5
OPSWARE INC	COM	68383A101	23	2700	SH	DEFINED	17
OPTION CARE INC	COM	683948103	7605	537825	SH	DEFINED	3
OPTIONSXPRESS HLDGS INC	COM	684010101	40	1380	SH	DEFINED	18
OPTIONSXPRESS HLDGS INC	COM	684010101	24	827	SH	DEFINED	19
OPTIONSXPRESS HLDGS INC	COM	684010101	3082	106000	SH	DEFINED	20
ORACLE CORP	COM	68389X105	140	10244	SH	DEFINED	11
ORACLE CORP	COM	68389X105	3751	273972	SH	DEFINED	17
ORACLE CORP	COM	68389X105	5498	401618	SH	DEFINED	23
ORACLE CORP	COM	68389X105	19	1400	SH	DEFINED	4
ORACLE CORP	COM	68389X105	14352	1048378	SH	DEFINED	20
ORACLE CORP	COM	68389X105	13745	1004054	SH	DEFINED	19
ORACLE CORP	COM	68389X105	20262	1480053	SH	DEFINED	18
ORACLE CORP	COM	68389X105	1166	85200	SH	DEFINED	6
ORACLE CORP	COM	68389X105	3	245	SH	DEFINED	7
ORACLE CORP	COM	68389X105	5566	406588	SH	DEFINED	5
ORACLE CORP	COM	68389X105	20276	1481102	SH	DEFINED	3
ORACLE CORP	COM	68389X105	4938	360674	SH	DEFINED	1
ORACLE CORP	COM	68389X105	926	67653	SH	DEFINED	9
ORACLE CORP	COM	68389X105	3822	279182	SH	DEFINED	2
ORACLE CORP	COM	68389X105	142	10373	SH	DEFINED	21
ORASURE TECHNOLOGIES INC	COM	68554V108	7	725	SH	DEFINED	11
ORASURE TECHNOLOGIES INC	COM	68554V108	7	651	SH	DEFINED	19
ORBITAL SCIENCES CORP	COM	685564106	7858	496724	SH	DEFINED	20
ORBITAL SCIENCES CORP	COM	685564106	16	1000	SH	DEFINED	11
ORBITAL SCIENCES CORP	COM	685564106	2965	187410	SH	DEFINED	6
ORBITAL SCIENCES CORP	COM	685564106	5186	327800	SH	DEFINED	21
ORBITAL SCIENCES CORP	COM	685564106	11722	740955	SH	DEFINED	18
ORBOTECH LTD	ORD	M75253100	30	1200	SH	DEFINED	11
ORBOTECH LTD	ORD	M75253100	1240	50360	SH	DEFINED	3
ORCKIT COMMUNICATIONS LTD	SHS NEW	M7531S206	2551	116050	SH	DEFINED	3
ORIENTAL FINL GROUP INC	COM	68618W100	4838	334821	SH	DEFINED	6
ORIX CORP	SPONSORED ADR	686330101	1775	11420	SH	DEFINED	20
ORIX CORP	SPONSORED ADR	686330101	47665	306584	SH	DEFINED	18

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

ORIX CORP	SPONSORED ADR	686330101	404	2600	SH	DEFINED	6
ORLEANS HOMEBUILDERS INC	COM	686588104	103	5100	SH	DEFINED	3
ORTHOFIX INTL N V	COM	N6748L102	112	2800	SH	DEFINED	7
ORTHOVITA INC	COM	68750U102	35	8500	SH	DEFINED	9
OSCIENT PHARMACEUTICALS CORP	COM	68812R105	992	496000	SH	DEFINED	20
OSCIENT PHARMACEUTICALS CORP	NOTE 3.500% 4/1	68812RAB1	20025	20025000	PRN	DEFINED	20
OSCIENT PHARMACEUTICALS CORP	COM	68812R105	347	173327	SH	DEFINED	18
OSCIENT PHARMACEUTICALS CORP	NOTE 3.500% 4/1	68812RAB1	11525	11525000	PRN	DEFINED	21
OSCIENT PHARMACEUTICALS CORP	COM	68812R105	5900	2950060	SH	DEFINED	21
OSHKOSH TRUCK CORP	COM	688239201	5997	96358	SH	DEFINED	3
OSHKOSH TRUCK CORP	COM	688239201	595	9561	SH	DEFINED	21
OSHKOSH TRUCK CORP	COM	688239201	695	11171	SH	DEFINED	18
OSHKOSH TRUCK CORP	COM	688239201	3659	58796	SH	DEFINED	19
OSI PHARMACEUTICALS INC	COM	671040103	0	5	SH	DEFINED	9
OSI PHARMACEUTICALS INC	COM	671040103	7781	242400	SH	DEFINED	3
OSI PHARMACEUTICALS INC	COM	671040103	478	14900	SH	DEFINED	19
OTTER TAIL CORP	COM	689648103	1365	47590	SH	DEFINED	3
OTTER TAIL CORP	COM	689648103	978	34089	SH	DEFINED	19
OUTBACK STEAKHOUSE INC	COM	689899102	715	16260	SH	DEFINED	18
OUTBACK STEAKHOUSE INC	COM	689899102	321	7300	SH	DEFINED	5
OUTBACK STEAKHOUSE INC	COM	689899102	7326	166500	SH	DEFINED	20
OUTBACK STEAKHOUSE INC	COM	689899102	3	75	SH	DEFINED	11
OUTBACK STEAKHOUSE INC	COM	689899102	544	12365	SH	DEFINED	21
OUTLOOK GROUP CORP	COM	690113105	443	33930	SH	DEFINED	6
OVERLAND STORAGE INC	COM	690310107	32	3500	SH	DEFINED	6
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	1002	20900	SH	DEFINED	21
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	5	100	SH	DEFINED	19
OVERSTOCK COM INC DEL	COM	690370101	373	12500	SH	DEFINED	4
OWENS & MINOR INC NEW	COM	690732102	8056	245840	SH	DEFINED	3
OWENS & MINOR INC NEW	COM	690732102	248	7580	SH	DEFINED	9
OWENS & MINOR INC NEW	COM	690732102	135	4130	SH	DEFINED	18
OWENS ILL INC	COM NEW	690768403	244	14053	SH	DEFINED	5
OWENS ILL INC	COM NEW	690768403	13769	792700	SH	DEFINED	6
OXFORD INDS INC	COM	691497309	13	256	SH	DEFINED	19
OXFORD INDS INC	COM	691497309	33	650	SH	DEFINED	11
OXFORD INDS INC	COM	691497309	20320	397410	SH	DEFINED	3
P & F INDS INC	CL A NEW	692830508	56	3800	SH	DEFINED	6
P C CONNECTION	COM	69318J100	378	65580	SH	DEFINED	6
P F CHANGS CHINA BISTRO INC	COM	69333Y108	1109	22500	SH	DEFINED	20
P F CHANGS CHINA BISTRO INC	COM	69333Y108	12	250	SH	DEFINED	5
P F CHANGS CHINA BISTRO INC	COM	69333Y108	489	9915	SH	DEFINED	18
P F CHANGS CHINA BISTRO INC	COM	69333Y108	6298	127774	SH	DEFINED	21
P T TELEKOMUNIKASI INDONESIA	SPONSORED ADR	715684106	15	500	SH	DEFINED	17
PAB BANKSHARES INC	COM	69313P101	2368	121954	SH	DEFINED	6
PACCAR INC	COM	693718108	2230	31638	SH	DEFINED	19
PACCAR INC	COM	693718108	19	268	SH	DEFINED	18
PACCAR INC	COM	693718108	19498	276641	SH	DEFINED	17
PACCAR INC	COM	693718108	370	5250	SH	DEFINED	11
PACCAR INC	COM	693718108	964	13675	SH	DEFINED	2
PACER INTL INC TENN	COM	69373H106	1039	31808	SH	DEFINED	19
PACER INTL INC TENN	COM	69373H106	2525	77271	SH	DEFINED	20
PACER INTL INC TENN	COM	69373H106	10	316	SH	DEFINED	18
PACER INTL INC TENN	COM	69373H106	13069	399921	SH	DEFINED	3
PACER INTL INC TENN	COM	69373H106	16	500	SH	DEFINED	11
PACIFIC CAP BANCORP NEW	COM	69404P101	1841	54400	SH	DEFINED	6
PACIFIC CAP BANCORP NEW	COM	69404P101	45	1333	SH	DEFINED	5
PACIFIC ENERGY PARTNERS L P	COM UNIT	69422R105	52	1700	SH	DEFINED	18
PACIFIC ENERGY PARTNERS L P	COM UNIT	69422R105	15	500	SH	DEFINED	9
PACIFIC SUNWEAR CALIF INC	COM	694873100	12160	548715	SH	DEFINED	6
PACIFIC SUNWEAR CALIF INC	COM	694873100	1459	65838	SH	DEFINED	19
PACIFIC SUNWEAR CALIF INC	COM	694873100	9644	435190	SH	DEFINED	3
PACIFICARE HEALTH SYS DEL	DBCV 3.000%10/1	695112AG7	5825	5825000	PRN	DEFINED	21

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

PACIFICARE HEALTH SYS DEL	DBCV	3.000%10/1	695112AG7	700	700000	PRN	DEFINED	20
PACKAGING DYNAMICS CORP	COM		695160101	1016	73359	SH	DEFINED	6
PACTIV CORP	COM		695257105	4	175	SH	DEFINED	2
PACTIV CORP	COM		695257105	53	2167	SH	DEFINED	17
PACTIV CORP	COM		695257105	27	1100	SH	DEFINED	11
PACTIV CORP	COM		695257105	623	25372	SH	DEFINED	3
PACTIV CORP	COM		695257105	651	26512	SH	DEFINED	19
PACTIV CORP	COM		695257105	15	600	SH	DEFINED	5
PACTIV CORP	COM		695257105	623	25372	SH	DEFINED	22
PACTIV CORP	COM		695257105	2653	108117	SH	DEFINED	23
PACTIV CORP	COM		695257105	13	533	SH	DEFINED	18
PALL CORP	COM		696429307	5030	161255	SH	DEFINED	11
PALL CORP	COM		696429307	79	2533	SH	DEFINED	2
PALL CORP	COM		696429307	721	23116	SH	DEFINED	19
PALL CORP	COM		696429307	2877	92250	SH	DEFINED	21
PALL CORP	COM		696429307	291598	9349100	SH	DEFINED	18
PALL CORP	COM		696429307	106668	3419945	SH	DEFINED	20
PALL CORP	COM		696429307	60	1920	SH	DEFINED	4
PALM INC NEW	COM		696643105	2	100	SH	DEFINED	7
PALM INC NEW	COM		696643105	21	910	SH	DEFINED	19
PALM INC NEW	COM		696643105	1283	55400	SH	DEFINED	6
PALM INC NEW	COM		696643105	6344	273910	SH	DEFINED	3
PALM INC NEW	COM		696643105	0	14	SH	DEFINED	2
PALM INC NEW	COM		696643105	9	400	SH	DEFINED	11
PALM INC NEW	COM		696643105	1	28	SH	DEFINED	17
PALOMAR MED TECHNOLOGIES INC	COM NEW		697529303	19	556	SH	DEFINED	19
PAN PACIFIC RETAIL PPTYS INC	COM		69806L104	5522	77888	SH	DEFINED	18
PAN PACIFIC RETAIL PPTYS INC	COM		69806L104	9938	140176	SH	DEFINED	20
PANACOS PHARMACEUTICALS INC	COM		69811Q106	8600	1137600	SH	DEFINED	21
PANACOS PHARMACEUTICALS INC	COM		69811Q106	703	93000	SH	DEFINED	18
PANACOS PHARMACEUTICALS INC	COM		69811Q106	1587	209900	SH	DEFINED	20
PANAMSAT HLDG CORP	COM		69831Y105	5043	203200	SH	DEFINED	20
PANAMSAT HLDG CORP	COM		69831Y105	11	425	SH	DEFINED	9
PANAMSAT HLDG CORP	COM		69831Y105	2226	89700	SH	DEFINED	21
PANAMSAT HLDG CORP	COM		69831Y105	176	7100	SH	DEFINED	18
PANERA BREAD CO	CL A		69840W108	36	475	SH	DEFINED	5
PANTRY INC	COM		698657103	36908	591570	SH	DEFINED	3
PANTRY INC	COM		698657103	1753	28100	SH	DEFINED	19
PAPA JOHNS INTL INC	COM		698813102	9	280	SH	DEFINED	2
PAPA JOHNS INTL INC	COM		698813102	13860	422434	SH	DEFINED	3
PAPA JOHNS INTL INC	COM		698813102	21	643	SH	DEFINED	19
PAR TECHNOLOGY CORP	COM		698884103	3648	205655	SH	DEFINED	3
PARAMETRIC TECHNOLOGY CORP	COM NEW		699173209	18	1100	SH	DEFINED	11
PARAMETRIC TECHNOLOGY CORP	COM NEW		699173209	1	85	SH	DEFINED	18
PARAMETRIC TECHNOLOGY CORP	COM NEW		699173209	37252	2281229	SH	DEFINED	3
PARAMETRIC TECHNOLOGY CORP	COM NEW		699173209	100	6120	SH	DEFINED	21
PARAMETRIC TECHNOLOGY CORP	COM NEW		699173209	1844	112915	SH	DEFINED	19
PAREXEL INTL CORP	COM		699462107	802	30320	SH	DEFINED	3
PARK ELECTROCHEMICAL CORP	COM		700416209	15	502	SH	DEFINED	19
PARK ELECTROCHEMICAL CORP	COM		700416209	2454	83200	SH	DEFINED	3
PARK NATL CORP	COM		700658107	18	168	SH	DEFINED	2
PARK NATL CORP	COM		700658107	409	3837	SH	DEFINED	21
PARK NATL CORP	COM		700658107	611	5734	SH	DEFINED	17
PARK NATL CORP	COM		700658107	5	46	SH	DEFINED	18
PARKER DRILLING CO	COM		701081101	26657	2875589	SH	DEFINED	3
PARKER DRILLING CO	COM		701081101	2552	275295	SH	DEFINED	19
PARKER HANNIFIN CORP	COM		701094104	82	1012	SH	DEFINED	2
PARKER HANNIFIN CORP	COM		701094104	92501	1147514	SH	DEFINED	21
PARKER HANNIFIN CORP	COM		701094104	14	177	SH	DEFINED	9
PARKER HANNIFIN CORP	COM		701094104	18140	225031	SH	DEFINED	17
PARKER HANNIFIN CORP	COM		701094104	512	6350	SH	DEFINED	11
PARKER HANNIFIN CORP	COM		701094104	33168	411465	SH	DEFINED	20

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

PARKER HANNIFIN CORP	COM	701094104	4917	61000	SH	DEFINED	22
PARKER HANNIFIN CORP	COM	701094104	3408	42279	SH	DEFINED	18
PARKER HANNIFIN CORP	COM	701094104	3839	47628	SH	DEFINED	3
PARKER HANNIFIN CORP	COM	701094104	2485	30828	SH	DEFINED	19
PARKER HANNIFIN CORP	COM	701094104	181	2250	SH	DEFINED	5
PARKVALE FINL CORP	COM	701492100	1840	65825	SH	DEFINED	6
PARLUX FRAGRANCES INC	COM	701645103	18792	582690	SH	DEFINED	3
PARLUX FRAGRANCES INC	COM	701645103	15	462	SH	DEFINED	19
PARTNERRE LTD	COM	G6852T105	290	4675	SH	DEFINED	5
PARTNERRE LTD	COM	G6852T105	19000	306007	SH	DEFINED	20
PARTNERRE LTD	COM	G6852T105	126	2025	SH	DEFINED	17
PARTNERS TR FINL GROUP INC N	COM	70213F102	106	8925	SH	DEFINED	5
PARTNERS TR FINL GROUP INC N	COM	70213F102	206	17320	SH	DEFINED	11
PATHMARK STORES INC NEW	COM	70322A101	3	267	SH	DEFINED	18
PATHMARK STORES INC NEW	COM	70322A101	6911	660680	SH	DEFINED	6
PATRICK INDS INC	COM	703343103	1898	159859	SH	DEFINED	18
PATRICK INDS INC	COM	703343103	32	2700	SH	DEFINED	11
PATRICK INDS INC	COM	703343103	4049	341076	SH	DEFINED	20
PATTERSON COMPANIES INC	COM	703395103	903	25654	SH	DEFINED	19
PATTERSON COMPANIES INC	COM	703395103	203	5760	SH	DEFINED	5
PATTERSON COMPANIES INC	COM	703395103	12	350	SH	DEFINED	2
PATTERSON COMPANIES INC	COM	703395103	5	150	SH	DEFINED	9
PATTERSON UTI ENERGY INC	COM	703481101	32135	1005489	SH	DEFINED	3
PATTERSON UTI ENERGY INC	COM	703481101	3452	108022	SH	DEFINED	19
PATTERSON UTI ENERGY INC	COM	703481101	403	12600	SH	DEFINED	21
PATTERSON UTI ENERGY INC	COM	703481101	3433	107400	SH	DEFINED	20
PATTERSON UTI ENERGY INC	COM	703481101	2234	69900	SH	DEFINED	22
PATTERSON UTI ENERGY INC	COM	703481101	19	604	SH	DEFINED	9
PATTERSON UTI ENERGY INC	COM	703481101	10	305	SH	DEFINED	2
PATTERSON UTI ENERGY INC	COM	703481101	711	22245	SH	DEFINED	18
PAXAR CORP	COM	704227107	339	17324	SH	DEFINED	19
PAYCHEX INC	COM	704326107	96	2300	SH	DEFINED	17
PAYCHEX INC	COM	704326107	11601	278475	SH	DEFINED	1
PAYCHEX INC	COM	704326107	3806	91350	SH	DEFINED	2
PAYCHEX INC	COM	704326107	101	2417	SH	DEFINED	9
PAYCHEX INC	COM	704326107	135	3250	SH	DEFINED	5
PAYCHEX INC	COM	704326107	15677	376300	SH	DEFINED	20
PAYCHEX INC	COM	704326107	987	23693	SH	DEFINED	18
PAYCHEX INC	COM	704326107	45848	1100518	SH	DEFINED	21
PAYCHEX INC	COM	704326107	1450	34800	SH	DEFINED	11
PAYCHEX INC	COM	704326107	2575	61809	SH	DEFINED	19
PAYLESS SHOESOURCE INC	COM	704379106	67	2925	SH	DEFINED	18
PAYLESS SHOESOURCE INC	COM	704379106	1213	52977	SH	DEFINED	19
PAYLESS SHOESOURCE INC	COM	704379106	44366	1938218	SH	DEFINED	3
PDI INC	COM	69329V100	16	1400	SH	DEFINED	6
PDL BIOPHARMA INC	COM	69329Y104	660	20126	SH	DEFINED	19
PDL BIOPHARMA INC	COM	69329Y104	1652	50370	SH	DEFINED	18
PDL BIOPHARMA INC	COM	69329Y104	84	2550	SH	DEFINED	5
PDL BIOPHARMA INC	COM	69329Y104	20	600	SH	DEFINED	11
PDL BIOPHARMA INC	COM	69329Y104	4992	152200	SH	DEFINED	3
PDL BIOPHARMA INC	COM	69329Y104	12434	379100	SH	DEFINED	20
PDL BIOPHARMA INC	COM	69329Y104	13391	408250	SH	DEFINED	21
PEABODY ENERGY CORP	COM	704549104	253	5016	SH	DEFINED	11
PEABODY ENERGY CORP	COM	704549104	678	13454	SH	DEFINED	21
PEABODY ENERGY CORP	COM	704549104	10	200	SH	DEFINED	17
PEABODY ENERGY CORP	COM	704549104	42	840	SH	DEFINED	9
PEABODY ENERGY CORP	COM	704549104	5638	111850	SH	DEFINED	3
PEABODY ENERGY CORP	COM	704549104	533	10572	SH	DEFINED	18
PEABODY ENERGY CORP	COM	704549104	3598	71384	SH	DEFINED	19
PEARSON PLC	SPONSORED ADR	705015105	12817	925805	SH	DEFINED	6
PEARSON PLC	SPONSORED ADR	705015105	7787	562261	SH	DEFINED	20
PEARSON PLC	SPONSORED ADR	705015105	1022	74230	SH	DEFINED	17

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

PEARSON PLC	SPONSORED ADR	705015105	1353	97673	SH	DEFINED	21
PEARSON PLC	SPONSORED ADR	705015105	900	65011	SH	DEFINED	19
PEARSON PLC	SPONSORED ADR	705015105	123	8900	SH	DEFINED	2
PEARSON PLC	SPONSORED ADR	705015105	152416	11004740	SH	DEFINED	18
PEDIATRIX MED GROUP	COM	705324101	44842	436890	SH	DEFINED	3
PEDIATRIX MED GROUP	COM	705324101	21595	210400	SH	DEFINED	20
PEDIATRIX MED GROUP	COM	705324101	430	4187	SH	DEFINED	19
PEDIATRIX MED GROUP	COM	705324101	16844	164105	SH	DEFINED	18
PEERLESS SYS CORP	COM	705536100	95	12760	SH	DEFINED	3
PEETS COFFEE & TEA INC	COM	705560100	102	3400	SH	DEFINED	2
PEGASUS SOLUTIONS INC	COM	705906105	2289	243282	SH	DEFINED	20
PEGASUS SOLUTIONS INC	COM	705906105	1092	116000	SH	DEFINED	18
PENGROWTH ENERGY TR	TRUST UNIT A	706902301	102	4400	SH	DEFINED	18
PENGROWTH ENERGY TR	TRUST UNIT A	706902301	16	700	SH	DEFINED	5
PENGROWTH ENERGY TR	TRUST UNIT A	706902301	23	1000	SH	DEFINED	11
PENN VA CORP	COM	707882106	114	1600	SH	DEFINED	5
PENN VA CORP	COM	707882106	520	7330	SH	DEFINED	3
PENN VA RESOURCES PARTNERS L	COM	707884102	2911	50740	SH	DEFINED	3
PENNEY J C INC	COM	708160106	47884	792657	SH	DEFINED	3
PENNEY J C INC	COM	708160106	3	45	SH	DEFINED	7
PENNEY J C INC	COM	708160106	22	358	SH	DEFINED	9
PENNEY J C INC	COM	708160106	148	2450	SH	DEFINED	2
PENNEY J C INC	COM	708160106	184	3050	SH	DEFINED	11
PENNEY J C INC	COM	708160106	29	475	SH	DEFINED	5
PENNEY J C INC	COM	708160106	6242	103322	SH	DEFINED	19
PENNEY J C INC	COM	708160106	4932	81640	SH	DEFINED	6
PENNEY J C INC	COM	708160106	15622	258600	SH	DEFINED	20
PENNEY J C INC	COM	708160106	4078	67511	SH	DEFINED	18
PENNEY J C INC	COM	708160106	50412	834500	SH	DEFINED	21
PENNFED FINL SVCS INC	COM	708167101	138	7200	SH	DEFINED	11
PENNFED FINL SVCS INC	COM	708167101	77	4000	SH	DEFINED	5
PENNFED FINL SVCS INC	COM	708167101	231	12060	SH	DEFINED	6
PENNS WOODS BANCORP INC	COM	708430103	1641	43245	SH	DEFINED	6
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	1706	38762	SH	DEFINED	9
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	9	200	SH	DEFINED	11
PENTAIR INC	COM	709631105	23	566	SH	DEFINED	11
PENTAIR INC	COM	709631105	8	200	SH	DEFINED	17
PENTAIR INC	COM	709631105	10464	256776	SH	DEFINED	20
PENTAIR INC	COM	709631105	11644	285745	SH	DEFINED	18
PENTAIR INC	COM	709631105	4466	109584	SH	DEFINED	2
PEOPLES BANCORP INC	COM	709789101	4945	164834	SH	DEFINED	6
PEOPLES BK BRIDGEPORT CONN	COM	710198102	202	6175	SH	DEFINED	1
PEOPLES BK BRIDGEPORT CONN	COM	710198102	801	24450	SH	DEFINED	17
PEOPLES ENERGY CORP	COM	711030106	25	700	SH	DEFINED	5
PEOPLES ENERGY CORP	COM	711030106	253	7096	SH	DEFINED	19
PEOPLES ENERGY CORP	COM	711030106	41	1150	SH	DEFINED	11
PEOPLES ENERGY CORP	COM	711030106	11	320	SH	DEFINED	18
PEOPLES ENERGY CORP	COM	711030106	64	1800	SH	DEFINED	2
PEOPLES ENERGY CORP	COM	711030106	23759	666640	SH	DEFINED	6
PEOPLESUPPORT INC	COM	712714302	1046	106710	SH	DEFINED	3
PEP BOYS MANNY MOE & JACK	COM	713278109	8	500	SH	DEFINED	9
PEPCO HOLDINGS INC	COM	713291102	7	315	SH	DEFINED	9
PEPCO HOLDINGS INC	COM	713291102	23	1000	SH	DEFINED	17
PEPCO HOLDINGS INC	COM	713291102	15105	662800	SH	DEFINED	20
PEPCO HOLDINGS INC	COM	713291102	154	6746	SH	DEFINED	2
PEPCO HOLDINGS INC	COM	713291102	2147	94230	SH	DEFINED	18
PEPCO HOLDINGS INC	COM	713291102	691	30300	SH	DEFINED	3
PEPCO HOLDINGS INC	COM	713291102	1729	75857	SH	DEFINED	19
PEPCO HOLDINGS INC	COM	713291102	245	10750	SH	DEFINED	6
PEPSI BOTTLING GROUP INC	COM	713409100	921	30321	SH	DEFINED	19
PEPSI BOTTLING GROUP INC	COM	713409100	6838	225000	SH	DEFINED	8
PEPSI BOTTLING GROUP INC	COM	713409100	5	150	SH	DEFINED	18

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

PEPSI BOTTLING GROUP INC	COM	713409100	146	4820	SH	DEFINED	6
PEPSI BOTTLING GROUP INC	COM	713409100	8742	287660	SH	DEFINED	3
PEPSIAMERICAS INC	COM	71343P200	61	2497	SH	DEFINED	17
PEPSIAMERICAS INC	COM	71343P200	98	4010	SH	DEFINED	6
PEPSIAMERICAS INC	COM	71343P200	37	1500	SH	DEFINED	18
PEPSIAMERICAS INC	COM	71343P200	7	300	SH	DEFINED	2
PEPSIAMERICAS INC	COM	71343P200	6	260	SH	DEFINED	3
PEPSICO INC	COM	713448108	18118	313510	SH	DEFINED	11
PEPSICO INC	COM	713448108	357080	6178928	SH	DEFINED	20
PEPSICO INC	COM	713448108	23892	413433	SH	DEFINED	19
PEPSICO INC	COM	713448108	406	7020	SH	DEFINED	6
PEPSICO INC	COM	713448108	338	5845	SH	DEFINED	7
PEPSICO INC	COM	713448108	4665	80718	SH	DEFINED	9
PEPSICO INC	COM	713448108	2475	42820	SH	DEFINED	5
PEPSICO INC	COM	713448108	35753	618673	SH	DEFINED	2
PEPSICO INC	COM	713448108	12419	214901	SH	DEFINED	1
PEPSICO INC	COM	713448108	30509	528557	SH	DEFINED	17
PEPSICO INC	COM	713448108	655788	11347781	SH	DEFINED	18
PEPSICO INC	COM	713448108	17785	307748	SH	DEFINED	3
PEPSICO INC	COM	713448108	82	1418	SH	DEFINED	4
PEPSICO INC	COM	713448108	85142	1473299	SH	DEFINED	21
PER-SE TECHNOLOGIES INC	COM NEW	713569309	22	842	SH	DEFINED	19
PER-SE TECHNOLOGIES INC	COM NEW	713569309	3	100	SH	DEFINED	11
PER-SE TECHNOLOGIES INC	COM NEW	713569309	0	7	SH	DEFINED	18
PER-SE TECHNOLOGIES INC	COM NEW	713569309	8	291	SH	DEFINED	17
PER-SE TECHNOLOGIES INC	COM NEW	713569309	763	28625	SH	DEFINED	3
PERCEPTRON INC	COM	71361F100	26	3000	SH	DEFINED	6
PEREGRINE PHARMACEUTICALS IN	COM	713661106	0	10	SH	DEFINED	2
PERFORMANCE FOOD GROUP CO	COM	713755106	527	16884	SH	DEFINED	21
PERFORMANCE FOOD GROUP CO	COM	713755106	2368	75920	SH	DEFINED	20
PERFORMANCE FOOD GROUP CO	COM	713755106	2938	94200	SH	DEFINED	3
PERFORMANCE FOOD GROUP CO	COM	713755106	7	231	SH	DEFINED	18
PERINI CORP	COM	713839108	32	1045	SH	DEFINED	19
PERKINELMER INC	COM	714046109	594	25302	SH	DEFINED	19
PERKINELMER INC	COM	714046109	39	1680	SH	DEFINED	6
PERKINELMER INC	COM	714046109	4056	172810	SH	DEFINED	3
PERKINELMER INC	COM	714046109	4	176	SH	DEFINED	2
PERKINELMER INC	COM	714046109	1894	80700	SH	DEFINED	20
PERKINELMER INC	COM	714046109	2	64	SH	DEFINED	9
PERKINELMER INC	COM	714046109	94	4000	SH	DEFINED	17
PEROT SYS CORP	CL A	714265105	10	628	SH	DEFINED	19
PEROT SYS CORP	CL A	714265105	4867	312765	SH	DEFINED	18
PEROT SYS CORP	CL A	714265105	7935	509937	SH	DEFINED	20
PEROT SYS CORP	CL A	714265105	15452	993078	SH	DEFINED	3
PERRIGO CO	COM	714290103	18	1100	SH	DEFINED	11
PERVASIVE SOFTWARE INC	COM	715710109	29	7132	SH	DEFINED	6
PETCO ANIMAL SUPPLIES	COM NEW	716016209	16903	717130	SH	DEFINED	6
PETMED EXPRESS INC	COM	716382106	5117	287980	SH	DEFINED	3
PETRO-CDA	COM	71644E102	8986	188820	SH	DEFINED	3
PETRO-CDA	COM	71644E102	37771	795670	SH	DEFINED	7
PETRO-CDA	COM	71644E102	10	200	SH	DEFINED	5
PETROCHINA CO LTD	SPONSORED ADR	71646E100	295	2810	SH	DEFINED	20
PETROCHINA CO LTD	SPONSORED ADR	71646E100	33526	323950	SH	DEFINED	6
PETROCHINA CO LTD	SPONSORED ADR	71646E100	3	30	SH	DEFINED	5
PETROCHINA CO LTD	SPONSORED ADR	71646E100	765	7330	SH	DEFINED	17
PETROCHINA CO LTD	SPONSORED ADR	71646E100	171	1630	SH	DEFINED	18
PETROFUND ENERGY TRUST	TR UNIT	71648W108	4	166	SH	DEFINED	7
PETROFUND ENERGY TRUST	TR UNIT	71648W108	13	610	SH	DEFINED	18
PETROHAWK ENERGY CORP	COM	716495106	7	475	SH	DEFINED	5
PETROHAWK ENERGY CORP	COM	716495106	68	4930	SH	DEFINED	18
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	1966	24627	SH	DEFINED	20
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	12281	141693	SH	DEFINED	22

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

PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	13323	157602	SH	DEFINED	6
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	87	1000	SH	DEFINED	4
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	3	30	SH	DEFINED	5
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	560	6490	SH	DEFINED	17
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	69	800	SH	DEFINED	3
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	106911	1338900	SH	DEFINED	3
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	87903	1100851	SH	DEFINED	22
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	16	195	SH	DEFINED	9
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	349	4365	SH	DEFINED	6
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	229	2643	SH	DEFINED	20
PETROLEUM & RES CORP	COM	716549100	17	501	SH	DEFINED	18
PETROLEUM GEO SVCS ASA NEW	SPONSORED ADR	716599105	0	3	SH	DEFINED	9
PETSMART INC	COM	716768106	1100	39095	SH	DEFINED	9
PETSMART INC	COM	716768106	18	650	SH	DEFINED	5
PETSMART INC	COM	716768106	6	200	SH	DEFINED	18
PETSMART INC	COM	716768106	37	1300	SH	DEFINED	11
PFF BANCORP INC	COM	69331W104	757	22447	SH	DEFINED	3
PFF BANCORP INC	COM	69331W104	11873	352210	SH	DEFINED	6
PFF BANCORP INC	COM	69331W104	43	1290	SH	DEFINED	11
PFIZER INC	COM	717081103	19526	783528	SH	DEFINED	2
PFIZER INC	COM	717081103	65906	2651546	SH	DEFINED	6
PFIZER INC	COM	717081103	584630	23460275	SH	DEFINED	8
PFIZER INC	COM	717081103	6685	268270	SH	DEFINED	22
PFIZER INC	COM	717081103	10050	403301	SH	DEFINED	4
PFIZER INC	COM	717081103	4551	182610	SH	DEFINED	5
PFIZER INC	COM	717081103	3463	138962	SH	DEFINED	11
PFIZER INC	COM	717081103	9076	364219	SH	DEFINED	7
PFIZER INC	COM	717081103	3514	141020	SH	DEFINED	9
PFIZER INC	COM	717081103	1061827	42609410	SH	DEFINED	18
PFIZER INC	COM	717081103	55203	2215206	SH	DEFINED	3
PFIZER INC	COM	717081103	562740	22581853	SH	DEFINED	20
PFIZER INC	COM	717081103	88277	3542433	SH	DEFINED	10
PFIZER INC	COM	717081103	47702	1914195	SH	DEFINED	19
PFIZER INC	COM	717081103	6968	279602	SH	DEFINED	23
PFIZER INC	COM	717081103	85212	3419431	SH	DEFINED	21
PFIZER INC	COM	717081103	6683	268181	SH	DEFINED	1
PFIZER INC	COM	717081103	40771	1636057	SH	DEFINED	17
PG&E CORP	COM	69331C108	131	3369	SH	DEFINED	18
PG&E CORP	COM	69331C108	3	65	SH	DEFINED	9
PG&E CORP	COM	69331C108	2239	57550	SH	DEFINED	3
PG&E CORP	COM	69331C108	10	245	SH	DEFINED	2
PG&E CORP	COM	69331C108	2486	63895	SH	DEFINED	19
PG&E CORP	COM	69331C108	78	2000	SH	DEFINED	17
PG&E CORP	COM	69331C108	72	1845	SH	DEFINED	11
PG&E CORP	COM	69331C108	5667	145690	SH	DEFINED	6
PHARMACEUTICAL PROD DEV INC	COM	717124101	36	1030	SH	DEFINED	11
PHARMACEUTICAL PROD DEV INC	COM	717124101	422	12200	SH	DEFINED	20
PHARMACEUTICAL PROD DEV INC	COM	717124101	76	2200	SH	DEFINED	5
PHARMACEUTICAL PROD DEV INC	COM	717124101	1737	50200	SH	DEFINED	19
PHARMACEUTICAL PROD DEV INC	COM	717124101	8273	239034	SH	DEFINED	3
PHARMACEUTICAL PROD DEV INC	COM	717124101	5	140	SH	DEFINED	18
PHARMACOPEIA DRUG DISCVRY IN	COM	7171EP101	100	16873	SH	DEFINED	9
PHARMION CORP	COM	71715B409	14	755	SH	DEFINED	19
PHELPS DODGE CORP	COM	717265102	25	314	SH	DEFINED	2
PHELPS DODGE CORP	COM	717265102	1635	20300	SH	DEFINED	20
PHELPS DODGE CORP	COM	717265102	8544	106102	SH	DEFINED	19
PHELPS DODGE CORP	COM	717265102	67	826	SH	DEFINED	18
PHELPS DODGE CORP	COM	717265102	64	800	SH	DEFINED	17
PHELPS DODGE CORP	COM	717265102	16911	210000	SH	DEFINED	8
PHELPS DODGE CORP	COM	717265102	519	6443	SH	DEFINED	21
PHELPS DODGE CORP	COM	717265102	261	3238	SH	DEFINED	11
PHELPS DODGE CORP	COM	717265102	741	9200	SH	DEFINED	5

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

PHELPS DODGE CORP	COM	717265102	8	100	SH	DEFINED	9
PHELPS DODGE CORP	COM	717265102	22051	273822	SH	DEFINED	3
PHH CORP	COM NEW	693320202	9465	354479	SH	DEFINED	4
PHH CORP	COM NEW	693320202	3	129	SH	DEFINED	2
PHH CORP	COM NEW	693320202	133	4974	SH	DEFINED	5
PHH CORP	COM NEW	693320202	9	350	SH	DEFINED	9
PHH CORP	COM NEW	693320202	33	1223	SH	DEFINED	7
PHH CORP	COM NEW	693320202	134	5000	SH	DEFINED	20
PHH CORP	COM NEW	693320202	14	510	SH	DEFINED	19
PHH CORP	COM NEW	693320202	3	100	SH	DEFINED	18
PHI INC	COM NON VTG	69336T205	15	400	SH	DEFINED	11
PHILADELPHIA CONS HLDG CORP	COM	717528103	3566	104455	SH	DEFINED	17
PHILADELPHIA CONS HLDG CORP	COM	717528103	7	192	SH	DEFINED	19
PHILADELPHIA CONS HLDG CORP	COM	717528103	8086	236840	SH	DEFINED	3
PHILADELPHIA CONS HLDG CORP	COM	717528103	694	20328	SH	DEFINED	18
PHILADELPHIA CONS HLDG CORP	COM	717528103	9449	276786	SH	DEFINED	1
PHILADELPHIA CONS HLDG CORP	COM	717528103	928	27194	SH	DEFINED	21
PHILLIPS VAN HEUSEN CORP	COM	718592108	48390	1266433	SH	DEFINED	3
PHILLIPS VAN HEUSEN CORP	COM	718592108	15	400	SH	DEFINED	18
PHILLIPS VAN HEUSEN CORP	COM	718592108	23	600	SH	DEFINED	11
PHILLIPS VAN HEUSEN CORP	COM	718592108	788	20628	SH	DEFINED	19
PHOENIX COS INC NEW	COM	71902E109	21	1263	SH	DEFINED	19
PHOENIX COS INC NEW	COM	71902E109	1	47	SH	DEFINED	2
PHOENIX COS INC NEW	COM	71902E109	5320	326400	SH	DEFINED	6
PHOENIX COS INC NEW	COM	71902E109	0	18	SH	DEFINED	11
PHOENIX COS INC NEW	COM	71902E109	0	3	SH	DEFINED	18
PHOENIX TECHNOLOGY LTD	COM	719153108	7	1000	SH	DEFINED	2
PHOTOMEDEX INC	COM	719358103	89	46500	SH	DEFINED	17
PHOTON DYNAMICS INC	COM	719364101	1343	71639	SH	DEFINED	18
PHOTON DYNAMICS INC	COM	719364101	19	1000	SH	DEFINED	11
PHOTON DYNAMICS INC	COM	719364101	21485	1145882	SH	DEFINED	21
PHOTRONICS INC	COM	719405102	23033	1227770	SH	DEFINED	3
PHOTRONICS INC	COM	719405102	19	1000	SH	DEFINED	11
PHOTRONICS INC	COM	719405102	828	44156	SH	DEFINED	19
PHOTRONICS INC	COM	719405102	4302	229298	SH	DEFINED	6
PICO HLDGS INC	COM NEW	693366205	8	250	SH	DEFINED	2
PIEDMONT NAT GAS INC	COM	720186105	38	1600	SH	DEFINED	2
PIEDMONT NAT GAS INC	COM	720186105	23	950	SH	DEFINED	5
PIER 1 IMPORTS INC	COM	720279108	778	67025	SH	DEFINED	18
PIER 1 IMPORTS INC	COM	720279108	1104	95100	SH	DEFINED	20
PIER 1 IMPORTS INC	COM	720279108	10754	926300	SH	DEFINED	21
PIKE ELEC CORP	COM	721283109	868	41300	SH	DEFINED	19
PIKE ELEC CORP	COM	721283109	418	19910	SH	DEFINED	3
PILGRIMS PRIDE CORP	COM	721467108	9	400	SH	DEFINED	19
PILGRIMS PRIDE CORP	COM	721467108	702	32400	SH	DEFINED	18
PILGRIMS PRIDE CORP	COM	721467108	1458	67300	SH	DEFINED	20
PIMCO CALIF MUN INCOME FD II	COM	72200M108	0	5	SH	DEFINED	18
PIMCO COML MTG SECS TR INC	COM	693388100	14	1000	SH	DEFINED	18
PIMCO CORPORATE OPP FD	COM	72201B101	9	514	SH	DEFINED	18
PIMCO HIGH INCOME FD	COM SHS	722014107	25	1637	SH	DEFINED	18
PIMCO MUN INCOME FD II	COM	72200W106	0	7	SH	DEFINED	18
PIMCO NEW YORK MUN FD II	COM	72200Y102	50	3413	SH	DEFINED	18
PIMCO STRATEGIC GBL GOV FD I	COM	72200X104	1128	94706	SH	DEFINED	18
PINNACLE AIRL CORP	COM	723443107	56	8400	SH	DEFINED	3
PINNACLE ENTMT INC	COM	723456109	50706	1800000	SH	DEFINED	13
PINNACLE WEST CAP CORP	COM	723484101	2	50	SH	DEFINED	2
PINNACLE WEST CAP CORP	COM	723484101	143	3658	SH	DEFINED	18
PINNACLE WEST CAP CORP	COM	723484101	4196	107319	SH	DEFINED	5
PINNACLE WEST CAP CORP	COM	723484101	17	440	SH	DEFINED	11
PINNACLE WEST CAP CORP	COM	723484101	725	18549	SH	DEFINED	19
PINNACLE WEST CAP CORP	COM	723484101	224	5720	SH	DEFINED	6
PINNACLE WEST CAP CORP	COM	723484101	156	4000	SH	DEFINED	17

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

PIONEER DRILLING CO	COM	723655106	15	900	SH	DEFINED	19
PIONEER DRILLING CO	COM	723655106	5837	355245	SH	DEFINED	3
PIONEER HIGH INCOME TR	COM	72369H106	34	2050	SH	DEFINED	18
PIONEER INTREST SHS	COM	723703104	0	10	SH	DEFINED	18
PIONEER NAT RES CO	COM	723787107	439	9910	SH	DEFINED	17
PIONEER NAT RES CO	COM	723787107	18	400	SH	DEFINED	19
PIONEER NAT RES CO	COM	723787107	4	94	SH	DEFINED	11
PIONEER NAT RES CO	COM	723787107	13629	308000	SH	DEFINED	20
PIONEER NAT RES CO	COM	723787107	6	129	SH	DEFINED	9
PIONEER NAT RES CO	COM	723787107	14	312	SH	DEFINED	5
PIONEER NAT RES CO	COM	723787107	2573	58150	SH	DEFINED	18
PIONEER NAT RES CO	COM	723787107	104	2345	SH	DEFINED	2
PIONEER TAX ADVNTAGE BALANC	COM	72388R101	80	6258	SH	DEFINED	18
PIPER JAFFRAY COS	COM	724078100	91	1650	SH	DEFINED	2
PIPER JAFFRAY COS	COM	724078100	0	6	SH	DEFINED	1
PIPER JAFFRAY COS	COM	724078100	94	1700	SH	DEFINED	3
PIPER JAFFRAY COS	COM	724078100	26	479	SH	DEFINED	19
PIPER JAFFRAY COS	COM	724078100	1	13	SH	DEFINED	17
PIPER JAFFRAY COS	COM	724078100	13	230	SH	DEFINED	11
PIPER JAFFRAY COS	COM	724078100	0	5	SH	DEFINED	5
PIPER JAFFRAY COS	COM	724078100	258	4689	SH	DEFINED	20
PITNEY BOWES INC	COM	724479100	1803	42001	SH	DEFINED	19
PITNEY BOWES INC	COM	724479100	21	500	SH	DEFINED	7
PITNEY BOWES INC	COM	724479100	4729	110155	SH	DEFINED	9
PITNEY BOWES INC	COM	724479100	107	2500	SH	DEFINED	5
PITNEY BOWES INC	COM	724479100	988	23020	SH	DEFINED	2
PITNEY BOWES INC	COM	724479100	1538	35830	SH	DEFINED	22
PITNEY BOWES INC	COM	724479100	2620	61030	SH	DEFINED	6
PITNEY BOWES INC	COM	724479100	82342	1918050	SH	DEFINED	20
PITNEY BOWES INC	COM	724479100	8	178	SH	DEFINED	11
PITNEY BOWES INC	COM	724479100	54855	1277771	SH	DEFINED	18
PITNEY BOWES INC	COM	724479100	679	15821	SH	DEFINED	21
PITNEY BOWES INC	COM	724479100	3270	76169	SH	DEFINED	23
PITNEY BOWES INC	COM	724479100	563	13103	SH	DEFINED	17
PIXAR	COM	725811103	26	400	SH	DEFINED	11
PIXAR	COM	725811103	13	200	SH	DEFINED	17
PLACER SIERRA BANCSHARES	COM	726079106	1857	65040	SH	DEFINED	3
PLACER SIERRA BANCSHARES	COM	726079106	17	612	SH	DEFINED	19
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	595	13225	SH	DEFINED	17
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	3194	71000	SH	DEFINED	18
PLAINS EXPL& PRODIN CO	COM	726505100	927	24000	SH	DEFINED	2
PLANTRONICS INC NEW	COM	727493108	2122	59900	SH	DEFINED	20
PLANTRONICS INC NEW	COM	727493108	54	1525	SH	DEFINED	21
PLANTRONICS INC NEW	COM	727493108	1155	32600	SH	DEFINED	6
PLANTRONICS INC NEW	COM	727493108	4068	114811	SH	DEFINED	3
PLANTRONICS INC NEW	COM	727493108	6	160	SH	DEFINED	18
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	151	5200	SH	DEFINED	21
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	506	17385	SH	DEFINED	18
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	12568	431908	SH	DEFINED	6
PLAYBOY ENTERPRISES INC	CL B	728117300	4519	318270	SH	DEFINED	3
PLAYBOY ENTERPRISES INC	CL B	728117300	636	44787	SH	DEFINED	19
PLAYTEX PRODS INC	COM	72813P100	2569	245400	SH	DEFINED	20
PLAYTEX PRODS INC	COM	72813P100	92	8813	SH	DEFINED	18
PLEXUS CORP	COM	729132100	26506	705510	SH	DEFINED	3
PLEXUS CORP	COM	729132100	3470	92373	SH	DEFINED	19
PLUG POWER INC	COM	72919P103	1	150	SH	DEFINED	17
PLUM CREEK TIMBER CO INC	COM	729251108	2039	55222	SH	DEFINED	18
PLUM CREEK TIMBER CO INC	COM	729251108	68	1841	SH	DEFINED	11
PLUM CREEK TIMBER CO INC	COM	729251108	168	4557	SH	DEFINED	2
PLUM CREEK TIMBER CO INC	COM	729251108	718	19450	SH	DEFINED	5
PLUM CREEK TIMBER CO INC	COM	729251108	1259	34105	SH	DEFINED	19
PLUM CREEK TIMBER CO INC	COM	729251108	37	1000	SH	DEFINED	4

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

PLUM CREEK TIMBER CO INC	COM	729251108	18	493	SH	DEFINED	9
PLUM CREEK TIMBER CO INC	COM	729251108	344	9306	SH	DEFINED	17
PLUM CREEK TIMBER CO INC	COM	729251108	26	708	SH	DEFINED	1
PMA CAP CORP	CL A	693419202	7	700	SH	DEFINED	5
PMC COML TR	SH BEN INT	693434102	9	685	SH	DEFINED	18
PMC COML TR	SH BEN INT	693434102	7	518	SH	DEFINED	2
PMC-SIERRA INC	COM	69344F106	1	50	SH	DEFINED	9
PMC-SIERRA INC	COM	69344F106	422	34376	SH	DEFINED	19
PMC-SIERRA INC	COM	69344F106	434	35328	SH	DEFINED	20
PMI GROUP INC	COM	69344M101	3985	86784	SH	DEFINED	6
PMI GROUP INC	COM	69344M101	3831	83417	SH	DEFINED	23
PMI GROUP INC	COM	69344M101	174450	3799002	SH	DEFINED	20
PMI GROUP INC	COM	69344M101	10308	224476	SH	DEFINED	21
PMI GROUP INC	COM	69344M101	445	9700	SH	DEFINED	11
PMI GROUP INC	COM	69344M101	7811	170103	SH	DEFINED	22
PMI GROUP INC	COM	69344M101	258549	5630418	SH	DEFINED	18
PMI GROUP INC	COM	69344M101	5550	120858	SH	DEFINED	3
PMI GROUP INC	COM	69344M101	1804	39290	SH	DEFINED	19
PMI GROUP INC	COM	69344M101	20947	456162	SH	DEFINED	2
PNC FINL SVCS GROUP INC	COM	693475105	396	5889	SH	DEFINED	18
PNC FINL SVCS GROUP INC	COM	693475105	136	2025	SH	DEFINED	7
PNC FINL SVCS GROUP INC	COM	693475105	4744	70483	SH	DEFINED	5
PNC FINL SVCS GROUP INC	COM	693475105	2285	33951	SH	DEFINED	9
PNC FINL SVCS GROUP INC	COM	693475105	1986	29509	SH	DEFINED	3
PNC FINL SVCS GROUP INC	COM	693475105	3247	48241	SH	DEFINED	2
PNC FINL SVCS GROUP INC	COM	693475105	5397	80174	SH	DEFINED	19
PNC FINL SVCS GROUP INC	COM	693475105	962	14293	SH	DEFINED	21
PNC FINL SVCS GROUP INC	COM	693475105	308	4580	SH	DEFINED	11
PNC FINL SVCS GROUP INC	COM	693475105	902	13405	SH	DEFINED	17
PNC FINL SVCS GROUP INC	COM	693475105	1746	25941	SH	DEFINED	20
PNC FINL SVCS GROUP INC	COM	693475105	5515	81935	SH	DEFINED	6
PNC FINL SVCS GROUP INC	PFD CV D \$1.80	693475501	36	324	SH	DEFINED	4
PNC FINL SVCS GROUP INC	COM	693475105	16482	244870	SH	DEFINED	4
PNM RES INC	COM	69349H107	35	1450	SH	DEFINED	18
PNM RES INC	COM	69349H107	5	210	SH	DEFINED	21
POGO PRODUCING CO	COM	730448107	716	14257	SH	DEFINED	21
POGO PRODUCING CO	COM	730448107	104	2076	SH	DEFINED	18
POGO PRODUCING CO	COM	730448107	2419	48146	SH	DEFINED	3
POGO PRODUCING CO	COM	730448107	12209	242960	SH	DEFINED	6
POLARIS INDS INC	COM	731068102	520	9527	SH	DEFINED	18
POLARIS INDS INC	COM	731068102	611	11200	SH	DEFINED	9
POLARIS INDS INC	COM	731068102	22	400	SH	DEFINED	11
POLARIS INDS INC	COM	731068102	11248	206150	SH	DEFINED	6
POLO RALPH LAUREN CORP	CL A	731572103	730	12041	SH	DEFINED	21
POLO RALPH LAUREN CORP	CL A	731572103	252	4150	SH	DEFINED	18
POLO RALPH LAUREN CORP	CL A	731572103	898	14817	SH	DEFINED	19
POLO RALPH LAUREN CORP	CL A	731572103	32520	536549	SH	DEFINED	3
POLYCOM INC	COM	73172K104	113	5214	SH	DEFINED	18
POLYCOM INC	COM	73172K104	16	750	SH	DEFINED	11
POLYONE CORP	COM	73179P106	14079	1510610	SH	DEFINED	6
POLYONE CORP	COM	73179P106	8	900	SH	DEFINED	5
POLYONE CORP	COM	73179P106	2808	301300	SH	DEFINED	3
POLYONE CORP	COM	73179P106	15	1658	SH	DEFINED	19
POMEROY IT SOLUTIONS INC	COM	731822102	2	200	SH	DEFINED	18
POMEROY IT SOLUTIONS INC	COM	731822102	4	500	SH	DEFINED	2
POMEROY IT SOLUTIONS INC	COM	731822102	1327	158760	SH	DEFINED	6
POPE & TALBOT INC	COM	732827100	3	450	SH	DEFINED	18
POPULAR INC	COM	733174106	4928	237400	SH	DEFINED	21
POPULAR INC	COM	733174106	29	1400	SH	DEFINED	17
POPULAR INC	COM	733174106	41	1980	SH	DEFINED	6
PORTALPLAYER INC	COM	736187204	4742	213300	SH	DEFINED	21
PORTALPLAYER INC	COM	736187204	874	39300	SH	DEFINED	20

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

PORTALPLAYER INC	COM	736187204	376	16900	SH	DEFINED	18
PORTALPLAYER INC	COM	736187204	1479	66534	SH	DEFINED	19
PORTALPLAYER INC	COM	736187204	13573	610584	SH	DEFINED	3
PORTFOLIO RECOVERY ASSOCS IN	COM	73640Q105	10695	228384	SH	DEFINED	20
PORTFOLIO RECOVERY ASSOCS IN	COM	73640Q105	5608	119748	SH	DEFINED	18
PORTFOLIO RECOVERY ASSOCS IN	COM	73640Q105	10001	213560	SH	DEFINED	3
PORTFOLIO RECOVERY ASSOCS IN	COM	73640Q105	235	5023	SH	DEFINED	19
POSCO	SPONSORED ADR	693483109	8	122	SH	DEFINED	18
POSCO	SPONSORED ADR	693483109	969	15180	SH	DEFINED	6
POSCO	SPONSORED ADR	693483109	37160	582450	SH	DEFINED	20
POSCO	SPONSORED ADR	693483109	121	1900	SH	DEFINED	2
POSCO	SPONSORED ADR	693483109	77	1200	SH	DEFINED	17
POSSIS MEDICAL INC	COM	737407106	6	600	SH	DEFINED	2
POST PPTYS INC	COM	737464107	9121	204960	SH	DEFINED	3
POST PPTYS INC	COM	737464107	14	310	SH	DEFINED	19
POST PPTYS INC	COM	737464107	24	550	SH	DEFINED	9
POST PPTYS INC	COM	737464107	614	13800	SH	DEFINED	2
POTASH CORP SASK INC	COM	73755L107	8019	91000	SH	DEFINED	7
POWER INTEGRATIONS INC	COM	739276103	488	19682	SH	DEFINED	21
POWER INTEGRATIONS INC	COM	739276103	9	371	SH	DEFINED	18
POWER-ONE INC	COM	739308104	9	1200	SH	DEFINED	11
POWERSHARES ETF TRUST	GOLDEN DRG USX	73935X401	50	3000	SH	DEFINED	18
POWERWAVE TECHNOLOGIES INC	COM	739363109	25145	1863977	SH	DEFINED	3
POWERWAVE TECHNOLOGIES INC	COM	739363109	11	825	SH	DEFINED	18
POWERWAVE TECHNOLOGIES INC	COM	739363109	1465	108583	SH	DEFINED	19
PPG INDS INC	COM	693506107	588	9275	SH	DEFINED	17
PPG INDS INC	COM	693506107	93738	1479689	SH	DEFINED	18
PPG INDS INC	COM	693506107	29	450	SH	DEFINED	5
PPG INDS INC	COM	693506107	91	1441	SH	DEFINED	9
PPG INDS INC	COM	693506107	102157	1612577	SH	DEFINED	20
PPG INDS INC	COM	693506107	19	300	SH	DEFINED	11
PPG INDS INC	COM	693506107	2210	34888	SH	DEFINED	19
PPG INDS INC	COM	693506107	31130	491390	SH	DEFINED	6
PPG INDS INC	COM	693506107	793	12520	SH	DEFINED	2
PPL CORP	COM	69351T106	22	760	SH	DEFINED	2
PPL CORP	COM	69351T106	59	2000	SH	DEFINED	17
PPL CORP	COM	69351T106	2068	70357	SH	DEFINED	19
PPL CORP	COM	69351T106	772	26270	SH	DEFINED	6
PPL CORP	COM	69351T106	19	650	SH	DEFINED	5
PPL CORP	COM	69351T106	962	32724	SH	DEFINED	9
PPL CORP	COM	69351T106	507	17234	SH	DEFINED	18
PPL CORP	COM	69351T106	109	3718	SH	DEFINED	11
PRA INTL	COM	69353C101	7271	293500	SH	DEFINED	3
PRAXAIR INC	COM	74005P104	14847	269210	SH	DEFINED	2
PRAXAIR INC	COM	74005P104	6	110	SH	DEFINED	9
PRAXAIR INC	COM	74005P104	3294	59727	SH	DEFINED	19
PRAXAIR INC	COM	74005P104	532	9652	SH	DEFINED	18
PRAXAIR INC	COM	74005P104	3652	66227	SH	DEFINED	20
PRAXAIR INC	COM	74005P104	469	8500	SH	DEFINED	5
PRAXAIR INC	COM	74005P104	8499	154103	SH	DEFINED	11
PRAXAIR INC	COM	74005P104	3125	56661	SH	DEFINED	6
PRAXAIR INC	COM	74005P104	33950	615602	SH	DEFINED	17
PRE PAID LEGAL SVCS INC	COM	740065107	4325	121900	SH	DEFINED	6
PRECISION CASTPARTS CORP	COM	740189105	1467	24699	SH	DEFINED	19
PRECISION CASTPARTS CORP	COM	740189105	392	6603	SH	DEFINED	18
PRECISION CASTPARTS CORP	COM	740189105	1035	17420	SH	DEFINED	3
PRECISION CASTPARTS CORP	COM	740189105	238	4000	SH	DEFINED	5
PRECISION CASTPARTS CORP	COM	740189105	196	3293	SH	DEFINED	11
PRECISION DRILLING TR	TR UNIT	740215108	312	9650	SH	DEFINED	18
PRECISION DRILLING TR	TR UNIT	740215108	213	6600	SH	DEFINED	21
PRECISION DRILLING TR	TR UNIT	740215108	160	4940	SH	DEFINED	3
PRECISION DRILLING TR	TR UNIT	740215108	5110	158300	SH	DEFINED	7

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

PREFERRED BK LOS ANGELES CA	COM		740367107	838	16590	SH	DEFINED	3
PREFERRED BK LOS ANGELES CA	COM		740367107	934	18500	SH	DEFINED	20
PREMIERE GLOBAL SVCS INC	COM		740585104	8	1003	SH	DEFINED	19
PREMIERE GLOBAL SVCS INC	COM		740585104	8	1000	SH	DEFINED	18
PRESIDENTIAL LIFE CORP	COM		740884101	13504	531433	SH	DEFINED	6
PRESTIGE BRANDS HLDGS INC	COM		74112D101	32	2600	SH	DEFINED	11
PRICE COMMUNICATIONS CORP	COM NEW		741437305	16	899	SH	DEFINED	19
PRICE T ROWE GROUP INC	COM		74144T108	137	1750	SH	DEFINED	18
PRICE T ROWE GROUP INC	COM		74144T108	1906	24369	SH	DEFINED	19
PRICE T ROWE GROUP INC	COM		74144T108	2206	28200	SH	DEFINED	3
PRICE T ROWE GROUP INC	COM		74144T108	31	395	SH	DEFINED	2
PRICE T ROWE GROUP INC	COM		74144T108	4025	51460	SH	DEFINED	17
PRICE T ROWE GROUP INC	COM		74144T108	43	550	SH	DEFINED	9
PRICE T ROWE GROUP INC	COM		74144T108	352	4500	SH	DEFINED	20
PRICE T ROWE GROUP INC	COM		74144T108	987	12620	SH	DEFINED	11
PRICE T ROWE GROUP INC	COM		74144T108	23	300	SH	DEFINED	5
PRICELINE COM INC	COM NEW		741503403	26	1050	SH	DEFINED	11
PRICELINE COM INC	COM NEW		741503403	8	333	SH	DEFINED	18
PRICELINE COM INC	COM NEW		741503403	1080	43477	SH	DEFINED	19
PRICELINE COM INC	COM NEW		741503403	8448	340090	SH	DEFINED	3
PRIDE INTL INC DEL	COM		74153Q102	1050	33670	SH	DEFINED	18
PRIDE INTL INC DEL	NOTE	3.250% 5/0	74153QAD4	1995	1500000	PRN	DEFINED	20
PRIDE INTL INC DEL	NOTE	3.250% 5/0	74153QAD4	17851	13425000	PRN	DEFINED	21
PRIDE INTL INC DEL	COM		74153Q102	14115	452700	SH	DEFINED	20
PRIDE INTL INC DEL	COM		74153Q102	7412	237725	SH	DEFINED	19
PRIDE INTL INC DEL	COM		74153Q102	12011	385203	SH	DEFINED	3
PRIMEWEST ENERGY TR	TR UNIT NEW		741930309	141	5000	SH	DEFINED	7
PRINCIPAL FINANCIAL GROUP IN	COM		74251V102	6081	124612	SH	DEFINED	19
PRINCIPAL FINANCIAL GROUP IN	COM		74251V102	12077	247471	SH	DEFINED	3
PRINCIPAL FINANCIAL GROUP IN	COM		74251V102	5	95	SH	DEFINED	9
PRINCIPAL FINANCIAL GROUP IN	COM		74251V102	576	11800	SH	DEFINED	20
PRINCIPAL FINANCIAL GROUP IN	COM		74251V102	109	2228	SH	DEFINED	17
PRINCIPAL FINANCIAL GROUP IN	COM		74251V102	234	4800	SH	DEFINED	11
PRINCIPAL FINANCIAL GROUP IN	COM		74251V102	6031	123594	SH	DEFINED	2
PRINCIPAL FINANCIAL GROUP IN	COM		74251V102	128	2625	SH	DEFINED	5
PRINCIPAL FINANCIAL GROUP IN	COM		74251V102	845	17320	SH	DEFINED	6
PRINCIPAL FINANCIAL GROUP IN	COM		74251V102	4880	100000	SH	DEFINED	18
PROASSURANCE CORP	COM		74267C106	10	200	SH	DEFINED	11
PROASSURANCE CORP	COM		74267C106	334	6416	SH	DEFINED	19
PROASSURANCE CORP	COM		74267C106	7743	148910	SH	DEFINED	3
PROCENTURY CORP	COM		74268T108	2286	167627	SH	DEFINED	6
PROCTER & GAMBLE CO	COM		742718109	6045	104889	SH	DEFINED	7
PROCTER & GAMBLE CO	COM		742718109	207	3600	SH	DEFINED	4
PROCTER & GAMBLE CO	COM		742718109	288	5000	SH	DEFINED	22
PROCTER & GAMBLE CO	COM		742718109	97495	1692038	SH	DEFINED	2
PROCTER & GAMBLE CO	COM		742718109	22076	383058	SH	DEFINED	5
PROCTER & GAMBLE CO	COM		742718109	11017	191162	SH	DEFINED	11
PROCTER & GAMBLE CO	COM		742718109	41002	711470	SH	DEFINED	19
PROCTER & GAMBLE CO	COM		742718109	83425	1447843	SH	DEFINED	17
PROCTER & GAMBLE CO	COM		742718109	67429	1170039	SH	DEFINED	21
PROCTER & GAMBLE CO	COM		742718109	474622	8235676	SH	DEFINED	20
PROCTER & GAMBLE CO	COM		742718109	3272	56783	SH	DEFINED	9
PROCTER & GAMBLE CO	COM		742718109	919253	15950941	SH	DEFINED	18
PROCTER & GAMBLE CO	COM		742718109	21808	378410	SH	DEFINED	3
PROCTER & GAMBLE CO	COM		742718109	16144	280123	SH	DEFINED	1
PROGENICS PHARMACEUTICALS IN	COM		743187106	12	462	SH	DEFINED	19
PROGENICS PHARMACEUTICALS IN	COM		743187106	52	1960	SH	DEFINED	3
PROGRESS ENERGY INC	COM		743263105	135	3076	SH	DEFINED	11
PROGRESS ENERGY INC	COM		743263105	2053	46682	SH	DEFINED	19
PROGRESS ENERGY INC	COM		743263105	744	16918	SH	DEFINED	21
PROGRESS ENERGY INC	COM		743263105	90	2045	SH	DEFINED	5
PROGRESS ENERGY INC	COM		743263105	193	4385	SH	DEFINED	9

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

PROGRESS ENERGY INC	COM	743263105	84	1909	SH	DEFINED	4
PROGRESS ENERGY INC	COM	743263105	412	9371	SH	DEFINED	18
PROGRESS ENERGY INC	COM	743263105	412	9357	SH	DEFINED	17
PROGRESS ENERGY INC	COM	743263105	1114	25327	SH	DEFINED	6
PROGRESS ENERGY INC	COM	743263105	562	12785	SH	DEFINED	2
PROGRESS SOFTWARE CORP	COM	743312100	1353	46524	SH	DEFINED	19
PROGRESS SOFTWARE CORP	COM	743312100	23	800	SH	DEFINED	18
PROGRESS SOFTWARE CORP	COM	743312100	116	4000	SH	DEFINED	11
PROGRESS SOFTWARE CORP	COM	743312100	113	3900	SH	DEFINED	5
PROGRESSIVE CORP OHIO	COM	743315103	7	65	SH	DEFINED	2
PROGRESSIVE CORP OHIO	COM	743315103	3795	36397	SH	DEFINED	19
PROGRESSIVE CORP OHIO	COM	743315103	30	285	SH	DEFINED	11
PROGRESSIVE CORP OHIO	COM	743315103	31	300	SH	DEFINED	9
PROGRESSIVE CORP OHIO	COM	743315103	1803	17292	SH	DEFINED	18
PROLIANCE INTL INC	COM	74340R104	2	375	SH	DEFINED	5
PROLIANCE INTL INC	COM	74340R104	11	2000	SH	DEFINED	18
PROLOGIS	SH BEN INT	743410102	829	15495	SH	DEFINED	18
PROLOGIS	SH BEN INT	743410102	2531	47305	SH	DEFINED	19
PROLOGIS	SH BEN INT	743410102	24450	457000	SH	DEFINED	20
PROLOGIS	SH BEN INT	743410102	69	1290	SH	DEFINED	17
PROLOGIS	SH BEN INT	743410102	564	10550	SH	DEFINED	11
PROLOGIS	SH BEN INT	743410102	671	12550	SH	DEFINED	3
PROSPECT ENERGY CORP	COM	74348T102	5	313	SH	DEFINED	17
PROSPERITY BANCSHARES INC	COM	743606105	14	477	SH	DEFINED	19
PROTECTIVE LIFE CORP	COM	743674103	27	535	SH	DEFINED	11
PROTECTIVE LIFE CORP	COM	743674103	41992	844240	SH	DEFINED	6
PROVIDENT BANKSHARES CORP	COM	743859100	12789	350874	SH	DEFINED	6
PROVIDENT BANKSHARES CORP	COM	743859100	7	200	SH	DEFINED	9
PROVIDENT BANKSHARES CORP	COM	743859100	15	414	SH	DEFINED	4
PROVIDENT BANKSHARES CORP	COM	743859100	2	52	SH	DEFINED	11
PROVIDENT BANKSHARES CORP	COM	743859100	23	639	SH	DEFINED	18
PROVIDENT FINL SVCS INC	COM	74386T105	58	3200	SH	DEFINED	5
PROVIDENT FINL SVCS INC	COM	74386T105	412	22785	SH	DEFINED	11
PROVIDENT NEW YORK BANCORP	COM	744028101	272	21000	SH	DEFINED	11
PROVIDENT NEW YORK BANCORP	COM	744028101	44	3400	SH	DEFINED	5
PRUDENTIAL FINL INC	COM	744320102	1614	21300	SH	DEFINED	20
PRUDENTIAL FINL INC	COM	744320102	697	9200	SH	DEFINED	6
PRUDENTIAL FINL INC	COM	744320102	11570	152621	SH	DEFINED	19
PRUDENTIAL FINL INC	COM	744320102	44	575	SH	DEFINED	11
PRUDENTIAL FINL INC	COM	744320102	739	9749	SH	DEFINED	18
PRUDENTIAL FINL INC	COM	744320102	23501	310005	SH	DEFINED	3
PRUDENTIAL FINL INC	COM	744320102	109	1432	SH	DEFINED	17
PRUDENTIAL FINL INC	COM	744320102	10	130	SH	DEFINED	1
PRUDENTIAL FINL INC	COM	744320102	114	1500	SH	DEFINED	7
PRUDENTIAL FINL INC	COM	744320102	10	134	SH	DEFINED	9
PRUDENTIAL FINL INC	COM	744320102	2873	37900	SH	DEFINED	22
PRUDENTIAL FINL INC	COM	744320102	7	89	SH	DEFINED	2
PRUDENTIAL PLC	ADR	74435K204	35	1500	SH	DEFINED	17
PS BUSINESS PKS INC CALIF	COM	69360J107	12767	228302	SH	DEFINED	20
PS BUSINESS PKS INC CALIF	COM	69360J107	7837	140140	SH	DEFINED	21
PS BUSINESS PKS INC CALIF	COM	69360J107	683	12220	SH	DEFINED	18
PS BUSINESS PKS INC CALIF	COM	69360J107	637	11400	SH	DEFINED	3
PSS WORLD MED INC	COM	69366A100	1695	87880	SH	DEFINED	19
PSS WORLD MED INC	COM	69366A100	36	1850	SH	DEFINED	18
PSS WORLD MED INC	COM	69366A100	6727	348710	SH	DEFINED	3
PSYCHIATRIC SOLUTIONS INC	COM	74439H108	3426	103400	SH	DEFINED	20
PUBLIC STORAGE INC	COM	74460D109	8342	102700	SH	DEFINED	20
PUBLIC STORAGE INC	COM	74460D109	804	9900	SH	DEFINED	18
PUBLIC STORAGE INC	COM	74460D109	41	500	SH	DEFINED	2
PUBLIC STORAGE INC	COM	74460D109	1399	17227	SH	DEFINED	19
PUBLIC STORAGE INC	COM	74460D109	3663	45100	SH	DEFINED	3
PUBLIC STORAGE INC	COM	74460D109	8	100	SH	DEFINED	11

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

PUBLIC SVC ENTERPRISE GROUP	COM	744573106	29	450	SH	DEFINED	20
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	3617	56488	SH	DEFINED	19
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	2254	35195	SH	DEFINED	18
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	28991	452700	SH	DEFINED	6
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	1056	16488	SH	DEFINED	9
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	47	741	SH	DEFINED	2
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	160	2500	SH	DEFINED	11
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	278	4340	SH	DEFINED	17
PUBLICIS S A NEW	SPONSORED ADR	74463M106	5	140	SH	DEFINED	18
PUBLICIS S A NEW	SPONSORED ADR	74463M106	2284	58335	SH	DEFINED	6
PUBLICIS S A NEW	SPONSORED ADR	74463M106	163	4150	SH	DEFINED	20
PUGET ENERGY INC NEW	COM	745310102	31094	1468070	SH	DEFINED	6
PUGET ENERGY INC NEW	COM	745310102	4	202	SH	DEFINED	9
PUGET ENERGY INC NEW	COM	745310102	67	3180	SH	DEFINED	18
PUGET ENERGY INC NEW	COM	745310102	6	300	SH	DEFINED	2
PULTE HOMES INC	COM	745867101	592	15400	SH	DEFINED	11
PULTE HOMES INC	COM	745867101	115260	3000000	SH	DEFINED	13
PULTE HOMES INC	COM	745867101	88	2280	SH	DEFINED	6
PULTE HOMES INC	COM	745867101	1529	39789	SH	DEFINED	19
PULTE HOMES INC	COM	745867101	762957	19858342	SH	DEFINED	8
PULTE HOMES INC	COM	745867101	124009	3227723	SH	DEFINED	10
PULTE HOMES INC	COM	745867101	2	51	SH	DEFINED	18
PUTNAM HIGH YIELD MUN TR	SH BEN INT	746781103	70	10000	SH	DEFINED	18
PUTNAM MANAGED HIGH YIELD TR	SH BEN INT	746819101	0	8	SH	DEFINED	18
PUTNAM MASTER INTER INCOME T	SH BEN INT	746909100	11	1838	SH	DEFINED	18
PUTNAM PREMIER INCOME TR	SH BEN INT	746853100	41	6729	SH	DEFINED	18
PW EAGLE INC	COM	69366Y108	3133	112710	SH	DEFINED	3
Q E P INC	COM	74727K102	220	19224	SH	DEFINED	6
QAD INC	COM	74727D108	189	25300	SH	DEFINED	6
QIAGEN N V	ORD	N72482107	151	10100	SH	DEFINED	7
QLOGIC CORP	COM	747277101	3900	201556	SH	DEFINED	19
QLOGIC CORP	COM	747277101	21246	1097994	SH	DEFINED	3
QLOGIC CORP	COM	747277101	72	3732	SH	DEFINED	18
QLT INC	COM	746927102	1466	190700	SH	DEFINED	7
QLT INC	COM	746927102	62	8000	SH	DEFINED	18
QLT INC	COM	746927102	141	18400	SH	DEFINED	6
QLT INC	COM	746927102	15	2000	SH	DEFINED	2
QUALCOMM INC	COM	747525103	5170	103196	SH	DEFINED	17
QUALCOMM INC	COM	747525103	1548	30579	SH	DEFINED	11
QUALCOMM INC	COM	747525103	5456	107800	SH	DEFINED	10
QUALCOMM INC	COM	747525103	111307	2199300	SH	DEFINED	8
QUALCOMM INC	COM	747525103	43378	857113	SH	DEFINED	18
QUALCOMM INC	COM	747525103	48	950	SH	DEFINED	4
QUALCOMM INC	COM	747525103	347	6861	SH	DEFINED	2
QUALCOMM INC	COM	747525103	131	2588	SH	DEFINED	1
QUALCOMM INC	COM	747525103	10033	198243	SH	DEFINED	3
QUALCOMM INC	COM	747525103	18097	357584	SH	DEFINED	19
QUALCOMM INC	COM	747525103	52614	1039604	SH	DEFINED	21
QUALCOMM INC	COM	747525103	231232	4568899	SH	DEFINED	20
QUALCOMM INC	COM	747525103	2736	54052	SH	DEFINED	5
QUANEX CORP	COM	747620102	27	400	SH	DEFINED	11
QUANEX CORP	COM	747620102	368	5522	SH	DEFINED	19
QUANEX CORP	COM	747620102	43670	655409	SH	DEFINED	3
QUANTA SVCS INC	COM	74762E102	6088	380020	SH	DEFINED	20
QUANTA SVCS INC	COM	74762E102	1010	63019	SH	DEFINED	19
QUANTA SVCS INC	COM	74762E102	2535	158250	SH	DEFINED	3
QUANTUM CORP	COM DSSG	747906204	81	21700	SH	DEFINED	5
QUANTUM CORP	COM DSSG	747906204	118	31500	SH	DEFINED	21
QUANTUM CORP	COM DSSG	747906204	24222	6476400	SH	DEFINED	20
QUANTUM CORP	COM DSSG	747906204	140	37500	SH	DEFINED	11
QUANTUM CORP	COM DSSG	747906204	5	1405	SH	DEFINED	4
QUANTUM CORP	COM DSSG	747906204	34441	9208943	SH	DEFINED	18

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

QUANTUM FUEL SYS TECH WORLDW	COM	74765E109	9	2500	SH	DEFINED	5
QUANTUM FUEL SYS TECH WORLDW	COM	74765E109	1	250	SH	DEFINED	17
QUEBECOR WORLD INC	COM NON-VTG	748203106	1344	136800	SH	DEFINED	7
QUEST DIAGNOSTICS INC	COM	74834L100	25	480	SH	DEFINED	2
QUEST DIAGNOSTICS INC	COM	74834L100	19774	386090	SH	DEFINED	17
QUEST DIAGNOSTICS INC	COM	74834L100	7729	150665	SH	DEFINED	18
QUEST DIAGNOSTICS INC	COM	74834L100	41	800	SH	DEFINED	5
QUEST DIAGNOSTICS INC	COM	74834L100	1544	30102	SH	DEFINED	19
QUEST DIAGNOSTICS INC	COM	74834L100	41	794	SH	DEFINED	11
QUEST SOFTWARE INC	COM	74834T103	119	7150	SH	DEFINED	21
QUEST SOFTWARE INC	COM	74834T103	1201	71914	SH	DEFINED	19
QUEST SOFTWARE INC	COM	74834T103	81	4855	SH	DEFINED	18
QUEST SOFTWARE INC	COM	74834T103	1839	110100	SH	DEFINED	20
QUESTAR CORP	COM	748356102	2784	39742	SH	DEFINED	19
QUESTAR CORP	COM	748356102	175	2493	SH	DEFINED	9
QUESTAR CORP	COM	748356102	39	550	SH	DEFINED	17
QUESTAR CORP	COM	748356102	526	7510	SH	DEFINED	11
QUESTAR CORP	COM	748356102	750	10707	SH	DEFINED	18
QUESTAR CORP	COM	748356102	350	5000	SH	DEFINED	5
QUESTAR CORP	COM	748356102	29592	422442	SH	DEFINED	2
QUESTAR CORP	COM	748356102	19163	273557	SH	DEFINED	3
QUIDEL CORP	COM	74838J101	2985	231899	SH	DEFINED	3
QUIGLEY CORP	COM NEW	74838L304	30	3600	SH	DEFINED	5
QUIKSILVER INC	COM	74838C106	428	30865	SH	DEFINED	21
QUIKSILVER INC	COM	74838C106	6	410	SH	DEFINED	18
QWEST COMMUNICATIONS INTL IN	COM	749121109	1202	176810	SH	DEFINED	11
QWEST COMMUNICATIONS INTL IN	COM	749121109	1280	188165	SH	DEFINED	23
QWEST COMMUNICATIONS INTL IN	COM	749121109	4	595	SH	DEFINED	17
QWEST COMMUNICATIONS INTL IN	COM	749121109	4	611	SH	DEFINED	2
QWEST COMMUNICATIONS INTL IN	COM	749121109	8560	1258750	SH	DEFINED	3
QWEST COMMUNICATIONS INTL IN	COM	749121109	78	11418	SH	DEFINED	18
QWEST COMMUNICATIONS INTL IN	COM	749121109	68	10000	SH	DEFINED	4
QWEST COMMUNICATIONS INTL IN	COM	749121109	32	4704	SH	DEFINED	9
QWEST COMMUNICATIONS INTL IN	COM	749121109	1512671	222451575	SH	DEFINED	8
QWEST COMMUNICATIONS INTL IN	COM	749121109	233344	34315281	SH	DEFINED	10
QWEST COMMUNICATIONS INTL IN	COM	749121109	2187	321637	SH	DEFINED	19
R & B INC	COM	749124103	1405	137100	SH	DEFINED	6
R & G FINANCIAL CORP	CL B	749136107	1261	99600	SH	DEFINED	3
R H DONNELLEY CORP	COM NEW	74955W307	6887	118280	SH	DEFINED	20
R H DONNELLEY CORP	COM NEW	74955W307	378	6500	SH	DEFINED	9
R H DONNELLEY CORP	COM NEW	74955W307	1	15	SH	DEFINED	7
R H DONNELLEY CORP	COM NEW	74955W307	1502	25800	SH	DEFINED	18
R H DONNELLEY CORP	COM NEW	74955W307	29	504	SH	DEFINED	2
R H DONNELLEY CORP	COM NEW	74955W307	21452	368400	SH	DEFINED	21
R H DONNELLEY CORP	COM NEW	74955W307	3	44	SH	DEFINED	11
R H DONNELLEY CORP	COM NEW	74955W307	13604	233632	SH	DEFINED	6
R H DONNELLEY CORP	COM NEW	74955W307	10	180	SH	DEFINED	17
RACKABLE SYS INC	COM	750077109	7879	149080	SH	DEFINED	3
RADIAN GROUP INC	COM	750236101	217	3600	SH	DEFINED	5
RADIAN GROUP INC	COM	750236101	92	1529	SH	DEFINED	2
RADIAN GROUP INC	COM	750236101	2849	47290	SH	DEFINED	3
RADIAN GROUP INC	COM	750236101	3408	56561	SH	DEFINED	19
RADIAN GROUP INC	COM	750236101	58	960	SH	DEFINED	6
RADIAN GROUP INC	COM	750236101	586	9734	SH	DEFINED	18
RADIATION THERAPY SVCS INC	COM	750323206	503	19717	SH	DEFINED	19
RADIATION THERAPY SVCS INC	COM	750323206	5863	229840	SH	DEFINED	3
RADICA GAMES LTD	ORD	G7342H107	48	5000	SH	DEFINED	6
RADIO ONE INC	CL D NON VTG	75040P405	7	887	SH	DEFINED	19
RADIO ONE INC	CL A	75040P108	2	300	SH	DEFINED	2
RADIOSHACK CORP	COM	750438103	109	5657	SH	DEFINED	18
RADIOSHACK CORP	COM	750438103	3	150	SH	DEFINED	5
RADIOSHACK CORP	COM	750438103	479	24911	SH	DEFINED	19

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

RADIOSHACK CORP	COM	750438103	20737	1078365	SH	DEFINED	6
RADIOSHACK CORP	COM	750438103	35	1800	SH	DEFINED	11
RADIOSHACK CORP	COM	750438103	2956	153700	SH	DEFINED	20
RADVISION LTD	ORD	M81869105	3	150	SH	DEFINED	2
RADYNE CORP	COM NEW	750611402	2826	176950	SH	DEFINED	3
RAILAMERICA INC	COM	750753105	4	399	SH	DEFINED	5
RAIT INVT TR	COM	749227104	26	937	SH	DEFINED	19
RAMBUS INC DEL	COM	750917106	10	250	SH	DEFINED	2
RAMBUS INC DEL	COM	750917106	6	150	SH	DEFINED	9
RAMBUS INC DEL	COM	750917106	1731	44000	SH	DEFINED	20
RANGE RES CORP	COM	75281A109	1438	52650	SH	DEFINED	20
RANGE RES CORP	COM	75281A109	7565	276995	SH	DEFINED	21
RANGE RES CORP	COM	75281A109	15	540	SH	DEFINED	2
RANGE RES CORP	COM	75281A109	617	22600	SH	DEFINED	18
RARE HOSPITALITY INTL INC	COM	753820109	53	1528	SH	DEFINED	5
RARE HOSPITALITY INTL INC	COM	753820109	13203	379080	SH	DEFINED	3
RAVEN INDS INC	COM	754212108	454	11600	SH	DEFINED	11
RAYMOND JAMES FINANCIAL INC	COM	754730109	16082	544060	SH	DEFINED	3
RAYMOND JAMES FINANCIAL INC	COM	754730109	279	9450	SH	DEFINED	5
RAYMOND JAMES FINANCIAL INC	COM	754730109	80	2700	SH	DEFINED	11
RAYMOND JAMES FINANCIAL INC	COM	754730109	3964	134100	SH	DEFINED	19
RAYONIER INC	COM	754907103	384	8420	SH	DEFINED	9
RAYONIER INC	COM	754907103	120	2638	SH	DEFINED	18
RAYONIER INC	COM	754907103	113	2484	SH	DEFINED	2
RAYONIER INC	COM	754907103	12493	274039	SH	DEFINED	3
RAYONIER INC	COM	754907103	547	12000	SH	DEFINED	20
RAYONIER INC	COM	754907103	3214	70490	SH	DEFINED	21
RAYONIER INC	COM	754907103	1290	28292	SH	DEFINED	19
RAYONIER INC	COM	754907103	662	14525	SH	DEFINED	11
RAYONIER INC	COM	754907103	2316	50800	SH	DEFINED	22
RAYTHEON CO	COM NEW	755111507	379553	8279962	SH	DEFINED	18
RAYTHEON CO	COM NEW	755111507	108	2347	SH	DEFINED	11
RAYTHEON CO	COM NEW	755111507	311568	6796868	SH	DEFINED	20
RAYTHEON CO	COM NEW	755111507	526	11469	SH	DEFINED	9
RAYTHEON CO	COM NEW	755111507	350	7640	SH	DEFINED	17
RAYTHEON CO	COM NEW	755111507	51771	1129380	SH	DEFINED	6
RAYTHEON CO	COM NEW	755111507	12182	265753	SH	DEFINED	19
RAYTHEON CO	COM NEW	755111507	157302	3431535	SH	DEFINED	21
RAYTHEON CO	COM NEW	755111507	91	1975	SH	DEFINED	5
RAYTHEON CO	COM NEW	755111507	1144	24950	SH	DEFINED	22
RAYTHEON CO	COM NEW	755111507	346	7538	SH	DEFINED	2
RAYTHEON CO	COM NEW	755111507	23944	522343	SH	DEFINED	3
RBC BEARINGS INC	COM	75524B104	116	5670	SH	DEFINED	3
RBC BEARINGS INC	COM	75524B104	750	36600	SH	DEFINED	20
RC2 CORP	COM	749388104	16	400	SH	DEFINED	11
RC2 CORP	COM	749388104	21	518	SH	DEFINED	19
READERS DIGEST ASSN INC	COM	755267101	0	32	SH	DEFINED	18
READERS DIGEST ASSN INC	COM	755267101	4	275	SH	DEFINED	2
READERS DIGEST ASSN INC	COM	755267101	11027	747570	SH	DEFINED	3
REAL ESTATE INCOME FUND INC	COM	755881109	12	581	SH	DEFINED	18
REALNETWORKS INC	NOTE	7/0 75605LAB0	8075	8075000	PRN	DEFINED	21
REALNETWORKS INC	COM	75605L104	1369	165985	SH	DEFINED	18
REALNETWORKS INC	COM	75605L104	17226	2088000	SH	DEFINED	21
REALNETWORKS INC	COM	75605L104	7493	908200	SH	DEFINED	20
REALNETWORKS INC	COM	75605L104	1158	140380	SH	DEFINED	19
REALNETWORKS INC	NOTE	7/0 75605LAB0	900	900000	PRN	DEFINED	20
REALNETWORKS INC	COM	75605L104	6979	845900	SH	DEFINED	3
RECKSON ASSOCS RLTY CORP	COM	75621K106	6200	135303	SH	DEFINED	3
RECKSON ASSOCS RLTY CORP	COM	75621K106	40	863	SH	DEFINED	19
RECKSON ASSOCS RLTY CORP	COM	75621K106	14	300	SH	DEFINED	11
RECKSON ASSOCS RLTY CORP	COM	75621K106	6090	132920	SH	DEFINED	20
RECKSON ASSOCS RLTY CORP	COM	75621K106	641	14000	SH	DEFINED	21

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

RED HAT INC	COM	756577102	897	32054	SH	DEFINED	21
RED HAT INC	COM	756577102	240	8575	SH	DEFINED	19
RED HAT INC	COM	756577102	152183	5438975	SH	DEFINED	20
RED HAT INC	COM	756577102	1683	60157	SH	DEFINED	18
RED HAT INC	COM	756577102	411	14690	SH	DEFINED	5
RED ROBIN GOURMET BURGERS IN	COM	75689M101	5	103	SH	DEFINED	18
RED ROBIN GOURMET BURGERS IN	COM	75689M101	371	7869	SH	DEFINED	21
REDBACK NETWORKS INC	COM NEW	757209507	308	14222	SH	DEFINED	21
REDBACK NETWORKS INC	COM NEW	757209507	1	59	SH	DEFINED	18
REDWOOD TR INC	COM	758075402	3	68	SH	DEFINED	9
REDWOOD TR INC	COM	758075402	87	2000	SH	DEFINED	5
REDWOOD TR INC	COM	758075402	13	310	SH	DEFINED	2
REDWOOD TR INC	COM	758075402	90	2078	SH	DEFINED	11
REED ELSEVIER P L C	SPONSORED ADR	758205108	829	21615	SH	DEFINED	6
REGAL BELOIT CORP	COM	758750103	19	450	SH	DEFINED	11
REGAL BELOIT CORP	COM	758750103	21477	508080	SH	DEFINED	3
REGAL BELOIT CORP	COM	758750103	1591	37632	SH	DEFINED	19
REGAL ENTMT GROUP	CL A	758766109	13819	734670	SH	DEFINED	20
REGAL ENTMT GROUP	CL A	758766109	672	35729	SH	DEFINED	18
REGAL ENTMT GROUP	CL A	758766109	13	700	SH	DEFINED	5
REGAL ENTMT GROUP	CL A	758766109	38	2040	SH	DEFINED	2
REGAL ENTMT GROUP	CL A	758766109	19672	1045800	SH	DEFINED	21
REGENCY CTRS CORP	COM	758849103	4972	74000	SH	DEFINED	20
REGENCY CTRS CORP	COM	758849103	38	562	SH	DEFINED	19
REGENERON PHARMACEUTICALS	COM	75886F107	12	700	SH	DEFINED	18
REGENERX BIOPHARMACEUTICALS	COM	75886X108	0	135	SH	DEFINED	18
REGIONS FINANCIAL CORP NEW	COM	7591EP100	99	2803	SH	DEFINED	11
REGIONS FINANCIAL CORP NEW	COM	7591EP100	608	17283	SH	DEFINED	20
REGIONS FINANCIAL CORP NEW	COM	7591EP100	187	5307	SH	DEFINED	2
REGIONS FINANCIAL CORP NEW	COM	7591EP100	2970	84440	SH	DEFINED	19
REGIONS FINANCIAL CORP NEW	COM	7591EP100	775	22040	SH	DEFINED	21
REGIONS FINANCIAL CORP NEW	COM	7591EP100	1043	29644	SH	DEFINED	6
REGIONS FINANCIAL CORP NEW	COM	7591EP100	26	752	SH	DEFINED	5
REGIONS FINANCIAL CORP NEW	COM	7591EP100	345	9796	SH	DEFINED	18
REGIONS FINANCIAL CORP NEW	COM	7591EP100	268	7628	SH	DEFINED	9
REGIS CORP MINN	COM	758932107	8	230	SH	DEFINED	18
REGIS CORP MINN	COM	758932107	14	400	SH	DEFINED	11
REHABCARE GROUP INC	COM	759148109	5522	292920	SH	DEFINED	20
REHABCARE GROUP INC	COM	759148109	4214	223580	SH	DEFINED	18
REHABCARE GROUP INC	COM	759148109	1866	99000	SH	DEFINED	6
REINHOLD INDS INC N Y	CL A	75935A109	22	2200	SH	DEFINED	6
REINSURANCE GROUP AMER INC	COM	759351109	39136	827580	SH	DEFINED	6
REINSURANCE GROUP AMER INC	COM	759351109	4	84	SH	DEFINED	18
REINSURANCE GROUP AMER INC	COM	759351109	8	170	SH	DEFINED	9
REINSURANCE GROUP AMER INC	COM	759351109	752	15906	SH	DEFINED	21
RELIANCE STEEL & ALUMINUM CO	COM	759509102	61633	656229	SH	DEFINED	3
RELIANCE STEEL & ALUMINUM CO	COM	759509102	19	200	SH	DEFINED	11
RELIANCE STEEL & ALUMINUM CO	COM	759509102	4842	51550	SH	DEFINED	22
RELIANCE STEEL & ALUMINUM CO	COM	759509102	1946	20720	SH	DEFINED	19
RELIANT ENERGY INC	COM	75952B105	3012	284679	SH	DEFINED	18
RELIANT ENERGY INC	COM	75952B105	3	315	SH	DEFINED	9
RELIANT ENERGY INC	COM	75952B105	59586	5631904	SH	DEFINED	6
RELIANT ENERGY INC	COM	75952B105	51	4866	SH	DEFINED	2
REMINGTON OIL & GAS CORP	COM	759594302	17	383	SH	DEFINED	19
RENAISSANCE LEARNING INC	COM	75968L105	90	5000	SH	DEFINED	17
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	936	21450	SH	DEFINED	11
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	1	25	SH	DEFINED	18
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	228	5225	SH	DEFINED	5
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	4894	112200	SH	DEFINED	6
RENASANT CORP	COM	75970E107	5115	138460	SH	DEFINED	6
RENOVIS INC	COM	759885106	475	22300	SH	DEFINED	3
RENT A CTR INC NEW	COM	76009N100	18	700	SH	DEFINED	19

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

RENT A CTR INC NEW	COM	76009N100	72435	2833933	SH	DEFINED	6
REPLIGEN CORP	COM	759916109	3	700	SH	DEFINED	17
REPSOL YPF S A	SPONSORED ADR	76026T205	166	5821	SH	DEFINED	21
REPSOL YPF S A	SPONSORED ADR	76026T205	1630	57204	SH	DEFINED	6
REPSOL YPF S A	SPONSORED ADR	76026T205	342	12000	SH	DEFINED	2
REPSOL YPF S A	SPONSORED ADR	76026T205	7	235	SH	DEFINED	9
REPSOL YPF S A	SPONSORED ADR	76026T205	5	189	SH	DEFINED	18
REPUBLIC AWYS HLDGS INC	COM	760276105	12	796	SH	DEFINED	19
REPUBLIC AWYS HLDGS INC	COM	760276105	8353	564030	SH	DEFINED	6
REPUBLIC BANCORP INC	COM	760282103	23443	1947114	SH	DEFINED	6
REPUBLIC BANCORP INC	COM	760282103	23	1874	SH	DEFINED	11
REPUBLIC COS GROUP INC	COM	760349100	493	28380	SH	DEFINED	3
REPUBLIC FIRST BANCORP INC	COM	760416107	5	324	SH	DEFINED	9
REPUBLIC FIRST BANCORP INC	COM	760416107	799	54398	SH	DEFINED	6
REPUBLIC PROPERTY TR	COM	760737106	2959	251400	SH	DEFINED	20
REPUBLIC SVCS INC	COM	760759100	17	400	SH	DEFINED	5
REPUBLIC SVCS INC	COM	760759100	260718	6133100	SH	DEFINED	8
REPUBLIC SVCS INC	COM	760759100	796	18730	SH	DEFINED	3
REPUBLIC SVCS INC	COM	760759100	1005	23636	SH	DEFINED	19
REPUBLIC SVCS INC	COM	760759100	53	1252	SH	DEFINED	11
RES-CARE INC	COM	760943100	898	48866	SH	DEFINED	19
RES-CARE INC	COM	760943100	4442	241670	SH	DEFINED	3
RESEARCH IN MOTION LTD	COM	760975102	8	100	SH	DEFINED	5
RESEARCH IN MOTION LTD	COM	760975102	8848	104380	SH	DEFINED	7
RESEARCH IN MOTION LTD	COM	760975102	0	3	SH	DEFINED	18
RESMED INC	COM	761152107	3272	74400	SH	DEFINED	20
RESMED INC	COM	761152107	18	400	SH	DEFINED	5
RESOURCE AMERICA INC	CL A	761195205	20	1000	SH	DEFINED	1
RESOURCE AMERICA INC	CL A	761195205	3912	196400	SH	DEFINED	6
RESPIRONICS INC	COM	761230101	381	9800	SH	DEFINED	21
RESPIRONICS INC	COM	761230101	8	200	SH	DEFINED	2
RESPIRONICS INC	COM	761230101	12	320	SH	DEFINED	18
RESPIRONICS INC	COM	761230101	39817	1023310	SH	DEFINED	3
REUTERS GROUP PLC	SPONSORED ADR	76132M102	10	240	SH	DEFINED	2
REUTERS GROUP PLC	SPONSORED ADR	76132M102	11	270	SH	DEFINED	9
REUTERS GROUP PLC	SPONSORED ADR	76132M102	572	13887	SH	DEFINED	17
REWARDS NETWORK INC	COM	761557107	11	1333	SH	DEFINED	18
REX STORES CORP	COM	761624105	3533	234463	SH	DEFINED	6
REYNOLDS & REYNOLDS CO	CL A	761695105	9	300	SH	DEFINED	2
REYNOLDS & REYNOLDS CO	CL A	761695105	443	15600	SH	DEFINED	5
REYNOLDS & REYNOLDS CO	CL A	761695105	701	24700	SH	DEFINED	18
REYNOLDS & REYNOLDS CO	CL A	761695105	23	800	SH	DEFINED	9
REYNOLDS AMERICAN INC	COM	761713106	65	619	SH	DEFINED	2
REYNOLDS AMERICAN INC	COM	761713106	11	100	SH	DEFINED	6
REYNOLDS AMERICAN INC	COM	761713106	1670	15829	SH	DEFINED	19
REYNOLDS AMERICAN INC	COM	761713106	40	375	SH	DEFINED	5
REYNOLDS AMERICAN INC	COM	761713106	78	744	SH	DEFINED	18
REYNOLDS AMERICAN INC	COM	761713106	1627	15420	SH	DEFINED	3
RF MICRODEVICES INC	COM	749941100	8387	969570	SH	DEFINED	3
RF MICRODEVICES INC	NOTE 1.500% 7/0	749941AE0	7075	7075000	PRN	DEFINED	21
RF MICRODEVICES INC	COM	749941100	13	1500	SH	DEFINED	19
RF MICRODEVICES INC	COM	749941100	1	100	SH	DEFINED	17
RF MICRODEVICES INC	COM	749941100	42121	4869500	SH	DEFINED	20
RF MICRODEVICES INC	COM	749941100	38	4350	SH	DEFINED	11
RF MICRODEVICES INC	COM	749941100	5560	642750	SH	DEFINED	18
RF MICRODEVICES INC	COM	749941100	10771	1245200	SH	DEFINED	21
RF MICRODEVICES INC	NOTE 1.500% 7/0	749941AE0	800	800000	PRN	DEFINED	20
RIGEL PHARMACEUTICALS INC	COM NEW	766559603	203	17670	SH	DEFINED	3
RIMAGE CORP	COM	766721104	2250	99647	SH	DEFINED	20
RIMAGE CORP	COM	766721104	458	20300	SH	DEFINED	3
RIMAGE CORP	COM	766721104	1088	48200	SH	DEFINED	18
RIO TINTO PLC	SPONSORED ADR	767204100	23932	115612	SH	DEFINED	2

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

RIO TINTO PLC	SPONSORED ADR	767204100	2329	11250	SH	DEFINED	11
RIO TINTO PLC	SPONSORED ADR	767204100	51483	248710	SH	DEFINED	20
RIO TINTO PLC	SPONSORED ADR	767204100	24657	122066	SH	DEFINED	6
RIO TINTO PLC	SPONSORED ADR	767204100	70863	342333	SH	DEFINED	18
RIO TINTO PLC	SPONSORED ADR	767204100	761	3705	SH	DEFINED	17
RIO TINTO PLC	SPONSORED ADR	767204100	31	150	SH	DEFINED	9
RITE AID CORP	COM	767754104	7	1666	SH	DEFINED	5
RITE AID CORP	COM	767754104	40	10000	SH	DEFINED	2
RITE AID CORP	COM	767754104	106	26500	SH	DEFINED	18
RIVERVIEW BANCORP INC	COM	769397100	1356	50670	SH	DEFINED	1
RLI CORP	COM	749607107	10	181	SH	DEFINED	19
RLI CORP	COM	749607107	8611	150275	SH	DEFINED	1
RLI CORP	COM	749607107	5409	94405	SH	DEFINED	18
RLI CORP	COM	749607107	6325	110389	SH	DEFINED	20
ROBERT HALF INTL INC	COM	770323103	1930	50000	SH	DEFINED	20
ROBERT HALF INTL INC	COM	770323103	614	15893	SH	DEFINED	18
ROBERT HALF INTL INC	COM	770323103	36	932	SH	DEFINED	11
ROBERT HALF INTL INC	COM	770323103	626	16210	SH	DEFINED	21
ROBERT HALF INTL INC	COM	770323103	1225	31733	SH	DEFINED	19
ROCK-TENN CO	CL A	772739207	16144	1076985	SH	DEFINED	6
ROCKWELL AUTOMATION INC	COM	773903109	2358	32793	SH	DEFINED	19
ROCKWELL AUTOMATION INC	COM	773903109	91	1270	SH	DEFINED	2
ROCKWELL AUTOMATION INC	COM	773903109	3086	42912	SH	DEFINED	3
ROCKWELL AUTOMATION INC	COM	773903109	288	4008	SH	DEFINED	18
ROCKWELL AUTOMATION INC	COM	773903109	36	500	SH	DEFINED	5
ROCKWELL AUTOMATION INC	COM	773903109	4029	56022	SH	DEFINED	11
ROCKWELL AUTOMATION INC	COM	773903109	2500	34765	SH	DEFINED	17
ROCKWELL AUTOMATION INC	COM	773903109	58	800	SH	DEFINED	9
ROCKWELL AUTOMATION INC	COM	773903109	11978	166573	SH	DEFINED	20
ROCKWELL COLLINS INC	COM	774341101	321	5700	SH	DEFINED	17
ROCKWELL COLLINS INC	COM	774341101	1740	30880	SH	DEFINED	3
ROCKWELL COLLINS INC	COM	774341101	55	980	SH	DEFINED	9
ROCKWELL COLLINS INC	COM	774341101	118	2100	SH	DEFINED	5
ROCKWELL COLLINS INC	COM	774341101	56	1000	SH	DEFINED	2
ROCKWELL COLLINS INC	COM	774341101	1796	31879	SH	DEFINED	19
ROCKWOOD HLDGS INC	COM	774415103	67	2900	SH	DEFINED	3
ROCKWOOD HLDGS INC	COM	774415103	666	28910	SH	DEFINED	19
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	16	300	SH	DEFINED	11
ROGERS COMMUNICATIONS INC	CL B	775109200	31	825	SH	DEFINED	18
ROGERS COMMUNICATIONS INC	CL B	775109200	76	2000	SH	DEFINED	20
ROGERS COMMUNICATIONS INC	CL B	775109200	11645	304950	SH	DEFINED	7
ROGERS COMMUNICATIONS INC	CL B	775109200	5	129	SH	DEFINED	11
ROGERS CORP	COM	775133101	196	3600	SH	DEFINED	17
ROHM & HAAS CO	COM	775371107	1302	26648	SH	DEFINED	19
ROHM & HAAS CO	COM	775371107	4380	89630	SH	DEFINED	3
ROHM & HAAS CO	COM	775371107	285	5825	SH	DEFINED	2
ROHM & HAAS CO	COM	775371107	227	4650	SH	DEFINED	6
ROHM & HAAS CO	COM	775371107	346	7088	SH	DEFINED	17
ROHM & HAAS CO	COM	775371107	44	900	SH	DEFINED	11
ROHM & HAAS CO	COM	775371107	410	8391	SH	DEFINED	18
ROLLINS INC	COM	775711104	10	505	SH	DEFINED	17
ROLLINS INC	COM	775711104	8906	440029	SH	DEFINED	3
ROLLINS INC	COM	775711104	27	1350	SH	DEFINED	9
ROPER INDS INC NEW	NOTE 1.481% 1/1	776696AA4	12810	21000000	PRN	DEFINED	21
ROPER INDS INC NEW	NOTE 1.481% 1/1	776696AA4	1525	2500000	PRN	DEFINED	20
ROPER INDS INC NEW	COM	776696106	34039	699962	SH	DEFINED	20
ROPER INDS INC NEW	COM	776696106	64	1320	SH	DEFINED	1
ROPER INDS INC NEW	COM	776696106	8818	181334	SH	DEFINED	18
ROPER INDS INC NEW	COM	776696106	666	13699	SH	DEFINED	21
ROSS STORES INC	COM	778296103	57	1950	SH	DEFINED	5
ROSS STORES INC	COM	778296103	2037	69800	SH	DEFINED	20
ROWAN COS INC	COM	779382100	889	20227	SH	DEFINED	19

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

ROWAN COS INC	COM	779382100	5570	126700	SH	DEFINED	21
ROWAN COS INC	COM	779382100	67	1520	SH	DEFINED	11
ROWAN COS INC	COM	779382100	7	151	SH	DEFINED	9
ROWAN COS INC	COM	779382100	3899	88700	SH	DEFINED	20
ROWAN COS INC	COM	779382100	9380	213375	SH	DEFINED	1
ROWAN COS INC	COM	779382100	9454	215060	SH	DEFINED	3
ROWAN COS INC	COM	779382100	47	1066	SH	DEFINED	18
ROYAL & SUN ALLIANCE INS	SPON ADR NEW	78004V202	21872	1866146	SH	DEFINED	6
ROYAL & SUN ALLIANCE INS	SPON ADR NEW	78004V202	1027	86020	SH	DEFINED	17
ROYAL BK CDA MONTREAL QUE	COM	780087102	202	2400	SH	DEFINED	18
ROYAL BK CDA MONTREAL QUE	COM	780087102	43	505	SH	DEFINED	5
ROYAL BK CDA MONTREAL QUE	COM	780087102	63880	1513764	SH	DEFINED	7
ROYAL BK CDA MONTREAL QUE	COM	780087102	447	5300	SH	DEFINED	17
ROYAL BK SCOTLAND GROUP PLC	SP ADR PREF E	780097705	13	498	SH	DEFINED	2
ROYAL BK SCOTLAND GROUP PLC	SP ADR PREF E	780097705	64	2500	SH	DEFINED	18
ROYAL BK SCOTLAND GROUP PLC	SP ADR L RP PF	780097788	12	500	SH	DEFINED	11
ROYAL BK SCOTLAND GROUP PLC	SP ADR L RP PF	780097788	63	2700	SH	DEFINED	2
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	563	13400	SH	DEFINED	3
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	63	1500	SH	DEFINED	18
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	33669	541168	SH	DEFINED	17
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	877	13456	SH	DEFINED	2
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	67	1035	SH	DEFINED	18
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	188	2879	SH	DEFINED	20
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	54	829	SH	DEFINED	9
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	930	14941	SH	DEFINED	1
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	1494	24000	SH	DEFINED	8
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	1535	24661	SH	DEFINED	9
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	78828	1266115	SH	DEFINED	18
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	1051	16879	SH	DEFINED	5
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	21828	356320	SH	DEFINED	6
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	60311	968700	SH	DEFINED	21
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	391	6273	SH	DEFINED	11
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	16769	269340	SH	DEFINED	20
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	129	1978	SH	DEFINED	17
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	3692	59304	SH	DEFINED	2
ROYAL GROUP TECHNOLOGIES LTD	COM	779915107	16354	1764221	SH	DEFINED	6
ROYCE MICRO-CAP TR INC	COM	780915104	4	270	SH	DEFINED	18
ROYCE VALUE TR INC	COM	780910105	26	1263	SH	DEFINED	18
RPC INC	COM	749660106	9	405	SH	DEFINED	17
RPC INC	COM	749660106	13	581	SH	DEFINED	19
RPM INTL INC	COM	749685103	419	23335	SH	DEFINED	11
RPM INTL INC	COM	749685103	53	2930	SH	DEFINED	5
RPM INTL INC	COM	749685103	101	5656	SH	DEFINED	18
RSA SEC INC	COM	749719100	45	2535	SH	DEFINED	5
RSA SEC INC	COM	749719100	83039	4628727	SH	DEFINED	18
RSA SEC INC	COM	749719100	25	1400	SH	DEFINED	11
RSA SEC INC	COM	749719100	77	4300	SH	DEFINED	21
RSA SEC INC	COM	749719100	16514	920500	SH	DEFINED	20
RTI INTL METALS INC	COM	74973W107	24268	442435	SH	DEFINED	18
RTI INTL METALS INC	COM	74973W107	3609	65800	SH	DEFINED	21
RTI INTL METALS INC	COM	74973W107	1596	29100	SH	DEFINED	19
RTI INTL METALS INC	COM	74973W107	12907	235320	SH	DEFINED	3
RTI INTL METALS INC	COM	74973W107	62233	1134600	SH	DEFINED	20
RUBY TUESDAY INC	COM	781182100	6	200	SH	DEFINED	3
RUBY TUESDAY INC	COM	781182100	118	3680	SH	DEFINED	2
RUBY TUESDAY INC	COM	781182100	48	1500	SH	DEFINED	18
RUBY TUESDAY INC	COM	781182100	16	500	SH	DEFINED	11
RUDDICK CORP	COM	781258108	27382	1126350	SH	DEFINED	6
RUDDICK CORP	COM	781258108	18	750	SH	DEFINED	11
RUSH ENTERPRISES INC	CL A	781846209	4	215	SH	DEFINED	19
RUSH ENTERPRISES INC	CL A	781846209	3779	214973	SH	DEFINED	3
RUSS BERRIE & CO	COM	782233100	1433	94300	SH	DEFINED	6

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

RUSSELL CORP	COM	782352108	8033	582080	SH	DEFINED	6
RUSSELL CORP	COM	782352108	3	250	SH	DEFINED	5
RUTHS CHRIS STEAK HSE INC	COM	783332109	2655	111500	SH	DEFINED	3
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	0	6	SH	DEFINED	18
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	76185	1409098	SH	DEFINED	6
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	142	2600	SH	DEFINED	7
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	1473	27100	SH	DEFINED	17
RYANS RESTAURANT GROUP INC	COM	783520109	41	2800	SH	DEFINED	5
RYANS RESTAURANT GROUP INC	COM	783520109	10	700	SH	DEFINED	11
RYANS RESTAURANT GROUP INC	COM	783520109	10400	717215	SH	DEFINED	6
RYDER SYS INC	COM	783549108	169	3785	SH	DEFINED	18
RYDER SYS INC	COM	783549108	54452	1215997	SH	DEFINED	3
RYDER SYS INC	COM	783549108	34	750	SH	DEFINED	11
RYDER SYS INC	COM	783549108	3513	78458	SH	DEFINED	19
RYDER SYS INC	COM	783549108	25827	576750	SH	DEFINED	6
RYDEX ETF TRUST	TOP 50 ETF	78355W205	36	380	SH	DEFINED	18
RYERSON INC	COM	78375P107	1819	67989	SH	DEFINED	19
RYERSON INC	COM	78375P107	1389	51900	SH	DEFINED	3
RYLAND GROUP INC	COM	783764103	760	10950	SH	DEFINED	19
RYLAND GROUP INC	COM	783764103	243	3500	SH	DEFINED	21
RYLAND GROUP INC	COM	783764103	127	1830	SH	DEFINED	18
RYLAND GROUP INC	COM	783764103	384596	5541733	SH	DEFINED	8
RYLAND GROUP INC	COM	783764103	97160	1400000	SH	DEFINED	13
RYLAND GROUP INC	COM	783764103	56989	821161	SH	DEFINED	10
RYLAND GROUP INC	COM	783764103	220	3175	SH	DEFINED	11
RYLAND GROUP INC	COM	783764103	633	9120	SH	DEFINED	3
S & T BANCORP INC	COM	783859101	1973	53929	SH	DEFINED	6
SABA SOFTWARE INC	COM NEW	784932600	15	2336	SH	DEFINED	18
SABRE HLDGS CORP	CL A	785905100	191	8134	SH	DEFINED	21
SABRE HLDGS CORP	CL A	785905100	2370	100739	SH	DEFINED	18
SABRE HLDGS CORP	CL A	785905100	23746	1009200	SH	DEFINED	20
SABRE HLDGS CORP	CL A	785905100	4	160	SH	DEFINED	11
SABRE HLDGS CORP	CL A	785905100	2352	99972	SH	DEFINED	3
SABRE HLDGS CORP	CL A	785905100	574	24397	SH	DEFINED	19
SABRE HLDGS CORP	CL A	785905100	79697	3387034	SH	DEFINED	6
SAFECO CORP	COM	786429100	4209	83823	SH	DEFINED	2
SAFECO CORP	COM	786429100	1145	22810	SH	DEFINED	19
SAFECO CORP	COM	786429100	367	7310	SH	DEFINED	6
SAFECO CORP	COM	786429100	60	1200	SH	DEFINED	17
SAFECO CORP	COM	786429100	35	700	SH	DEFINED	11
SAFECO CORP	COM	786429100	171	3400	SH	DEFINED	18
SAFEGUARD SCIENTIFICS INC	COM	786449108	5	2000	SH	DEFINED	11
SAFEGUARD SCIENTIFICS INC	COM	786449108	7	3000	SH	DEFINED	17
SAFENET INC	COM	78645R107	6	224	SH	DEFINED	11
SAFETY INS GROUP INC	COM	78648T100	13275	290729	SH	DEFINED	3
SAFETY INS GROUP INC	COM	78648T100	5	100	SH	DEFINED	2
SAFETY INS GROUP INC	COM	78648T100	11101	243130	SH	DEFINED	6
SAFEWAY INC	COM NEW	786514208	4	175	SH	DEFINED	17
SAFEWAY INC	COM NEW	786514208	5928	235970	SH	DEFINED	6
SAFEWAY INC	COM NEW	786514208	6816	271326	SH	DEFINED	19
SAFEWAY INC	COM NEW	786514208	89459	3561255	SH	DEFINED	20
SAFEWAY INC	COM NEW	786514208	7434	295950	SH	DEFINED	22
SAFEWAY INC	COM NEW	786514208	5	212	SH	DEFINED	11
SAFEWAY INC	COM NEW	786514208	6263	249323	SH	DEFINED	21
SAFEWAY INC	COM NEW	786514208	142287	5664302	SH	DEFINED	18
SAFEWAY INC	COM NEW	786514208	16014	637510	SH	DEFINED	3
SAFEWAY INC	COM NEW	786514208	32	1287	SH	DEFINED	2
SAFEWAY INC	COM NEW	786514208	484	19250	SH	DEFINED	5
SAFEWAY INC	COM NEW	786514208	5077	202128	SH	DEFINED	23
SAKS INC	COM	79377W108	135	7020	SH	DEFINED	6
SAKS INC	COM	79377W108	167	8675	SH	DEFINED	21
SAKS INC	COM	79377W108	15	800	SH	DEFINED	1

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

SALESFORCE COM INC	COM	79466L302	5059	139261	SH	DEFINED	21
SALESFORCE COM INC	COM	79466L302	360	9920	SH	DEFINED	18
SALESFORCE COM INC	COM	79466L302	839	23100	SH	DEFINED	20
SALISBURY BANCORP INC	COM	795226109	531	14538	SH	DEFINED	18
SALISBURY BANCORP INC	COM	795226109	80	2184	SH	DEFINED	17
SALIX PHARMACEUTICALS INC	COM	795435106	0	23	SH	DEFINED	18
SALIX PHARMACEUTICALS INC	COM	795435106	13	781	SH	DEFINED	19
SALOMON BR EMRG MKTS INC II.	COM	794910109	13	1000	SH	DEFINED	9
SALOMON BR INFLTN MNGNT FD I	COM	79550V109	16	1014	SH	DEFINED	18
SALOMON BROS 2008 WORLDWIDE	COM	79548R103	1	102	SH	DEFINED	18
SALOMON BROS CP & INCM FD IN	COM	795500107	71	3982	SH	DEFINED	18
SALOMON BROS EMERG MKT DEBT	COM	79550E107	13	712	SH	DEFINED	18
SALOMON BROS GLBL HIGH INC F	COM	79550G102	100	8067	SH	DEFINED	18
SALOMON BROS HIGH INCOME FD	COM	794907105	336	33838	SH	DEFINED	18
SALOMON BROS VAR RATE STRT F	COM	79550X105	2	142	SH	DEFINED	18
SALOMON BROS WORLDWIDE INCOM	COM	79548T109	0	33	SH	DEFINED	18
SALOMON BROTHERS FD INC	COM	795477108	191	12252	SH	DEFINED	18
SAN JUAN BASIN RTY TR	UNIT BEN INT	798241105	61	1500	SH	DEFINED	18
SAN JUAN BASIN RTY TR	UNIT BEN INT	798241105	12	287	SH	DEFINED	17
SAN PAOLO-IMI S P A	SPONSORED ADR	799175104	316	8857	SH	DEFINED	2
SAN PAOLO-IMI S P A	SPONSORED ADR	799175104	3	70	SH	DEFINED	5
SANDERSON FARMS INC	COM	800013104	1005	44850	SH	DEFINED	6
SANDISK CORP	COM	80004C101	25	430	SH	DEFINED	5
SANDISK CORP	COM	80004C101	49	845	SH	DEFINED	2
SANDISK CORP	COM	80004C101	71	1235	SH	DEFINED	4
SANDISK CORP	COM	80004C101	509036	8849721	SH	DEFINED	18
SANDISK CORP	COM	80004C101	765	13300	SH	DEFINED	3
SANDISK CORP	COM	80004C101	23	400	SH	DEFINED	17
SANDISK CORP	COM	80004C101	2861	49743	SH	DEFINED	21
SANDISK CORP	COM	80004C101	222207	3863130	SH	DEFINED	20
SANDISK CORP	COM	80004C101	23	400	SH	DEFINED	19
SANDY SPRING BANCORP INC	COM	800363103	1003	26400	SH	DEFINED	3
SANDY SPRING BANCORP INC	COM	800363103	8	204	SH	DEFINED	19
SANDY SPRING BANCORP INC	COM	800363103	40	1048	SH	DEFINED	11
SANMINA SCI CORP	COM	800907107	1	200	SH	DEFINED	18
SANMINA SCI CORP	COM	800907107	23	5700	SH	DEFINED	4
SANMINA SCI CORP	COM	800907107	7	1798	SH	DEFINED	5
SANMINA SCI CORP	COM	800907107	1	125	SH	DEFINED	17
SANMINA SCI CORP	COM	800907107	81	19780	SH	DEFINED	6
SANMINA SCI CORP	COM	800907107	2418	589770	SH	DEFINED	19
SANMINA SCI CORP	COM	800907107	155	37716	SH	DEFINED	20
SANMINA SCI CORP	COM	800907107	9642	2351693	SH	DEFINED	3
SANOFI AVENTIS	SPONSORED ADR	80105N105	18763	405058	SH	DEFINED	6
SANOFI AVENTIS	SPONSORED ADR	80105N105	316	6670	SH	DEFINED	17
SANOFI AVENTIS	SPONSORED ADR	80105N105	53858	1135044	SH	DEFINED	18
SANOFI AVENTIS	SPONSORED ADR	80105N105	188	3954	SH	DEFINED	5
SANOFI AVENTIS	SPONSORED ADR	80105N105	31	650	SH	DEFINED	11
SANOFI AVENTIS	SPONSORED ADR	80105N105	49519	1043600	SH	DEFINED	20
SANOFI AVENTIS	SPONSORED ADR	80105N105	143821	3030998	SH	DEFINED	21
SANOFI AVENTIS	SPONSORED ADR	80105N105	241	5079	SH	DEFINED	7
SANTOS LIMITED	SPONSORED ADR	803021609	1	19	SH	DEFINED	1
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	44538	819914	SH	DEFINED	18
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	2025	37284	SH	DEFINED	17
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	186	3430	SH	DEFINED	7
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	11	200	SH	DEFINED	9
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	43	800	SH	DEFINED	11
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	1749	32190	SH	DEFINED	20
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	102	1884	SH	DEFINED	2
SAPIENT CORP	COM	803062108	436	57100	SH	DEFINED	18
SAPIENT CORP	COM	803062108	1367	179100	SH	DEFINED	20
SAPIENT CORP	COM	803062108	5399	707600	SH	DEFINED	21
SAPPI LTD	SPON ADR NEW	803069202	4	245	SH	DEFINED	2

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

SAPPI LTD	SPON ADR NEW	803069202	45165	3062029	SH	DEFINED	6
SAPPI LTD	SPON ADR NEW	803069202	417	28255	SH	DEFINED	17
SARA LEE CORP	COM	803111103	104	5800	SH	DEFINED	11
SARA LEE CORP	COM	803111103	8198	458482	SH	DEFINED	17
SARA LEE CORP	COM	803111103	1922	107488	SH	DEFINED	2
SARA LEE CORP	COM	803111103	96828	5415445	SH	DEFINED	21
SARA LEE CORP	COM	803111103	37203	2080684	SH	DEFINED	20
SARA LEE CORP	COM	803111103	42225	2361563	SH	DEFINED	18
SARA LEE CORP	COM	803111103	217	12139	SH	DEFINED	5
SARA LEE CORP	COM	803111103	1032	57704	SH	DEFINED	9
SARA LEE CORP	COM	803111103	2181	122000	SH	DEFINED	8
SARA LEE CORP	COM	803111103	2518	140853	SH	DEFINED	19
SARA LEE CORP	COM	803111103	8915	498574	SH	DEFINED	6
SASOL LTD	SPONSORED ADR	803866300	571	15100	SH	DEFINED	11
SASOL LTD	SPONSORED ADR	803866300	1	30	SH	DEFINED	18
SATYAM COMPUTER SERVICES LTD	ADR	804098101	424	9700	SH	DEFINED	3
SATYAM COMPUTER SERVICES LTD	ADR	804098101	525	12000	SH	DEFINED	5
SATYAM COMPUTER SERVICES LTD	ADR	804098101	4157	95000	SH	DEFINED	22
SAUER-DANFOSS INC	COM	804137107	115	5000	SH	DEFINED	2
SAUER-DANFOSS INC	COM	804137107	9362	407947	SH	DEFINED	20
SAUER-DANFOSS INC	COM	804137107	6567	286150	SH	DEFINED	18
SAUL CTRS INC	COM	804395101	79	1800	SH	DEFINED	3
SAUL CTRS INC	COM	804395101	29	650	SH	DEFINED	11
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	12	2179	SH	DEFINED	19
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	16	3000	SH	DEFINED	18
SBA COMMUNICATIONS CORP	COM	78388J106	4156	177510	SH	DEFINED	3
SCANA CORP NEW	COM	80589M102	14	350	SH	DEFINED	2
SCANA CORP NEW	COM	80589M102	2928	74611	SH	DEFINED	18
SCANA CORP NEW	COM	80589M102	20	500	SH	DEFINED	17
SCANA CORP NEW	COM	80589M102	134	3409	SH	DEFINED	11
SCANA CORP NEW	COM	80589M102	14552	370850	SH	DEFINED	20
SCANA CORP NEW	COM	80589M102	259	6590	SH	DEFINED	6
SCANSOURCE INC	COM	806037107	8	139	SH	DEFINED	19
SCANSOURCE INC	COM	806037107	7	121	SH	DEFINED	18
SCHAWK INC	CL A	806373106	364	14010	SH	DEFINED	3
SCHEIN HENRY INC	COM	806407102	131	2740	SH	DEFINED	18
SCHEIN HENRY INC	COM	806407102	31	644	SH	DEFINED	2
SCHEIN HENRY INC	COM	806407102	128	2678	SH	DEFINED	5
SCHEIN HENRY INC	COM	806407102	11	234	SH	DEFINED	11
SCHEIN HENRY INC	COM	806407102	1823	38100	SH	DEFINED	3
SCHERING A G	SPONSORED ADR	806585204	3	25	SH	DEFINED	5
SCHERING A G	SPONSORED ADR	806585204	296	2845	SH	DEFINED	18
SCHERING PLOUGH CORP	COM	806605101	88	4613	SH	DEFINED	9
SCHERING PLOUGH CORP	COM	806605101	8847	465871	SH	DEFINED	22
SCHERING PLOUGH CORP	COM	806605101	7069	372230	SH	DEFINED	23
SCHERING PLOUGH CORP	COM	806605101	1487	78294	SH	DEFINED	21
SCHERING PLOUGH CORP	PFD CONV MAND	806605606	3	50	SH	DEFINED	1
SCHERING PLOUGH CORP	COM	806605101	111	5852	SH	DEFINED	11
SCHERING PLOUGH CORP	COM	806605101	6891	362852	SH	DEFINED	19
SCHERING PLOUGH CORP	COM	806605101	14	750	SH	DEFINED	4
SCHERING PLOUGH CORP	COM	806605101	3	150	SH	DEFINED	7
SCHERING PLOUGH CORP	COM	806605101	7003	368789	SH	DEFINED	18
SCHERING PLOUGH CORP	COM	806605101	4255	224081	SH	DEFINED	3
SCHERING PLOUGH CORP	COM	806605101	14195	747525	SH	DEFINED	20
SCHERING PLOUGH CORP	COM	806605101	799	42069	SH	DEFINED	2
SCHERING PLOUGH CORP	COM	806605101	7612	400859	SH	DEFINED	17
SCHIFF NUTRITION INTL INC	COM	806693107	779	130210	SH	DEFINED	6
SCHLUMBERGER LTD	COM	806857108	1496	11816	SH	DEFINED	9
SCHLUMBERGER LTD	COM	806857108	1002	7916	SH	DEFINED	5
SCHLUMBERGER LTD	COM	806857108	17535	138541	SH	DEFINED	2
SCHLUMBERGER LTD	COM	806857108	8229	65015	SH	DEFINED	7
SCHLUMBERGER LTD	COM	806857108	51234	404782	SH	DEFINED	20

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

SCHLUMBERGER LTD	COM	806857108	3534	27925	SH	DEFINED	11
SCHLUMBERGER LTD	COM	806857108	19570	154616	SH	DEFINED	19
SCHLUMBERGER LTD	COM	806857108	28489	225084	SH	DEFINED	1
SCHLUMBERGER LTD	COM	806857108	3555	28089	SH	DEFINED	3
SCHLUMBERGER LTD	COM	806857108	96424	761820	SH	DEFINED	18
SCHLUMBERGER LTD	COM	806857108	4126	32600	SH	DEFINED	21
SCHLUMBERGER LTD	COM	806857108	15479	122293	SH	DEFINED	17
SCHOLASTIC CORP	COM	807066105	57	2135	SH	DEFINED	1
SCHOLASTIC CORP	COM	807066105	15226	569000	SH	DEFINED	6
SCHOLASTIC CORP	COM	807066105	26	981	SH	DEFINED	19
SCHULMAN A INC	COM	808194104	20	800	SH	DEFINED	11
SCHULMAN A INC	COM	808194104	359	14500	SH	DEFINED	18
SCHWAB CHARLES CORP NEW	COM	808513105	3286	190929	SH	DEFINED	19
SCHWAB CHARLES CORP NEW	COM	808513105	480	27900	SH	DEFINED	21
SCHWAB CHARLES CORP NEW	COM	808513105	1341	77941	SH	DEFINED	2
SCHWAB CHARLES CORP NEW	COM	808513105	138	8000	SH	DEFINED	1
SCHWAB CHARLES CORP NEW	COM	808513105	27	1549	SH	DEFINED	5
SCHWAB CHARLES CORP NEW	COM	808513105	15	884	SH	DEFINED	9
SCHWAB CHARLES CORP NEW	COM	808513105	279	16200	SH	DEFINED	20
SCHWAB CHARLES CORP NEW	COM	808513105	4014	233225	SH	DEFINED	11
SCHWAB CHARLES CORP NEW	COM	808513105	1052	61110	SH	DEFINED	18
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	66	2750	SH	DEFINED	11
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	4255	177300	SH	DEFINED	6
SCICLONE PHARMACEUTICALS INC	COM	80862K104	14	4000	SH	DEFINED	9
SCIENTIFIC GAMES CORP	CL A	80874P109	2154	61329	SH	DEFINED	20
SCIENTIFIC GAMES CORP	CL A	80874P109	98	2800	SH	DEFINED	9
SCIENTIFIC LEARNING CORP	COM	808760102	79	16675	SH	DEFINED	6
SCOPUS VIDEO NETWORKS LTD	SHS	M8260H106	337	65524	SH	DEFINED	3
SCOTTISH PWR PLC	SPON ADR FINAL	81013T705	40	991	SH	DEFINED	2
SCOTTISH PWR PLC	SPON ADR FINAL	81013T705	21	526	SH	DEFINED	9
SCOTTISH PWR PLC	SPON ADR FINAL	81013T705	110	2719	SH	DEFINED	18
SCOTTISH RE GROUP LTD	ORD	G7885T104	10	395	SH	DEFINED	18
SCOTTISH RE GROUP LTD	ORD	G7885T104	352	14200	SH	DEFINED	3
SCOTTISH RE GROUP LTD	ORD	G7885T104	891	35919	SH	DEFINED	21
SCOTTS MIRACLE GRO CO	CL A	810186106	256	5600	SH	DEFINED	5
SCOTTS MIRACLE GRO CO	CL A	810186106	740	16178	SH	DEFINED	19
SCOTTS MIRACLE GRO CO	CL A	810186106	4535	99100	SH	DEFINED	21
SCOTTS MIRACLE GRO CO	CL A	810186106	849	18560	SH	DEFINED	20
SCOTTS MIRACLE GRO CO	CL A	810186106	695	15190	SH	DEFINED	2
SCOTTS MIRACLE GRO CO	CL A	810186106	351	7680	SH	DEFINED	18
SCP POOL CORP	COM	784028102	5817	124000	SH	DEFINED	21
SCP POOL CORP	COM	784028102	483	10300	SH	DEFINED	18
SCP POOL CORP	COM	784028102	669	14262	SH	DEFINED	11
SCP POOL CORP	COM	784028102	1052	22420	SH	DEFINED	20
SCRIPPS E W CO OHIO	CL A	811054204	35	790	SH	DEFINED	18
SCRIPPS E W CO OHIO	CL A	811054204	704	15740	SH	DEFINED	19
SCRIPPS E W CO OHIO	CL A	811054204	96	2150	SH	DEFINED	5
SCRIPPS E W CO OHIO	CL A	811054204	492	11000	SH	DEFINED	2
SCRIPPS E W CO OHIO	CL A	811054204	80	1800	SH	DEFINED	17
SCRIPPS E W CO OHIO	CL A	811054204	123	2752	SH	DEFINED	11
SCS TRANSN INC	COM	81111T102	4365	149959	SH	DEFINED	6
SCS TRANSN INC	COM	81111T102	215	7400	SH	DEFINED	3
SEACOAST BKG CORP FLA	COM	811707306	1907	65500	SH	DEFINED	20
SEACOAST BKG CORP FLA	COM	811707306	32	1100	SH	DEFINED	11
SEACOR HOLDINGS INC	COM	811904101	673	8500	SH	DEFINED	19
SEACOR HOLDINGS INC	COM	811904101	3407	43020	SH	DEFINED	3
SEAGATE TECHNOLOGY	SHS	G7945J104	99492	3778655	SH	DEFINED	10
SEAGATE TECHNOLOGY	SHS	G7945J104	674049	25600031	SH	DEFINED	8
SEAGATE TECHNOLOGY	SHS	G7945J104	39	1500	SH	DEFINED	9
SEAGATE TECHNOLOGY	SHS	G7945J104	608	23100	SH	DEFINED	11
SEAGATE TECHNOLOGY	SHS	G7945J104	19918	761063	SH	DEFINED	6
SEAGATE TECHNOLOGY	SHS	G7945J104	728	27667	SH	DEFINED	21

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

SEAGATE TECHNOLOGY	SHS	G7945J104	26684	1013430	SH	DEFINED	3
SEAGATE TECHNOLOGY	SHS	G7945J104	1698	64500	SH	DEFINED	20
SEAGATE TECHNOLOGY	SHS	G7945J104	3626	137700	SH	DEFINED	19
SEAGATE TECHNOLOGY	SHS	G7945J104	317	12041	SH	DEFINED	18
SEAGATE TECHNOLOGY	SHS	G7945J104	13	500	SH	DEFINED	2
SEAGATE TECHNOLOGY	SHS	G7945J104	4	135	SH	DEFINED	5
SEALED AIR CORP NEW	COM	81211K100	53	920	SH	DEFINED	17
SEALED AIR CORP NEW	COM	81211K100	6	105	SH	DEFINED	9
SEALED AIR CORP NEW	COM	81211K100	17	300	SH	DEFINED	2
SEALED AIR CORP NEW	COM	81211K100	18	307	SH	DEFINED	18
SEALED AIR CORP NEW	COM	81211K100	1525	26346	SH	DEFINED	3
SEALED AIR CORP NEW	COM	81211K100	2868	49561	SH	DEFINED	19
SEARS HLDGS CORP	COM	812350106	17	125	SH	DEFINED	17
SEARS HLDGS CORP	COM	812350106	200370	1515197	SH	DEFINED	10
SEARS HLDGS CORP	COM	812350106	50	383	SH	DEFINED	18
SEARS HLDGS CORP	COM	812350106	977	7410	SH	DEFINED	11
SEARS HLDGS CORP	COM	812350106	1405448	10628009	SH	DEFINED	8
SEARS HLDGS CORP	COM	812350106	44	333	SH	DEFINED	9
SEARS HLDGS CORP	COM	812350106	2435	18468	SH	DEFINED	19
SEARS HLDGS CORP	COM	812350106	6	47	SH	DEFINED	6
SEASPAN CORP	SHS	Y75638109	15	700	SH	DEFINED	18
SEATTLE GENETICS INC	COM	812578102	5	1000	SH	DEFINED	18
SECURE COMPUTING CORP	COM	813705100	9	785	SH	DEFINED	19
SECURE COMPUTING CORP	COM	813705100	18	1600	SH	DEFINED	11
SEI INVESTMENTS CO	COM	784117103	16	400	SH	DEFINED	19
SEI INVESTMENTS CO	COM	784117103	10	250	SH	DEFINED	17
SEI INVESTMENTS CO	COM	784117103	192	4725	SH	DEFINED	7
SEI INVESTMENTS CO	COM	784117103	2217	54700	SH	DEFINED	3
SELECT COMFORT CORP	COM	81616X103	1154	29183	SH	DEFINED	19
SELECT COMFORT CORP	COM	81616X103	16502	417245	SH	DEFINED	3
SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y209	13157	411400	SH	DEFINED	20
SELECT SECTOR SPDR TR	SBI INT-TECH	81369Y803	11	500	SH	DEFINED	11
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	1775	57570	SH	DEFINED	20
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	185	6000	SH	DEFINED	18
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	1775	57570	SH	DEFINED	19
SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y209	959	30000	SH	DEFINED	18
SELECTIVE INS GROUP INC	COM	816300107	17266	325782	SH	DEFINED	3
SELECTIVE INS GROUP INC	COM	816300107	53	1000	SH	DEFINED	11
SELECTIVE INS GROUP INC	COM	816300107	11	200	SH	DEFINED	18
SELECTIVE INS GROUP INC	COM	816300107	14	273	SH	DEFINED	19
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	30	820	SH	DEFINED	2
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	65	1800	SH	DEFINED	5
SEMPRA ENERGY	COM	816851109	4	95	SH	DEFINED	11
SEMPRA ENERGY	COM	816851109	21	460	SH	DEFINED	2
SEMPRA ENERGY	COM	816851109	39	850	SH	DEFINED	5
SEMPRA ENERGY	COM	816851109	68665	1477932	SH	DEFINED	18
SEMPRA ENERGY	COM	816851109	6	119	SH	DEFINED	9
SEMPRA ENERGY	COM	816851109	74845	1610950	SH	DEFINED	20
SEMPRA ENERGY	COM	816851109	2221	47815	SH	DEFINED	19
SEMPRA ENERGY	COM	816851109	4415	95020	SH	DEFINED	3
SEMPRA ENERGY	COM	816851109	195081	4198896	SH	DEFINED	21
SEMPRA ENERGY	COM	816851109	739	15910	SH	DEFINED	6
SEMPRA ENERGY	COM	816851109	9	200	SH	DEFINED	17
SENIOR HIGH INCOME PORTFOLIO	COM	81721E107	0	53	SH	DEFINED	18
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	4	200	SH	DEFINED	18
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	3	150	SH	DEFINED	9
SENOXYX INC	COM	81724Q107	943	57300	SH	DEFINED	20
SENOXYX INC	COM	81724Q107	408	24800	SH	DEFINED	18
SENOXYX INC	COM	81724Q107	5147	312700	SH	DEFINED	21
SENSIENT TECHNOLOGIES CORP	COM	81725T100	25	1400	SH	DEFINED	2
SENSIENT TECHNOLOGIES CORP	COM	81725T100	373	20689	SH	DEFINED	18
SENSIENT TECHNOLOGIES CORP	COM	81725T100	26241	1453790	SH	DEFINED	6

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

SENSIENT TECHNOLOGIES CORP	COM		81725T100	42	2325	SH	DEFINED	11
SENSIENT TECHNOLOGIES CORP	COM		81725T100	36	1970	SH	DEFINED	17
SEPRACOR INC	COM		817315104	131787	2700000	SH	DEFINED	13
SEPRACOR INC	SDCV	5.000% 2/1	817315AL8	10060	10060000	PRN	DEFINED	20
SEPRACOR INC	SDCV	5.000% 2/1	817315AL8	0	25000	SH	DEFINED	18
SEPRACOR INC	COM		817315104	3	64	SH	DEFINED	11
SEPRACOR INC	COM		817315104	4739	97100	SH	DEFINED	20
SEPRACOR INC	COM		817315104	161415	3307000	SH	DEFINED	8
SEPRACOR INC	COM		817315104	39	800	SH	DEFINED	4
SEPRACOR INC	COM		817315104	49	1000	SH	DEFINED	5
SEPRACOR INC	COM		817315104	3	64	SH	DEFINED	2
SEPRACOR INC	COM		817315104	288	5900	SH	DEFINED	21
SEPRACOR INC	COM		817315104	24	500	SH	DEFINED	17
SEPRACOR INC	COM		817315104	5	95	SH	DEFINED	18
SEQUA CORPORATION	CL A		817320104	98	1000	SH	DEFINED	2
SERACARE LIFE SCIENCES INC	COM		81747Q100	0	90	SH	DEFINED	5
SEROLOGICALS CORP	COM		817523103	15573	636680	SH	DEFINED	3
SEROLOGICALS CORP	COM		817523103	28	1155	SH	DEFINED	19
SERVICE CORP INTL	COM		817565104	4	500	SH	DEFINED	9
SERVICE CORP INTL	COM		817565104	140	18000	SH	DEFINED	5
SERVICE CORP INTL	COM		817565104	4	500	SH	DEFINED	18
SERVICE CORP INTL	COM		817565104	7	860	SH	DEFINED	6
SERVICE CORP INTL	COM		817565104	552	70797	SH	DEFINED	20
SERVICE CORP INTL	COM		817565104	27	3500	SH	DEFINED	2
SERVICEMASTER CO	COM		81760N109	15	1150	SH	DEFINED	5
SERVICEMASTER CO	COM		81760N109	50	3795	SH	DEFINED	11
SERVICEMASTER CO	COM		81760N109	8276	630781	SH	DEFINED	18
SERVICEMASTER CO	COM		81760N109	296	22586	SH	DEFINED	2
SERVICEMASTER CO	COM		81760N109	698	53232	SH	DEFINED	9
SERVICEMASTER CO	COM		81760N109	46752	3563399	SH	DEFINED	20
SFBC INTL INC	COM		784121105	5907	242300	SH	DEFINED	3
SFBC INTL INC	COM		784121105	15938	653760	SH	DEFINED	6
SHAW COMMUNICATIONS INC	CL B CONV		82028K200	203	8500	SH	DEFINED	22
SHAW COMMUNICATIONS INC	CL B CONV		82028K200	36	1500	SH	DEFINED	18
SHAW COMMUNICATIONS INC	CL B CONV		82028K200	1708	71429	SH	DEFINED	6
SHAW GROUP INC	COM		820280105	2422	79670	SH	DEFINED	3
SHAW GROUP INC	COM		820280105	674	22180	SH	DEFINED	19
SHAW GROUP INC	COM		820280105	10	314	SH	DEFINED	18
SHAW GROUP INC	COM		820280105	656	21586	SH	DEFINED	21
SHERWIN WILLIAMS CO	COM		824348106	15	305	SH	DEFINED	9
SHERWIN WILLIAMS CO	COM		824348106	49440	1000000	SH	DEFINED	13
SHERWIN WILLIAMS CO	COM		824348106	31276	632600	SH	DEFINED	20
SHERWIN WILLIAMS CO	COM		824348106	8522	172370	SH	DEFINED	6
SHERWIN WILLIAMS CO	COM		824348106	1007	20367	SH	DEFINED	19
SHERWIN WILLIAMS CO	COM		824348106	4138	83700	SH	DEFINED	17
SHERWIN WILLIAMS CO	COM		824348106	289	5850	SH	DEFINED	5
SHERWIN WILLIAMS CO	COM		824348106	37	750	SH	DEFINED	3
SHERWIN WILLIAMS CO	COM		824348106	3796	76780	SH	DEFINED	18
SHERWIN WILLIAMS CO	COM		824348106	54	1090	SH	DEFINED	2
SHERWIN WILLIAMS CO	COM		824348106	197	3990	SH	DEFINED	11
SHINHAN FINANCIAL GROUP CO L	SPN ADR RESTRD		824596100	178	2022	SH	DEFINED	3
SHIP FINANCE INTERNATIONAL L	SHS		G81075106	0	2	SH	DEFINED	18
SHIP FINANCE INTERNATIONAL L	SHS		G81075106	0	0	SH	DEFINED	20
SHIRE PLC	SPONSORED ADR		82481R106	232	5000	SH	DEFINED	6
SHIRE PLC	SPONSORED ADR		82481R106	106781	2296850	SH	DEFINED	8
SHIRE PLC	SPONSORED ADR		82481R106	311	6695	SH	DEFINED	18
SHIRE PLC	SPONSORED ADR		82481R106	35	750	SH	DEFINED	5
SHOE CARNIVAL INC	COM		824889109	3600	144110	SH	DEFINED	3
SHUFFLE MASTER INC	COM		825549108	3265	91350	SH	DEFINED	20
SHUFFLE MASTER INC	COM		825549108	60	1667	SH	DEFINED	18
SHURGARD STORAGE CTRS INC	COM		82567D104	18	270	SH	DEFINED	9
SHURGARD STORAGE CTRS INC	COM		82567D104	746	11200	SH	DEFINED	18

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

SHURGARD STORAGE CTRS INC	COM	82567D104	22	331	SH	DEFINED	19
SI INTL INC	COM	78427V102	8	222	SH	DEFINED	18
SIEMENS A G	SPONSORED ADR	826197501	2166	23307	SH	DEFINED	17
SIEMENS A G	SPONSORED ADR	826197501	4	43	SH	DEFINED	5
SIEMENS A G	SPONSORED ADR	826197501	36981	408800	SH	DEFINED	6
SIEMENS A G	SPONSORED ADR	826197501	4	48	SH	DEFINED	18
SIEMENS A G	SPONSORED ADR	826197501	395	4236	SH	DEFINED	21
SIERRA BANCORP	COM	82620P102	1488	57757	SH	DEFINED	6
SIERRA HEALTH SVCS INC	COM	826322109	8	200	SH	DEFINED	11
SIERRA HEALTH SVCS INC	COM	826322109	68	1675	SH	DEFINED	18
SIERRA HEALTH SVCS INC	COM	826322109	7273	178700	SH	DEFINED	20
SIERRA HEALTH SVCS INC	COM	826322109	16	399	SH	DEFINED	19
SIERRA HEALTH SVCS INC	COM	826322109	6166	151490	SH	DEFINED	3
SIERRA PAC RES NEW	COM	826428104	6854	496300	SH	DEFINED	3
SIERRA PAC RES NEW	COM	826428104	572	41422	SH	DEFINED	19
SIERRA PAC RES NEW	COM	826428104	10176	736878	SH	DEFINED	18
SIERRA PAC RES NEW	COM	826428104	62	4510	SH	DEFINED	2
SIERRA PAC RES NEW	COM	826428104	16	1180	SH	DEFINED	6
SIGMA ALDRICH CORP	COM	826552101	484	7350	SH	DEFINED	11
SIGMA ALDRICH CORP	COM	826552101	171	2600	SH	DEFINED	2
SIGMA ALDRICH CORP	COM	826552101	23764	361210	SH	DEFINED	17
SIGMA ALDRICH CORP	COM	826552101	382	5800	SH	DEFINED	5
SIGMA ALDRICH CORP	COM	826552101	2985	45370	SH	DEFINED	18
SIGMA ALDRICH CORP	COM	826552101	814	12373	SH	DEFINED	19
SIGMA DESIGNS INC	COM	826565103	22	1500	SH	DEFINED	18
SIGMA DESIGNS INC	COM	826565103	572	39200	SH	DEFINED	3
SIGMATEL INC	COM	82661W107	4123	471780	SH	DEFINED	6
SIGMATRON INTL INC	COM	82661L101	435	48106	SH	DEFINED	6
SIGNALIFE INC	COM	82669P104	33	10000	SH	DEFINED	17
SILGAN HOLDINGS INC	COM	827048109	4362	108583	SH	DEFINED	3
SILGAN HOLDINGS INC	COM	827048109	19	470	SH	DEFINED	19
SILGAN HOLDINGS INC	COM	827048109	40503	1008269	SH	DEFINED	6
SILICON IMAGE INC	COM	82705T102	322	31197	SH	DEFINED	19
SILICON IMAGE INC	COM	82705T102	7161	694570	SH	DEFINED	3
SILICON LABORATORIES INC	COM	826919102	1077	19602	SH	DEFINED	20
SILICON MOTION TECHNOLOGY CO	SPONSORED ADR	82706C108	1005	83350	SH	DEFINED	17
SILICON MOTION TECHNOLOGY CO	SPONSORED ADR	82706C108	30592	2575825	SH	DEFINED	6
SILICON STORAGE TECHNOLOGY I	COM	827057100	336	76820	SH	DEFINED	3
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	23379	3692261	SH	DEFINED	6
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	9773	1515241	SH	DEFINED	3
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	891	138895	SH	DEFINED	17
SIMMONS 1ST NATL CORP	CL A \$1 PAR	828730200	4746	159480	SH	DEFINED	6
SIMON PPTY GROUP INC NEW	COM	828806109	3013	35806	SH	DEFINED	19
SIMON PPTY GROUP INC NEW	COM	828806109	16996	202000	SH	DEFINED	20
SIMON PPTY GROUP INC NEW	COM	828806109	3796	45110	SH	DEFINED	9
SIMON PPTY GROUP INC NEW	COM	828806109	555	6600	SH	DEFINED	7
SIMON PPTY GROUP INC NEW	COM	828806109	231	2750	SH	DEFINED	11
SIMON PPTY GROUP INC NEW	COM	828806109	137	1625	SH	DEFINED	2
SIMON PPTY GROUP INC NEW	COM	828806109	50	600	SH	DEFINED	5
SIMON PPTY GROUP INC NEW	COM	828806109	1880	22341	SH	DEFINED	18
SIMON PPTY GROUP INC NEW	COM	828806109	1346	16000	SH	DEFINED	17
SIMON PPTY GROUP INC NEW	PFD CONV I 6%	828806802	102	147500	PRN	DEFINED	20
SIMON PPTY GROUP INC NEW	PFD CONV I 6%	828806802	8914	128300	SH	DEFINED	21
SIMPSON MANUFACTURING CO INC	COM	829073105	640	14774	SH	DEFINED	21
SIMPSON MANUFACTURING CO INC	COM	829073105	9	212	SH	DEFINED	19
SIMPSON MANUFACTURING CO INC	COM	829073105	12004	277230	SH	DEFINED	3
SIMPSON MANUFACTURING CO INC	COM	829073105	81	1860	SH	DEFINED	18
SINA CORP	ORD	G81477104	58590	2100000	SH	DEFINED	13
SINA CORP	ORD	G81477104	16913	606200	SH	DEFINED	21
SINA CORP	ORD	G81477104	7731	277100	SH	DEFINED	20
SINA CORP	ORD	G81477104	1311	47000	SH	DEFINED	18
SINGAPORE FD INC	COM	82929L109	3	250	SH	DEFINED	18

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

SIRF TECHNOLOGY HLDGS INC	COM	82967H101	7	200	SH	DEFINED	9
SIRIUS SATELLITE RADIO INC	COM	82966U103	2	300	SH	DEFINED	5
SIRIUS SATELLITE RADIO INC	COM	82966U103	11	2250	SH	DEFINED	18
SIRIUS SATELLITE RADIO INC	COM	82966U103	9	1700	SH	DEFINED	17
SIRIUS SATELLITE RADIO INC	COM	82966U103	15	3000	SH	DEFINED	9
SIRNA THERAPEUTICS INC	COM	829669100	9	1370	SH	DEFINED	5
SIRVA INC	COM	82967Y104	1367	160200	SH	DEFINED	3
SIRVA INC	COM	82967Y104	753	88229	SH	DEFINED	19
SIX FLAGS INC	COM	83001P109	31	3000	SH	DEFINED	18
SK TELECOM LTD	SPONSORED ADR	78440P108	77036	3307352	SH	DEFINED	6
SK TELECOM LTD	SPONSORED ADR	78440P108	9849	417500	SH	DEFINED	3
SK TELECOM LTD	SPONSORED ADR	78440P108	24974	1058674	SH	DEFINED	18
SK TELECOM LTD	SPONSORED ADR	78440P108	57653	2443968	SH	DEFINED	22
SK TELECOM LTD	SPONSORED ADR	78440P108	1564	66285	SH	DEFINED	20
SK TELECOM LTD	SPONSORED ADR	78440P108	13	550	SH	DEFINED	2
SK TELECOM LTD	SPONSORED ADR	78440P108	1698	72400	SH	DEFINED	17
SKECHERS U S A INC	CL A	830566105	23241	932264	SH	DEFINED	3
SKILLSOFT PLC	SPONSORED ADR	830928107	575	109800	SH	DEFINED	18
SKILLSOFT PLC	SPONSORED ADR	830928107	1225	233800	SH	DEFINED	20
SKILLSOFT PLC	SPONSORED ADR	830928107	6234	1189700	SH	DEFINED	21
SKY FINL GROUP INC	COM	83080P103	13	500	SH	DEFINED	2
SKY FINL GROUP INC	COM	83080P103	9601	362307	SH	DEFINED	6
SKY FINL GROUP INC	COM	83080P103	53	2000	SH	DEFINED	18
SKY FINL GROUP INC	COM	83080P103	221	8324	SH	DEFINED	11
SKYEPHARMA PLC	SPONSORED ADR	830808101	13	2000	SH	DEFINED	11
SKYEPHARMA PLC	SPONSORED ADR	830808101	3	500	SH	DEFINED	7
SKYWEST INC	COM	830879102	3284	112200	SH	DEFINED	20
SKYWEST INC	COM	830879102	1879	64207	SH	DEFINED	19
SKYWEST INC	COM	830879102	24151	825111	SH	DEFINED	6
SKYWEST INC	COM	830879102	2874	98197	SH	DEFINED	18
SKYWEST INC	COM	830879102	30885	1055174	SH	DEFINED	3
SKYWORKS SOLUTIONS INC	COM	83088M102	14	2000	SH	DEFINED	20
SKYWORKS SOLUTIONS INC	COM	83088M102	0	35	SH	DEFINED	17
SKYWORKS SOLUTIONS INC	COM	83088M102	1	105	SH	DEFINED	9
SL GREEN RLTY CORP	COM	78440X101	23607	232577	SH	DEFINED	20
SL GREEN RLTY CORP	COM	78440X101	2720	26796	SH	DEFINED	3
SL GREEN RLTY CORP	COM	78440X101	66	652	SH	DEFINED	19
SL GREEN RLTY CORP	COM	78440X101	17	166	SH	DEFINED	18
SLM CORP	COM	78442P106	76	1455	SH	DEFINED	9
SLM CORP	COM	78442P106	518	9979	SH	DEFINED	3
SLM CORP	COM	78442P106	1829	35206	SH	DEFINED	18
SLM CORP	COM	78442P106	348	6700	SH	DEFINED	11
SLM CORP	COM	78442P106	117	2249	SH	DEFINED	17
SLM CORP	COM	78442P106	62	1200	SH	DEFINED	5
SLM CORP	COM	78442P106	4011	77217	SH	DEFINED	19
SLM CORP	COM	78442P106	2332	44900	SH	DEFINED	20
SLM CORP	COM	78442P106	337	6491	SH	DEFINED	21
SLM CORP	COM	78442P106	649	12499	SH	DEFINED	2
SMART & FINAL INC	COM	831683107	6	357	SH	DEFINED	19
SMART & FINAL INC	COM	831683107	6964	424905	SH	DEFINED	6
SMART MODULAR TECHNOLOGIES I	ORD SHS	G82245104	33	3600	SH	DEFINED	3
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	2035	45616	SH	DEFINED	20
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	17890	401028	SH	DEFINED	18
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	830	18612	SH	DEFINED	6
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	160	3592	SH	DEFINED	21
SMITH A O	COM	831865209	29140	551890	SH	DEFINED	3
SMITH A O	COM	831865209	58	1100	SH	DEFINED	2
SMITH A O	COM	831865209	23	440	SH	DEFINED	19
SMITH INTL INC	COM	832110100	1467	37650	SH	DEFINED	11
SMITH INTL INC	COM	832110100	249	6400	SH	DEFINED	21
SMITH INTL INC	COM	832110100	1948	50000	SH	DEFINED	7
SMITH INTL INC	COM	832110100	17857	458330	SH	DEFINED	20

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

SMITH INTL INC	COM	832110100	2613	67080	SH	DEFINED	18
SMITH INTL INC	COM	832110100	326	8378	SH	DEFINED	5
SMITH INTL INC	COM	832110100	12	300	SH	DEFINED	19
SMITH INTL INC	COM	832110100	27	700	SH	DEFINED	17
SMITHFIELD FOODS INC	COM	832248108	132	4500	SH	DEFINED	2
SMITHFIELD FOODS INC	COM	832248108	18	600	SH	DEFINED	19
SMITHFIELD FOODS INC	COM	832248108	22533	768010	SH	DEFINED	6
SMUCKER J M CO	COM NEW	832696405	5	120	SH	DEFINED	1
SMUCKER J M CO	COM NEW	832696405	1433	36106	SH	DEFINED	2
SMUCKER J M CO	COM NEW	832696405	521	13119	SH	DEFINED	18
SMUCKER J M CO	COM NEW	832696405	3	63	SH	DEFINED	5
SMUCKER J M CO	COM NEW	832696405	46	1160	SH	DEFINED	6
SMUCKER J M CO	COM NEW	832696405	133	3350	SH	DEFINED	21
SMUCKER J M CO	COM NEW	832696405	1	16	SH	DEFINED	9
SMUCKER J M CO	COM NEW	832696405	33	826	SH	DEFINED	20
SMUCKER J M CO	COM NEW	832696405	14	363	SH	DEFINED	11
SMUCKER J M CO	COM NEW	832696405	19	481	SH	DEFINED	17
SMURFIT-STONE CONTAINER CORP	COM	832727101	3	225	SH	DEFINED	17
SMURFIT-STONE CONTAINER CORP	COM	832727101	8233	606685	SH	DEFINED	18
SMURFIT-STONE CONTAINER CORP	COM	832727101	334	24600	SH	DEFINED	5
SMURFIT-STONE CONTAINER CORP	COM	832727101	1	70	SH	DEFINED	21
SMURFIT-STONE CONTAINER CORP	COM	832727101	85	6240	SH	DEFINED	6
SMURFIT-STONE CONTAINER CORP	COM	832727101	1495	110145	SH	DEFINED	23
SNAP ON INC	COM	833034101	40	1050	SH	DEFINED	11
SNAP ON INC	COM	833034101	41	1080	SH	DEFINED	6
SNAP ON INC	COM	833034101	411	10787	SH	DEFINED	19
SNAP ON INC	COM	833034101	137	3600	SH	DEFINED	5
SNAP ON INC	COM	833034101	2177	57100	SH	DEFINED	18
SNAP ON INC	COM	833034101	4512	118353	SH	DEFINED	20
SNB BANCSHARES INC TEX	COM	78460M209	137	7448	SH	DEFINED	2
SOCIEDAD QUIMICA MINERA DE C	SPON ADR SER B	833635105	114	1000	SH	DEFINED	2
SOFTBRANDS INC	COM	83402A107	3	2250	SH	DEFINED	5
SOHU COM INC	COM	83408W103	28355	1062400	SH	DEFINED	21
SOHU COM INC	COM	83408W103	1804	67600	SH	DEFINED	18
SOHU COM INC	COM	83408W103	8196	307100	SH	DEFINED	20
SOLECTRON CORP	COM	834182107	78	19499	SH	DEFINED	20
SOLECTRON CORP	COM	834182107	4	950	SH	DEFINED	17
SOLECTRON CORP	COM	834182107	969	242126	SH	DEFINED	19
SOLECTRON CORP	COM	834182107	31	7775	SH	DEFINED	18
SOLECTRON CORP	COM	834182107	29	7300	SH	DEFINED	4
SOLECTRON CORP	COM	834182107	88	22070	SH	DEFINED	6
SOLECTRON CORP	COM	834182107	416	103948	SH	DEFINED	5
SOLECTRON CORP	COM	834182107	14114	3528400	SH	DEFINED	3
SOLECTRON CORP	COM	834182107	2	500	SH	DEFINED	2
SOLECTRON CORP	COM	834182107	2	510	SH	DEFINED	11
SONIC AUTOMOTIVE INC	CL A	83545G102	2964	106760	SH	DEFINED	3
SONIC AUTOMOTIVE INC	CL A	83545G102	22900	824920	SH	DEFINED	6
SONIC CORP	COM	835451105	77	2184	SH	DEFINED	18
SONIC SOLUTIONS	COM	835460106	6	329	SH	DEFINED	19
SONICWALL INC	COM	835470105	547	77146	SH	DEFINED	19
SONICWALL INC	COM	835470105	43	6000	SH	DEFINED	18
SONICWALL INC	COM	835470105	1605	226420	SH	DEFINED	3
SONOCO PRODS CO	COM	835495102	914	27000	SH	DEFINED	20
SONOCO PRODS CO	COM	835495102	489	14433	SH	DEFINED	19
SONOCO PRODS CO	COM	835495102	7738	228462	SH	DEFINED	3
SONOCO PRODS CO	COM	835495102	397	11716	SH	DEFINED	17
SONOCO PRODS CO	COM	835495102	24	717	SH	DEFINED	2
SONOCO PRODS CO	COM	835495102	13320	393281	SH	DEFINED	6
SONOCO PRODS CO	COM	835495102	17	505	SH	DEFINED	11
SONOCO PRODS CO	COM	835495102	29	850	SH	DEFINED	5
SONOCO PRODS CO	COM	835495102	215	6350	SH	DEFINED	18
SONUS NETWORKS INC	COM	835916107	164	30000	SH	DEFINED	18

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

SONY CORP	ADR NEW	835699307	1267	27500	SH	DEFINED	2
SONY CORP	ADR NEW	835699307	45883	1024014	SH	DEFINED	6
SONY CORP	ADR NEW	835699307	346	7508	SH	DEFINED	21
SONY CORP	ADR NEW	835699307	17	368	SH	DEFINED	5
SONY CORP	ADR NEW	835699307	9	200	SH	DEFINED	9
SONY CORP	ADR NEW	835699307	1972	43026	SH	DEFINED	17
SONY CORP	ADR NEW	835699307	114	2475	SH	DEFINED	18
SOTHEBYS HLDGS INC	CL A	835898107	804	27690	SH	DEFINED	21
SOTHEBYS HLDGS INC	CL A	835898107	10	356	SH	DEFINED	18
SOTHEBYS HLDGS INC	CL A	835898107	2750	94710	SH	DEFINED	3
SOTHEBYS HLDGS INC	CL A	835898107	1724	59350	SH	DEFINED	19
SOURCE CAP INC	COM	836144105	91	1200	SH	DEFINED	5
SOURCECORP	COM	836167106	13	550	SH	DEFINED	19
SOURCECORP	COM	836167106	289	12000	SH	DEFINED	3
SOURCECORP	COM	836167106	3947	163713	SH	DEFINED	6
SOUTH FINL GROUP INC	COM	837841105	22	847	SH	DEFINED	2
SOUTH FINL GROUP INC	COM	837841105	21	800	SH	DEFINED	11
SOUTH JERSEY INDS INC	COM	838518108	25	900	SH	DEFINED	17
SOUTH JERSEY INDS INC	COM	838518108	13	462	SH	DEFINED	19
SOUTH JERSEY INDS INC	COM	838518108	12	448	SH	DEFINED	18
SOUTH JERSEY INDS INC	COM	838518108	9353	342960	SH	DEFINED	6
SOUTHERN CO	COM	842587107	162	4941	SH	DEFINED	5
SOUTHERN CO	COM	842587107	949	28968	SH	DEFINED	9
SOUTHERN CO	COM	842587107	144	4400	SH	DEFINED	7
SOUTHERN CO	COM	842587107	213	6510	SH	DEFINED	11
SOUTHERN CO	COM	842587107	5997	183001	SH	DEFINED	17
SOUTHERN CO	COM	842587107	328	10000	SH	DEFINED	20
SOUTHERN CO	COM	842587107	161	4912	SH	DEFINED	2
SOUTHERN CO	COM	842587107	96	2923	SH	DEFINED	3
SOUTHERN CO	COM	842587107	5180	158068	SH	DEFINED	19
SOUTHERN CO	COM	842587107	895	27300	SH	DEFINED	6
SOUTHERN CO	COM	842587107	930	28379	SH	DEFINED	18
SOUTHERN COPPER CORP	COM	84265V105	30904	365818	SH	DEFINED	3
SOUTHERN COPPER CORP	COM	84265V105	587	6949	SH	DEFINED	19
SOUTHERN UN CO NEW	COM	844030106	16	640	SH	DEFINED	6
SOUTHERN UN CO NEW	COM	844030106	18	745	SH	DEFINED	9
SOUTHERN UN CO NEW	COM	844030106	268	10792	SH	DEFINED	19
SOUTHWEST AIRLS CO	COM	844741108	188742	10491479	SH	DEFINED	18
SOUTHWEST AIRLS CO	COM	844741108	381	21170	SH	DEFINED	6
SOUTHWEST AIRLS CO	COM	844741108	3825	212640	SH	DEFINED	19
SOUTHWEST AIRLS CO	COM	844741108	83	4595	SH	DEFINED	9
SOUTHWEST AIRLS CO	COM	844741108	1674	93027	SH	DEFINED	17
SOUTHWEST AIRLS CO	COM	844741108	138129	7678088	SH	DEFINED	20
SOUTHWEST AIRLS CO	COM	844741108	23	1255	SH	DEFINED	2
SOUTHWEST AIRLS CO	COM	844741108	49	2700	SH	DEFINED	5
SOUTHWEST AIRLS CO	COM	844741108	7529	418487	SH	DEFINED	21
SOUTHWEST AIRLS CO	COM	844741108	77	4268	SH	DEFINED	11
SOUTHWEST BANCORP INC OKLA	COM	844767103	728	32744	SH	DEFINED	19
SOUTHWEST BANCORP INC OKLA	COM	844767103	2561	115163	SH	DEFINED	3
SOUTHWEST BANCORP INC OKLA	COM	844767103	2446	110000	SH	DEFINED	6
SOUTHWEST BANCORP INC OKLA	COM	844767103	2	100	SH	DEFINED	18
SOUTHWEST GA FINL CORP	COM	84502A104	55	2244	SH	DEFINED	18
SOUTHWEST GAS CORP	COM	844895102	18	632	SH	DEFINED	19
SOUTHWESTERN ENERGY CO	COM	845467109	13	400	SH	DEFINED	18
SOUTHWESTERN ENERGY CO	COM	845467109	23	700	SH	DEFINED	19
SOUTHWESTERN ENERGY CO	COM	845467109	406	12600	SH	DEFINED	21
SOVEREIGN BANCORP INC	COM	845905108	60	2720	SH	DEFINED	6
SOVEREIGN BANCORP INC	COM	845905108	5	239	SH	DEFINED	18
SOVEREIGN BANCORP INC	COM	845905108	17720	808770	SH	DEFINED	4
SOVEREIGN BANCORP INC	COM	845905108	9	400	SH	DEFINED	2
SOVEREIGN BANCORP INC	COM	845905108	390	17811	SH	DEFINED	11
SOVEREIGN BANCORP INC	COM	845905108	1448	66086	SH	DEFINED	19

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

SOVEREIGN BANCORP INC	COM	845905108	55	2500	SH	DEFINED	5
SOVEREIGN BANCORP INC	COM	845905108	294	13400	SH	DEFINED	7
SOVEREIGN BANCORP INC	COM	845905108	39	1781	SH	DEFINED	9
SOVEREIGN BANCORP INC	COM	845905108	105	4782	SH	DEFINED	17
SOVRAN SELF STORAGE INC	COM	84610H108	28	500	SH	DEFINED	11
SOVRAN SELF STORAGE INC	COM	84610H108	19	353	SH	DEFINED	9
SOVRAN SELF STORAGE INC	COM	84610H108	320	5800	SH	DEFINED	3
SOVRAN SELF STORAGE INC	COM	84610H108	615	11133	SH	DEFINED	19
SPARTAN MTRS INC	COM	846819100	76	6600	SH	DEFINED	11
SPARTAN STORES INC	COM	846822104	2261	177303	SH	DEFINED	3
SPDR TR	UNIT SER 1	78462F103	2343	18045	SH	DEFINED	18
SPDR TR	UNIT SER 1	78462F103	636	4900	SH	DEFINED	1
SPDR TR	UNIT SER 1	78462F103	26641	205200	SH	DEFINED	21
SPDR TR	UNIT SER 1	78462F103	6360	48988	SH	DEFINED	7
SPDR TR	UNIT SER 1	78462F103	5462	42067	SH	DEFINED	11
SPDR TR	UNIT SER 1	78462F103	74	570	SH	DEFINED	4
SPECTRALINK CORP	COM	847580107	4960	395227	SH	DEFINED	3
SPECTRALINK CORP	COM	847580107	29	2300	SH	DEFINED	6
SPECTRALINK CORP	COM	847580107	20	1570	SH	DEFINED	19
SPECTRUM BRANDS INC	COM	84762L105	17143	789280	SH	DEFINED	6
SPECTRUM BRANDS INC	COM	84762L105	5756	265000	SH	DEFINED	21
SPECTRUM BRANDS INC	COM	84762L105	1093	50300	SH	DEFINED	20
SPECTRUM BRANDS INC	COM	84762L105	458	21100	SH	DEFINED	18
SPEEDWAY MOTORSPORTS INC	COM	847788106	7	171	SH	DEFINED	18
SPEEDWAY MOTORSPORTS INC	COM	847788106	1754	45910	SH	DEFINED	3
SPEEDWAY MOTORSPORTS INC	COM	847788106	584	15282	SH	DEFINED	19
SPHERION CORP	COM	848420105	2504	240810	SH	DEFINED	3
SPHERION CORP	COM	848420105	18	1700	SH	DEFINED	5
SPIRIT FIN CORP	COM	848568309	16293	1335495	SH	DEFINED	20
SPIRIT FIN CORP	COM	848568309	44	3578	SH	DEFINED	19
SPIRIT FIN CORP	COM	848568309	2772	227190	SH	DEFINED	18
SPORTS AUTH INC NEW	COM	84917U109	11	290	SH	DEFINED	18
SPORTS AUTH INC NEW	COM	84917U109	31	830	SH	DEFINED	19
SPORTSMANS GUIDE INC	COM NEW	848907200	661	24960	SH	DEFINED	3
SPRINT NEXTEL CORP	COM FON	852061100	8595	332610	SH	DEFINED	6
SPRINT NEXTEL CORP	COM FON	852061100	104811	4056165	SH	DEFINED	20
SPRINT NEXTEL CORP	COM FON	852061100	308880	11953546	SH	DEFINED	21
SPRINT NEXTEL CORP	COM FON	852061100	18627	720870	SH	DEFINED	19
SPRINT NEXTEL CORP	COM FON	852061100	11	411	SH	DEFINED	7
SPRINT NEXTEL CORP	COM FON	852061100	423	16353	SH	DEFINED	2
SPRINT NEXTEL CORP	COM FON	852061100	116759	4518519	SH	DEFINED	18
SPRINT NEXTEL CORP	COM FON	852061100	66	2535	SH	DEFINED	4
SPRINT NEXTEL CORP	COM FON	852061100	950	36779	SH	DEFINED	9
SPRINT NEXTEL CORP	COM FON	852061100	444973	17220336	SH	DEFINED	10
SPRINT NEXTEL CORP	COM FON	852061100	11540	446613	SH	DEFINED	3
SPRINT NEXTEL CORP	COM FON	852061100	3223107	124733253	SH	DEFINED	8
SPRINT NEXTEL CORP	COM FON	852061100	180880	7000000	SH	DEFINED	13
SPRINT NEXTEL CORP	COM FON	852061100	8441	326675	SH	DEFINED	11
SPRINT NEXTEL CORP	COM FON	852061100	1383	53505	SH	DEFINED	5
SPRINT NEXTEL CORP	COM FON	852061100	160	6192	SH	DEFINED	17
SPSS INC	COM	78462K102	9428	297800	SH	DEFINED	3
SPX CORP	COM	784635104	9962	186480	SH	DEFINED	6
SPX CORP	COM	784635104	8121	152030	SH	DEFINED	18
SPX CORP	COM	784635104	174	3252	SH	DEFINED	9
SRA INTL INC	CL A	78464R105	19	505	SH	DEFINED	5
SRA INTL INC	CL A	78464R105	1079	28600	SH	DEFINED	11
SSA GLOBAL TECHNOLOGIES INC	COM	78465P108	1807	112740	SH	DEFINED	3
ST JOE CO	COM	790148100	1024	16300	SH	DEFINED	6
ST JOE CO	COM	790148100	1076	17119	SH	DEFINED	17
ST JOE CO	COM	790148100	2752	43797	SH	DEFINED	18
ST JUDE MED INC	COM	790849103	5911	144173	SH	DEFINED	18
ST JUDE MED INC	COM	790849103	34	833	SH	DEFINED	21

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

ST JUDE MED INC	COM	790849103	2781	67831	SH	DEFINED	19
ST JUDE MED INC	COM	790849103	275	6700	SH	DEFINED	11
ST JUDE MED INC	COM	790849103	459	11200	SH	DEFINED	20
ST JUDE MED INC	COM	790849103	30636	748076	SH	DEFINED	17
ST JUDE MED INC	COM	790849103	8	186	SH	DEFINED	9
ST JUDE MED INC	COM	790849103	718	17500	SH	DEFINED	2
ST JUDE MED INC	COM	790849103	283	6905	SH	DEFINED	5
ST MARY LD & EXPL CO	COM	792228108	41302	1011560	SH	DEFINED	3
ST MARY LD & EXPL CO	COM	792228108	678	16600	SH	DEFINED	2
ST MARY LD & EXPL CO	COM	792228108	2	60	SH	DEFINED	18
ST MARY LD & EXPL CO	COM	792228108	1570	38443	SH	DEFINED	19
ST MARY LD & EXPL CO	COM	792228108	12325	301869	SH	DEFINED	6
ST MARY LD & EXPL CO	COM	792228108	27	660	SH	DEFINED	20
ST PAUL TRAVELERS INC	COM	792860108	10518	251690	SH	DEFINED	7
ST PAUL TRAVELERS INC	COM	792860108	193	4626	SH	DEFINED	2
ST PAUL TRAVELERS INC	COM	792860108	192788	4613245	SH	DEFINED	18
ST PAUL TRAVELERS INC	COM	792860108	107909	2582167	SH	DEFINED	10
ST PAUL TRAVELERS INC	COM	792860108	762354	18242500	SH	DEFINED	8
ST PAUL TRAVELERS INC	COM	792860108	44611	1067513	SH	DEFINED	6
ST PAUL TRAVELERS INC	COM	792860108	27	657	SH	DEFINED	9
ST PAUL TRAVELERS INC	COM	792860108	644	15410	SH	DEFINED	11
ST PAUL TRAVELERS INC	COM	792860108	138428	3312461	SH	DEFINED	20
ST PAUL TRAVELERS INC	COM	792860108	7617	182280	SH	DEFINED	19
ST PAUL TRAVELERS INC	COM	792860108	10428	249540	SH	DEFINED	3
ST PAUL TRAVELERS INC	COM	792860108	693	16573	SH	DEFINED	5
ST PAUL TRAVELERS INC	COM	792860108	57294	1371000	SH	DEFINED	21
ST PAUL TRAVELERS INC	COM	792860108	475	11361	SH	DEFINED	17
STAGE STORES INC	COM NEW	85254C305	23485	789406	SH	DEFINED	6
STAGE STORES INC	COM NEW	85254C305	40	1330	SH	DEFINED	19
STAGE STORES INC	COM NEW	85254C305	1537	51670	SH	DEFINED	3
STAKTEK HLDGS INC	COM	85256P106	1081	174340	SH	DEFINED	6
STANCORP FINL GROUP INC	COM	852891100	8922	164891	SH	DEFINED	1
STANCORP FINL GROUP INC	COM	852891100	16414	303350	SH	DEFINED	6
STANCORP FINL GROUP INC	COM	852891100	359	6640	SH	DEFINED	18
STANCORP FINL GROUP INC	COM	852891100	146	2700	SH	DEFINED	21
STANDARD MICROSYSTEMS CORP	COM	853626109	140	5400	SH	DEFINED	21
STANDARD MICROSYSTEMS CORP	COM	853626109	16749	644700	SH	DEFINED	20
STANDARD MICROSYSTEMS CORP	COM	853626109	6	245	SH	DEFINED	19
STANDARD MICROSYSTEMS CORP	COM	853626109	23	880	SH	DEFINED	4
STANDARD MICROSYSTEMS CORP	COM	853626109	34901	1343397	SH	DEFINED	18
STANDARD MICROSYSTEMS CORP	COM	853626109	5991	230590	SH	DEFINED	3
STANDARD PAC CORP NEW	COM	85375C101	161	4800	SH	DEFINED	5
STANDARD PAC CORP NEW	COM	85375C101	7977	237270	SH	DEFINED	6
STANDEX INTL CORP	COM	854231107	6659	210340	SH	DEFINED	6
STANLEY FURNITURE INC	COM NEW	854305208	4502	153900	SH	DEFINED	6
STANLEY FURNITURE INC	COM NEW	854305208	889	30409	SH	DEFINED	19
STANLEY WKS	COM	854616109	2	40	SH	DEFINED	5
STANLEY WKS	COM	854616109	1897	37440	SH	DEFINED	6
STANLEY WKS	COM	854616109	10	200	SH	DEFINED	18
STANLEY WKS	COM	854616109	6	125	SH	DEFINED	11
STANLEY WKS	COM	854616109	416	8212	SH	DEFINED	17
STANLEY WKS	COM	854616109	679	13405	SH	DEFINED	19
STANTEC INC	COM	85472N109	688	18600	SH	DEFINED	7
STAPLES INC	COM	855030102	49315	1932421	SH	DEFINED	21
STAPLES INC	COM	855030102	52	2050	SH	DEFINED	11
STAPLES INC	COM	855030102	9495	372079	SH	DEFINED	1
STAPLES INC	COM	855030102	453	17752	SH	DEFINED	2
STAPLES INC	COM	855030102	156	6105	SH	DEFINED	9
STAPLES INC	COM	855030102	2862	112155	SH	DEFINED	18
STAPLES INC	COM	855030102	329	12874	SH	DEFINED	5
STAPLES INC	COM	855030102	3446	135031	SH	DEFINED	19
STAPLES INC	COM	855030102	11910	466700	SH	DEFINED	20

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

STAPLES INC	COM	855030102	2581	101154	SH	DEFINED	17
STARBUCKS CORP	COM	855244109	18	474	SH	DEFINED	11
STARBUCKS CORP	COM	855244109	124	3300	SH	DEFINED	17
STARBUCKS CORP	COM	855244109	1536	40816	SH	DEFINED	5
STARBUCKS CORP	COM	855244109	1566	41626	SH	DEFINED	18
STARBUCKS CORP	COM	855244109	5315	141248	SH	DEFINED	19
STARBUCKS CORP	COM	855244109	25	670	SH	DEFINED	9
STARBUCKS CORP	COM	855244109	68	1800	SH	DEFINED	2
STARBUCKS CORP	COM	855244109	256	6790	SH	DEFINED	3
STARTEK INC	COM	85569C107	2133	90550	SH	DEFINED	3
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	132	1943	SH	DEFINED	2
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	2705	39937	SH	DEFINED	19
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	9	135	SH	DEFINED	7
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	173	2559	SH	DEFINED	9
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	620	9151	SH	DEFINED	18
STATE AUTO FINL CORP	COM	855707105	3669	108840	SH	DEFINED	3
STATE BANCORP INC N.Y	COM	855716106	0	7	SH	DEFINED	18
STATE NATIONAL BANCSHARES IN	COM	857124101	275	10090	SH	DEFINED	3
STATE STR CORP	COM	857477103	515	8514	SH	DEFINED	5
STATE STR CORP	COM	857477103	126	2083	SH	DEFINED	9
STATE STR CORP	COM	857477103	158483	2622592	SH	DEFINED	18
STATE STR CORP	COM	857477103	23986	396916	SH	DEFINED	17
STATE STR CORP	COM	857477103	5213	86260	SH	DEFINED	21
STATE STR CORP	COM	857477103	74434	1231737	SH	DEFINED	20
STATE STR CORP	COM	857477103	5347	88479	SH	DEFINED	19
STATE STR CORP	COM	857477103	43	704	SH	DEFINED	4
STATE STR CORP	COM	857477103	562	9294	SH	DEFINED	11
STATE STR CORP	COM	857477103	818	13542	SH	DEFINED	2
STATE STR CORP	COM	857477103	27842	460733	SH	DEFINED	1
STATION CASINOS INC	COM	857689103	99631	1255274	SH	DEFINED	21
STATION CASINOS INC	COM	857689103	3455	43534	SH	DEFINED	18
STATION CASINOS INC	COM	857689103	18967	238966	SH	DEFINED	20
STATOIL ASA	SPONSORED ADR	85771P102	85	3000	SH	DEFINED	17
STATOIL ASA	SPONSORED ADR	85771P102	2	60	SH	DEFINED	7
STEAK N SHAKE CO	COM	857873103	1009	47800	SH	DEFINED	20
STEAK N SHAKE CO	COM	857873103	473	22400	SH	DEFINED	18
STEAK N SHAKE CO	COM	857873103	5288	250600	SH	DEFINED	21
STEEL DYNAMICS INC	COM	858119100	3041	53600	SH	DEFINED	20
STEEL DYNAMICS INC	COM	858119100	805	14189	SH	DEFINED	19
STEEL DYNAMICS INC	COM	858119100	50	885	SH	DEFINED	18
STEEL DYNAMICS INC	COM	858119100	15052	265331	SH	DEFINED	3
STEELCASE INC	CL A	858155203	155	8590	SH	DEFINED	6
STEELCASE INC	CL A	858155203	38	2100	SH	DEFINED	11
STEELCASE INC	CL A	858155203	585	32501	SH	DEFINED	18
STEELCASE INC	CL A	858155203	1381	76700	SH	DEFINED	20
STEELCASE INC	CL A	858155203	794	44100	SH	DEFINED	19
STEELCASE INC	CL A	858155203	7589	421600	SH	DEFINED	21
STEELCASE INC	CL A	858155203	15464	859127	SH	DEFINED	3
STEINER LEISURE LTD	ORD	P8744Y102	3549	87640	SH	DEFINED	18
STEINER LEISURE LTD	ORD	P8744Y102	5804	143320	SH	DEFINED	3
STEINER LEISURE LTD	ORD	P8744Y102	10028	247598	SH	DEFINED	20
STEINWAY MUSICAL INSTRS INC	COM	858495104	2760	85670	SH	DEFINED	6
STEINWAY MUSICAL INSTRS INC	COM	858495104	10	300	SH	DEFINED	17
STERICYCLE INC	COM	858912108	7924	117177	SH	DEFINED	17
STERICYCLE INC	COM	858912108	41	600	SH	DEFINED	5
STERICYCLE INC	COM	858912108	115	1700	SH	DEFINED	11
STERICYCLE INC	COM	858912108	257	3800	SH	DEFINED	7
STERIS CORP	COM	859152100	11137	451265	SH	DEFINED	2
STERIS CORP	COM	859152100	155	6275	SH	DEFINED	21
STERIS CORP	COM	859152100	805	32614	SH	DEFINED	19
STERIS CORP	COM	859152100	309	12525	SH	DEFINED	18
STERIS CORP	COM	859152100	16616	673250	SH	DEFINED	3

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

STERIS CORP	COM	859152100	377	15270	SH	DEFINED	11
STERIS CORP	COM	859152100	233	9450	SH	DEFINED	5
STERLING BANCORP	COM	859158107	3	157	SH	DEFINED	18
STERLING BANCSHARES INC	COM	858907108	6157	341110	SH	DEFINED	3
STERLING BANCSHARES INC	COM	858907108	734	40654	SH	DEFINED	19
STERLING CONSTRUCTION CO INC	COM	859241101	4	195	SH	DEFINED	5
STERLING CONSTRUCTION CO INC	COM	859241101	390	18000	SH	DEFINED	3
STERLING FINL CORP	COM	859317109	19	880	SH	DEFINED	19
STERLING FINL CORP	COM	859317109	526	24100	SH	DEFINED	3
STERLING FINL CORP WASH	COM	859319105	512	17660	SH	DEFINED	11
STERLING FINL CORP WASH	COM	859319105	29	1000	SH	DEFINED	5
STERLING FINL CORP WASH	COM	859319105	6231	214874	SH	DEFINED	6
STEWART & STEVENSON SVCS INC	COM	860342104	1583	43390	SH	DEFINED	20
STEWART & STEVENSON SVCS INC	COM	860342104	8344	228720	SH	DEFINED	21
STEWART & STEVENSON SVCS INC	COM	860342104	686	18800	SH	DEFINED	18
STEWART ENTERPRISES INC	CL A	860370105	11	1885	SH	DEFINED	19
STEWART INFORMATION SVCS COR	COM	860372101	625	13276	SH	DEFINED	19
STEWART INFORMATION SVCS COR	COM	860372101	18526	393496	SH	DEFINED	3
STEWART INFORMATION SVCS COR	COM	860372101	13201	280390	SH	DEFINED	6
STEWART W P & CO LTD	COM	G84922106	7	350	SH	DEFINED	11
STILLWATER MNG CO	COM	86074Q102	4	214	SH	DEFINED	9
STMICROELECTRONICS N V	NY REGISTRY	861012102	0	9	SH	DEFINED	18
STONE ENERGY CORP	COM	861642106	1567	35513	SH	DEFINED	2
STONE ENERGY CORP	COM	861642106	50913	1153699	SH	DEFINED	6
STONE ENERGY CORP	COM	861642106	13	291	SH	DEFINED	19
STONEPATH GROUP INC	COM	861837102	3	4000	SH	DEFINED	18
STONERIDGE INC	COM	86183P102	364	67000	SH	DEFINED	6
STORA ENSO CORP	SPON ADR REP R	86210M106	8115	528674	SH	DEFINED	5
STRATAGENE CORP	COM	86269H107	34	3079	SH	DEFINED	18
STRATEGIC DIAGNOSTICS INC	COM	862700101	1	400	SH	DEFINED	5
STRATEGIC HOTELS & RESORTS I	COM	86272T106	964	41410	SH	DEFINED	19
STRATEGIC HOTELS & RESORTS I	COM	86272T106	528	22700	SH	DEFINED	3
STRATEX NETWORKS INC	COM	86279T109	4672	759640	SH	DEFINED	3
STRATEX NETWORKS INC	COM	86279T109	17	2818	SH	DEFINED	9
STRATOS INTERNATIONAL INC	COM NEW	863100202	0	30	SH	DEFINED	18
STRATTEC SEC CORP	COM	863111100	2418	64850	SH	DEFINED	6
STRAYER ED INC	COM	863236105	5	51	SH	DEFINED	18
STREETTRACKS GOLD TR	GOLD SHS	863307104	6	95	SH	DEFINED	9
STREETTRACKS GOLD TR	GOLD SHS	863307104	63	1090	SH	DEFINED	17
STREETTRACKS GOLD TR	GOLD SHS	863307104	83960	1445100	SH	DEFINED	20
STREETTRACKS GOLD TR	GOLD SHS	863307104	186	3200	SH	DEFINED	2
STREETTRACKS GOLD TR	GOLD SHS	863307104	8942	153900	SH	DEFINED	18
STREETTRACKS SER TR	DJ WLSH REIT	86330E604	120	1540	SH	DEFINED	17
STRIDE RITE CORP	COM	863314100	12	800	SH	DEFINED	11
STRIDE RITE CORP	COM	863314100	291	20120	SH	DEFINED	3
STRIDE RITE CORP	COM	863314100	13	900	SH	DEFINED	1
STRIDE RITE CORP	COM	863314100	1038	71653	SH	DEFINED	19
STRIDE RITE CORP	COM	863314100	2	150	SH	DEFINED	18
STRYKER CORP	COM	863667101	155	3500	SH	DEFINED	21
STRYKER CORP	COM	863667101	345	7780	SH	DEFINED	17
STRYKER CORP	COM	863667101	2397	54069	SH	DEFINED	19
STRYKER CORP	COM	863667101	19974	450475	SH	DEFINED	18
STRYKER CORP	COM	863667101	415	9355	SH	DEFINED	5
STRYKER CORP	COM	863667101	16	370	SH	DEFINED	9
STRYKER CORP	COM	863667101	20452	461247	SH	DEFINED	1
STRYKER CORP	COM	863667101	922	20800	SH	DEFINED	2
STRYKER CORP	COM	863667101	325	7325	SH	DEFINED	11
STUDENT LN CORP	COM	863902102	48	205	SH	DEFINED	18
SUBURBAN PROPANE PARTNERS L	UNIT LTD PARTN	864482104	0	1	SH	DEFINED	7
SUEZ	SPONSORED ADR	864686100	5298	134290	SH	DEFINED	11
SUEZ	SPONSORED ADR	864686100	132	3345	SH	DEFINED	20
SUEZ	SPONSORED ADR	864686100	4	105	SH	DEFINED	18

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

SUFFOLK BANCORP	COM	864739107	38	1100	SH	DEFINED	11
SUFFOLK BANCORP	COM	864739107	17	500	SH	DEFINED	5
SUMMA INDS	COM	86562T105	612	59971	SH	DEFINED	6
SUMMA INDS	COM	86562T105	20	2000	SH	DEFINED	11
SUMMIT BANCSHARES INC TEX	COM	866011109	771	40000	SH	DEFINED	1
SUMMIT BK CORP GA	COM	866013105	939	62000	SH	DEFINED	1
SUN BANCORP INC	COM	86663B102	156	8000	SH	DEFINED	11
SUN BANCORP INC	COM	86663B102	9	441	SH	DEFINED	9
SUN COMMUNITIES INC	COM	866674104	290	8200	SH	DEFINED	3
SUN COMMUNITIES INC	COM	866674104	495	14000	SH	DEFINED	18
SUN COMMUNITIES INC	COM	866674104	35	1000	SH	DEFINED	2
SUN COMMUNITIES INC	COM	866674104	23	650	SH	DEFINED	11
SUN HYDRAULICS CORP	COM	866942105	24	1100	SH	DEFINED	3
SUN LIFE FINL INC	COM	866796105	502	11800	SH	DEFINED	19
SUN LIFE FINL INC	COM	866796105	23222	545635	SH	DEFINED	7
SUN LIFE FINL INC	COM	866796105	27	624	SH	DEFINED	5
SUN LIFE FINL INC	COM	866796105	135	3163	SH	DEFINED	18
SUN LIFE FINL INC	COM	866796105	420	9870	SH	DEFINED	3
SUN MICROSYSTEMS INC	COM	866810104	423	82490	SH	DEFINED	7
SUN MICROSYSTEMS INC	COM	866810104	3290	641405	SH	DEFINED	19
SUN MICROSYSTEMS INC	COM	866810104	145	28296	SH	DEFINED	9
SUN MICROSYSTEMS INC	COM	866810104	89	17347	SH	DEFINED	2
SUN MICROSYSTEMS INC	COM	866810104	28	5446	SH	DEFINED	5
SUN MICROSYSTEMS INC	COM	866810104	3114	607090	SH	DEFINED	18
SUN MICROSYSTEMS INC	COM	866810104	1138	221900	SH	DEFINED	21
SUN MICROSYSTEMS INC	COM	866810104	87	16901	SH	DEFINED	17
SUN MICROSYSTEMS INC	COM	866810104	44	8622	SH	DEFINED	11
SUN MICROSYSTEMS INC	COM	866810104	18525	3611034	SH	DEFINED	20
SUN MICROSYSTEMS INC	COM	866810104	4726	958516	SH	DEFINED	6
SUNCOR ENERGY INC	COM	867229106	41413	537697	SH	DEFINED	18
SUNCOR ENERGY INC	COM	867229106	91417	1186931	SH	DEFINED	21
SUNCOR ENERGY INC	COM	867229106	61934	804130	SH	DEFINED	20
SUNCOR ENERGY INC	COM	867229106	44106	574070	SH	DEFINED	7
SUNCOR ENERGY INC	COM	867229106	116	1500	SH	DEFINED	5
SUNOCO INC	COM	86764P109	78	1000	SH	DEFINED	11
SUNOCO INC	COM	86764P109	85	1100	SH	DEFINED	4
SUNOCO INC	COM	86764P109	78	1000	SH	DEFINED	2
SUNOCO INC	COM	86764P109	301	3882	SH	DEFINED	18
SUNOCO INC	COM	86764P109	4456	57446	SH	DEFINED	19
SUNOCO INC	COM	86764P109	11442	147507	SH	DEFINED	3
SUNOCO INC	COM	86764P109	223	2880	SH	DEFINED	6
SUNOCO INC	COM	86764P109	343	4428	SH	DEFINED	9
SUNOCO LOGISTICS PRTRNS L P	COM UNITS	86764L108	42	1000	SH	DEFINED	18
SUNOCO LOGISTICS PRTRNS L P	COM UNITS	86764L108	2526	60190	SH	DEFINED	3
SUNPOWER CORP	COM CL A	867652109	23	600	SH	DEFINED	5
SUNRISE SENIOR LIVING INC	COM	86768K106	39	1000	SH	DEFINED	9
SUNSTONE HOTEL INVS INC NEW	COM	867892101	0	8	SH	DEFINED	18
SUNSTONE HOTEL INVS INC NEW	COM	867892101	5433	187538	SH	DEFINED	3
SUNSTONE HOTEL INVS INC NEW	COM	867892101	1090	37612	SH	DEFINED	19
SUNSTONE HOTEL INVS INC NEW	COM	867892101	28	950	SH	DEFINED	9
SUNTECH PWR HLDGS CO LTD	ADR	86800C104	30	800	SH	DEFINED	5
SUNTERRA CORP	COM NEW	86787D208	10	687	SH	DEFINED	19
SUNTERRA CORP	COM NEW	86787D208	6	450	SH	DEFINED	5
SUNTERRA CORP	COM NEW	86787D208	310	21700	SH	DEFINED	3
SUNTRUST BKS INC	COM	867914103	202	2780	SH	DEFINED	5
SUNTRUST BKS INC	COM	867914103	1000	13750	SH	DEFINED	6
SUNTRUST BKS INC	COM	867914103	196	2700	SH	DEFINED	21
SUNTRUST BKS INC	COM	867914103	855	11747	SH	DEFINED	3
SUNTRUST BKS INC	COM	867914103	4526	62200	SH	DEFINED	1
SUNTRUST BKS INC	COM	867914103	1527	20984	SH	DEFINED	2
SUNTRUST BKS INC	COM	867914103	5735	78814	SH	DEFINED	19
SUNTRUST BKS INC	COM	867914103	3974	54624	SH	DEFINED	20

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

SUNTRUST BKS INC	COM	867914103	622	8545	SH	DEFINED	11
SUNTRUST BKS INC	COM	867914103	275	3775	SH	DEFINED	17
SUNTRUST BKS INC	COM	867914103	75	1026	SH	DEFINED	9
SUNTRUST BKS INC	COM	867914103	1345	18484	SH	DEFINED	18
SUPERIOR ENERGY SVCS INC	COM	868157108	9169	342259	SH	DEFINED	3
SUPERIOR ENERGY SVCS INC	COM	868157108	18	689	SH	DEFINED	19
SUPERIOR ESSEX INC	COM	86815V105	5593	219840	SH	DEFINED	6
SUPERIOR ESSEX INC	COM	86815V105	5041	198157	SH	DEFINED	3
SUPERIOR WELL SVCS INC	COM	86837X105	1169	40200	SH	DEFINED	18
SUPERIOR WELL SVCS INC	COM	86837X105	2377	81773	SH	DEFINED	20
SUPERTEL HOSPITALITY INC MD	COM	868526104	22	4000	SH	DEFINED	9
SUPERTEX INC	COM	868532102	10	255	SH	DEFINED	19
SUPERVALU INC	COM	868536103	493	16001	SH	DEFINED	18
SUPERVALU INC	COM	868536103	3	100	SH	DEFINED	5
SUPERVALU INC	COM	868536103	2698	87528	SH	DEFINED	19
SUPERVALU INC	COM	868536103	5899	191412	SH	DEFINED	3
SUPERVALU INC	COM	868536103	10519	341290	SH	DEFINED	6
SUPPORTSOFT INC	COM	868587106	23	5100	SH	DEFINED	6
SUPPORTSOFT INC	COM	868587106	4	900	SH	DEFINED	11
SUPREME INDS INC	CL A	868607102	51	6902	SH	DEFINED	11
SUPREME INDS INC	CL A	868607102	1046	140750	SH	DEFINED	6
SURMODICS INC	COM	868873100	16	450	SH	DEFINED	2
SURMODICS INC	COM	868873100	35	1000	SH	DEFINED	18
SUSQUEHANNA BANCSHARES INC P	COM	869099101	11	420	SH	DEFINED	9
SUSQUEHANNA BANCSHARES INC P	COM	869099101	265	10293	SH	DEFINED	4
SUSQUEHANNA BANCSHARES INC P	COM	869099101	29	1125	SH	DEFINED	11
SUSQUEHANNA BANCSHARES INC P	COM	869099101	7904	306731	SH	DEFINED	6
SUSSEX BANCORP	COM	869245100	461	31500	SH	DEFINED	1
SVB FINL GROUP	COM	78486Q101	387	7300	SH	DEFINED	11
SVB FINL GROUP	COM	78486Q101	28	521	SH	DEFINED	19
SVB FINL GROUP	COM	78486Q101	2902	54700	SH	DEFINED	3
SWIFT ENERGY CO	COM	870738101	1	40	SH	DEFINED	18
SWIFT ENERGY CO	COM	870738101	21344	569792	SH	DEFINED	3
SWIFT ENERGY CO	COM	870738101	715	19091	SH	DEFINED	19
SWIFT TRANSN CO	COM	870756103	19573	900753	SH	DEFINED	6
SWIFT TRANSN CO	COM	870756103	19935	917373	SH	DEFINED	3
SWISS HELVETIA FD INC	COM	870875101	83	4953	SH	DEFINED	18
SWS GROUP INC	COM	78503N107	3849	147200	SH	DEFINED	6
SYBASE INC	COM	871130100	583	27600	SH	DEFINED	11
SYBASE INC	COM	871130100	34721	1643975	SH	DEFINED	3
SYBASE INC	COM	871130100	1436	67993	SH	DEFINED	19
SYBASE INC	COM	871130100	261	12346	SH	DEFINED	5
SYBRON DENTAL SPECIALTIES IN	COM	871142105	48	1154	SH	DEFINED	19
SYBRON DENTAL SPECIALTIES IN	COM	871142105	50	1215	SH	DEFINED	11
SYCAMORE NETWORKS INC	COM	871206108	4601	978930	SH	DEFINED	3
SYCAMORE NETWORKS INC	COM	871206108	5	1050	SH	DEFINED	5
SYKES ENTERPRISES INC	COM	871237103	4904	345860	SH	DEFINED	3
SYMANTEC CORP	COM	871503108	34	2008	SH	DEFINED	1
SYMANTEC CORP	COM	871503108	6343	376863	SH	DEFINED	5
SYMANTEC CORP	COM	871503108	204	12100	SH	DEFINED	6
SYMANTEC CORP	COM	871503108	6249	371277	SH	DEFINED	17
SYMANTEC CORP	COM	871503108	26	1559	SH	DEFINED	9
SYMANTEC CORP	COM	871503108	3331	197915	SH	DEFINED	19
SYMANTEC CORP	COM	871503108	13468	800257	SH	DEFINED	18
SYMANTEC CORP	COM	871503108	41507	2466235	SH	DEFINED	20
SYMANTEC CORP	COM	871503108	83283	4948465	SH	DEFINED	8
SYMANTEC CORP	COM	871503108	71	4200	SH	DEFINED	2
SYMANTEC CORP	COM	871503108	1258	74771	SH	DEFINED	11
SYMANTEC CORP	COM	871503108	7697	457332	SH	DEFINED	4
SYMANTEC CORP	COM	871503108	7807	463900	SH	DEFINED	10
SYMANTEC CORP	COM	871503108	391	23230	SH	DEFINED	7
SYMANTEC CORP	COM	871503108	1200	2500	CALL	DEFINED	13

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

SYMBOL TECHNOLOGIES INC	COM	871508107	495	46811	SH	DEFINED	19
SYMBOL TECHNOLOGIES INC	COM	871508107	6	600	SH	DEFINED	11
SYMBOL TECHNOLOGIES INC	COM	871508107	1	107	SH	DEFINED	17
SYMBOL TECHNOLOGIES INC	COM	871508107	47	4400	SH	DEFINED	5
SYMBOL TECHNOLOGIES INC	COM	871508107	14	1282	SH	DEFINED	2
SYMBOL TECHNOLOGIES INC	COM	871508107	0	13	SH	DEFINED	18
SYMMETRICOM INC	COM	871543104	11	1200	SH	DEFINED	11
SYMYX TECHNOLOGIES	COM	87155S108	28	1000	SH	DEFINED	11
SYNGENTA AG	SPONSORED ADR	87160A100	15	528	SH	DEFINED	9
SYNGENTA AG	SPONSORED ADR	87160A100	6	225	SH	DEFINED	18
SYNGENTA AG	SPONSORED ADR	87160A100	141	5005	SH	DEFINED	20
SYNIVERSE HLDGS INC	COM	87163F106	1765	111720	SH	DEFINED	3
SYNIVERSE HLDGS INC	COM	87163F106	7	412	SH	DEFINED	19
SYNNEX CORP	COM	87162W100	7632	411210	SH	DEFINED	6
SYNOPSIS INC	COM	871607107	2253	100798	SH	DEFINED	23
SYNOPSIS INC	COM	871607107	460	20600	SH	DEFINED	19
SYNOPSIS INC	COM	871607107	978	43769	SH	DEFINED	20
SYNOPSIS INC	COM	871607107	5472	244831	SH	DEFINED	3
SYNOPSIS INC	COM	871607107	13723	614000	SH	DEFINED	6
SYNOPSIS INC	COM	871607107	4109	183833	SH	DEFINED	22
SYNOPSIS INC	COM	871607107	40	1805	SH	DEFINED	5
SYNOPSIS INC	COM	871607107	503	22515	SH	DEFINED	18
SYNOVUS FINL CORP	COM	87161C105	123	4550	SH	DEFINED	6
SYNOVUS FINL CORP	COM	87161C105	1560	57589	SH	DEFINED	18
SYNOVUS FINL CORP	COM	87161C105	16497	608980	SH	DEFINED	3
SYNOVUS FINL CORP	COM	87161C105	626	23100	SH	DEFINED	20
SYNOVUS FINL CORP	COM	87161C105	1570	57962	SH	DEFINED	19
SYNOVUS FINL CORP	COM	87161C105	32	1192	SH	DEFINED	2
SYNTROLEUM CORP	COM	871630109	65333	7900000	SH	DEFINED	13
SYNTROLEUM CORP	COM	871630109	56	6800	SH	DEFINED	2
SYPRIS SOLUTIONS INC	COM	871655106	2	250	SH	DEFINED	5
SYSCO CORP	COM	871829107	11690	364731	SH	DEFINED	20
SYSCO CORP	COM	871829107	226	7053	SH	DEFINED	5
SYSCO CORP	COM	871829107	17306	539962	SH	DEFINED	18
SYSCO CORP	COM	871829107	3673	114594	SH	DEFINED	19
SYSCO CORP	COM	871829107	6438	200865	SH	DEFINED	1
SYSCO CORP	COM	871829107	659	20561	SH	DEFINED	11
SYSCO CORP	COM	871829107	52475	1637919	SH	DEFINED	17
SYSCO CORP	COM	871829107	104	3233	SH	DEFINED	9
SYSCO CORP	COM	871829107	26345	821996	SH	DEFINED	2
SYSCO CORP	COM	871829107	196	6100	SH	DEFINED	7
SYSTEMAX INC	COM	871851101	29	4000	SH	DEFINED	18
TAIWAN GREATER CHINA FD	SH BEN INT	874037104	7	1239	SH	DEFINED	18
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	24	2395	SH	DEFINED	2
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	4375	434860	SH	DEFINED	3
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	187835	18671517	SH	DEFINED	18
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	177	17550	SH	DEFINED	5
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	3600	357878	SH	DEFINED	6
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	1463	145392	SH	DEFINED	19
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	96934	9635542	SH	DEFINED	20
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	6594	655517	SH	DEFINED	21
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	2618	260189	SH	DEFINED	22
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	12090	647900	SH	DEFINED	21
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	954	51100	SH	DEFINED	18
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	2224	119200	SH	DEFINED	20
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	86630	4642550	SH	DEFINED	8
TAL INTL GROUP INC	COM	874083108	239	9920	SH	DEFINED	3
TAL INTL GROUP INC	COM	874083108	33	1350	SH	DEFINED	19
TALBOTS INC	COM	874161102	798	29700	SH	DEFINED	9
TALBOTS INC	COM	874161102	19	700	SH	DEFINED	11
TALBOTS INC	COM	874161102	3962	147460	SH	DEFINED	3
TALBOTS INC	COM	874161102	7	247	SH	DEFINED	19

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

TALISMAN ENERGY INC	COM	87425E103	5063	95197	SH	DEFINED	19
TALISMAN ENERGY INC	COM	87425E103	4861	91410	SH	DEFINED	3
TALISMAN ENERGY INC	COM	87425E103	14902	280300	SH	DEFINED	7
TALISMAN ENERGY INC	COM	87425E103	14	270	SH	DEFINED	1
TALK AMERICA HLDGS INC	COM NEW	87426R202	4709	552042	SH	DEFINED	6
TALX CORP	COM	874918105	4252	149290	SH	DEFINED	3
TALX CORP	COM	874918105	10	360	SH	DEFINED	19
TANDY BRANDS ACCESSORIES INC	COM	875378101	576	55924	SH	DEFINED	6
TANGER FACTORY OUTLET CTRS I	COM	875465106	546	15872	SH	DEFINED	19
TANGER FACTORY OUTLET CTRS I	COM	875465106	103	3000	SH	DEFINED	1
TANOX INC	COM	87588Q109	227	11700	SH	DEFINED	3
TANOX INC	COM	87588Q109	31	1600	SH	DEFINED	2
TANOX INC	COM	87588Q109	1208	62200	SH	DEFINED	20
TANOX INC	COM	87588Q109	6613	340520	SH	DEFINED	21
TANOX INC	COM	87588Q109	1139	58672	SH	DEFINED	19
TANOX INC	COM	87588Q109	1171	60310	SH	DEFINED	18
TANZANIAN ROYALTY EXPL CORP	COM	87600U104	818	136200	SH	DEFINED	7
TARGET CORP	COM	87612E106	40065	770336	SH	DEFINED	21
TARGET CORP	COM	87612E106	17681	339962	SH	DEFINED	17
TARGET CORP	COM	87612E106	36203	696087	SH	DEFINED	2
TARGET CORP	COM	87612E106	18343	352691	SH	DEFINED	3
TARGET CORP	COM	87612E106	7832	150594	SH	DEFINED	1
TARGET CORP	COM	87612E106	54638	1050521	SH	DEFINED	18
TARGET CORP	COM	87612E106	3317	63770	SH	DEFINED	5
TARGET CORP	COM	87612E106	30737	590992	SH	DEFINED	6
TARGET CORP	COM	87612E106	12389	238200	SH	DEFINED	19
TARGET CORP	COM	87612E106	7221	138834	SH	DEFINED	11
TARGET CORP	COM	87612E106	22171	426291	SH	DEFINED	20
TARGET CORP	COM	87612E106	37	713	SH	DEFINED	4
TARRAGON CORP	COM	876287103	43	2136	SH	DEFINED	9
TASTY BAKING CO	COM	876553306	32	4000	SH	DEFINED	9
TATA MTRS LTD	SPONSORED ADR	876568502	3964	190200	SH	DEFINED	3
TATA MTRS LTD	SPONSORED ADR	876568502	7	350	SH	DEFINED	2
TAUBMAN CTRS INC	COM	876664103	121	2900	SH	DEFINED	18
TAUBMAN CTRS INC	COM	876664103	29	700	SH	DEFINED	3
TAUBMAN CTRS INC	COM	876664103	9	223	SH	DEFINED	19
TAYLOR CAP GROUP INC	COM	876851106	1668	42550	SH	DEFINED	3
TAYLOR CAP GROUP INC	COM	876851106	2529	64535	SH	DEFINED	6
TC PIPELINES LP	UT COM LTD PRT	87233Q108	34	1000	SH	DEFINED	18
TCF FINL CORP	COM	872275102	3288	127690	SH	DEFINED	6
TCF FINL CORP	COM	872275102	122	4750	SH	DEFINED	5
TCF FINL CORP	COM	872275102	4	150	SH	DEFINED	18
TCF FINL CORP	COM	872275102	6718	260910	SH	DEFINED	2
TCF FINL CORP	COM	872275102	26	1000	SH	DEFINED	17
TCF FINL CORP	COM	872275102	39	1500	SH	DEFINED	11
TCF FINL CORP	COM	872275102	6442	250177	SH	DEFINED	1
TCW STRATEGIC INCOME FUND IN	COM	872340104	8	1530	SH	DEFINED	18
TD AMERITRADE HLDG CORP	COM	87236Y108	104350	5000000	SH	DEFINED	13
TD AMERITRADE HLDG CORP	COM	87236Y108	24	1138	SH	DEFINED	5
TD AMERITRADE HLDG CORP	COM	87236Y108	21	1000	SH	DEFINED	1
TD AMERITRADE HLDG CORP	COM	87236Y108	4	175	SH	DEFINED	2
TD BANKNORTH INC	COM	87235A101	14	490	SH	DEFINED	2
TD BANKNORTH INC	COM	87235A101	22	734	SH	DEFINED	6
TD BANKNORTH INC	COM	87235A101	2544	86675	SH	DEFINED	1
TD BANKNORTH INC	COM	87235A101	793	27004	SH	DEFINED	11
TD BANKNORTH INC	COM	87235A101	2	52	SH	DEFINED	9
TD BANKNORTH INC	COM	87235A101	565	19234	SH	DEFINED	5
TD BANKNORTH INC	COM	87235A101	19	660	SH	DEFINED	18
TD BANKNORTH INC	COM	87235A101	572	19500	SH	DEFINED	17
TECH DATA CORP	COM	878237106	2	50	SH	DEFINED	17
TECH DATA CORP	COM	878237106	13401	363064	SH	DEFINED	20
TECH DATA CORP	COM	878237106	2313	62655	SH	DEFINED	18

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

TECH DATA CORP	COM	878237106	158	4274	SH	DEFINED	5
TECH DATA CORP	COM	878237106	2572	69670	SH	DEFINED	6
TECHNE CORP	COM	878377100	1389	23090	SH	DEFINED	11
TECHNE CORP	COM	878377100	385	6400	SH	DEFINED	20
TECHNE CORP	COM	878377100	5	81	SH	DEFINED	18
TECHNE CORP	COM	878377100	49785	827820	SH	DEFINED	3
TECHNE CORP	COM	878377100	1291	21465	SH	DEFINED	19
TECHNICAL OLYMPIC USA INC	COM	878483106	14943	734323	SH	DEFINED	3
TECHNIP NEW	SPONSORED ADR	878546209	2	28	SH	DEFINED	18
TECHNIP NEW	SPONSORED ADR	878546209	47519	721977	SH	DEFINED	6
TECHNIP NEW	SPONSORED ADR	878546209	2044	30285	SH	DEFINED	17
TECHNITROL INC	COM	878555101	1458	60800	SH	DEFINED	20
TECHNITROL INC	COM	878555101	1820	75880	SH	DEFINED	3
TECHNITROL INC	COM	878555101	29	1200	SH	DEFINED	18
TECHNITROL INC	COM	878555101	106	4425	SH	DEFINED	5
TECHNOLOGY INVT CAP CORP	COM	878717305	47	3263	SH	DEFINED	11
TECHNOLOGY SOLUTIONS CO	COM NEW	87872T207	0	1	SH	DEFINED	18
TECHTEAM GLOBAL INC	COM	878311109	11	1000	SH	DEFINED	18
TECO ENERGY INC	COM	872375100	13898	862140	SH	DEFINED	6
TECO ENERGY INC	COM	872375100	621	38548	SH	DEFINED	19
TECO ENERGY INC	COM	872375100	0	25	SH	DEFINED	9
TECO ENERGY INC	COM	872375100	32	2000	SH	DEFINED	1
TECO ENERGY INC	COM	872375100	18	1130	SH	DEFINED	2
TECO ENERGY INC	COM	872375100	10169	630850	SH	DEFINED	3
TECO ENERGY INC	COM	872375100	919	56980	SH	DEFINED	17
TECUMSEH PRODS CO	CL A	878895200	866	35300	SH	DEFINED	21
TECUMSEH PRODS CO	CL A	878895200	66	2700	SH	DEFINED	18
TECUMSEH PRODS CO	CL B	878895101	19	900	SH	DEFINED	18
TECUMSEH PRODS CO	CL B	878895101	771	36000	SH	DEFINED	21
TEJON RANCH CO DEL	COM	879080109	395	8080	SH	DEFINED	18
TEKELEC	COM	879101103	16	1150	SH	DEFINED	11
TEKELEC	COM	879101103	5772	417379	SH	DEFINED	3
TEKELEC	COM	879101103	8	583	SH	DEFINED	19
TEKTRONIX INC	COM	879131100	10084	282399	SH	DEFINED	20
TEKTRONIX INC	COM	879131100	2040	57123	SH	DEFINED	2
TEKTRONIX INC	COM	879131100	57	1600	SH	DEFINED	5
TEKTRONIX INC	COM	879131100	6348	177761	SH	DEFINED	18
TEKTRONIX INC	COM	879131100	539	15101	SH	DEFINED	19
TELECOM ARGENTINA S A	SPON ADR REP B	879273209	4057	299600	SH	DEFINED	3
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	10	350	SH	DEFINED	5
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	27	1000	SH	DEFINED	17
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	3	94	SH	DEFINED	18
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	16	600	SH	DEFINED	11
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	91	3320	SH	DEFINED	20
TELECOM HLDRS TR	DEPOSITRY RCPT	87927P200	21169	703048	SH	DEFINED	18
TELECOM ITALIA S P A NEW	SPON ADR ORD	87927Y102	140	4783	SH	DEFINED	21
TELECOM ITALIA S P A NEW	SPON ADR ORD	87927Y102	1	30	SH	DEFINED	9
TELECOM ITALIA S P A NEW	SPON ADR ORD	87927Y102	1	44	SH	DEFINED	18
TELEDYNE TECHNOLOGIES INC	COM	879360105	16	440	SH	DEFINED	19
TELEDYNE TECHNOLOGIES INC	COM	879360105	14813	416090	SH	DEFINED	3
TELEDYNE TECHNOLOGIES INC	COM	879360105	2	68	SH	DEFINED	5
TELEFLEX INC	COM	879369106	36	498	SH	DEFINED	11
TELEFLEX INC	COM	879369106	777	10846	SH	DEFINED	21
TELEFLEX INC	COM	879369106	4	61	SH	DEFINED	18
TELEFLEX INC	COM	879369106	72	1000	SH	DEFINED	2
TELEFLEX INC	COM	879369106	1232	17195	SH	DEFINED	19
TELEFLEX INC	COM	879369106	609	8500	SH	DEFINED	6
TELEFONICA S A	SPONSORED ADR	879382208	24542	522512	SH	DEFINED	18
TELEFONICA S A	SPONSORED ADR	879382208	1148	24451	SH	DEFINED	20
TELEFONICA S A	SPONSORED ADR	879382208	134	2843	SH	DEFINED	11
TELEFONICA S A	SPONSORED ADR	879382208	174	3701	SH	DEFINED	21
TELEFONICA S A	SPONSORED ADR	879382208	916	19499	SH	DEFINED	2

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

TELEFONICA S A	SPONSORED ADR	879382208	6388	136011	SH	DEFINED	17
TELEFONICA S A	SPONSORED ADR	879382208	13	274	SH	DEFINED	9
TELEFONICA S A	SPONSORED ADR	879382208	1697	36116	SH	DEFINED	6
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	493	22600	SH	DEFINED	6
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	12798	569300	SH	DEFINED	3
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	260	11560	SH	DEFINED	2
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	258	11460	SH	DEFINED	18
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	162	7200	SH	DEFINED	7
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	57	2532	SH	DEFINED	9
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	29	1300	SH	DEFINED	17
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	10	450	SH	DEFINED	11
TELENOR ASA	SPONSORED ADR	87944W105	19	600	SH	DEFINED	17
TELENOR ASA	SPONSORED ADR	87944W105	4	130	SH	DEFINED	18
TELENOR ASA	SPONSORED ADR	87944W105	98	3030	SH	DEFINED	20
TELEPHONE & DATA SYS INC	SPL COM	879433860	944	25000	SH	DEFINED	20
TELEPHONE & DATA SYS INC	SPL COM	879433860	191	5065	SH	DEFINED	2
TELEPHONE & DATA SYS INC	COM	879433100	986	25000	SH	DEFINED	20
TELEPHONE & DATA SYS INC	SPL COM	879433860	57	1500	SH	DEFINED	17
TELEPHONE & DATA SYS INC	SPL COM	879433860	88	2325	SH	DEFINED	21
TELEPHONE & DATA SYS INC	SPL COM	879433860	4	107	SH	DEFINED	11
TELEPHONE & DATA SYS INC	SPL COM	879433860	5	125	SH	DEFINED	9
TELEPHONE & DATA SYS INC	SPL COM	879433860	72	1903	SH	DEFINED	6
TELEPHONE & DATA SYS INC	COM	879433100	200	5065	SH	DEFINED	2
TELEPHONE & DATA SYS INC	COM	879433100	11136	282355	SH	DEFINED	3
TELEPHONE & DATA SYS INC	COM	879433100	59	1500	SH	DEFINED	17
TELEPHONE & DATA SYS INC	COM	879433100	114	2900	SH	DEFINED	6
TELEPHONE & DATA SYS INC	COM	879433100	5	125	SH	DEFINED	9
TELEPHONE & DATA SYS INC	COM	879433100	138	3501	SH	DEFINED	18
TELEPHONE & DATA SYS INC	SPL COM	879433860	132	3500	SH	DEFINED	18
TELEPHONE & DATA SYS INC	COM	879433100	92	2325	SH	DEFINED	21
TELETECH HOLDINGS INC	COM	879939106	1240	111650	SH	DEFINED	3
TELIK INC	COM	87959M109	0	19	SH	DEFINED	17
TELLABS INC	COM	879664100	12416	780890	SH	DEFINED	6
TELLABS INC	COM	879664100	1325	83338	SH	DEFINED	19
TELLABS INC	COM	879664100	193	12130	SH	DEFINED	5
TELLABS INC	COM	879664100	2	150	SH	DEFINED	18
TELLABS INC	COM	879664100	444	27947	SH	DEFINED	9
TELLABS INC	COM	879664100	5	300	SH	DEFINED	17
TELLABS INC	COM	879664100	4530	284934	SH	DEFINED	20
TELUS CORP	NON-VTG SHS	87971M202	72	1848	SH	DEFINED	7
TEMPLE INLAND INC	COM	879868107	129	2885	SH	DEFINED	11
TEMPLE INLAND INC	COM	879868107	914	20512	SH	DEFINED	19
TEMPLE INLAND INC	COM	879868107	1996	44800	SH	DEFINED	6
TEMPLE INLAND INC	COM	879868107	214	4800	SH	DEFINED	2
TEMPLETON DRAGON FD INC	COM	88018T101	2	78	SH	DEFINED	18
TEMPLETON EMERG MKTS INCOME	COM	880192109	23	1818	SH	DEFINED	18
TEMPLETON EMERGING MKTS FD I	COM	880191101	21	1053	SH	DEFINED	18
TEMPLETON GLOBAL INCOME FD	COM	880198106	39	4566	SH	DEFINED	18
TEMPLETON RUS AND EAST EUR F	COM	88022F105	16	215	SH	DEFINED	18
TEMPUR PEDIC INTL INC	COM	88023U101	6723	475100	SH	DEFINED	21
TEMPUR PEDIC INTL INC	COM	88023U101	6	400	SH	DEFINED	17
TEMPUR PEDIC INTL INC	COM	88023U101	7	460	SH	DEFINED	5
TEMPUR PEDIC INTL INC	COM	88023U101	2	140	SH	DEFINED	7
TEMPUR PEDIC INTL INC	COM	88023U101	539	38100	SH	DEFINED	18
TEMPUR PEDIC INTL INC	COM	88023U101	1276	90200	SH	DEFINED	20
TEMPUR PEDIC INTL INC	COM	88023U101	41218	2912900	SH	DEFINED	6
TENET HEALTHCARE CORP	COM	88033G100	97	13119	SH	DEFINED	20
TENET HEALTHCARE CORP	COM	88033G100	8018	1086428	SH	DEFINED	6
TENET HEALTHCARE CORP	COM	88033G100	33	4500	SH	DEFINED	5
TENET HEALTHCARE CORP	COM	88033G100	2	242	SH	DEFINED	9
TENET HEALTHCARE CORP	COM	88033G100	9	1224	SH	DEFINED	18
TENET HEALTHCARE CORP	COM	88033G100	17	2352	SH	DEFINED	21

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

TENET HEALTHCARE CORP	COM	88033G100	642	87024	SH	DEFINED	19
TENNANT CO	COM	880345103	7167	136980	SH	DEFINED	3
TENNECO INC	COM	880349105	1	40	SH	DEFINED	18
TENNECO INC	COM	880349105	791	36476	SH	DEFINED	3
TEPPCO PARTNERS L P	UT LTD PARTNER	872384102	1502	41400	SH	DEFINED	18
TERADYNE INC	COM	880770102	273	17600	SH	DEFINED	21
TERADYNE INC	COM	880770102	4	270	SH	DEFINED	17
TERADYNE INC	COM	880770102	57664	3717869	SH	DEFINED	20
TERADYNE INC	COM	880770102	569	36654	SH	DEFINED	19
TERADYNE INC	COM	880770102	4748	306100	SH	DEFINED	18
TERAYON COMMUNICATION SYS	COM	880775101	2	1000	SH	DEFINED	18
TEREX CORP NEW	COM	880779103	34	432	SH	DEFINED	19
TEREX CORP NEW	COM	880779103	17	220	SH	DEFINED	2
TEREX CORP NEW	COM	880779103	10	132	SH	DEFINED	18
TEREX CORP NEW	COM	880779103	87955	1109986	SH	DEFINED	3
TEREX CORP NEW	COM	880779103	822	10373	SH	DEFINED	21
TEREX CORP NEW	COM	880779103	24	300	SH	DEFINED	11
TERNIUM SA	SPON ADR	880890108	13948	492000	SH	DEFINED	3
TERRA INDS INC	COM	880915103	13	1815	SH	DEFINED	19
TESCO CORP	COM	88157K101	44	2330	SH	DEFINED	18
TESORO CORP	COM	881609101	24	349	SH	DEFINED	18
TESORO CORP	COM	881609101	14709	215227	SH	DEFINED	3
TESSCO TECHNOLOGIES INC	COM	872386107	1472	79574	SH	DEFINED	6
TESSERA TECHNOLOGIES INC	COM	88164L100	683	21300	SH	DEFINED	18
TESSERA TECHNOLOGIES INC	COM	88164L100	1556	48500	SH	DEFINED	20
TESSERA TECHNOLOGIES INC	COM	88164L100	8285	258273	SH	DEFINED	21
TETRA TECH INC NEW	COM	88162G103	19	1000	SH	DEFINED	11
TETRA TECH INC NEW	COM	88162G103	1166	61100	SH	DEFINED	3
TETRA TECHNOLOGIES INC DEL	COM	88162F105	29	626	SH	DEFINED	19
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	124	3000	SH	DEFINED	9
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	1559	37855	SH	DEFINED	5
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	66	1600	SH	DEFINED	17
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	98124	2382811	SH	DEFINED	20
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	1092	26513	SH	DEFINED	11
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	22956	557444	SH	DEFINED	22
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	72544	1761631	SH	DEFINED	18
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	54	1302	SH	DEFINED	4
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	12288	298409	SH	DEFINED	2
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	21764	528514	SH	DEFINED	3
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	73509	1785061	SH	DEFINED	21
TEXAS CAPITAL BANCSHARES INC	COM	88224Q107	3684	153500	SH	DEFINED	3
TEXAS INDS INC	COM	882491103	12	200	SH	DEFINED	9
TEXAS INDS INC	COM	882491103	18	296	SH	DEFINED	19
TEXAS INSTRS INC	COM	882508104	2531	77962	SH	DEFINED	2
TEXAS INSTRS INC	COM	882508104	15293	472007	SH	DEFINED	17
TEXAS INSTRS INC	COM	882508104	385518	11873048	SH	DEFINED	20
TEXAS INSTRS INC	COM	882508104	1020303	31422945	SH	DEFINED	18
TEXAS INSTRS INC	COM	882508104	12353	380441	SH	DEFINED	3
TEXAS INSTRS INC	COM	882508104	760	23400	SH	DEFINED	5
TEXAS INSTRS INC	COM	882508104	6494	200000	SH	DEFINED	8
TEXAS INSTRS INC	COM	882508104	172	5309	SH	DEFINED	1
TEXAS INSTRS INC	COM	882508104	1053	32428	SH	DEFINED	11
TEXAS INSTRS INC	COM	882508104	196	6030	SH	DEFINED	9
TEXAS INSTRS INC	COM	882508104	32354	996420	SH	DEFINED	21
TEXAS INSTRS INC	COM	882508104	15770	485675	SH	DEFINED	19
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	8775	297575	SH	DEFINED	1
TEXAS ROADHOUSE INC	CL A	882681109	41	2400	SH	DEFINED	18
TEXAS ROADHOUSE INC	CL A	882681109	79	4600	SH	DEFINED	5
TEXAS ROADHOUSE INC	CL A	882681109	2205	129000	SH	DEFINED	20
TEXAS UTD BANCSHARES INC	COM	882838105	935	44292	SH	DEFINED	6
TEXTRON INC	COM	883203101	874	9361	SH	DEFINED	9
TEXTRON INC	COM	883203101	60959	652732	SH	DEFINED	18

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

TEXTRON INC	COM	883203101	898	9616	SH	DEFINED	5
TEXTRON INC	COM	883203101	77	825	SH	DEFINED	11
TEXTRON INC	COM	883203101	482	5166	SH	DEFINED	17
TEXTRON INC	COM	883203101	2287	24492	SH	DEFINED	19
TEXTRON INC	COM	883203101	40978	438780	SH	DEFINED	20
TEXTRON INC	COM	883203101	124702	1335280	SH	DEFINED	21
TEXTRON INC	COM	883203101	59893	641319	SH	DEFINED	6
TEXTRON INC	COM	883203101	19	200	SH	DEFINED	2
TF FINL CORP	COM	872391107	12	400	SH	DEFINED	11
THE BANK HOLDINGS INC	COM	88331E104	95	5250	SH	DEFINED	1
THERMO ELECTRON CORP	COM	883556102	52	1413	SH	DEFINED	11
THERMO ELECTRON CORP	COM	883556102	38	1037	SH	DEFINED	17
THERMO ELECTRON CORP	COM	883556102	18035	486261	SH	DEFINED	20
THERMO ELECTRON CORP	COM	883556102	299	8056	SH	DEFINED	21
THERMO ELECTRON CORP	COM	883556102	1132	30507	SH	DEFINED	19
THERMO ELECTRON CORP	COM	883556102	61	1635	SH	DEFINED	2
THERMO ELECTRON CORP	COM	883556102	189	5084	SH	DEFINED	18
THERMO ELECTRON CORP	COM	883556102	17	450	SH	DEFINED	5
THERMO ELECTRON CORP	COM	883556102	290	7830	SH	DEFINED	6
THESTREET COM	COM	88368Q103	325	43000	SH	DEFINED	3
THOMAS & BETTS CORP	COM	884315102	14782	287705	SH	DEFINED	3
THOMAS & BETTS CORP	COM	884315102	5008	97479	SH	DEFINED	19
THOMAS WEISEL PARTNERS GRP I	COM	884481102	712	32500	SH	DEFINED	18
THOMAS WEISEL PARTNERS GRP I	COM	884481102	2442	111500	SH	DEFINED	20
THOMAS WEISEL PARTNERS GRP I	COM	884481102	11	500	SH	DEFINED	3
THOMAS WEISEL PARTNERS GRP I	COM	884481102	123	5600	SH	DEFINED	21
THOMSON	SPONSORED ADR	885118109	101	5145	SH	DEFINED	17
THOMSON CORP	COM	884903105	23747	636117	SH	DEFINED	7
THOR INDS INC	COM	885160101	29	545	SH	DEFINED	19
THOR INDS INC	COM	885160101	9818	184000	SH	DEFINED	3
THOR INDS INC	COM	885160101	798	14961	SH	DEFINED	21
THOR INDS INC	COM	885160101	567	10630	SH	DEFINED	18
THORATEC CORP	COM NEW	885175307	1344	69736	SH	DEFINED	19
THORATEC CORP	COM NEW	885175307	40	2100	SH	DEFINED	2
THORNBURG MTG INC	COM	885218107	14	500	SH	DEFINED	11
THORNBURG MTG INC	COM	885218107	1961	72470	SH	DEFINED	2
THRESHOLD PHARMACEUTICAL INC	COM	885807107	152	10150	SH	DEFINED	3
THRESHOLD PHARMACEUTICAL INC	COM	885807107	48	3193	SH	DEFINED	5
TIBCO SOFTWARE INC	COM	88632Q103	678	81080	SH	DEFINED	18
TIBCO SOFTWARE INC	COM	88632Q103	7	800	SH	DEFINED	6
TIBCO SOFTWARE INC	COM	88632Q103	8994	1075800	SH	DEFINED	21
TIBCO SOFTWARE INC	COM	88632Q103	1600	191336	SH	DEFINED	20
TIDEWATER INC	COM	886423102	25	450	SH	DEFINED	11
TIDEWATER INC	COM	886423102	7136	129200	SH	DEFINED	22
TIDEWATER INC	COM	886423102	33	600	SH	DEFINED	5
TIDEWATER INC	COM	886423102	35402	644652	SH	DEFINED	6
TIDEWATER INC	COM	886423102	4943	89498	SH	DEFINED	19
TIDEWATER INC	COM	886423102	10	175	SH	DEFINED	9
TIDEWATER INC	COM	886423102	22647	410050	SH	DEFINED	3
TIERONE CORP	COM	88650R108	909	26787	SH	DEFINED	19
TIERONE CORP	COM	88650R108	163	4800	SH	DEFINED	5
TIERONE CORP	COM	88650R108	24	700	SH	DEFINED	18
TIERONE CORP	COM	88650R108	5778	170180	SH	DEFINED	3
TIFFANY & CO NEW	COM	886547108	36	950	SH	DEFINED	11
TIFFANY & CO NEW	COM	886547108	19	500	SH	DEFINED	2
TIFFANY & CO NEW	COM	886547108	2392	64354	SH	DEFINED	17
TIFFANY & CO NEW	COM	886547108	988	26320	SH	DEFINED	19
TIFFANY & CO NEW	COM	886547108	389	10358	SH	DEFINED	21
TIFFANY & CO NEW	COM	886547108	8	200	SH	DEFINED	9
TIFFANY & CO NEW	COM	886547108	11869	319802	SH	DEFINED	6
TIFFANY & CO NEW	COM	886547108	513	13656	SH	DEFINED	18
TIM PARTICIPACOES S A	SPONS ADR PFD	88706P106	48601	1312477	SH	DEFINED	22

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

TIM PARTICIPACOES S A	SPONS ADR PFD	88706P106	12916	348800	SH	DEFINED	3
TIM PARTICIPACOES S A	SPONS ADR PFD	88706P106	339	9158	SH	DEFINED	20
TIMBERLAND BANCORP INC	COM	887098101	1239	43930	SH	DEFINED	6
TIMBERLAND CO	CL A	887100105	5825	170165	SH	DEFINED	18
TIMBERLAND CO	CL A	887100105	29737	868730	SH	DEFINED	6
TIMBERLAND CO	CL A	887100105	96	2800	SH	DEFINED	2
TIMBERLAND CO	CL A	887100105	13739	401370	SH	DEFINED	3
TIMBERLAND CO	CL A	887100105	7	200	SH	DEFINED	9
TIMBERLAND CO	CL A	887100105	14	400	SH	DEFINED	11
TIMBERLAND CO	CL A	887100105	7386	215777	SH	DEFINED	20
TIME WARNER INC	COM	887317105	137524	8190809	SH	DEFINED	21
TIME WARNER INC	COM	887317105	1443	85963	SH	DEFINED	11
TIME WARNER INC	COM	887317105	19690	1172726	SH	DEFINED	19
TIME WARNER INC	COM	887317105	8705	518434	SH	DEFINED	2
TIME WARNER INC	COM	887317105	1580	94100	SH	DEFINED	5
TIME WARNER INC	COM	887317105	635	37800	SH	DEFINED	6
TIME WARNER INC	COM	887317105	11038	657395	SH	DEFINED	3
TIME WARNER INC	COM	887317105	786023	46814923	SH	DEFINED	20
TIME WARNER INC	COM	887317105	7964	476001	SH	DEFINED	17
TIME WARNER INC	COM	887317105	108662	6471821	SH	DEFINED	10
TIME WARNER INC	COM	887317105	974211	58023302	SH	DEFINED	18
TIME WARNER INC	COM	887317105	2857	170140	SH	DEFINED	9
TIME WARNER INC	COM	887317105	5462	325300	SH	DEFINED	7
TIME WARNER INC	COM	887317105	63	3748	SH	DEFINED	1
TIME WARNER INC	COM	887317105	736445	43862130	SH	DEFINED	8
TIME WARNER INC	COM	887317105	925	2500	CALL	DEFINED	13
TIME WARNER TELECOM INC	CL A	887319101	1418	79000	SH	DEFINED	20
TIME WARNER TELECOM INC	CL A	887319101	898	50042	SH	DEFINED	19
TIME WARNER TELECOM INC	CL A	887319101	2018	112400	SH	DEFINED	21
TIME WARNER TELECOM INC	CL A	887319101	158	8800	SH	DEFINED	18
TIME WARNER TELECOM INC	CL A	887319101	9054	504425	SH	DEFINED	3
TIMKEN CO	COM	887389104	8795	272546	SH	DEFINED	20
TIMKEN CO	COM	887389104	15502	480390	SH	DEFINED	6
TIMKEN CO	COM	887389104	14796	458513	SH	DEFINED	3
TIMKEN CO	COM	887389104	13	400	SH	DEFINED	2
TIMKEN CO	COM	887389104	290	9000	SH	DEFINED	21
TIMKEN CO	COM	887389104	831	25745	SH	DEFINED	19
TIMKEN CO	COM	887389104	7299	226185	SH	DEFINED	18
TJX COS INC NEW	COM	872540109	507	20425	SH	DEFINED	18
TJX COS INC NEW	COM	872540109	33	1310	SH	DEFINED	21
TJX COS INC NEW	COM	872540109	457	18400	SH	DEFINED	6
TJX COS INC NEW	COM	872540109	15637	630000	SH	DEFINED	8
TJX COS INC NEW	COM	872540109	179	7200	SH	DEFINED	7
TJX COS INC NEW	NOTE	2/1 872540AL3	5188	6250000	PRN	DEFINED	20
TJX COS INC NEW	COM	872540109	2116	85244	SH	DEFINED	19
TJX COS INC NEW	COM	872540109	1	50	SH	DEFINED	1
TJX COS INC NEW	COM	872540109	173	6968	SH	DEFINED	11
TJX COS INC NEW	COM	872540109	126	5075	SH	DEFINED	17
TJX COS INC NEW	COM	872540109	19	767	SH	DEFINED	9
TJX COS INC NEW	COM	872540109	75	3014	SH	DEFINED	5
TLC VISION CORP	COM	872549100	102	15675	SH	DEFINED	6
TNT N V	SPONSORED ADR	87260W101	1	40	SH	DEFINED	5
TODCO	CL A	88889T107	4	107	SH	DEFINED	11
TODCO	CL A	88889T107	387	9814	SH	DEFINED	18
TODCO	CL A	88889T107	12124	307650	SH	DEFINED	3
TODCO	CL A	88889T107	3168	80390	SH	DEFINED	20
TODCO	CL A	88889T107	4718	119711	SH	DEFINED	21
TOFUTTI BRANDS INC	COM	88906B105	1	500	SH	DEFINED	1
TOLL BROTHERS INC	COM	889478103	333	9620	SH	DEFINED	3
TOLL BROTHERS INC	COM	889478103	80	2312	SH	DEFINED	5
TOLL BROTHERS INC	COM	889478103	513	14802	SH	DEFINED	19
TOLL BROTHERS INC	COM	889478103	20785	600200	SH	DEFINED	21

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

TOLL BROTHERS INC	COM	889478103	5298	153000	SH	DEFINED	20
TOMKINS PLC	SPONSORED ADR	890030208	21695	920461	SH	DEFINED	18
TOMKINS PLC	SPONSORED ADR	890030208	180	7630	SH	DEFINED	7
TOMKINS PLC	SPONSORED ADR	890030208	115	4900	SH	DEFINED	2
TOMKINS PLC	SPONSORED ADR	890030208	1042	44200	SH	DEFINED	20
TOMPKINSTRUSTCO INC	COM	890110109	920	19100	SH	DEFINED	18
TOMPKINSTRUSTCO INC	COM	890110109	1965	40819	SH	DEFINED	20
TOO INC	COM	890333107	428	12470	SH	DEFINED	19
TOO INC	COM	890333107	1397	40680	SH	DEFINED	3
TOOTSIE ROLL INDS INC	COM	890516107	38	1288	SH	DEFINED	11
TOOTSIE ROLL INDS INC	COM	890516107	3	100	SH	DEFINED	17
TOOTSIE ROLL INDS INC	COM	890516107	23	772	SH	DEFINED	9
TOOTSIE ROLL INDS INC	COM	890516107	482	16480	SH	DEFINED	2
TOOTSIE ROLL INDS INC	COM	890516107	35	1196	SH	DEFINED	18
TOPPS INC	COM	890786106	62	7100	SH	DEFINED	11
TOPPS INC	COM	890786106	70	8000	SH	DEFINED	5
TORCH ENERGY ROYALTY TRUST	UNIT BEN INT	891013104	4	500	SH	DEFINED	11
TORCHMARK CORP	COM	891027104	1094	19164	SH	DEFINED	19
TORCHMARK CORP	COM	891027104	9004	157690	SH	DEFINED	6
TORCHMARK CORP	COM	891027104	1	25	SH	DEFINED	18
TORO CO	COM	891092108	38	800	SH	DEFINED	9
TORO CO	COM	891092108	397	8309	SH	DEFINED	18
TORONTO DOMINION BK ONT	COM NEW	891160509	2376	42653	SH	DEFINED	23
TORONTO DOMINION BK ONT	COM NEW	891160509	117	2100	SH	DEFINED	20
TORONTO DOMINION BK ONT	COM NEW	891160509	49	881	SH	DEFINED	21
TORONTO DOMINION BK ONT	COM NEW	891160509	4604	82650	SH	DEFINED	22
TORONTO DOMINION BK ONT	COM NEW	891160509	78643	1409945	SH	DEFINED	7
TORONTO DOMINION BK ONT	COM NEW	891160509	2	37	SH	DEFINED	18
TORONTO DOMINION BK ONT	COM NEW	891160509	16	286	SH	DEFINED	5
TORTOISE ENERGY INFRSTRCTR C	COM	89147L100	8	279	SH	DEFINED	18
TOTAL S A	SPONSORED ADR	89151E109	381	2896	SH	DEFINED	11
TOTAL S A	SPONSORED ADR	89151E109	9354	71008	SH	DEFINED	2
TOTAL S A	SPONSORED ADR	89151E109	4858	36877	SH	DEFINED	17
TOTAL S A	SPONSORED ADR	89151E109	5	40	SH	DEFINED	7
TOTAL S A	SPONSORED ADR	89151E109	4	29	SH	DEFINED	5
TOTAL S A	SPONSORED ADR	89151E109	104884	796206	SH	DEFINED	18
TOTAL S A	SPONSORED ADR	89151E109	1658	12588	SH	DEFINED	6
TOTAL S A	SPONSORED ADR	89151E109	214165	1625786	SH	DEFINED	21
TOTAL S A	SPONSORED ADR	89151E109	116217	882240	SH	DEFINED	20
TOTAL SYS SVCS INC	COM	891906109	40	2000	SH	DEFINED	5
TOWN & CTRY TR	SH BEN INT	892081100	30	750	SH	DEFINED	11
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	41	375	SH	DEFINED	7
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	1602	14786	SH	DEFINED	17
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	169	1550	SH	DEFINED	2
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	266	2447	SH	DEFINED	5
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	180	1653	SH	DEFINED	18
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	425	3902	SH	DEFINED	21
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	57060	530528	SH	DEFINED	6
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	44	400	SH	DEFINED	11
TRACTOR SUPPLY CO	COM	892356106	79	1193	SH	DEFINED	5
TRADESTATION GROUP INC	COM	89267P105	2677	193700	SH	DEFINED	3
TRAFFIX INC	COM	892721101	6	1000	SH	DEFINED	18
TRAMMELL CROW CO	COM	89288R106	1677	47022	SH	DEFINED	19
TRAMMELL CROW CO	COM	89288R106	21	600	SH	DEFINED	11
TRAMMELL CROW CO	COM	89288R106	7756	217491	SH	DEFINED	3
TRAMMELL CROW CO	COM	89288R106	144	4041	SH	DEFINED	5
TRANS WORLD ENTMT CORP	COM	89336Q100	28	5100	SH	DEFINED	6
TRANS WORLD ENTMT CORP	COM	89336Q100	16	2912	SH	DEFINED	5
TRANSACTION SYS ARCHITECTS	COM	893416107	14016	449079	SH	DEFINED	3
TRANSACTION SYS ARCHITECTS	COM	893416107	1848	59210	SH	DEFINED	19
TRANSACTION SYS ARCHITECTS	COM	893416107	4938	158211	SH	DEFINED	6
TRANSALTA CORP	COM	89346D107	12	655	SH	DEFINED	7

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

TRANSATLANTIC HLDGS INC	COM	893521104	6222	106454	SH	DEFINED	17
TRANSATLANTIC HLDGS INC	COM	893521104	164	2812	SH	DEFINED	11
TRANSATLANTIC HLDGS INC	COM	893521104	57	971	SH	DEFINED	1
TRANSATLANTIC HLDGS INC	COM	893521104	134	2290	SH	DEFINED	6
TRANSCANADA CORP	COM	89353D107	191	6600	SH	DEFINED	3
TRANSCANADA CORP	COM	89353D107	17057	591004	SH	DEFINED	7
TRANSCONTINENTAL RLTY INVS	COM NEW	893617209	5	315	SH	DEFINED	9
TRANSDIGM GROUP INC	COM	893641100	1416	55000	SH	DEFINED	20
TRANSMONTAIGNE INC	COM	893934109	7200	733920	SH	DEFINED	6
TRANSOCEAN INC	ORD	G90078109	21729	270602	SH	DEFINED	6
TRANSOCEAN INC	ORD	G90078109	423	5273	SH	DEFINED	2
TRANSOCEAN INC	ORD	G90078109	504	6271	SH	DEFINED	3
TRANSOCEAN INC	ORD	G90078109	2786	34700	SH	DEFINED	21
TRANSOCEAN INC	ORD	G90078109	7077	88128	SH	DEFINED	19
TRANSOCEAN INC	ORD	G90078109	6349	79060	SH	DEFINED	11
TRANSOCEAN INC	ORD	G90078109	59	737	SH	DEFINED	17
TRANSOCEAN INC	ORD	G90078109	1176	14646	SH	DEFINED	20
TRANSOCEAN INC	ORD	G90078109	995	12390	SH	DEFINED	18
TRANSOCEAN INC	ORD	G90078109	111	1382	SH	DEFINED	9
TRANSOCEAN INC	ORD	G90078109	10238	127500	SH	DEFINED	8
TRANSOCEAN INC	ORD	G90078109	70	866	SH	DEFINED	5
TRANSOCEAN INC	ORD	G90078109	48	600	SH	DEFINED	4
TRAVELERS PPTY CAS CORP NEW	NT CV JR 2032	89420G307	38	1600	SH	DEFINED	21
TRC COS INC	COM	872625108	43	3150	SH	DEFINED	18
TRC COS INC	COM	872625108	1401	103550	SH	DEFINED	21
TREDEGAR CORP	COM	894650100	159	10000	SH	DEFINED	6
TREEHOUSE FOODS INC	COM	89469A104	0	15	SH	DEFINED	11
TREEHOUSE FOODS INC	COM	89469A104	1	45	SH	DEFINED	18
TREEHOUSE FOODS INC	COM	89469A104	8	320	SH	DEFINED	17
TREEHOUSE FOODS INC	COM	89469A104	75	2831	SH	DEFINED	20
TREEHOUSE FOODS INC	COM	89469A104	107	4046	SH	DEFINED	9
TRI CONTL CORP	COM	895436103	61	2999	SH	DEFINED	18
TRIAD GTY INC	COM	895925105	9784	208616	SH	DEFINED	20
TRIAD GTY INC	COM	895925105	5687	121248	SH	DEFINED	18
TRIAD GTY INC	COM	895925105	16985	362164	SH	DEFINED	6
TRIAD HOSPITALS INC	COM	89579K109	3	69	SH	DEFINED	2
TRIAD HOSPITALS INC	COM	89579K109	622	14850	SH	DEFINED	18
TRIAD HOSPITALS INC	COM	89579K109	4	100	SH	DEFINED	19
TRIAD HOSPITALS INC	COM	89579K109	3927	93720	SH	DEFINED	6
TRIAD HOSPITALS INC	COM	89579K109	4076	97290	SH	DEFINED	23
TRIAD HOSPITALS INC	COM	89579K109	629	15000	SH	DEFINED	17
TRIARC COS INC	CL B SER 1	895927309	95	5430	SH	DEFINED	3
TRIBUNE CO NEW	COM	896047107	274	10000	SH	DEFINED	4
TRIBUNE CO NEW	COM	896047107	75	2740	SH	DEFINED	2
TRIBUNE CO NEW	COM	896047107	3	109	SH	DEFINED	9
TRIBUNE CO NEW	COM	896047107	446	16270	SH	DEFINED	6
TRIBUNE CO NEW	COM	896047107	1185	43193	SH	DEFINED	17
TRIBUNE CO NEW	COM	896047107	1329	48445	SH	DEFINED	19
TRIBUNE CO NEW	SB DB EXCH2%29	896047305	10	10000	PRN	DEFINED	21
TRIBUNE CO NEW	COM	896047107	2391	87150	SH	DEFINED	18
TRIBUNE CO NEW	COM	896047107	303	11064	SH	DEFINED	11
TRICO BANCSHARES	COM	896095106	1730	61071	SH	DEFINED	6
TRICO MARINE SERVICES INC	COM NEW	896106200	3989	123510	SH	DEFINED	3
TRICO MARINE SERVICES INC	COM NEW	896106200	940	29100	SH	DEFINED	19
TRIDENT MICROSYSTEMS INC	COM	895919108	15	500	SH	DEFINED	11
TRIDENT MICROSYSTEMS INC	COM	895919108	1781	61300	SH	DEFINED	20
TRIMBLE NAVIGATION LTD	COM	896239100	2153	47800	SH	DEFINED	3
TRIMBLE NAVIGATION LTD	COM	896239100	2095	46500	SH	DEFINED	20
TRIMBLE NAVIGATION LTD	COM	896239100	869	19300	SH	DEFINED	11
TRIMBLE NAVIGATION LTD	COM	896239100	14	300	SH	DEFINED	2
TRINITY BIOTECH PLC	SPON ADR NEW	896438306	23	2500	SH	DEFINED	5
TRINITY INDS INC	COM	896522109	6739	123900	SH	DEFINED	22

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

TRINITY INDS INC	COM	896522109	367	6750	SH	DEFINED	6
TRINITY INDS INC	COM	896522109	7758	142630	SH	DEFINED	3
TRINITY INDS INC	COM	896522109	2991	55000	SH	DEFINED	19
TRIPATH IMAGING INC	COM	896942109	1238	177380	SH	DEFINED	3
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	2107	428180	SH	DEFINED	19
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	1341	272500	SH	DEFINED	3
TRIUMPH GROUP INC NEW	COM	896818101	155	3500	SH	DEFINED	5
TRIUMPH GROUP INC NEW	COM	896818101	22	500	SH	DEFINED	18
TRIUMPH GROUP INC NEW	COM	896818101	128	2900	SH	DEFINED	11
TRIZEC PROPERTIES INC	COM	89687P107	20	786	SH	DEFINED	19
TRIZEC PROPERTIES INC	COM	89687P107	103	4000	SH	DEFINED	18
TRIZEC PROPERTIES INC	COM	89687P107	3785	147091	SH	DEFINED	9
TRIZEC PROPERTIES INC	COM	89687P107	573	22253	SH	DEFINED	17
TRIZETTO GROUP INC	COM	896882107	139	7900	SH	DEFINED	3
TRUSTCO BK CORP N Y	COM	898349105	7	550	SH	DEFINED	9
TRUSTCO BK CORP N Y	COM	898349105	35	2900	SH	DEFINED	11
TRUSTCO BK CORP N Y	COM	898349105	0	0	SH	DEFINED	18
TRUSTMARK CORP	COM	898402102	38383	1213102	SH	DEFINED	6
TRUSTREET PPTYS INC	COM	898404108	81	5300	SH	DEFINED	2
TRUSTREET PPTYS INC	PFD CV A	898404207	1	42	SH	DEFINED	18
TRW AUTOMOTIVE HLDGS CORP	COM	87264S106	10338	443670	SH	DEFINED	6
TRW AUTOMOTIVE HLDGS CORP	COM	87264S106	5608	240666	SH	DEFINED	3
TSR INC	COM	872885108	387	70540	SH	DEFINED	6
TUESDAY MORNING CORP	COM NEW	899035505	6461	279800	SH	DEFINED	6
TUPPERWARE BRANDS CORP	COM	899896104	36374	1766580	SH	DEFINED	6
TUPPERWARE BRANDS CORP	COM	899896104	6	300	SH	DEFINED	19
TUPPERWARE BRANDS CORP	COM	899896104	2922	141900	SH	DEFINED	20
TURBOCHEF TECHNOLOGIES INC	COM NEW	900006206	2	200	SH	DEFINED	18
TURKCELL ILETISIM HIZMETLERI	SPON ADR NEW	900111204	1922	115310	SH	DEFINED	5
TURKCELL ILETISIM HIZMETLERI	SPON ADR NEW	900111204	335	20100	SH	DEFINED	3
TURKISH INVT FD INC	COM	900145103	0	5	SH	DEFINED	18
TUT SYSTEMS	COM	901103101	4	1412	SH	DEFINED	20
TXU CORP	COM	873168108	2650	59200	SH	DEFINED	22
TXU CORP	COM	873168108	3800	84900	SH	DEFINED	6
TXU CORP	COM	873168108	62	1382	SH	DEFINED	11
TXU CORP	COM	873168108	9	200	SH	DEFINED	9
TXU CORP	COM	873168108	478	10674	SH	DEFINED	18
TXU CORP	COM	873168108	5952	132979	SH	DEFINED	19
TXU CORP	COM	873168108	9	200	SH	DEFINED	2
TXU CORP	COM	873168108	22070	493080	SH	DEFINED	3
TXU CORP	COM	873168108	90	2000	SH	DEFINED	17
TXU CORP	COM	873168108	9386	209700	SH	DEFINED	20
TYCO INTL LTD NEW	COM	902124106	19525	726392	SH	DEFINED	4
TYCO INTL LTD NEW	COM	902124106	327190	12172262	SH	DEFINED	10
TYCO INTL LTD NEW	COM	902124106	2593	96478	SH	DEFINED	9
TYCO INTL LTD NEW	COM	902124106	589086	21915398	SH	DEFINED	20
TYCO INTL LTD NEW	COM	902124106	11741	436796	SH	DEFINED	19
TYCO INTL LTD NEW	COM	902124106	3933	150435	SH	DEFINED	6
TYCO INTL LTD NEW	COM	902124106	1907	70928	SH	DEFINED	3
TYCO INTL LTD NEW	COM	902124106	9787	364100	SH	DEFINED	2
TYCO INTL LTD NEW	COM	902124106	2253	83822	SH	DEFINED	11
TYCO INTL LTD NEW	COM	902124106	524	19480	SH	DEFINED	7
TYCO INTL LTD NEW	COM	902124106	6572	244483	SH	DEFINED	5
TYCO INTL LTD NEW	COM	902124106	2030372	75534690	SH	DEFINED	8
TYCO INTL LTD NEW	COM	902124106	282240	10500000	SH	DEFINED	13
TYCO INTL LTD NEW	COM	902124106	788	29300	SH	DEFINED	17
TYCO INTL LTD NEW	COM	902124106	6757	251393	SH	DEFINED	21
TYCO INTL LTD NEW	COM	902124106	745907	27749531	SH	DEFINED	18
TYSON FOODS INC	CL A	902494103	162	11770	SH	DEFINED	6
TYSON FOODS INC	CL A	902494103	641	46623	SH	DEFINED	19
TYSON FOODS INC	CL A	902494103	37	2700	SH	DEFINED	9
TYSON FOODS INC	CL A	902494103	3	201	SH	DEFINED	18

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

U S AIRWAYS GROUP INC	COM	90341W108	1260	31490	SH	DEFINED	5
U S CONCRETE INC	COM	90333L102	680	47050	SH	DEFINED	3
U S CONCRETE INC	COM	90333L102	1186	82000	SH	DEFINED	20
U S CONCRETE INC	COM	90333L102	34	2335	SH	DEFINED	18
U S G CORP	COM NEW	903293405	87191	918188	SH	DEFINED	3
U S G CORP	COM NEW	903293405	7	72	SH	DEFINED	11
U S G CORP	COM NEW	903293405	18	190	SH	DEFINED	2
U S PHYSICAL THERAPY INC	COM	90337L108	729	42600	SH	DEFINED	3
UAL CORP	COM NEW	902549807	4	92	SH	DEFINED	17
UAL CORP	DBCV 5.000% 2/0	902549AE4	815	791350	PRN	DEFINED	20
UAP HLDG CORP	COM	903441103	737	34300	SH	DEFINED	19
UAP HLDG CORP	COM	903441103	10507	488719	SH	DEFINED	3
UBIQUITEL INC	COM	903474302	3811	377280	SH	DEFINED	3
UBIQUITEL INC	COM	903474302	2678	265100	SH	DEFINED	20
UBS AG	NAMEN AKT	H8920M855	2	15	SH	DEFINED	7
UBS AG	NAMEN AKT	H8920M855	33772	307105	SH	DEFINED	18
UBS AG	NAMEN AKT	H8920M855	416	3781	SH	DEFINED	21
UBS AG	NAMEN AKT	H8920M855	241	2188	SH	DEFINED	11
UBS AG	NAMEN AKT	H8920M855	1729	15720	SH	DEFINED	3
UBS AG	NAMEN AKT	H8920M855	40688	369996	SH	DEFINED	20
UBS AG	NAMEN AKT	H8920M855	201	1830	SH	DEFINED	5
UCBH HOLDINGS INC	COM	90262T308	12351	652800	SH	DEFINED	20
UCBH HOLDINGS INC	COM	90262T308	25	1300	SH	DEFINED	1
UCBH HOLDINGS INC	COM	90262T308	5704	301500	SH	DEFINED	3
UCBH HOLDINGS INC	COM	90262T308	7457	394110	SH	DEFINED	18
UGI CORP NEW	COM	902681105	38	1800	SH	DEFINED	9
UGI CORP NEW	COM	902681105	917	43527	SH	DEFINED	18
UGI CORP NEW	COM	902681105	695	32965	SH	DEFINED	21
UGI CORP NEW	COM	902681105	0	2	SH	DEFINED	7
UICI	COM	902737105	33144	896020	SH	DEFINED	6
UIL HLDG CORP	COM	902748102	162	3100	SH	DEFINED	3
UIL HLDG CORP	COM	902748102	1	26	SH	DEFINED	18
UIL HLDG CORP	COM	902748102	67	1275	SH	DEFINED	11
UIL HLDG CORP	COM	902748102	52	1000	SH	DEFINED	17
ULTIMATE SOFTWARE GROUP INC	COM	90385D107	2761	106800	SH	DEFINED	20
ULTRA PETROLEUM CORP	COM	903914109	2530	40600	SH	DEFINED	20
ULTRA PETROLEUM CORP	COM	903914109	19	300	SH	DEFINED	2
ULTRALIFE BATTERIES INC	COM	903899102	15	1200	SH	DEFINED	11
ULTRATECH INC	COM	904034105	21	850	SH	DEFINED	11
UMB FINL CORP	COM	902788108	23	330	SH	DEFINED	2
UMB FINL CORP	COM	902788108	3824	54452	SH	DEFINED	6
UMB FINL CORP	COM	902788108	16	227	SH	DEFINED	19
UMB FINL CORP	COM	902788108	81	1150	SH	DEFINED	3
UMPQUA HLDGS CORP	COM	904214103	404	14182	SH	DEFINED	19
UMPQUA HLDGS CORP	COM	904214103	8416	295295	SH	DEFINED	20
UMPQUA HLDGS CORP	COM	904214103	6035	211741	SH	DEFINED	18
UMPQUA HLDGS CORP	COM	904214103	4170	146302	SH	DEFINED	3
UNDER ARMOUR INC	CL A	904311107	10	300	SH	DEFINED	5
UNDER ARMOUR INC	CL A	904311107	58	1800	SH	DEFINED	11
UNDER ARMOUR INC	CL A	904311107	10	300	SH	DEFINED	17
UNIBANCO-UNIAO DE BANCOS BRA	GDR REP PFD UT	90458E107	310	4200	SH	DEFINED	6
UNIBANCO-UNIAO DE BANCOS BRA	GDR REP PFD UT	90458E107	22047	298300	SH	DEFINED	3
UNIBANCO-UNIAO DE BANCOS BRA	GDR REP PFD UT	90458E107	391	5290	SH	DEFINED	20
UNICO AMERN CORP	COM	904607108	565	58818	SH	DEFINED	6
UNIFIRST CORP MASS	COM	904708104	2659	80040	SH	DEFINED	3
UNILEVER N V	N Y SHS NEW	904784709	638	9212	SH	DEFINED	11
UNILEVER N V	N Y SHS NEW	904784709	36	527	SH	DEFINED	9
UNILEVER N V	N Y SHS NEW	904784709	217	3131	SH	DEFINED	17
UNILEVER N V	N Y SHS NEW	904784709	209	3021	SH	DEFINED	18
UNILEVER N V	N Y SHS NEW	904784709	372	5374	SH	DEFINED	5
UNILEVER N V	N Y SHS NEW	904784709	229	3313	SH	DEFINED	1
UNILEVER N V	N Y SHS NEW	904784709	1405	20296	SH	DEFINED	21

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

UNILEVER N V	N Y SHS NEW	904784709	1879	27150	SH	DEFINED	6
UNILEVER PLC	SPON ADR NEW	904767704	5835	142071	SH	DEFINED	21
UNILEVER PLC	SPON ADR NEW	904767704	108096	2631985	SH	DEFINED	20
UNILEVER PLC	SPON ADR NEW	904767704	1635	39802	SH	DEFINED	19
UNILEVER PLC	SPON ADR NEW	904767704	234524	5710338	SH	DEFINED	18
UNILEVER PLC	SPON ADR NEW	904767704	9	225	SH	DEFINED	9
UNILEVER PLC	SPON ADR NEW	904767704	51	1250	SH	DEFINED	7
UNILEVER PLC	SPON ADR NEW	904767704	3	65	SH	DEFINED	5
UNILEVER PLC	SPON ADR NEW	904767704	183	4455	SH	DEFINED	11
UNION PAC CORP	COM	907818108	4934	55649	SH	DEFINED	6
UNION PAC CORP	COM	907818108	8840	94693	SH	DEFINED	17
UNION PAC CORP	COM	907818108	12	125	SH	DEFINED	9
UNION PAC CORP	COM	907818108	733	7850	SH	DEFINED	11
UNION PAC CORP	COM	907818108	2681	28715	SH	DEFINED	2
UNION PAC CORP	COM	907818108	4576	49023	SH	DEFINED	19
UNION PAC CORP	COM	907818108	523	5600	SH	DEFINED	5
UNION PAC CORP	COM	907818108	72	766	SH	DEFINED	1
UNION PAC CORP	COM	907818108	2215	23732	SH	DEFINED	18
UNIONBANCAL CORP	COM	908906100	189	2700	SH	DEFINED	18
UNISOURCE ENERGY CORP	COM	909205106	22	710	SH	DEFINED	3
UNISOURCE ENERGY CORP	COM	909205106	23	740	SH	DEFINED	19
UNISYS CORP	COM	909214108	373	54168	SH	DEFINED	9
UNISYS CORP	COM	909214108	21	2999	SH	DEFINED	18
UNISYS CORP	COM	909214108	726	105436	SH	DEFINED	20
UNISYS CORP	COM	909214108	436	63275	SH	DEFINED	19
UNIT CORP	COM	909218109	17	300	SH	DEFINED	11
UNIT CORP	COM	909218109	43101	773117	SH	DEFINED	3
UNIT CORP	COM	909218109	89	1600	SH	DEFINED	20
UNIT CORP	COM	909218109	70	1250	SH	DEFINED	17
UNIT CORP	COM	909218109	622	11150	SH	DEFINED	22
UNITED AUTO GROUP INC	COM	909440109	24875	578480	SH	DEFINED	6
UNITED BANKSHARES INC WEST V	COM	909907107	11688	305413	SH	DEFINED	6
UNITED BANKSHARES INC WEST V	COM	909907107	19	500	SH	DEFINED	11
UNITED BANKSHARES INC WEST V	COM	909907107	73	1900	SH	DEFINED	4
UNITED CMNTY FINL CORP OHIO	COM	909839102	4707	388386	SH	DEFINED	6
UNITED DOMINION REALTY TR IN	COM	910197102	245	8600	SH	DEFINED	2
UNITED DOMINION REALTY TR IN	COM	910197102	2137	74893	SH	DEFINED	9
UNITED DOMINION REALTY TR IN	COM	910197102	714	25000	SH	DEFINED	20
UNITED DOMINION REALTY TR IN	COM	910197102	67	2349	SH	DEFINED	11
UNITED FINL CORP MINN	COM	909919102	651	28948	SH	DEFINED	1
UNITED FIRE & CAS CO	COM	910331107	7	200	SH	DEFINED	11
UNITED FIRE & CAS CO	COM	910331107	1362	41406	SH	DEFINED	6
UNITED INDL CORP	COM	910671106	1055	17310	SH	DEFINED	3
UNITED INDL CORP	COM	910671106	9473	155470	SH	DEFINED	6
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	6957	2040200	SH	DEFINED	6
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	0	1	SH	DEFINED	3
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	560	164335	SH	DEFINED	22
UNITED NAT FOODS INC	COM	911163103	107	3050	SH	DEFINED	2
UNITED NAT FOODS INC	COM	911163103	7048	201554	SH	DEFINED	21
UNITED NAT FOODS INC	COM	911163103	1269	36300	SH	DEFINED	20
UNITED NAT FOODS INC	COM	911163103	17	500	SH	DEFINED	17
UNITED NAT FOODS INC	COM	911163103	642	18364	SH	DEFINED	18
UNITED NAT FOODS INC	COM	911163103	99	2843	SH	DEFINED	5
UNITED ONLINE INC	COM	911268100	2	180	SH	DEFINED	9
UNITED ONLINE INC	COM	911268100	646	50200	SH	DEFINED	19
UNITED ONLINE INC	COM	911268100	8565	666020	SH	DEFINED	3
UNITED ONLINE INC	COM	911268100	34567	2687909	SH	DEFINED	6
UNITED PANAM FINANCIAL CP	COM	911301109	1457	47150	SH	DEFINED	3
UNITED PARCEL SERVICE INC	CL B	911312106	592	7452	SH	DEFINED	11
UNITED PARCEL SERVICE INC	CL B	911312106	15866	199879	SH	DEFINED	1
UNITED PARCEL SERVICE INC	CL B	911312106	5954	75000	SH	DEFINED	3
UNITED PARCEL SERVICE INC	CL B	911312106	18039	227253	SH	DEFINED	19

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

UNITED PARCEL SERVICE INC	CL B	911312106	89776	1130963	SH	DEFINED	18
UNITED PARCEL SERVICE INC	CL B	911312106	1786	22500	SH	DEFINED	5
UNITED PARCEL SERVICE INC	CL B	911312106	1532	19297	SH	DEFINED	21
UNITED PARCEL SERVICE INC	CL B	911312106	171689	2162871	SH	DEFINED	20
UNITED PARCEL SERVICE INC	CL B	911312106	9357	117882	SH	DEFINED	17
UNITED PARCEL SERVICE INC	CL B	911312106	3	40	SH	DEFINED	7
UNITED PARCEL SERVICE INC	CL B	911312106	204	2568	SH	DEFINED	9
UNITED PARCEL SERVICE INC	CL B	911312106	283	3566	SH	DEFINED	2
UNITED RENTALS INC	COM	911363109	22	628	SH	DEFINED	19
UNITED RENTALS INC	COM	911363109	350	10150	SH	DEFINED	3
UNITED RENTALS INC	COM	911363109	72	2080	SH	DEFINED	11
UNITED RETAIL GROUP INC	COM	911380103	1611	85990	SH	DEFINED	3
UNITED SEC BANCSHARES INC	SHS	911459105	1632	60909	SH	DEFINED	6
UNITED STATES CELLULAR CORP	COM	911684108	130	2190	SH	DEFINED	6
UNITED STATES STL CORP NEW	COM	912909108	7585	125000	SH	DEFINED	10
UNITED STATES STL CORP NEW	COM	912909108	192853	3178200	SH	DEFINED	8
UNITED STATES STL CORP NEW	COM	912909108	12	190	SH	DEFINED	9
UNITED STATES STL CORP NEW	COM	912909108	1	20	SH	DEFINED	18
UNITED STATES STL CORP NEW	COM	912909108	1277	21041	SH	DEFINED	19
UNITED STATES STL CORP NEW	COM	912909108	382284	6300000	SH	DEFINED	13
UNITED STATES STL CORP NEW	COM	912909108	25	405	SH	DEFINED	2
UNITED STATES STL CORP NEW	COM	912909108	5	75	SH	DEFINED	11
UNITED STATIONERS INC	COM	913004107	797	15000	SH	DEFINED	19
UNITED STATIONERS INC	COM	913004107	6278	118230	SH	DEFINED	18
UNITED STATIONERS INC	COM	913004107	5	100	SH	DEFINED	5
UNITED STATIONERS INC	COM	913004107	17737	334030	SH	DEFINED	3
UNITED STATIONERS INC	COM	913004107	8511	160291	SH	DEFINED	20
UNITED SURGICAL PARTNERS INT	COM	913016309	2226	62850	SH	DEFINED	20
UNITED TECHNOLOGIES CORP	COM	913017109	2216	38229	SH	DEFINED	5
UNITED TECHNOLOGIES CORP	COM	913017109	156915	2706832	SH	DEFINED	18
UNITED TECHNOLOGIES CORP	COM	913017109	8050	138858	SH	DEFINED	11
UNITED TECHNOLOGIES CORP	COM	913017109	15590	268932	SH	DEFINED	3
UNITED TECHNOLOGIES CORP	COM	913017109	69029	1191635	SH	DEFINED	17
UNITED TECHNOLOGIES CORP	COM	913017109	47350	816806	SH	DEFINED	6
UNITED TECHNOLOGIES CORP	COM	913017109	14818	255616	SH	DEFINED	19
UNITED TECHNOLOGIES CORP	COM	913017109	194785	3360107	SH	DEFINED	20
UNITED TECHNOLOGIES CORP	COM	913017109	67123	1157900	SH	DEFINED	21
UNITED TECHNOLOGIES CORP	COM	913017109	8817	152090	SH	DEFINED	7
UNITED TECHNOLOGIES CORP	COM	913017109	9710	167504	SH	DEFINED	1
UNITED TECHNOLOGIES CORP	COM	913017109	18875	325606	SH	DEFINED	2
UNITED TECHNOLOGIES CORP	COM	913017109	189	3252	SH	DEFINED	9
UNITED THERAPEUTICS CORP DEL	COM	91307C102	634	9564	SH	DEFINED	19
UNITED THERAPEUTICS CORP DEL	COM	91307C102	10405	156980	SH	DEFINED	3
UNITED UTILS PLC	SPONSORED ADR	91311Q105	16	650	SH	DEFINED	11
UNITED UTILS PLC	SPONSORED ADR	91311Q105	4	150	SH	DEFINED	18
UNITED UTILS PLC	SPONSORED ADR	91311Q105	5	200	SH	DEFINED	2
UNITEDHEALTH GROUP INC	COM	91324P102	128	2285	SH	DEFINED	4
UNITEDHEALTH GROUP INC	COM	91324P102	9710	173825	SH	DEFINED	1
UNITEDHEALTH GROUP INC	COM	91324P102	1136514	20345766	SH	DEFINED	20
UNITEDHEALTH GROUP INC	COM	91324P102	20543	367759	SH	DEFINED	19
UNITEDHEALTH GROUP INC	COM	91324P102	313197	5606815	SH	DEFINED	10
UNITEDHEALTH GROUP INC	COM	91324P102	1444	25858	SH	DEFINED	5
UNITEDHEALTH GROUP INC	COM	91324P102	1164167	20840804	SH	DEFINED	18
UNITEDHEALTH GROUP INC	COM	91324P102	246	4412	SH	DEFINED	9
UNITEDHEALTH GROUP INC	COM	91324P102	34	600	SH	DEFINED	7
UNITEDHEALTH GROUP INC	COM	91324P102	31322	560715	SH	DEFINED	3
UNITEDHEALTH GROUP INC	COM	91324P102	179792	3218625	SH	DEFINED	21
UNITEDHEALTH GROUP INC	COM	91324P102	2199582	39376695	SH	DEFINED	8
UNITEDHEALTH GROUP INC	COM	91324P102	2466	44150	SH	DEFINED	11
UNITEDHEALTH GROUP INC	COM	91324P102	14012	250835	SH	DEFINED	17
UNITEDHEALTH GROUP INC	COM	91324P102	426	7634	SH	DEFINED	2
UNITRIN INC	COM	913275103	2542	54660	SH	DEFINED	6

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

UNITRIN INC	COM	913275103	100	2150	SH	DEFINED	18
UNIVERSAL AMERN FINL CORP	COM	913377107	997	64760	SH	DEFINED	20
UNIVERSAL AMERN FINL CORP	COM	913377107	5204	337900	SH	DEFINED	21
UNIVERSAL AMERN FINL CORP	COM	913377107	419	27200	SH	DEFINED	18
UNIVERSAL CORP VA	COM	913456109	55	1500	SH	DEFINED	17
UNIVERSAL CORP VA	COM	913456109	26507	720880	SH	DEFINED	6
UNIVERSAL DISPLAY CORP	COM	91347P105	14	1000	SH	DEFINED	18
UNIVERSAL ELECTRS INC	COM	913483103	2156	121800	SH	DEFINED	20
UNIVERSAL ELECTRS INC	COM	913483103	8	450	SH	DEFINED	11
UNIVERSAL FST PRODS INC	COM	913543104	6	100	SH	DEFINED	11
UNIVERSAL FST PRODS INC	COM	913543104	222	3400	SH	DEFINED	5
UNIVERSAL FST PRODS INC	COM	913543104	3013	47460	SH	DEFINED	3
UNIVERSAL FST PRODS INC	COM	913543104	21	330	SH	DEFINED	19
UNIVERSAL FST PRODS INC	COM	913543104	8263	130145	SH	DEFINED	6
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	0	1	SH	DEFINED	18
UNIVERSAL HLTH SVCS INC	CL B	913903100	1437	28300	SH	DEFINED	6
UNIVERSAL HLTH SVCS INC	CL B	913903100	681	13400	SH	DEFINED	11
UNIVERSAL HLTH SVCS INC	CL B	913903100	813	16000	SH	DEFINED	17
UNIVERSAL HLTH SVCS INC	CL B	913903100	86	1700	SH	DEFINED	18
UNIVERSAL HLTH SVCS INC	CL B	913903100	546	10745	SH	DEFINED	5
UNIVERSAL TECHNICAL INST INC	COM	913915104	5	164	SH	DEFINED	18
UNIVISION COMMUNICATIONS INC	CL A	914906102	4181	121300	SH	DEFINED	1
UNIVISION COMMUNICATIONS INC	CL A	914906102	159	4600	SH	DEFINED	11
UNIVISION COMMUNICATIONS INC	CL A	914906102	1436	41670	SH	DEFINED	19
UNIVISION COMMUNICATIONS INC	CL A	914906102	291	8430	SH	DEFINED	6
UNIVISION COMMUNICATIONS INC	CL A	914906102	38	1102	SH	DEFINED	21
UNIVISION COMMUNICATIONS INC	CL A	914906102	138	4000	SH	DEFINED	18
UNIVISION COMMUNICATIONS INC	CL A	914906102	95	2748	SH	DEFINED	5
UNUMPROVIDENT CORP	COM	91529Y106	67584	3300000	SH	DEFINED	13
UNUMPROVIDENT CORP	COM	91529Y106	6144	300000	SH	DEFINED	18
UNUMPROVIDENT CORP	COM	91529Y106	622	30349	SH	DEFINED	6
UNUMPROVIDENT CORP	COM	91529Y106	8	415	SH	DEFINED	2
UNUMPROVIDENT CORP	COM	91529Y106	1132	55259	SH	DEFINED	19
UNUMPROVIDENT CORP	COM	91529Y106	2379	116186	SH	DEFINED	5
UNUMPROVIDENT CORP	COM	91529Y106	55	2667	SH	DEFINED	20
UPM KYMMENE CORP	SPONSORED ADR	915436109	17593	763667	SH	DEFINED	6
UPM KYMMENE CORP	SPONSORED ADR	915436109	7	298	SH	DEFINED	18
UPM KYMMENE CORP	SPONSORED ADR	915436109	735	31155	SH	DEFINED	17
UPM KYMMENE CORP	SPONSORED ADR	915436109	106	4500	SH	DEFINED	2
URBAN OUTFITTERS INC	COM	917047102	441	17960	SH	DEFINED	21
URBAN OUTFITTERS INC	COM	917047102	66	2680	SH	DEFINED	18
URBAN OUTFITTERS INC	COM	917047102	6258	255000	SH	DEFINED	20
URS CORP NEW	COM	903236107	18	446	SH	DEFINED	19
US BANCORP DEL	COM NEW	902973304	391	12834	SH	DEFINED	11
US BANCORP DEL	COM NEW	902973304	7095	232633	SH	DEFINED	3
US BANCORP DEL	COM NEW	902973304	526	17244	SH	DEFINED	1
US BANCORP DEL	COM NEW	902973304	261	8550	SH	DEFINED	9
US BANCORP DEL	COM NEW	902973304	4353	142733	SH	DEFINED	5
US BANCORP DEL	COM NEW	902973304	3922	128594	SH	DEFINED	18
US BANCORP DEL	COM NEW	902973304	12	400	SH	DEFINED	4
US BANCORP DEL	COM NEW	902973304	11683	383060	SH	DEFINED	19
US BANCORP DEL	COM NEW	902973304	59166	1939887	SH	DEFINED	6
US BANCORP DEL	COM NEW	902973304	36388	1194299	SH	DEFINED	17
US BANCORP DEL	COM NEW	902973304	26720	876074	SH	DEFINED	2
US BANCORP DEL	COM NEW	902973304	21838	716007	SH	DEFINED	20
US LEC CORP	CL A	90331S109	1	500	SH	DEFINED	11
USA MOBILITY INC	COM	90341G103	6437	226044	SH	DEFINED	6
USA TRUCK INC	COM	902925106	6233	253175	SH	DEFINED	3
USI HLDGS CORP	COM	90333H101	6	400	SH	DEFINED	5
USI HLDGS CORP	COM	90333H101	28	1764	SH	DEFINED	19
UST INC	COM	902911106	36	875	SH	DEFINED	5
UST INC	COM	902911106	18	430	SH	DEFINED	6

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

UST INC	COM		902911106	1259	30266	SH	DEFINED	19
UST INC	COM		902911106	2080	50000	SH	DEFINED	17
UST INC	COM		902911106	743	17857	SH	DEFINED	20
UST INC	COM		902911106	133	3195	SH	DEFINED	18
UST INC	COM		902911106	40	960	SH	DEFINED	2
UST INC	COM		902911106	183	4398	SH	DEFINED	11
UTI WORLDWIDE INC	ORD		G87210103	12631	399740	SH	DEFINED	1
UTI WORLDWIDE INC	ORD		G87210103	109	3450	SH	DEFINED	11
UTI WORLDWIDE INC	ORD		G87210103	1102	34880	SH	DEFINED	17
UTSTARCOM INC	NOTE	0.875% 3/0	918076AB6	8700	8700000	PRN	DEFINED	20
UTSTARCOM INC	COM		918076100	1	190	SH	DEFINED	19
UTSTARCOM INC	COM		918076100	6	900	SH	DEFINED	11
V F CORP	COM		918204108	98	1725	SH	DEFINED	2
V F CORP	COM		918204108	3251	57140	SH	DEFINED	3
V F CORP	COM		918204108	6	110	SH	DEFINED	5
V F CORP	COM		918204108	245	4309	SH	DEFINED	18
V F CORP	COM		918204108	567	9960	SH	DEFINED	6
V F CORP	COM		918204108	928	16308	SH	DEFINED	19
V F CORP	COM		918204108	2030	35670	SH	DEFINED	11
V F CORP	COM		918204108	275	4831	SH	DEFINED	20
VAALCO ENERGY INC	COM NEW		91851C201	67	10000	SH	DEFINED	11
VAIL RESORTS INC	COM		91879Q109	24	618	SH	DEFINED	19
VALASSIS COMMUNICATIONS INC	COM		918866104	3598	122500	SH	DEFINED	6
VALASSIS COMMUNICATIONS INC	COM		918866104	6	200	SH	DEFINED	17
VALEANT PHARMACEUTICALS INTL	COM		91911X104	79862	5038600	SH	DEFINED	20
VALEANT PHARMACEUTICALS INTL	COM		91911X104	222	14000	SH	DEFINED	21
VALEANT PHARMACEUTICALS INTL	COM		91911X104	7893	497990	SH	DEFINED	18
VALERO ENERGY CORP NEW	COM		91913Y100	896	14991	SH	DEFINED	21
VALERO ENERGY CORP NEW	COM		91913Y100	777	13004	SH	DEFINED	18
VALERO ENERGY CORP NEW	COM		91913Y100	11757	196679	SH	DEFINED	19
VALERO ENERGY CORP NEW	COM		91913Y100	132	2200	SH	DEFINED	2
VALERO ENERGY CORP NEW	COM		91913Y100	35764	598254	SH	DEFINED	3
VALERO ENERGY CORP NEW	COM		91913Y100	780	13050	SH	DEFINED	22
VALERO ENERGY CORP NEW	COM		91913Y100	4	60	SH	DEFINED	7
VALERO ENERGY CORP NEW	COM		91913Y100	76	1270	SH	DEFINED	9
VALERO ENERGY CORP NEW	COM		91913Y100	48	800	SH	DEFINED	11
VALERO ENERGY CORP NEW	COM		91913Y100	1707	28548	SH	DEFINED	23
VALERO ENERGY CORP NEW	COM		91913Y100	90	1500	SH	DEFINED	20
VALERO ENERGY CORP NEW	COM		91913Y100	11033	184555	SH	DEFINED	17
VALERO L P	COM UT LTD PRT		91913W104	56	1114	SH	DEFINED	18
VALLEY NATL BANCORP	COM		919794107	28	1100	SH	DEFINED	5
VALLEY NATL BANCORP	COM		919794107	0	0	SH	DEFINED	18
VALMONT INDS INC	COM		920253101	34	800	SH	DEFINED	2
VALOR COMMUNICATIONS GROUP I	COM		920255106	26	2000	SH	DEFINED	11
VALOR COMMUNICATIONS GROUP I	COM		920255106	19	1430	SH	DEFINED	19
VALOR COMMUNICATIONS GROUP I	COM		920255106	4	300	SH	DEFINED	9
VALSPAR CORP	COM		920355104	837	30049	SH	DEFINED	18
VALSPAR CORP	COM		920355104	1315	47200	SH	DEFINED	20
VALSPAR CORP	COM		920355104	3511	125960	SH	DEFINED	3
VALSPAR CORP	COM		920355104	7146	256420	SH	DEFINED	21
VALSPAR CORP	COM		920355104	105	3764	SH	DEFINED	11
VALSPAR CORP	COM		920355104	612	21950	SH	DEFINED	22
VALSPAR CORP	COM		920355104	8805	315920	SH	DEFINED	2
VALUECLICK INC	COM		92046N102	4704	278000	SH	DEFINED	21
VALUECLICK INC	COM		92046N102	2920	172600	SH	DEFINED	20
VALUECLICK INC	COM		92046N102	365	21600	SH	DEFINED	18
VAN KAMPEN CALIF VALUE MUN I	COM		92112B107	11	718	SH	DEFINED	18
VAN KAMPEN HIGH INCOME TR II	SH BEN INT		920913100	4	970	SH	DEFINED	18
VAN KAMPEN MUN OPPORTUNITY T	COM		920935103	15	1000	SH	DEFINED	18
VAN KAMPEN OHIO QUALITY MUN	COM		920923109	0	1	SH	DEFINED	18
VAN KAMPEN PA VALUE MUN INCO	COM		92112T108	21	1503	SH	DEFINED	18
VAN KAMPEN TR INVT GRADE MUN	COM		920929106	25	1667	SH	DEFINED	18

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

VAN KAMPEN TR INVT GRADE N Y	COM	920931102	14	936	SH	DEFINED	18
VANGUARD INDEX FDS	STK MRK VIPERS	922908769	14200	109505	SH	DEFINED	18
VANGUARD INDEX FDS	SML CP G VIPER	922908595	174	2631	SH	DEFINED	18
VANGUARD SECTOR INDEX FDS	HTH CARE VIPER	92204A504	225	4074	SH	DEFINED	18
VANGUARD SECTOR INDEX FDS	HTH CARE VIPER	92204A504	55	1000	SH	DEFINED	11
VANGUARD SECTOR INDEX FDS	FINLS VIPERS	92204A405	35	600	SH	DEFINED	18
VANGUARD SECTOR INDEX FDS	INF TECH VIPER	92204A702	135	2659	SH	DEFINED	18
VARIAN INC	COM	922206107	12	302	SH	DEFINED	9
VARIAN INC	COM	922206107	25	600	SH	DEFINED	2
VARIAN INC	COM	922206107	8	200	SH	DEFINED	18
VARIAN MED SYS INC	COM	92220P105	25294	450400	SH	DEFINED	1
VARIAN MED SYS INC	COM	92220P105	17	300	SH	DEFINED	19
VARIAN MED SYS INC	COM	92220P105	407	7246	SH	DEFINED	18
VARIAN MED SYS INC	COM	92220P105	198	3520	SH	DEFINED	2
VARIAN MED SYS INC	COM	92220P105	274	4883	SH	DEFINED	11
VARIAN MED SYS INC	COM	92220P105	68	1208	SH	DEFINED	9
VARIAN MED SYS INC	COM	92220P105	39	700	SH	DEFINED	17
VARIAN MED SYS INC	COM	92220P105	854	15200	SH	DEFINED	5
VARIAN MED SYS INC	COM	92220P105	447	7959	SH	DEFINED	21
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	901	32070	SH	DEFINED	18
VASOGEN INC	COM	92232F103	2	1000	SH	DEFINED	7
VASOMEDICAL INC	COM	922321104	2	10000	SH	DEFINED	2
VCA ANTECH INC	COM	918194101	4144	145500	SH	DEFINED	20
VCA ANTECH INC	COM	918194101	17	600	SH	DEFINED	19
VCA ANTECH INC	COM	918194101	54	1905	SH	DEFINED	18
VECTOR GROUP LTD	COM	92240M108	8	397	SH	DEFINED	1
VECTREN CORP	COM	92240G101	11316	428950	SH	DEFINED	6
VECTREN CORP	COM	92240G101	124	4700	SH	DEFINED	18
VECTREN CORP	COM	92240G101	6138	232682	SH	DEFINED	3
VECTREN CORP	COM	92240G101	184	6982	SH	DEFINED	2
VEECO INSTRS INC DEL	COM	922417100	5	232	SH	DEFINED	19
VEECO INSTRS INC DEL	COM	922417100	21142	905446	SH	DEFINED	3
VEECO INSTRS INC DEL	COM	922417100	23	1000	SH	DEFINED	11
VENTANA MED SYS INC	COM	92276H106	1792	42900	SH	DEFINED	20
VENTAS INC	COM	92276F100	63	1900	SH	DEFINED	4
VENTAS INC	COM	92276F100	13	400	SH	DEFINED	2
VENTIV HEALTH INC	COM	922793104	1661	50000	SH	DEFINED	20
VENTIV HEALTH INC	COM	922793104	31761	956080	SH	DEFINED	3
VENTIV HEALTH INC	COM	922793104	22	648	SH	DEFINED	19
VEOLIA ENVIRONNEMENT	SPONSORED ADR	92334N103	448	8075	SH	DEFINED	11
VEOLIA ENVIRONNEMENT	SPONSORED ADR	92334N103	0	5	SH	DEFINED	18
VERISIGN INC	COM	92343E102	0	4	SH	DEFINED	2
VERISIGN INC	COM	92343E102	45208	1884455	SH	DEFINED	18
VERISIGN INC	COM	92343E102	338	14100	SH	DEFINED	21
VERISIGN INC	COM	92343E102	63593	2650801	SH	DEFINED	20
VERISIGN INC	COM	92343E102	546	22750	SH	DEFINED	11
VERISIGN INC	COM	92343E102	1161	48396	SH	DEFINED	19
VERISIGN INC	COM	92343E102	370	15435	SH	DEFINED	5
VERITAS DGC INC	COM	92343P107	25851	569520	SH	DEFINED	3
VERITAS DGC INC	COM	92343P107	1920	42300	SH	DEFINED	19
VERIZON COMMUNICATIONS	COM	92343V104	5373	157757	SH	DEFINED	17
VERIZON COMMUNICATIONS	COM	92343V104	6399	187875	SH	DEFINED	21
VERIZON COMMUNICATIONS	COM	92343V104	53	1550	SH	DEFINED	7
VERIZON COMMUNICATIONS	COM	92343V104	44087	1294392	SH	DEFINED	6
VERIZON COMMUNICATIONS	COM	92343V104	1287	37780	SH	DEFINED	1
VERIZON COMMUNICATIONS	COM	92343V104	2463	72319	SH	DEFINED	23
VERIZON COMMUNICATIONS	COM	92343V104	3441	101030	SH	DEFINED	9
VERIZON COMMUNICATIONS	COM	92343V104	571	16775	SH	DEFINED	22
VERIZON COMMUNICATIONS	COM	92343V104	116	3397	SH	DEFINED	4
VERIZON COMMUNICATIONS	COM	92343V104	37835	1110825	SH	DEFINED	3
VERIZON COMMUNICATIONS	COM	92343V104	3072	90195	SH	DEFINED	2
VERIZON COMMUNICATIONS	COM	92343V104	896	26303	SH	DEFINED	5

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

VERIZON COMMUNICATIONS	COM	92343V104	28156	826651	SH	DEFINED	19
VERIZON COMMUNICATIONS	COM	92343V104	66958	1965879	SH	DEFINED	20
VERIZON COMMUNICATIONS	COM	92343V104	194299	5704597	SH	DEFINED	18
VERIZON COMMUNICATIONS	COM	92343V104	644	18894	SH	DEFINED	11
VERTEX PHARMACEUTICALS INC	COM	92532F100	39	1060	SH	DEFINED	19
VERTEX PHARMACEUTICALS INC	COM	92532F100	100933	2758483	SH	DEFINED	20
VERTEX PHARMACEUTICALS INC	COM	92532F100	10716	292880	SH	DEFINED	18
VERTEX PHARMACEUTICALS INC	COM	92532F100	1885	51510	SH	DEFINED	21
VERTEX PHARMACEUTICALS INC	COM	92532F100	70	1900	SH	DEFINED	11
VERTICALNET INC	COM NEW	92532L206	0	760	SH	DEFINED	17
VERTRUE INC	COM	92534N101	5925	141740	SH	DEFINED	6
VIACELL INC	COM	92554J105	3617	656480	SH	DEFINED	20
VIACELL INC	COM	92554J105	192	34920	SH	DEFINED	18
VIACELL INC	COM	92554J105	7	1265	SH	DEFINED	21
VIACOM INC NEW	CL B	92553P201	55638	1433980	SH	DEFINED	20
VIACOM INC NEW	CL B	92553P201	6323	162967	SH	DEFINED	19
VIACOM INC NEW	CL A	92553P102	54	1405	SH	DEFINED	18
VIACOM INC NEW	CL A	92553P102	58	1500	SH	DEFINED	2
VIACOM INC NEW	CL B	92553P201	22	567	SH	DEFINED	11
VIACOM INC NEW	CL B	92553P201	320	8238	SH	DEFINED	5
VIACOM INC NEW	CL B	92553P201	2	45	SH	DEFINED	7
VIACOM INC NEW	CL B	92553P201	44	1132	SH	DEFINED	2
VIACOM INC NEW	CL B	92553P201	534	13755	SH	DEFINED	3
VIACOM INC NEW	CL A	92553P102	23	595	SH	DEFINED	17
VIACOM INC NEW	CL A	92553P102	285	7350	SH	DEFINED	21
VIACOM INC NEW	CL B	92553P201	58	1488	SH	DEFINED	9
VIACOM INC NEW	CL B	92553P201	757	19500	SH	DEFINED	6
VIACOM INC NEW	CL B	92553P201	1	20	SH	DEFINED	1
VIACOM INC NEW	CL B	92553P201	34245	882616	SH	DEFINED	18
VIACOM INC NEW	CL B	92553P201	1525	39301	SH	DEFINED	23
VIACOM INC NEW	CL B	92553P201	324	8360	SH	DEFINED	21
VIACOM INC NEW	CL B	92553P201	184	4755	SH	DEFINED	17
VIAD CORP	COM NEW	92552R406	11	325	SH	DEFINED	9
VIASAT INC	COM	92552V100	1	23	SH	DEFINED	18
VIASYS HEALTHCARE INC	COM NEW	92553Q209	22	730	SH	DEFINED	18
VIASYS HEALTHCARE INC	COM NEW	92553Q209	6144	204250	SH	DEFINED	3
VIASYS HEALTHCARE INC	COM NEW	92553Q209	144	4792	SH	DEFINED	20
VIASYS HEALTHCARE INC	COM NEW	92553Q209	1932	64221	SH	DEFINED	19
VICOR CORP	COM	925815102	349	17700	SH	DEFINED	3
VIGNETTE CORP	COM NEW	926734401	11934	809065	SH	DEFINED	3
VIGNETTE CORP	COM NEW	926734401	61	4152	SH	DEFINED	20
VIGNETTE CORP	COM NEW	926734401	16	1100	SH	DEFINED	19
VIISAGE TECHNOLOGY INC	COM NEW	92675K205	18	1000	SH	DEFINED	5
VIMICRO INTL CORP	ADR	92718N109	9641	535600	SH	DEFINED	6
VINEYARD NATL BANCORP	COM	927426106	2127	72590	SH	DEFINED	3
VIRAGEN INC	COM NEW	927638403	0	0	SH	DEFINED	18
VIRCO MFG CO	COM	927651109	21	3950	SH	DEFINED	11
VIRGINIA COMM BANCORP INC	COM	92778Q109	34	936	SH	DEFINED	11
VIRGINIA COMM BANCORP INC	COM	92778Q109	17	485	SH	DEFINED	19
VIROPHARMA INC	COM	928241108	23162	1823771	SH	DEFINED	3
VIROPHARMA INC	COM	928241108	697	54900	SH	DEFINED	19
VISHAY INTERTECHNOLOGY INC	COM	928298108	90	6340	SH	DEFINED	6
VISHAY INTERTECHNOLOGY INC	COM	928298108	15	1032	SH	DEFINED	2
VISHAY INTERTECHNOLOGY INC	COM	928298108	34	2394	SH	DEFINED	9
VISHAY INTERTECHNOLOGY INC	COM	928298108	41	2900	SH	DEFINED	5
VISHAY INTERTECHNOLOGY INC	COM	928298108	6190	434715	SH	DEFINED	3
VISHAY INTERTECHNOLOGY INC	COM	928298108	712	50000	SH	DEFINED	20
VISHAY INTERTECHNOLOGY INC	COM	928298108	2153	151200	SH	DEFINED	19
VISTEON CORP	COM	92839U107	2	395	SH	DEFINED	9
VISTEON CORP	COM	92839U107	1	321	SH	DEFINED	2
VISTEON CORP	COM	92839U107	1	326	SH	DEFINED	18
VISTEON CORP	COM	92839U107	2	348	SH	DEFINED	19

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

VITAL IMAGES INC	COM	92846N104	68	2000	SH	DEFINED	2
VITAL SIGNS INC	COM	928469105	1358	24730	SH	DEFINED	3
VITESSE SEMICONDUCTOR CORP	COM	928497106	0	50	SH	DEFINED	2
VITESSE SEMICONDUCTOR CORP	COM	928497106	53	14694	SH	DEFINED	20
VITRIA TECHNOLOGY	COM NEW	92849Q401	64	22099	SH	DEFINED	20
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	161	4700	SH	DEFINED	20
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	1925	56300	SH	DEFINED	6
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	3	75	SH	DEFINED	5
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	4	103	SH	DEFINED	18
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	317	9258	SH	DEFINED	9
VIVUS INC	COM	928551100	0	11	SH	DEFINED	2
VNUS MED TECHNOLOGIES INC	COM	928566108	17	2200	SH	DEFINED	6
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	18170	891553	SH	DEFINED	6
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	8194	392074	SH	DEFINED	21
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	255462	12223076	SH	DEFINED	18
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	6	280	SH	DEFINED	9
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	1395	66761	SH	DEFINED	19
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	150201	7186646	SH	DEFINED	20
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	208	9947	SH	DEFINED	11
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	112	5335	SH	DEFINED	7
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	558	26700	SH	DEFINED	5
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	11613	556048	SH	DEFINED	17
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	2605	124665	SH	DEFINED	1
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	1250	59804	SH	DEFINED	2
VOLCOM INC	COM	92864N101	2075	58400	SH	DEFINED	20
VOLT INFORMATION SCIENCES IN	COM	928703107	874	28600	SH	DEFINED	3
VORNADO RLTY TR	SH BEN INT	929042109	2632	27416	SH	DEFINED	9
VORNADO RLTY TR	SH BEN INT	929042109	13325	138800	SH	DEFINED	20
VORNADO RLTY TR	SH BEN INT	929042109	2214	23059	SH	DEFINED	19
VORNADO RLTY TR	SH BEN INT	929042109	777	8098	SH	DEFINED	2
VORNADO RLTY TR	SH BEN INT	929042109	60	623	SH	DEFINED	18
VORNADO RLTY TR	SH BEN INT	929042109	35	360	SH	DEFINED	5
VULCAN MATLS CO	COM	929160109	260	3000	SH	DEFINED	18
VULCAN MATLS CO	COM	929160109	1610	18577	SH	DEFINED	19
VULCAN MATLS CO	COM	929160109	19	225	SH	DEFINED	11
VULCAN MATLS CO	COM	929160109	390	4500	SH	DEFINED	3
W & T OFFSHORE INC	COM	92922P106	33389	828318	SH	DEFINED	3
W & T OFFSHORE INC	COM	92922P106	579	14368	SH	DEFINED	19
W & T OFFSHORE INC	COM	92922P106	32	800	SH	DEFINED	11
W HLDG CO INC	COM	929251106	28	3590	SH	DEFINED	18
W P CAREY & CO LLC	COM	92930Y107	27	1000	SH	DEFINED	4
W P CAREY & CO LLC	COM	92930Y107	83	3100	SH	DEFINED	17
W P CAREY & CO LLC	COM	92930Y107	44	1649	SH	DEFINED	18
W-H ENERGY SVCS INC	COM	92925E108	28052	630522	SH	DEFINED	3
W-H ENERGY SVCS INC	COM	92925E108	23	515	SH	DEFINED	19
WABASH NATL CORP	COM	929566107	5838	295600	SH	DEFINED	6
WABTEC CORP	COM	929740108	4143	127085	SH	DEFINED	18
WABTEC CORP	COM	929740108	8031	246338	SH	DEFINED	20
WABTEC CORP	COM	929740108	1441	44193	SH	DEFINED	19
WABTEC CORP	COM	929740108	20522	629515	SH	DEFINED	3
WACHOVIA CORP 2ND NEW	COM	929903102	15270	272429	SH	DEFINED	3
WACHOVIA CORP 2ND NEW	COM	929903102	76257	1360520	SH	DEFINED	6
WACHOVIA CORP 2ND NEW	COM	929903102	119299	2128438	SH	DEFINED	21
WACHOVIA CORP 2ND NEW	COM	929903102	1662	29659	SH	DEFINED	11
WACHOVIA CORP 2ND NEW	COM	929903102	801	14296	SH	DEFINED	9
WACHOVIA CORP 2ND NEW	COM	929903102	1156	20625	SH	DEFINED	7
WACHOVIA CORP 2ND NEW	COM	929903102	4222	75331	SH	DEFINED	5
WACHOVIA CORP 2ND NEW	COM	929903102	8992	160427	SH	DEFINED	17
WACHOVIA CORP 2ND NEW	COM	929903102	57868	1032444	SH	DEFINED	20
WACHOVIA CORP 2ND NEW	COM	929903102	1082	19311	SH	DEFINED	2
WACHOVIA CORP 2ND NEW	COM	929903102	1301	23215	SH	DEFINED	4
WACHOVIA CORP 2ND NEW	COM	929903102	424	7557	SH	DEFINED	1

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

WACHOVIA CORP 2ND NEW	COM	929903102	21828	389438	SH	DEFINED	19
WACHOVIA CORP 2ND NEW	COM	929903102	80834	1442169	SH	DEFINED	18
WADDELL & REED FINL INC	CL A	930059100	31	1350	SH	DEFINED	11
WADDELL & REED FINL INC	CL A	930059100	3497	151400	SH	DEFINED	20
WADDELL & REED FINL INC	CL A	930059100	3769	170280	SH	DEFINED	6
WAINWRIGHT BK&TR CO BOSTON M	COM	930705108	1001	96285	SH	DEFINED	1
WAL MART STORES INC	COM	931142103	574	12141	SH	DEFINED	11
WAL MART STORES INC	COM	931142103	11945	252865	SH	DEFINED	7
WAL MART STORES INC	COM	931142103	330773	7001966	SH	DEFINED	18
WAL MART STORES INC	COM	931142103	5642	119440	SH	DEFINED	9
WAL MART STORES INC	COM	931142103	3165	66989	SH	DEFINED	2
WAL MART STORES INC	COM	931142103	2969	62846	SH	DEFINED	22
WAL MART STORES INC	COM	931142103	19334	409265	SH	DEFINED	17
WAL MART STORES INC	COM	931142103	49	1042	SH	DEFINED	4
WAL MART STORES INC	COM	931142103	210191	4449435	SH	DEFINED	21
WAL MART STORES INC	COM	931142103	316	6681	SH	DEFINED	5
WAL MART STORES INC	COM	931142103	1653	35000	SH	DEFINED	8
WAL MART STORES INC	COM	931142103	18325	387914	SH	DEFINED	6
WAL MART STORES INC	COM	931142103	30292	641228	SH	DEFINED	19
WAL MART STORES INC	COM	931142103	373095	7897852	SH	DEFINED	20
WAL MART STORES INC	COM	931142103	2217	46950	SH	DEFINED	1
WAL MART STORES INC	COM	931142103	38405	812985	SH	DEFINED	3
WALGREEN CO	COM	931422109	117	2711	SH	DEFINED	4
WALGREEN CO	COM	931422109	27753	643469	SH	DEFINED	18
WALGREEN CO	COM	931422109	6	150	SH	DEFINED	7
WALGREEN CO	COM	931422109	114	2653	SH	DEFINED	9
WALGREEN CO	COM	931422109	2166	50229	SH	DEFINED	5
WALGREEN CO	COM	931422109	4759	110336	SH	DEFINED	3
WALGREEN CO	COM	931422109	32485	753187	SH	DEFINED	17
WALGREEN CO	COM	931422109	9482	219836	SH	DEFINED	19
WALGREEN CO	COM	931422109	1082	25092	SH	DEFINED	11
WALGREEN CO	COM	931422109	58568	1357937	SH	DEFINED	20
WALGREEN CO	COM	931422109	24406	565867	SH	DEFINED	1
WALGREEN CO	COM	931422109	5556	128819	SH	DEFINED	2
WALTER INDS INC	COM	93317Q105	19	286	SH	DEFINED	19
WALTER INDS INC	COM	93317Q105	10265	154080	SH	DEFINED	3
WALTER INDS INC	COM	93317Q105	2532	38000	SH	DEFINED	22
WARNACO GROUP INC	COM NEW	934390402	35	1450	SH	DEFINED	19
WARNACO GROUP INC	COM NEW	934390402	19410	808760	SH	DEFINED	3
WARWICK VALLEY TEL CO	COM	936750108	254	11780	SH	DEFINED	6
WASHINGTON BKG CO OAK HBR WA	COM	937303105	913	50623	SH	DEFINED	6
WASHINGTON FED INC	COM	938824109	35	1436	SH	DEFINED	11
WASHINGTON FED INC	COM	938824109	259	10707	SH	DEFINED	18
WASHINGTON FED INC	COM	938824109	477	19718	SH	DEFINED	4
WASHINGTON FED INC	COM	938824109	2164	89429	SH	DEFINED	2
WASHINGTON FED INC	COM	938824109	40	1670	SH	DEFINED	9
WASHINGTON FED INC	COM	938824109	47969	1982189	SH	DEFINED	6
WASHINGTON GROUP INTL INC	COM NEW	938862208	29	500	SH	DEFINED	5
WASHINGTON MUT INC	COM	939322103	2281	53516	SH	DEFINED	3
WASHINGTON MUT INC	COM	939322103	3368	79028	SH	DEFINED	9
WASHINGTON MUT INC	COM	939322103	4809	112827	SH	DEFINED	18
WASHINGTON MUT INC	COM	939322103	632	14840	SH	DEFINED	5
WASHINGTON MUT INC	COM	939322103	40443	948916	SH	DEFINED	6
WASHINGTON MUT INC	COM	939322103	1360	31907	SH	DEFINED	2
WASHINGTON MUT INC	COM	939322103	1638	38436	SH	DEFINED	4
WASHINGTON MUT INC	COM	939322103	7821	183514	SH	DEFINED	19
WASHINGTON MUT INC	COM	939322103	2387	55998	SH	DEFINED	21
WASHINGTON MUT INC	COM	939322103	2590	60765	SH	DEFINED	17
WASHINGTON MUT INC	COM	939322103	286	6714	SH	DEFINED	11
WASHINGTON MUT INC	COM	939322103	1691	39668	SH	DEFINED	20
WASHINGTON MUT INC	COM	939322103	42884	1006193	SH	DEFINED	8
WASHINGTON MUT INC	COM	939322103	174	4090	SH	DEFINED	7

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

WASHINGTON POST CO	CL B	939640108	210	271	SH	DEFINED	18
WASHINGTON POST CO	CL B	939640108	233	300	SH	DEFINED	11
WASHINGTON POST CO	CL B	939640108	140	180	SH	DEFINED	21
WASHINGTON POST CO	CL B	939640108	1853	2385	SH	DEFINED	17
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	29	800	SH	DEFINED	11
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	147	4050	SH	DEFINED	17
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	291	8006	SH	DEFINED	2
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	57	1575	SH	DEFINED	9
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	24	666	SH	DEFINED	5
WASTE CONNECTIONS INC	COM	941053100	12	307	SH	DEFINED	9
WASTE CONNECTIONS INC	COM	941053100	30	750	SH	DEFINED	17
WASTE MGMT INC DEL	COM	94106L109	1461	41400	SH	DEFINED	9
WASTE MGMT INC DEL	COM	94106L109	665	18851	SH	DEFINED	21
WASTE MGMT INC DEL	COM	94106L109	121978	3455467	SH	DEFINED	10
WASTE MGMT INC DEL	COM	94106L109	16593	470061	SH	DEFINED	4
WASTE MGMT INC DEL	COM	94106L109	2016	57120	SH	DEFINED	5
WASTE MGMT INC DEL	COM	94106L109	773297	21906418	SH	DEFINED	8
WASTE MGMT INC DEL	COM	94106L109	499	14140	SH	DEFINED	7
WASTE MGMT INC DEL	COM	94106L109	468	13250	SH	DEFINED	6
WASTE MGMT INC DEL	COM	94106L109	52	1485	SH	DEFINED	2
WASTE MGMT INC DEL	COM	94106L109	136736	3873555	SH	DEFINED	18
WASTE MGMT INC DEL	COM	94106L109	806	22847	SH	DEFINED	17
WASTE MGMT INC DEL	COM	94106L109	586	16600	SH	DEFINED	11
WASTE MGMT INC DEL	COM	94106L109	145674	4126729	SH	DEFINED	20
WASTE MGMT INC DEL	COM	94106L109	4067	115224	SH	DEFINED	19
WATCHGUARD TECHNOLOGIES INC	COM	941105108	9	1800	SH	DEFINED	11
WATER PIK TECHNOLOGIES INC	COM	94113U100	3607	130180	SH	DEFINED	6
WATER PIK TECHNOLOGIES INC	COM	94113U100	8	300	SH	DEFINED	11
WATERS CORP	COM	941848103	1798	41669	SH	DEFINED	17
WATERS CORP	COM	941848103	843	19539	SH	DEFINED	19
WATERS CORP	COM	941848103	1381	32000	SH	DEFINED	20
WATERS CORP	COM	941848103	142	3300	SH	DEFINED	5
WATERS CORP	COM	941848103	231	5350	SH	DEFINED	7
WATERS CORP	COM	941848103	22	500	SH	DEFINED	9
WATERS CORP	COM	941848103	39	900	SH	DEFINED	18
WATERS CORP	COM	941848103	114	2650	SH	DEFINED	3
WATSCO INC	COM	942622200	3	40	SH	DEFINED	18
WATSCO INC	COM	942622200	24353	342760	SH	DEFINED	3
WATSON PHARMACEUTICALS INC	COM	942683103	2639	91824	SH	DEFINED	20
WATSON PHARMACEUTICALS INC	COM	942683103	540	18806	SH	DEFINED	19
WATSON PHARMACEUTICALS INC	COM	942683103	44	1547	SH	DEFINED	18
WATSON PHARMACEUTICALS INC	COM	942683103	8520	296450	SH	DEFINED	6
WATSON PHARMACEUTICALS INC	COM	942683103	181	6300	SH	DEFINED	5
WATSON PHARMACEUTICALS INC	COM	942683103	7	250	SH	DEFINED	9
WATSON PHARMACEUTICALS INC	DBCV 1.750% 3/1	942683AC7	337	368000	PRN	DEFINED	21
WATSON WYATT WORLDWIDE INC	CL A	942712100	4160	127700	SH	DEFINED	18
WATSON WYATT WORLDWIDE INC	CL A	942712100	8554	262545	SH	DEFINED	20
WATTS WATER TECHNOLOGIES INC	CL A	942749102	22	600	SH	DEFINED	11
WCI CMNTYS INC	COM	92923C104	2205	79250	SH	DEFINED	6
WCI CMNTYS INC	COM	92923C104	166	5965	SH	DEFINED	19
WCI CMNTYS INC	COM	92923C104	3353	120530	SH	DEFINED	3
WD-40 CO	COM	929236107	176	5700	SH	DEFINED	3
WEATHERFORD INTERNATIONAL LT	COM	G95089101	7260	158678	SH	DEFINED	21
WEATHERFORD INTERNATIONAL LT	COM	G95089101	125	2725	SH	DEFINED	4
WEATHERFORD INTERNATIONAL LT	COM	G95089101	987856	21592485	SH	DEFINED	18
WEATHERFORD INTERNATIONAL LT	COM	G95089101	2953	64541	SH	DEFINED	19
WEATHERFORD INTERNATIONAL LT	COM	G95089101	941	20560	SH	DEFINED	5
WEATHERFORD INTERNATIONAL LT	COM	G95089101	128	2800	SH	DEFINED	11
WEATHERFORD INTERNATIONAL LT	COM	G95089101	37	800	SH	DEFINED	1
WEATHERFORD INTERNATIONAL LT	COM	G95089101	717639	15686096	SH	DEFINED	20
WEATHERFORD INTERNATIONAL LT	COM	G95089101	0	0	SH	DEFINED	7
WEATHERFORD INTERNATIONAL LT	COM	G95089101	18	388	SH	DEFINED	2

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

WEBEX COMMUNICATIONS INC	COM	94767L109	7202	213900	SH	DEFINED	21
WEBEX COMMUNICATIONS INC	COM	94767L109	3606	107090	SH	DEFINED	18
WEBEX COMMUNICATIONS INC	COM	94767L109	22478	667600	SH	DEFINED	20
WEBMETHODS INC	COM	94768C108	2203	261610	SH	DEFINED	3
WEBSENSE INC	COM	947684106	11	400	SH	DEFINED	11
WEBSTER FINL CORP CONN	COM	947890109	3404	70252	SH	DEFINED	18
WEBSTER FINL CORP CONN	COM	947890109	506	10450	SH	DEFINED	11
WEBSTER FINL CORP CONN	COM	947890109	4582	94553	SH	DEFINED	20
WEBSTER FINL CORP CONN	COM	947890109	163	3368	SH	DEFINED	5
WEBSTER FINL CORP CONN	COM	947890109	23968	494590	SH	DEFINED	6
WEINGARTEN RLTY INVS	SH BEN INT	948741103	2212	54275	SH	DEFINED	11
WEINGARTEN RLTY INVS	SH BEN INT	948741103	4652	114156	SH	DEFINED	9
WEINGARTEN RLTY INVS	SH BEN INT	948741103	152	3721	SH	DEFINED	18
WEINGARTEN RLTY INVS	SH BEN INT	948741103	22	541	SH	DEFINED	19
WEIS MKTS INC	COM	948849104	977	21930	SH	DEFINED	3
WEIS MKTS INC	COM	948849104	52	1165	SH	DEFINED	11
WELLCARE HEALTH PLANS INC	COM	94946T106	18	400	SH	DEFINED	11
WELLCARE HEALTH PLANS INC	COM	94946T106	921	20270	SH	DEFINED	20
WELLCARE HEALTH PLANS INC	COM	94946T106	5025	110590	SH	DEFINED	21
WELLCARE HEALTH PLANS INC	COM	94946T106	386	8500	SH	DEFINED	18
WELLCARE HEALTH PLANS INC	COM	94946T106	45937	1010933	SH	DEFINED	3
WELLCARE HEALTH PLANS INC	COM	94946T106	1536	33800	SH	DEFINED	19
WELLMAN INC	COM	949702104	6	999	SH	DEFINED	19
WELLMAN INC	COM	949702104	833	131025	SH	DEFINED	6
WELLPOINT INC	COM	94973V107	24666	318555	SH	DEFINED	3
WELLPOINT INC	COM	94973V107	74	950	SH	DEFINED	1
WELLPOINT INC	COM	94973V107	55325	714528	SH	DEFINED	20
WELLPOINT INC	COM	94973V107	81242	1049228	SH	DEFINED	18
WELLPOINT INC	COM	94973V107	11205	145137	SH	DEFINED	17
WELLPOINT INC	COM	94973V107	15	200	SH	DEFINED	9
WELLPOINT INC	COM	94973V107	578	7465	SH	DEFINED	11
WELLPOINT INC	COM	94973V107	13194	170397	SH	DEFINED	19
WELLPOINT INC	COM	94973V107	2	30	SH	DEFINED	7
WELLPOINT INC	COM	94973V107	260899	3369480	SH	DEFINED	8
WELLPOINT INC	COM	94973V107	248	3200	SH	DEFINED	22
WELLPOINT INC	COM	94973V107	93	1200	SH	DEFINED	4
WELLPOINT INC	COM	94973V107	144	1859	SH	DEFINED	2
WELLPOINT INC	COM	94973V107	345	4450	SH	DEFINED	5
WELLPOINT INC	COM	94973V107	102239	1320408	SH	DEFINED	21
WELLS FARGO & CO NEW	COM	949746101	38927	610073	SH	DEFINED	17
WELLS FARGO & CO NEW	COM	949746101	6831	106950	SH	DEFINED	6
WELLS FARGO & CO NEW	COM	949746101	11897	186267	SH	DEFINED	2
WELLS FARGO & CO NEW	COM	949746101	1540	24107	SH	DEFINED	4
WELLS FARGO & CO NEW	COM	949746101	402	6283	SH	DEFINED	1
WELLS FARGO & CO NEW	COM	949746101	2964	46404	SH	DEFINED	5
WELLS FARGO & CO NEW	COM	949746101	230	3605	SH	DEFINED	9
WELLS FARGO & CO NEW	COM	949746101	168	2630	SH	DEFINED	7
WELLS FARGO & CO NEW	COM	949746101	286176	4480607	SH	DEFINED	18
WELLS FARGO & CO NEW	COM	949746101	26770	419133	SH	DEFINED	19
WELLS FARGO & CO NEW	COM	949746101	195444	3060032	SH	DEFINED	21
WELLS FARGO & CO NEW	COM	949746101	286961	4492901	SH	DEFINED	20
WELLS FARGO & CO NEW	COM	949746101	1421	22248	SH	DEFINED	11
WELLS FARGO & CO NEW	COM	949746101	15077	236061	SH	DEFINED	3
WELLSFORD REAL PPTYS INC	COM NEW	950240200	0	37	SH	DEFINED	2
WELLSFORD REAL PPTYS INC	COM NEW	950240200	381	48169	SH	DEFINED	6
WENDYS INTL INC	COM	950590109	2482	40000	SH	DEFINED	7
WENDYS INTL INC	COM	950590109	23	366	SH	DEFINED	11
WENDYS INTL INC	COM	950590109	1427	23000	SH	DEFINED	20
WENDYS INTL INC	COM	950590109	1313	21153	SH	DEFINED	19
WENDYS INTL INC	COM	950590109	2	26	SH	DEFINED	18
WENDYS INTL INC	COM	950590109	12	200	SH	DEFINED	5
WENDYS INTL INC	COM	950590109	11	177	SH	DEFINED	2

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

WERNER ENTERPRISES INC	COM	950755108	4284	233230	SH	DEFINED	6
WERNER ENTERPRISES INC	COM	950755108	978	53240	SH	DEFINED	21
WERNER ENTERPRISES INC	COM	950755108	913	49678	SH	DEFINED	18
WESBANCO INC	COM	950810101	35	1075	SH	DEFINED	11
WESBANCO INC	COM	950810101	7031	214290	SH	DEFINED	6
WESBANCO INC	COM	950810101	8	255	SH	DEFINED	2
WESCO INTL INC	COM	95082P105	26	377	SH	DEFINED	19
WESCO INTL INC	COM	95082P105	26559	390514	SH	DEFINED	3
WEST COAST BANCORP ORE NEW	COM	952145100	2407	86130	SH	DEFINED	6
WEST COAST BANCORP ORE NEW	COM	952145100	56	2000	SH	DEFINED	3
WEST COAST BANCORP ORE NEW	COM	952145100	18	660	SH	DEFINED	19
WEST CORP	COM	952355105	7245	162232	SH	DEFINED	3
WEST CORP	COM	952355105	1187	26584	SH	DEFINED	19
WEST MARINE INC	COM	954235107	4079	271760	SH	DEFINED	21
WEST MARINE INC	COM	954235107	856	57020	SH	DEFINED	20
WEST MARINE INC	COM	954235107	399	26570	SH	DEFINED	18
WEST PHARMACEUTICAL SVSC INC	COM	955306105	9551	275082	SH	DEFINED	3
WEST PHARMACEUTICAL SVSC INC	COM	955306105	62	1800	SH	DEFINED	5
WEST PHARMACEUTICAL SVSC INC	COM	955306105	104	3000	SH	DEFINED	11
WEST PHARMACEUTICAL SVSC INC	COM	955306105	49	1400	SH	DEFINED	18
WESTAFF INC	COM	957070105	518	133795	SH	DEFINED	6
WESTAFF INC	COM	957070105	3	875	SH	DEFINED	5
WESTAIM CORP	COM	956909105	2	300	SH	DEFINED	7
WESTAMERICA BANCORPORATION	COM	957090103	3359	64700	SH	DEFINED	20
WESTAMERICA BANCORPORATION	COM	957090103	544	10470	SH	DEFINED	18
WESTAMERICA BANCORPORATION	COM	957090103	6108	117640	SH	DEFINED	21
WESTAR ENERGY INC	COM	95709T100	12686	609610	SH	DEFINED	6
WESTAR ENERGY INC	COM	95709T100	22	1059	SH	DEFINED	2
WESTAR ENERGY INC	COM	95709T100	14	650	SH	DEFINED	11
WESTAR ENERGY INC	COM	95709T100	2906	139650	SH	DEFINED	3
WESTAR ENERGY INC	COM	95709T100	1176	56508	SH	DEFINED	19
WESTAR ENERGY INC	COM	95709T100	294	14150	SH	DEFINED	18
WESTAR ENERGY INC	COM	95709T100	39	1871	SH	DEFINED	9
WESTELL TECHNOLOGIES INC	CL A	957541105	206	50700	SH	DEFINED	3
WESTELL TECHNOLOGIES INC	CL A	957541105	3300	810689	SH	DEFINED	6
WESTERN ALLIANCE BANCORP	COM	957638109	22	600	SH	DEFINED	11
WESTERN ASSET CLAYMORE US TR	COM SH BEN INT	95766Q106	0	5	SH	DEFINED	18
WESTERN ASSET INCOME FD	COM	95766T100	111	7800	SH	DEFINED	11
WESTERN DIGITAL CORP	COM	958102105	30279	1558380	SH	DEFINED	6
WESTERN DIGITAL CORP	COM	958102105	13301	684548	SH	DEFINED	20
WESTERN DIGITAL CORP	COM	958102105	31	1573	SH	DEFINED	9
WESTERN DIGITAL CORP	COM	958102105	5197	267448	SH	DEFINED	19
WESTERN DIGITAL CORP	COM	958102105	84675	4357935	SH	DEFINED	3
WESTERN DIGITAL CORP	COM	958102105	941	48450	SH	DEFINED	22
WESTERN DIGITAL CORP	COM	958102105	11	580	SH	DEFINED	2
WESTERN DIGITAL CORP	COM	958102105	1633	84053	SH	DEFINED	18
WESTERN GAS RES INC	COM	958259103	3193	66183	SH	DEFINED	3
WESTERN REFNG INC	COM	959319104	6652	307670	SH	DEFINED	3
WESTERN REFNG INC	COM	959319104	3200	148000	SH	DEFINED	20
WESTERN REFNG INC	COM	959319104	1537	71100	SH	DEFINED	18
WESTERN REFNG INC	COM	959319104	13	600	SH	DEFINED	11
WESTERN SILVER CORP	COM	959531104	9	380	SH	DEFINED	5
WESTLAKE CHEM CORP	COM	960413102	30	855	SH	DEFINED	19
WESTLAKE CHEM CORP	COM	960413102	4005	115905	SH	DEFINED	6
WESTLAKE CHEM CORP	COM	960413102	15	420	SH	DEFINED	2
WESTLAKE CHEM CORP	COM	960413102	3868	111940	SH	DEFINED	3
WESTWOOD ONE INC	COM	961815107	23	2120	SH	DEFINED	5
WET SEAL INC	CL A	961840105	2929	440400	SH	DEFINED	3
WEYERHAEUSER CO	COM	962166104	133	1840	SH	DEFINED	5
WEYERHAEUSER CO	COM	962166104	20	280	SH	DEFINED	7
WEYERHAEUSER CO	COM	962166104	277	3826	SH	DEFINED	17
WEYERHAEUSER CO	COM	962166104	45	616	SH	DEFINED	11

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

WEYERHAEUSER CO	COM	962166104	652	9000	SH	DEFINED	6
WEYERHAEUSER CO	COM	962166104	40593	560443	SH	DEFINED	21
WEYERHAEUSER CO	COM	962166104	14	200	SH	DEFINED	9
WEYERHAEUSER CO	COM	962166104	141708	1956476	SH	DEFINED	20
WEYERHAEUSER CO	COM	962166104	607	8377	SH	DEFINED	2
WEYERHAEUSER CO	COM	962166104	4671	64484	SH	DEFINED	19
WEYERHAEUSER CO	COM	962166104	289098	3991418	SH	DEFINED	18
WGL HLDGS INC	COM	92924F106	62	2050	SH	DEFINED	11
WGL HLDGS INC	COM	92924F106	29	941	SH	DEFINED	5
WGL HLDGS INC	COM	92924F106	36481	1199260	SH	DEFINED	6
WHIRLPOOL CORP	COM	963320106	3112	34020	SH	DEFINED	6
WHIRLPOOL CORP	COM	963320106	1152	12592	SH	DEFINED	19
WHIRLPOOL CORP	COM	963320106	2149	23490	SH	DEFINED	3
WHIRLPOOL CORP	COM	963320106	37	400	SH	DEFINED	18
WHIRLPOOL CORP	COM	963320106	265	2900	SH	DEFINED	22
WHIRLPOOL CORP	COM	963320106	13	145	SH	DEFINED	2
WHIRLPOOL CORP	COM	963320106	4	45	SH	DEFINED	11
WHIRLPOOL CORP	COM	963320106	23	251	SH	DEFINED	9
WHIRLPOOL CORP	COM	963320106	5	60	SH	DEFINED	5
WHITE MTNS INS GROUP LTD	COM	G9618E107	208	350	SH	DEFINED	11
WHITE MTNS INS GROUP LTD	COM	G9618E107	743	1250	SH	DEFINED	5
WHITE MTNS INS GROUP LTD	COM	G9618E107	591	994	SH	DEFINED	21
WHITE MTNS INS GROUP LTD	COM	G9618E107	804	1352	SH	DEFINED	17
WHITE MTNS INS GROUP LTD	COM	G9618E107	137	231	SH	DEFINED	18
WHITE MTNS INS GROUP LTD	COM	G9618E107	59	100	SH	DEFINED	2
WHITING PETE CORP NEW	COM	966387102	13317	324875	SH	DEFINED	6
WHITNEY HLDG CORP	COM	966612103	273	7700	SH	DEFINED	3
WHITNEY HLDG CORP	COM	966612103	608	17150	SH	DEFINED	11
WHITNEY HLDG CORP	COM	966612103	186	5250	SH	DEFINED	5
WHITNEY HLDG CORP	COM	966612103	1077	30375	SH	DEFINED	18
WHOLE FOODS MKT INC	COM	966837106	20	300	SH	DEFINED	11
WHOLE FOODS MKT INC	COM	966837106	133	2000	SH	DEFINED	2
WHOLE FOODS MKT INC	COM	966837106	323	4858	SH	DEFINED	21
WHOLE FOODS MKT INC	COM	966837106	377	5675	SH	DEFINED	5
WHOLE FOODS MKT INC	COM	966837106	56	848	SH	DEFINED	18
WHOLE FOODS MKT INC	COM	966837106	266	4000	SH	DEFINED	1
WHOLE FOODS MKT INC	COM	966837106	1708	25706	SH	DEFINED	19
WHOLE FOODS MKT INC	COM	966837106	1444	21734	SH	DEFINED	17
WILD OATS MARKETS INC	COM	96808B107	22	1100	SH	DEFINED	1
WILD OATS MARKETS INC	COM	96808B107	7	350	SH	DEFINED	2
WILEY JOHN & SONS INC	CL A	968223206	11	300	SH	DEFINED	18
WILEY JOHN & SONS INC	CL A	968223206	861	22735	SH	DEFINED	5
WILEY JOHN & SONS INC	CL A	968223206	734	19400	SH	DEFINED	11
WILEY JOHN & SONS INC	CL A	968223206	528	13940	SH	DEFINED	17
WILLIAMS CLAYTON ENERGY INC	COM	969490101	18	452	SH	DEFINED	19
WILLIAMS COS INC DEL	COM	969457100	214	10000	SH	DEFINED	17
WILLIAMS COS INC DEL	COM	969457100	4708	220121	SH	DEFINED	21
WILLIAMS COS INC DEL	COM	969457100	3537	165374	SH	DEFINED	19
WILLIAMS COS INC DEL	COM	969457100	12112	566234	SH	DEFINED	6
WILLIAMS COS INC DEL	COM	969457100	98	4559	SH	DEFINED	2
WILLIAMS COS INC DEL	COM	969457100	77283	3613062	SH	DEFINED	20
WILLIAMS COS INC DEL	COM	969457100	2969	138780	SH	DEFINED	11
WILLIAMS COS INC DEL	COM	969457100	157810	7377724	SH	DEFINED	18
WILLIAMS COS INC DEL	COM	969457100	5	250	SH	DEFINED	9
WILLIAMS COS INC DEL	COM	969457100	47	2200	SH	DEFINED	5
WILLIAMS SCOTSMAN INTL INC	COM	96950G102	8544	341090	SH	DEFINED	3
WILLIAMS SONOMA INC	COM	969904101	17	400	SH	DEFINED	11
WILLIAMS SONOMA INC	COM	969904101	763	18000	SH	DEFINED	18
WILLIAMS SONOMA INC	COM	969904101	417	9829	SH	DEFINED	2
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	27	800	SH	DEFINED	17
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	24	700	SH	DEFINED	18
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	39	1125	SH	DEFINED	5

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

WILLOW GROVE BANCORP INC NEW	COM	97111W101	11	600	SH	DEFINED	18
WILLOW GROVE BANCORP INC NEW	COM	97111W101	43	2400	SH	DEFINED	11
WILLOW GROVE BANCORP INC NEW	COM	97111W101	1063	60000	SH	DEFINED	1
WILMINGTON TRUST CORP	COM	971807102	538	12414	SH	DEFINED	19
WILMINGTON TRUST CORP	COM	971807102	577	13300	SH	DEFINED	20
WILMINGTON TRUST CORP	COM	971807102	139	3200	SH	DEFINED	11
WILMINGTON TRUST CORP	COM	971807102	186	4300	SH	DEFINED	17
WILMINGTON TRUST CORP	COM	971807102	243	5600	SH	DEFINED	2
WILMINGTON TRUST CORP	COM	971807102	650	15000	SH	DEFINED	4
WILMINGTON TRUST CORP	COM	971807102	14937	344566	SH	DEFINED	3
WILMINGTON TRUST CORP	COM	971807102	17	400	SH	DEFINED	5
WILSHIRE BANCORP INC	COM	97186T108	8059	433505	SH	DEFINED	3
WILSHIRE BANCORP INC	COM	97186T108	1123	60413	SH	DEFINED	19
WILSONS THE LEATHER EXPERTS	COM	972463103	2057	527400	SH	DEFINED	6
WIND RIVER SYSTEMS INC	COM	973149107	1289	103500	SH	DEFINED	20
WIND RIVER SYSTEMS INC	COM	973149107	7021	563900	SH	DEFINED	21
WIND RIVER SYSTEMS INC	COM	973149107	543	43600	SH	DEFINED	18
WINSTON HOTELS INC	COM	97563A102	219	19300	SH	DEFINED	3
WINTRUST FINANCIAL CORP	COM	97650W108	1431	24600	SH	DEFINED	20
WINTRUST FINANCIAL CORP	COM	97650W108	7	124	SH	DEFINED	18
WIRELESS FACILITIES INC	COM	97653A103	4	900	SH	DEFINED	11
WIRELESS TELECOM GROUP INC	COM	976524108	1109	375990	SH	DEFINED	6
WISCONSIN ENERGY CORP	COM	976657106	805	20138	SH	DEFINED	3
WISCONSIN ENERGY CORP	COM	976657106	83	2085	SH	DEFINED	2
WISCONSIN ENERGY CORP	COM	976657106	43	1070	SH	DEFINED	11
WISCONSIN ENERGY CORP	COM	976657106	836	20900	SH	DEFINED	18
WISCONSIN ENERGY CORP	COM	976657106	2063	51600	SH	DEFINED	19
WISCONSIN ENERGY CORP	COM	976657106	226	5660	SH	DEFINED	6
WISCONSIN ENERGY CORP	COM	976657106	50	1250	SH	DEFINED	9
WISCONSIN ENERGY CORP	COM	976657106	364	9100	SH	DEFINED	5
WISCONSIN ENERGY CORP	COM	976657106	178	4449	SH	DEFINED	17
WITNESS SYS INC	COM	977424100	3320	130700	SH	DEFINED	20
WITNESS SYS INC	COM	977424100	5462	215050	SH	DEFINED	3
WMS INDS INC	COM	929297109	3209	106600	SH	DEFINED	20
WMS INDS INC	COM	929297109	46	1535	SH	DEFINED	18
WMS INDS INC	COM	929297109	9	300	SH	DEFINED	11
WOLVERINE WORLD WIDE INC	COM	978097103	72	3250	SH	DEFINED	5
WOLVERINE WORLD WIDE INC	COM	978097103	3	150	SH	DEFINED	1
WOODHEAD INDS INC	COM	979438108	5648	340243	SH	DEFINED	20
WOODHEAD INDS INC	COM	979438108	2795	168400	SH	DEFINED	18
WORLD ACCEP CORP DEL	COM	981419104	5419	197780	SH	DEFINED	6
WORLD ACCEP CORP DEL	COM	981419104	9	329	SH	DEFINED	18
WORLD FUEL SVCS CORP	COM	981475106	23	576	SH	DEFINED	19
WORLD WRESTLING ENTMT INC	CL A	98156Q108	1577	93300	SH	DEFINED	18
WORLD WRESTLING ENTMT INC	CL A	98156Q108	19256	1139400	SH	DEFINED	20
WORLD WRESTLING ENTMT INC	CL A	98156Q108	1397	82677	SH	DEFINED	3
WORLD WRESTLING ENTMT INC	CL A	98156Q108	95	5600	SH	DEFINED	21
WORLD WRESTLING ENTMT INC	CL A	98156Q108	1704	100855	SH	DEFINED	6
WORLD WRESTLING ENTMT INC	CL A	98156Q108	20	1171	SH	DEFINED	19
WORTHINGTON INDS INC	COM	981811102	1062	52932	SH	DEFINED	3
WORTHINGTON INDS INC	COM	981811102	47121	2348990	SH	DEFINED	6
WORTHINGTON INDS INC	COM	981811102	1493	74434	SH	DEFINED	19
WORTHINGTON INDS INC	COM	981811102	38	1900	SH	DEFINED	2
WORTHINGTON INDS INC	COM	981811102	10	500	SH	DEFINED	11
WORTHINGTON INDS INC	COM	981811102	20	1000	SH	DEFINED	17
WPP GROUP PLC	SPON ADR 0905	929309409	16912	281866	SH	DEFINED	10
WPP GROUP PLC	SPON ADR 0905	929309409	63	1042	SH	DEFINED	17
WPP GROUP PLC	SPON ADR 0905	929309409	642	10700	SH	DEFINED	11
WPP GROUP PLC	SPON ADR 0905	929309409	1194	23049	SH	DEFINED	6
WPP GROUP PLC	SPON ADR 0905	929309409	350	5839	SH	DEFINED	21
WPP GROUP PLC	SPON ADR 0905	929309409	158	2640	SH	DEFINED	7
WPP GROUP PLC	SPON ADR 0905	929309409	22262	370973	SH	DEFINED	18

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

WPP GROUP PLC	SPON ADR 0905	929309409	1638	27302	SH	DEFINED	20
WPP GROUP PLC	SPON ADR 0905	929309409	20	334	SH	DEFINED	5
WPP GROUP PLC	SPON ADR 0905	929309409	178977	2982950	SH	DEFINED	8
WPS RESOURCES CORP	COM	92931B106	53191	1080670	SH	DEFINED	6
WPS RESOURCES CORP	COM	92931B106	10666	216700	SH	DEFINED	20
WPS RESOURCES CORP	COM	92931B106	159	3240	SH	DEFINED	9
WPS RESOURCES CORP	COM	92931B106	54	1100	SH	DEFINED	17
WPS RESOURCES CORP	COM	92931B106	15	300	SH	DEFINED	5
WPS RESOURCES CORP	COM	92931B106	111	2255	SH	DEFINED	18
WRIGHT EXPRESS CORP	COM	98233Q105	6132	218600	SH	DEFINED	20
WRIGHT EXPRESS CORP	COM	98233Q105	1848	65885	SH	DEFINED	18
WRIGHT EXPRESS CORP	COM	98233Q105	401	14300	SH	DEFINED	11
WRIGHT EXPRESS CORP	COM	98233Q105	31643	1128100	SH	DEFINED	21
WRIGLEY WM JR CO	COM	982526105	7087	110732	SH	DEFINED	1
WRIGLEY WM JR CO	COM	982526105	205	3200	SH	DEFINED	11
WRIGLEY WM JR CO	COM	982526105	13	200	SH	DEFINED	9
WRIGLEY WM JR CO	COM	982526105	2514	39274	SH	DEFINED	19
WRIGLEY WM JR CO	COM	982526105	163	2540	SH	DEFINED	2
WRIGLEY WM JR CO	COM	982526105	269296	4207746	SH	DEFINED	20
WRIGLEY WM JR CO	COM	982526105	4357	68083	SH	DEFINED	21
WRIGLEY WM JR CO	COM	982526105	45	700	SH	DEFINED	17
WRIGLEY WM JR CO	COM	982526105	414365	6474449	SH	DEFINED	18
WRIGLEY WM JR CO	COM	982526105	6	100	SH	DEFINED	4
WRIGLEY WM JR CO	COM	982526105	157	2457	SH	DEFINED	5
WSFS FINL CORP	COM	929328102	25	400	SH	DEFINED	5
WSFS FINL CORP	COM	929328102	293	4670	SH	DEFINED	3
WSFS FINL CORP	COM	929328102	251	4000	SH	DEFINED	11
WSFS FINL CORP	COM	929328102	1926	30650	SH	DEFINED	6
WSFS FINL CORP	COM	929328102	763	12142	SH	DEFINED	19
WYETH	COM	983024100	298035	6142522	SH	DEFINED	20
WYETH	COM	983024100	49899	1031581	SH	DEFINED	6
WYETH	COM	983024100	1953	40258	SH	DEFINED	5
WYETH	COM	983024100	920	18964	SH	DEFINED	11
WYETH	COM	983024100	5436	112045	SH	DEFINED	7
WYETH	COM	983024100	17072	351858	SH	DEFINED	17
WYETH	COM	983024100	179	3686	SH	DEFINED	9
WYETH	COM	983024100	107661	2218906	SH	DEFINED	21
WYETH	COM	983024100	8875	182916	SH	DEFINED	3
WYETH	COM	983024100	403197	8309915	SH	DEFINED	18
WYETH	COM	983024100	2657	54748	SH	DEFINED	1
WYETH	COM	983024100	4761	98130	SH	DEFINED	2
WYETH	COM	983024100	29	600	SH	DEFINED	4
WYETH	PFD CV \$2	983024209	0	36	SH	DEFINED	18
WYETH	COM	983024100	16203	333953	SH	DEFINED	19
WYNN RESORTS LTD	COM	983134107	18	235	SH	DEFINED	5
XCEL ENERGY INC	COM	98389B100	70	3860	SH	DEFINED	17
XCEL ENERGY INC	COM	98389B100	1356	74719	SH	DEFINED	19
XCEL ENERGY INC	COM	98389B100	59	3275	SH	DEFINED	2
XCEL ENERGY INC	COM	98389B100	185	10193	SH	DEFINED	9
XCEL ENERGY INC	COM	98389B100	765	42140	SH	DEFINED	6
XCEL ENERGY INC	COM	98389B100	65	3604	SH	DEFINED	11
XCEL ENERGY INC	COM	98389B100	16	897	SH	DEFINED	18
XERIUM TECHNOLOGIES INC	COM	98416J100	3841	409000	SH	DEFINED	6
XEROX CORP	COM	984121103	155	10229	SH	DEFINED	18
XEROX CORP	COM	984121103	3897	256400	SH	DEFINED	20
XEROX CORP	COM	984121103	44	2880	SH	DEFINED	5
XEROX CORP	COM	984121103	233	15330	SH	DEFINED	6
XEROX CORP	COM	984121103	2633	173225	SH	DEFINED	19
XEROX CORP	COM	984121103	5	302	SH	DEFINED	9
XEROX CORP	COM	984121103	42	2750	SH	DEFINED	4
XEROX CORP	COM	984121103	26	1722	SH	DEFINED	2
XEROX CORP	COM	984121103	2931	192820	SH	DEFINED	3

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

XILINX INC	COM	983919101	1232	48407	SH	DEFINED	20
XILINX INC	COM	983919101	1809	71067	SH	DEFINED	3
XILINX INC	COM	983919101	5374	211081	SH	DEFINED	18
XILINX INC	COM	983919101	4	150	SH	DEFINED	9
XILINX INC	COM	983919101	798	31340	SH	DEFINED	17
XILINX INC	COM	983919101	27	1070	SH	DEFINED	21
XILINX INC	COM	983919101	1624	63794	SH	DEFINED	19
XL CAP LTD	CL A	G98255105	23	364	SH	DEFINED	6
XL CAP LTD	CL A	G98255105	75	1165	SH	DEFINED	18
XL CAP LTD	CL A	G98255105	118505	1848470	SH	DEFINED	8
XL CAP LTD	CL A	G98255105	492	7678	SH	DEFINED	5
XL CAP LTD	CL A	G98255105	22533	351476	SH	DEFINED	17
XL CAP LTD	CL A	G98255105	3353	52300	SH	DEFINED	20
XL CAP LTD	CL A	G98255105	2069	32274	SH	DEFINED	19
XL CAP LTD	CL A	G98255105	231	3600	SH	DEFINED	11
XM SATELLITE RADIO HLDGS INC	CL A	983759101	135	6044	SH	DEFINED	18
XM SATELLITE RADIO HLDGS INC	CL A	983759101	9	400	SH	DEFINED	11
XM SATELLITE RADIO HLDGS INC	CL A	983759101	189885	8526495	SH	DEFINED	8
XM SATELLITE RADIO HLDGS INC	CL A	983759101	26	1186	SH	DEFINED	5
XM SATELLITE RADIO HLDGS INC	CL A	983759101	3329	149500	SH	DEFINED	10
XM SATELLITE RADIO HLDGS INC	CL A	983759101	4	160	SH	DEFINED	2
XM SATELLITE RADIO HLDGS INC	CL A	983759101	97988	4400000	SH	DEFINED	13
XM SATELLITE RADIO HLDGS INC	CL A	983759101	196	8799	SH	DEFINED	17
XTO ENERGY INC	COM	98385X106	9	200	SH	DEFINED	17
XTO ENERGY INC	COM	98385X106	22977	527363	SH	DEFINED	1
XTO ENERGY INC	COM	98385X106	11869	272414	SH	DEFINED	3
XTO ENERGY INC	COM	98385X106	4035	92603	SH	DEFINED	19
XTO ENERGY INC	COM	98385X106	5527	126854	SH	DEFINED	18
XTO ENERGY INC	COM	98385X106	3674	84316	SH	DEFINED	5
XTO ENERGY INC	COM	98385X106	9540	218958	SH	DEFINED	20
XTO ENERGY INC	COM	98385X106	49	1134	SH	DEFINED	11
XYRATEX LTD	COM	G98268108	1893	60100	SH	DEFINED	19
XYRATEX LTD	COM	G98268108	1529	48530	SH	DEFINED	3
YADKIN VY BK&TR CO ELKIN N C	COM	984308106	807	56052	SH	DEFINED	6
YAHOO INC	COM	984332106	170422	5282780	SH	DEFINED	10
YAHOO INC	COM	984332106	1081	33522	SH	DEFINED	5
YAHOO INC	COM	984332106	5147	159550	SH	DEFINED	3
YAHOO INC	COM	984332106	129040	4000000	SH	DEFINED	13
YAHOO INC	COM	984332106	165	5120	SH	DEFINED	17
YAHOO INC	COM	984332106	311731	9663089	SH	DEFINED	20
YAHOO INC	COM	984332106	10535	326567	SH	DEFINED	19
YAHOO INC	COM	984332106	36148	1120513	SH	DEFINED	21
YAHOO INC	COM	984332106	823	25500	SH	DEFINED	11
YAHOO INC	COM	984332106	3	100	SH	DEFINED	9
YAHOO INC	COM	984332106	1226615	38022771	SH	DEFINED	8
YAHOO INC	COM	984332106	1	45	SH	DEFINED	7
YAHOO INC	COM	984332106	14	433	SH	DEFINED	2
YAHOO INC	COM	984332106	628896	19494614	SH	DEFINED	18
YAMANA GOLD INC	COM	98462Y100	12406	1339700	SH	DEFINED	6
YAMANA GOLD INC	COM	98462Y100	912	99000	SH	DEFINED	7
YANKEE CANDLE INC	COM	984757104	379	13850	SH	DEFINED	3
YANKEE CANDLE INC	COM	984757104	6	225	SH	DEFINED	2
YANKEE CANDLE INC	COM	984757104	10377	379130	SH	DEFINED	6
YANKEE CANDLE INC	COM	984757104	416	15196	SH	DEFINED	19
YANKEE CANDLE INC	COM	984757104	710	25950	SH	DEFINED	11
YARDVILLE NATL BANCORP	COM	985021104	316	8600	SH	DEFINED	11
YARDVILLE NATL BANCORP	COM	985021104	22	600	SH	DEFINED	5
YARDVILLE NATL BANCORP	COM	985021104	250	6800	SH	DEFINED	9
YRC WORLDWIDE INC	COM	984249102	4682	123016	SH	DEFINED	3
YRC WORLDWIDE INC	COM	984249102	19	500	SH	DEFINED	9
YRC WORLDWIDE INC	COM	984249102	552	14511	SH	DEFINED	19
YRC WORLDWIDE INC	COM	984249102	9123	239710	SH	DEFINED	6

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

YRC WORLDWIDE INC	COM	984249102	7478	196476	SH	DEFINED	20
YUM BRANDS INC	COM	988498101	417	8533	SH	DEFINED	11
YUM BRANDS INC	COM	988498101	75	1530	SH	DEFINED	2
YUM BRANDS INC	COM	988498101	481	9840	SH	DEFINED	18
YUM BRANDS INC	COM	988498101	222	4550	SH	DEFINED	6
YUM BRANDS INC	COM	988498101	2499	51139	SH	DEFINED	19
YUM BRANDS INC	COM	988498101	20130	411984	SH	DEFINED	17
YUM BRANDS INC	COM	988498101	8	165	SH	DEFINED	9
ZALE CORP NEW	COM	988858106	40648	1450160	SH	DEFINED	6
ZARLINK SEMICONDUCTOR INC	COM	989139100	3504	1187710	SH	DEFINED	20
ZARLINK SEMICONDUCTOR INC	COM	989139100	1843	624790	SH	DEFINED	18
ZARLINK SEMICONDUCTOR INC	COM	989139100	330	111900	SH	DEFINED	3
ZARLINK SEMICONDUCTOR INC	COM	989139100	18422	6244890	SH	DEFINED	21
ZEBRA TECHNOLOGIES CORP	CL A	989207105	61	1375	SH	DEFINED	5
ZEBRA TECHNOLOGIES CORP	CL A	989207105	4	100	SH	DEFINED	18
ZENITH NATL INS CORP	COM	989390109	21812	453206	SH	DEFINED	6
ZENITH NATL INS CORP	COM	989390109	32507	675410	SH	DEFINED	3
ZIMMER HLDGS INC	COM	98956P102	337	4985	SH	DEFINED	5
ZIMMER HLDGS INC	COM	98956P102	3106	45946	SH	DEFINED	19
ZIMMER HLDGS INC	COM	98956P102	1531	22655	SH	DEFINED	20
ZIMMER HLDGS INC	COM	98956P102	67	990	SH	DEFINED	7
ZIMMER HLDGS INC	COM	98956P102	460	6806	SH	DEFINED	11
ZIMMER HLDGS INC	COM	98956P102	2327	34422	SH	DEFINED	18
ZIMMER HLDGS INC	COM	98956P102	2766	40910	SH	DEFINED	1
ZIMMER HLDGS INC	COM	98956P102	780	11545	SH	DEFINED	2
ZIMMER HLDGS INC	COM	98956P102	9785	144747	SH	DEFINED	17
ZIONS BANCORPORATION	COM	989701107	22806	275670	SH	DEFINED	3
ZIONS BANCORPORATION	COM	989701107	208	2520	SH	DEFINED	6
ZIONS BANCORPORATION	COM	989701107	5675	68600	SH	DEFINED	20
ZIONS BANCORPORATION	COM	989701107	376	4550	SH	DEFINED	22
ZIONS BANCORPORATION	COM	989701107	108	1300	SH	DEFINED	4
ZIONS BANCORPORATION	COM	989701107	3479	42055	SH	DEFINED	11
ZIONS BANCORPORATION	COM	989701107	728	8800	SH	DEFINED	18
ZIONS BANCORPORATION	COM	989701107	18518	223830	SH	DEFINED	1
ZIONS BANCORPORATION	COM	989701107	4918	59449	SH	DEFINED	19
ZOLL MED CORP	COM	989922109	640	24300	SH	DEFINED	3
ZORAN CORP	COM	98975F101	35096	1604016	SH	DEFINED	3
ZORAN CORP	COM	98975F101	2618	119659	SH	DEFINED	19
ZWEIG FD	COM	989834106	23	4166	SH	DEFINED	18
ZWEIG TOTAL RETURN FD INC	COM	989837109	49	10075	SH	DEFINED	2
ZWEIG TOTAL RETURN FD INC	COM	989837109	0	97	SH	DEFINED	18
ZYGO CORP	COM	989855101	1607	98450	SH	DEFINED	3