

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

LEGG MASON INC
Form 13F-HR
November 14, 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: September 30, 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: Peter L. Bain
Title: Executive Vice Prsident
Phone: 410-454-3227

Signature, Place, and Date of Signing:

Peter L. Bain Baltimore, MD November 14, 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

FORM 13F SUMMARY PAGE

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

Report Summary:

Number of Other Included Managers: 19

Form13F Information Table Entry Total: 9960

Form13F Information Table Value Total: \$208,555,061 (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 Global Investment Management, LLC
7	28-7412	Legg Mason Canada Inc.
8	28-1701	Legg Mason Capital Management, Inc.
10	28-6395	Legg Mason Funds Management, Inc.
11	28-6397	Legg Mason Investment Counsel & Trust Company, NA
13	28-6399	LMM, LLC
14	28-10245	Western Asset Management Company
16	28-	Miscellaneous
17	28-11345	Legg Mason Investment Counsel, LLC
18	28-11611	Clearbridge Advisors, LLC
20	28-4024	Smith Barney Fund Management, LLC
21	28-2568	Clearbridge Asset Management, Inc.
22	28-6251	Legg Mason International Equities
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	INVSTMT DSCRETN	OTH MANA	
1-800 CONTACTS INC	COM	681977104	0	200	SH		DEFINED		18
1838 BD-DEB TRADING FD	COM	282520105	0	1562	SH		DEFINED		18
1ST SOURCE CORP	COM	336901103	933	31605	SH		DEFINED		3
1ST SOURCE CORP	COM	336901103	71	2398	SH		DEFINED		2
21ST CENTY INS GROUP	COM	90130N103	1648	110250	SH		DEFINED		3
3COM CORP	COM	885535104	214	48500	SH		DEFINED		20
3COM CORP	COM	885535104	66	14890	SH		DEFINED		6
3COM CORP	COM	885535104	0	100	SH		DEFINED		2
3COM CORP	COM	885535104	0	50	SH		DEFINED		17
3COM CORP	COM	885535104	41820	9483100	SH		DEFINED		18
3M CO	COM	88579Y101	8422	113165	SH		DEFINED		2
3M CO	COM	88579Y101	1031	13860	SH		DEFINED		20
3M CO	COM	88579Y101	431136	5793282	SH		DEFINED		18
3M CO	COM	88579Y101	1660	22560	SH		DEFINED		5

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

3M CO	COM		88579Y101	1947	26160	SH	DEFINED	11
3M CO	COM		88579Y101	521	7000	SH	DEFINED	21
3M CO	COM		88579Y101	8186	110000	SH	DEFINED	7
3M CO	COM		88579Y101	22137	297463	SH	DEFINED	17
3M CO	COM		88579Y101	41	545	SH	DEFINED	4
3M CO	COM		88579Y101	1521	26120	SH	DEFINED	6
3M CO	NOTE	11/2	88579YAB7	1	1000000	PRN	DEFINED	18
3M CO	NOTE	11/2	88579YAB7	7228	8175000	PRN	DEFINED	21
3M CO	COM		88579Y101	18241	245102	SH	DEFINED	3
3M CO	COM		88579Y101	2028	27259	SH	DEFINED	1
4 KIDS ENTMT INC	COM		350865101	2	150	SH	DEFINED	5
4 KIDS ENTMT INC	COM		350865101	0	30	SH	DEFINED	2
51JOB INC	SP ADR REP COM		316827104	0	600	SH	DEFINED	18
99 CENTS ONLY STORES	COM		65440K106	20	1665	SH	DEFINED	17
A D C TELECOMMUNICATIONS	FRNT	6/1	000886AB7	3	2800000	PRN	DEFINED	18
A D C TELECOMMUNICATIONS	FRNT	6/1	000886AB7	21571	22500000	PRN	DEFINED	21
A D C TELECOMMUNICATIONS	COM NEW		000886309	17940	1195200	SH	DEFINED	21
A D C TELECOMMUNICATIONS	COM NEW		000886309	305	20297	SH	DEFINED	3
A D C TELECOMMUNICATIONS	COM NEW		000886309	2	100	SH	DEFINED	17
A D C TELECOMMUNICATIONS	COM NEW		000886309	194	12925	SH	DEFINED	5
A D C TELECOMMUNICATIONS	COM NEW		000886309	4404	293428	SH	DEFINED	18
A D C TELECOMMUNICATIONS	COM NEW		000886309	452	30100	SH	DEFINED	20
AAR CORP	COM		000361105	6105	256100	SH	DEFINED	6
AAR CORP	COM		000361105	327	13700	SH	DEFINED	3
AARON RENTS INC	COM		002535201	17113	744679	SH	DEFINED	3
ABAXIS INC	COM		002567105	58	2500	SH	DEFINED	3
ABB LTD	SPONSORED ADR		000375204	51582	3913679	SH	DEFINED	18
ABB LTD	SPONSORED ADR		000375204	7	500	SH	DEFINED	5
ABB LTD	SPONSORED ADR		000375204	26	2000	SH	DEFINED	2
ABB LTD	SPONSORED ADR		000375204	1217	92320	SH	DEFINED	11
ABBEY NATL PLC	GDR 7.375% PRF		002920809	29	1135	SH	DEFINED	2
ABBEY NATL PLC	GDR 7.375% PRF		002920809	1	51200	SH	DEFINED	18
ABBOTT LABS	COM		002824100	74696	1538221	SH	DEFINED	21
ABBOTT LABS	COM		002824100	27853	573584	SH	DEFINED	2
ABBOTT LABS	COM		002824100	17007	350221	SH	DEFINED	4
ABBOTT LABS	COM		002824100	4994	102851	SH	DEFINED	1
ABBOTT LABS	COM		002824100	981	20197	SH	DEFINED	11
ABBOTT LABS	COM		002824100	3642	75506	SH	DEFINED	5
ABBOTT LABS	COM		002824100	7430	153000	SH	DEFINED	20
ABBOTT LABS	COM		002824100	405	8350	SH	DEFINED	7
ABBOTT LABS	COM		002824100	600750	12371296	SH	DEFINED	18
ABBOTT LABS	COM		002824100	43532	896449	SH	DEFINED	17
ABBOTT LABS	COM		002824100	26666	549130	SH	DEFINED	3
ABER DIAMOND CORP	COM		002893105	14623	458900	SH	DEFINED	7
ABERCROMBIE & FITCH CO	CL A		002896207	56	800	SH	DEFINED	11
ABERCROMBIE & FITCH CO	CL A		002896207	0	5200	SH	DEFINED	18
ABERCROMBIE & FITCH CO	CL A		002896207	46	660	SH	DEFINED	3
ABERCROMBIE & FITCH CO	CL A		002896207	632	9000	SH	DEFINED	5
ABERDEEN ASIA PACIFIC INCOM	COM		003009107	0	5451	SH	DEFINED	18
ABIOMED INC	COM		003654100	28	1900	SH	DEFINED	5
ABITIBI-CONSOLIDATED INC	COM		003924107	273	110000	SH	DEFINED	7
ABM INDS INC	COM		000957100	0	400	SH	DEFINED	18
ABN AMRO HLDG NV	SPONSORED ADR		000937102	6	210	SH	DEFINED	7
ABN AMRO HLDG NV	SPONSORED ADR		000937102	3	105	SH	DEFINED	2
ABN AMRO HLDG NV	SPONSORED ADR		000937102	374	12800	SH	DEFINED	6
ABN AMRO HLDG NV	SPONSORED ADR		000937102	164	5606	SH	DEFINED	18
ABRAXIS BIOSCIENCE INC	COM		00383E106	176	6435	SH	DEFINED	5
ABRAXIS BIOSCIENCE INC	COM		00383E106	0	700	SH	DEFINED	18
ABX AIR INC	COM		00080S101	0	0	SH	DEFINED	18
ABX AIR INC	COM		00080S101	34	6000	SH	DEFINED	17
ABX AIR INC	COM		00080S101	361	64300	SH	DEFINED	21
ABX AIR INC	COM		00080S101	3873	689170	SH	DEFINED	6

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

ACADIA RLTY TR	COM SH BEN INT	004239109	26	1000	SH	DEFINED	2
ACCELRY S INC	COM	00430U103	161	25547	SH	DEFINED	17
ACCENTURE LTD BERMUDA	CL A	G1150G111	3	100	SH	DEFINED	7
ACCENTURE LTD BERMUDA	CL A	G1150G111	6055	190950	SH	DEFINED	3
ACCENTURE LTD BERMUDA	CL A	G1150G111	203069	6403950	SH	DEFINED	8
ACCENTURE LTD BERMUDA	CL A	G1150G111	4192	132200	SH	DEFINED	10
ACCENTURE LTD BERMUDA	CL A	G1150G111	38996	1229790	SH	DEFINED	18
ACCENTURE LTD BERMUDA	CL A	G1150G111	3818	120401	SH	DEFINED	23
ACCO BRANDS CORP	COM	00081T108	248	11126	SH	DEFINED	17
ACCO BRANDS CORP	COM	00081T108	25	1138	SH	DEFINED	11
ACCO BRANDS CORP	COM	00081T108	0	693	SH	DEFINED	18
ACCO BRANDS CORP	COM	00081T108	3	130	SH	DEFINED	5
ACCO BRANDS CORP	COM	00081T108	2	70	SH	DEFINED	4
ACCO BRANDS CORP	COM	00081T108	24	1072	SH	DEFINED	2
ACCREDITED HOME LENDRS HLDG	COM	00437P107	10	270	SH	DEFINED	2
ACCURIDE CORP	COM	004398103	4126	374750	SH	DEFINED	6
ACCURIDE CORP	COM	004398103	90	8150	SH	DEFINED	3
ACE CASH EXPRESS INC	COM	004403101	8362	279751	SH	DEFINED	6
ACE CASH EXPRESS INC	COM	004403101	5084	170090	SH	DEFINED	3
ACE LTD	ORD	G0070K103	410	7490	SH	DEFINED	6
ACE LTD	ORD	G0070K103	3080	56280	SH	DEFINED	3
ACE LTD	ORD	G0070K103	730	13500	SH	DEFINED	5
ACM GOVT OPPORTUNITY FD INC	COM	000918102	0	8	SH	DEFINED	18
ACM INCOME FUND INC	COM	000912105	0	3297	SH	DEFINED	18
ACM MANAGED DLR INCOME FD	COM	000949107	0	504	SH	DEFINED	18
ACM MANAGED INCOME FD INC	COM	000919100	0	4	SH	DEFINED	18
ACM MUN SECS INCOME FD INC	COM	000942102	0	1000	SH	DEFINED	18
ACTIVE POWER INC	COM	00504W100	2	1000	SH	DEFINED	17
ACTIVISION INC NEW	COM NEW	004930202	0	429	SH	DEFINED	18
ACTIVISION INC NEW	COM NEW	004930202	112996	7483200	SH	DEFINED	8
ACTIVISION INC NEW	COM NEW	004930202	3	218	SH	DEFINED	11
ACTUANT CORP	CL A NEW	00508X203	279	5575	SH	DEFINED	21
ACTUANT CORP	CL A NEW	00508X203	554	11300	SH	DEFINED	5
ACTUANT CORP	SDCV 2.000%11/1	00508XAB0	1736823	12775000	SH	DEFINED	21
ACTUANT CORP	SDCV 2.000%11/1	00508XAB0	218	1600000	SH	DEFINED	18
ACTUANT CORP	CL A NEW	00508X203	381	7600	SH	DEFINED	11
ACUITY BRANDS INC	COM	00508Y102	20	450	SH	DEFINED	11
ACUITY BRANDS INC	COM	00508Y102	16201	356851	SH	DEFINED	3
ACUSPHERE INC	COM	00511R870	0	16	SH	DEFINED	17
ACXIOM CORP	COM	005125109	0	3160	SH	DEFINED	18
ACXIOM CORP	COM	005125109	9904	401608	SH	DEFINED	6
ADAMS EXPRESS CO	COM	006212104	0	9078	SH	DEFINED	18
ADAMS RESPIRATORY THERAPEUTI	COM	00635P107	8054	220122	SH	DEFINED	3
ADAPTEC INC	COM	00651F108	0	16540	SH	DEFINED	18
ADVANTAGE TECHNOLOGIES GP I	COM NEW	006743306	100	23900	SH	DEFINED	6
ADECCO SA	SPONSORED ADR	006754105	36311	2451291	SH	DEFINED	6
ADECCO SA	SPONSORED ADR	006754105	2069	136730	SH	DEFINED	17
ADESA INC	COM	00686U104	31	1360	SH	DEFINED	2
ADESA INC	COM	00686U104	11	460	SH	DEFINED	5
ADESA INC	COM	00686U104	22	950	SH	DEFINED	6
ADMINISTAFF INC	COM	007094105	18869	559900	SH	DEFINED	3
ADMINISTAFF INC	COM	007094105	0	50	SH	DEFINED	18
ADOBE SYS INC	COM	00724F101	91	2449	SH	DEFINED	5
ADOBE SYS INC	COM	00724F101	3755	100229	SH	DEFINED	3
ADOBE SYS INC	COM	00724F101	35846	956903	SH	DEFINED	21
ADOBE SYS INC	COM	00724F101	11315	302043	SH	DEFINED	18
ADOBE SYS INC	COM	00724F101	26	700	SH	DEFINED	2
ADOBE SYS INC	COM	00724F101	4386	117105	SH	DEFINED	17
ADOBE SYS INC	COM	00724F101	104	2775	SH	DEFINED	11
ADTRAN INC	COM	00738A106	16931	710210	SH	DEFINED	3
ADVANCE AMER CASH ADVANCE CT	COM	00739W107	14662	1016761	SH	DEFINED	6
ADVANCE AUTO PARTS INC	COM	00751Y106	6413	194690	SH	DEFINED	6

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

ADVANCED ENERGY INDS	COM	007973100	10937	641440	SH	DEFINED	3
ADVANCED MEDICAL OPTICS INC	COM	00763M108	7582	191713	SH	DEFINED	21
ADVANCED MEDICAL OPTICS INC	COM	00763M108	173	4362	SH	DEFINED	20
ADVANCED MEDICAL OPTICS INC	COM	00763M108	1875	47396	SH	DEFINED	18
ADVANCED MEDICAL OPTICS INC	COM	00763M108	3993	100960	SH	DEFINED	3
ADVANCED MEDICAL OPTICS INC	COM	00763M108	3	88	SH	DEFINED	2
ADVANCED MEDICAL OPTICS INC	COM	00763M108	2	50	SH	DEFINED	7
ADVANCED MEDICAL OPTICS INC	COM	00763M108	104718	2647725	SH	DEFINED	8
ADVANCED MICRO DEVICES INC	COM	007903107	472	19020	SH	DEFINED	5
ADVANCED MICRO DEVICES INC	COM	007903107	8	330	SH	DEFINED	4
ADVANCED MICRO DEVICES INC	COM	007903107	36	1455	SH	DEFINED	2
ADVANCED MICRO DEVICES INC	COM	007903107	1	50	SH	DEFINED	17
ADVANCED MICRO DEVICES INC	COM	007903107	11674	469774	SH	DEFINED	3
ADVANCED MICRO DEVICES INC	COM	007903107	7	276055	SH	DEFINED	18
ADVANCED SEMICONDUCTOR ENGR	SPONSORED ADR	00756M404	327	70100	SH	DEFINED	3
ADVANCED SEMICONDUCTOR ENGR	SPONSORED ADR	00756M404	9860	2111400	SH	DEFINED	6
ADVANTA CORP	CL B	007942204	812	22010	SH	DEFINED	3
ADVANTA CORP	CL A	007942105	6	166	SH	DEFINED	17
ADVANTA CORP	CL A	007942105	4427	130320	SH	DEFINED	6
ADVANTAGE ENERGY INCOME FD	TR UNIT	00762L101	170	13800	SH	DEFINED	7
ADVENT CLAYMORE CV SECS & IN	COM	00764C109	0	8	SH	DEFINED	18
ADVENT SOFTWARE INC	COM	007974108	172873	4774165	SH	DEFINED	18
ADVENT SOFTWARE INC	COM	007974108	38	1050	SH	DEFINED	4
ADVENT SOFTWARE INC	COM	007974108	1407	38861	SH	DEFINED	21
ADVENT SOFTWARE INC	COM	007974108	905	25000	SH	DEFINED	20
AEGON N V	ORD AMER REG	007924103	0	1729	SH	DEFINED	18
AEGON N V	ORD AMER REG	007924103	250	13328	SH	DEFINED	11
AEGON N V	ORD AMER REG	007924103	11	600	SH	DEFINED	1
AEGON N V	ORD AMER REG	007924103	74	3922	SH	DEFINED	2
AEGON N V	ORD AMER REG	007924103	695	37040	SH	DEFINED	17
AEGON N V	ORD AMER REG	007924103	108	5738	SH	DEFINED	7
AEROFLEX INC	COM	007768104	799	77700	SH	DEFINED	3
AEROPOSTALE	COM	007865108	1948	66660	SH	DEFINED	3
AES CORP	COM	00130H105	0	12031	SH	DEFINED	18
AES CORP	COM	00130H105	2210123	108392478	SH	DEFINED	8
AES CORP	COM	00130H105	6155	301883	SH	DEFINED	3
AES CORP	COM	00130H105	1321	64800	SH	DEFINED	6
AES CORP	COM	00130H105	10	500	SH	DEFINED	1
AES CORP	COM	00130H105	163120	8000000	SH	DEFINED	13
AES CORP	COM	00130H105	51	2504	SH	DEFINED	2
AES CORP	COM	00130H105	1794	87974	SH	DEFINED	11
AES CORP	COM	00130H105	274168	13446200	SH	DEFINED	10
AES CORP	COM	00130H105	236	11695	SH	DEFINED	5
AES TR III	PFD CV 6.75%	00808N202	164	3350	PRN	DEFINED	11
AETNA INC NEW	COM	00817Y108	878	22200	SH	DEFINED	11
AETNA INC NEW	COM	00817Y108	188	4800	SH	DEFINED	5
AETNA INC NEW	COM	00817Y108	3308	83650	SH	DEFINED	22
AETNA INC NEW	COM	00817Y108	3662	92600	SH	DEFINED	23
AETNA INC NEW	COM	00817Y108	114	2886	SH	DEFINED	17
AETNA INC NEW	COM	00817Y108	30028	759244	SH	DEFINED	3
AETNA INC NEW	COM	00817Y108	38	952	SH	DEFINED	2
AETNA INC NEW	COM	00817Y108	1517790	38376498	SH	DEFINED	8
AETNA INC NEW	COM	00817Y108	176758	4469236	SH	DEFINED	10
AETNA INC NEW	COM	00817Y108	1446	36567	SH	DEFINED	18
AETRIUM INC	COM	00817R103	45	9000	SH	DEFINED	17
AFFILIATED COMPUTER SERVICES	CL A	008190100	6156	118700	SH	DEFINED	21
AFFILIATED COMPUTER SERVICES	CL A	008190100	1053	20312	SH	DEFINED	3
AFFILIATED COMPUTER SERVICES	CL A	008190100	793	15300	SH	DEFINED	17
AFFILIATED COMPUTER SERVICES	CL A	008190100	14	279	SH	DEFINED	2
AFFILIATED COMPUTER SERVICES	CL A	008190100	867	16720	SH	DEFINED	18
AFFILIATED COMPUTER SERVICES	CL A	008190100	183	3600	SH	DEFINED	5
AFFILIATED MANAGERS GROUP	DBC	008252AE8	98	400000	SH	DEFINED	18

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

AFFILIATED MANAGERS GROUP	COM	008252108	7458	74495	SH	DEFINED	21
AFFILIATED MANAGERS GROUP	COM	008252108	16	155	SH	DEFINED	2
AFFILIATED MANAGERS GROUP	COM	008252108	20	200	SH	DEFINED	5
AFFILIATED MANAGERS GROUP	COM	008252108	10751	107389	SH	DEFINED	18
AFFILIATED MANAGERS GROUP	DBCV	008252AE8	7549	3075000	PRN	DEFINED	21
AFFILIATED MANAGERS GROUP	COM	008252108	151	1505	SH	DEFINED	20
AFFIRMATIVE INS HLDGS INC	COM	008272106	2757	188180	SH	DEFINED	6
AFFORDABLE RESIDENTIAL CMTYS	COM	008273104	2	250	SH	DEFINED	17
AFFORDABLE RESIDENTIAL CMTYS	COM	008273104	1088	112300	SH	DEFINED	3
AFFYMETRIX INC	COM	00826T108	83	3900	SH	DEFINED	5
AFFYMETRIX INC	COM	00826T108	58	2700	SH	DEFINED	2
AFFYMETRIX INC	COM	00826T108	79446	3684900	SH	DEFINED	8
AFLAC INC	COM	001055102	5125	112000	SH	DEFINED	2
AFLAC INC	COM	001055102	135	2950	SH	DEFINED	6
AFLAC INC	COM	001055102	5612	122645	SH	DEFINED	11
AFLAC INC	COM	001055102	6129	133933	SH	DEFINED	3
AFLAC INC	COM	001055102	92162	2014020	SH	DEFINED	21
AFLAC INC	COM	001055102	23899	522276	SH	DEFINED	17
AFLAC INC	COM	001055102	62966	1375996	SH	DEFINED	18
AFLAC INC	COM	001055102	664	14500	SH	DEFINED	20
AFLAC INC	COM	001055102	23	500	SH	DEFINED	7
AFLAC INC	COM	001055102	268	5880	SH	DEFINED	5
AFTERMARKET TECHNOLOGY CORP	COM	008318107	931	52427	SH	DEFINED	3
AFTERMARKET TECHNOLOGY CORP	COM	008318107	8275	465942	SH	DEFINED	6
AGCO CORP	COM	001084102	51468	2030280	SH	DEFINED	6
AGCO CORP	COM	001084102	27	1055	SH	DEFINED	11
AGCO CORP	COM	001084102	8165	322100	SH	DEFINED	21
AGCO CORP	COM	001084102	28440	1121891	SH	DEFINED	18
AGCO CORP	COM	001084102	451	17800	SH	DEFINED	20
AGERE SYS INC	COM	00845V308	1	71	SH	DEFINED	17
AGERE SYS INC	COM	00845V308	1	54	SH	DEFINED	2
AGERE SYS INC	COM	00845V308	158	10550	SH	DEFINED	6
AGERE SYS INC	COM	00845V308	173	11600	SH	DEFINED	3
AGERE SYS INC	COM	00845V308	217	14532	SH	DEFINED	18
AGILENT TECHNOLOGIES INC	COM	00846U101	2883	88200	SH	DEFINED	20
AGILENT TECHNOLOGIES INC	COM	00846U101	239599	7329417	SH	DEFINED	18
AGILENT TECHNOLOGIES INC	COM	00846U101	4566	139691	SH	DEFINED	21
AGILENT TECHNOLOGIES INC	COM	00846U101	1276	39045	SH	DEFINED	17
AGILENT TECHNOLOGIES INC	COM	00846U101	1	24	SH	DEFINED	1
AGILENT TECHNOLOGIES INC	COM	00846U101	2972	90913	SH	DEFINED	3
AGILENT TECHNOLOGIES INC	COM	00846U101	265	8116	SH	DEFINED	2
AGILYSYS INC	COM	00847J105	494	35300	SH	DEFINED	3
AGILYSYS INC	COM	00847J105	10083	720252	SH	DEFINED	6
AGL RES INC	COM	001204106	1	13937	SH	DEFINED	18
AGL RES INC	COM	001204106	33142	908010	SH	DEFINED	6
AGRIUM INC	COM	008916108	55771	2066388	SH	DEFINED	6
AGRIUM INC	COM	008916108	18708	693150	SH	DEFINED	8
AIM SELECT REAL ESTATE INCM	SHS	00888R107	0	1903	SH	DEFINED	18
AIR FRANCE KLM	SPONSORED ADR	009119108	3	102	SH	DEFINED	17
AIR METHODS CORP	COM PAR \$.06	009128307	3709	157141	SH	DEFINED	3
AIR PRODS & CHEMS INC	COM	009158106	597	8990	SH	DEFINED	20
AIR PRODS & CHEMS INC	COM	009158106	2545	38339	SH	DEFINED	3
AIR PRODS & CHEMS INC	COM	009158106	925	13941	SH	DEFINED	11
AIR PRODS & CHEMS INC	COM	009158106	33598	506226	SH	DEFINED	17
AIR PRODS & CHEMS INC	COM	009158106	62163	936620	SH	DEFINED	18
AIR PRODS & CHEMS INC	COM	009158106	1119	16638	SH	DEFINED	5
AIR PRODS & CHEMS INC	COM	009158106	119	1800	SH	DEFINED	4
AIR PRODS & CHEMS INC	COM	009158106	45493	685440	SH	DEFINED	21
AIR PRODS & CHEMS INC	COM	009158106	178	2675	SH	DEFINED	2
AIR PRODS & CHEMS INC	COM	009158106	42940	646975	SH	DEFINED	6
AIRGAS INC	COM	009363102	3876	107151	SH	DEFINED	3
AIRGAS INC	COM	009363102	215	5950	SH	DEFINED	17

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

AIRTRAN HLDGS INC	COM	00949P108	18466	1861475	SH	DEFINED	18
AIRTRAN HLDGS INC	COM	00949P108	129	13000	SH	DEFINED	6
AIRTRAN HLDGS INC	COM	00949P108	9	900	SH	DEFINED	11
AIRTRAN HLDGS INC	COM	00949P108	38	3775	SH	DEFINED	5
AK STL HLDG CORP	COM	001547108	0	1	SH	DEFINED	18
AK STL HLDG CORP	COM	001547108	1	107	SH	DEFINED	2
AK STL HLDG CORP	COM	001547108	9502	782705	SH	DEFINED	3
AK STL HLDG CORP	COM	001547108	103190	8500000	SH	DEFINED	13
AKAMAI TECHNOLOGIES INC	COM	00971T101	283033	5661800	SH	DEFINED	18
AKAMAI TECHNOLOGIES INC	COM	00971T101	209	4200	SH	DEFINED	5
AKAMAI TECHNOLOGIES INC	COM	00971T101	208	4160	SH	DEFINED	3
AKAMAI TECHNOLOGIES INC	COM	00971T101	4969	99400	SH	DEFINED	20
AKAMAI TECHNOLOGIES INC	COM	00971T101	224	4478	SH	DEFINED	17
AKAMAI TECHNOLOGIES INC	COM	00971T101	620	12400	SH	DEFINED	21
AKZO NOBEL NV	SPONSORED ADR	010199305	1617	26295	SH	DEFINED	17
AKZO NOBEL NV	SPONSORED ADR	010199305	151	2455	SH	DEFINED	2
AKZO NOBEL NV	SPONSORED ADR	010199305	37669	629612	SH	DEFINED	6
ALABAMA NATL BANCORP DELA	COM	010317105	1795	26300	SH	DEFINED	3
ALABAMA NATL BANCORP DELA	COM	010317105	471	6900	SH	DEFINED	2
ALASKA AIR GROUP INC	COM	011659109	11253	295819	SH	DEFINED	3
ALASKA COMMUNICATIONS SYS GR	COM	01167P101	122	9210	SH	DEFINED	3
ALBANY INTL CORP	CL A	012348108	8188	257330	SH	DEFINED	3
ALBANY INTL CORP	CL A	012348108	14060	441860	SH	DEFINED	18
ALBANY MOLECULAR RESH INC	COM	012423109	2	200000	SH	DEFINED	18
ALBEMARLE CORP	COM	012653101	95	1746	SH	DEFINED	11
ALBEMARLE CORP	COM	012653101	15735	289620	SH	DEFINED	3
ALBERTO CULVER CO	COM	013068101	50	982	SH	DEFINED	17
ALBERTO CULVER CO	COM	013068101	0	1821	SH	DEFINED	18
ALBERTO CULVER CO	COM	013068101	168	3325	SH	DEFINED	11
ALBERTO CULVER CO	COM	013068101	785	15510	SH	DEFINED	3
ALBERTO CULVER CO	COM	013068101	3	55	SH	DEFINED	7
ALBERTO CULVER CO	COM	013068101	9743	192583	SH	DEFINED	1
ALCAN INC	COM	013716105	8899	223200	SH	DEFINED	6
ALCAN INC	COM	013716105	9015	226100	SH	DEFINED	23
ALCAN INC	COM	013716105	7011	175850	SH	DEFINED	22
ALCAN INC	COM	013716105	27206	681300	SH	DEFINED	7
ALCAN INC	COM	013716105	2502	62744	SH	DEFINED	3
ALCATEL	SPONSORED ADR	013904305	2345	192500	SH	DEFINED	17
ALCATEL	SPONSORED ADR	013904305	31089	2629574	SH	DEFINED	6
ALCOA INC	COM	013817101	10	341	SH	DEFINED	1
ALCOA INC	COM	013817101	6452	230110	SH	DEFINED	7
ALCOA INC	COM	013817101	3387	120800	SH	DEFINED	20
ALCOA INC	COM	013817101	318362	11353839	SH	DEFINED	18
ALCOA INC	COM	013817101	58	2100	SH	DEFINED	5
ALCOA INC	COM	013817101	16126	575109	SH	DEFINED	3
ALCOA INC	COM	013817101	30258	1079092	SH	DEFINED	21
ALCOA INC	COM	013817101	195	6955	SH	DEFINED	17
ALCOA INC	COM	013817101	2804	100000	SH	DEFINED	8
ALCOA INC	COM	013817101	10818	385785	SH	DEFINED	6
ALCOA INC	COM	013817101	124	4429	SH	DEFINED	2
ALCOA INC	COM	013817101	284	10115	SH	DEFINED	11
ALCON INC	COM SHS	H01301102	663	5930	SH	DEFINED	5
ALCON INC	COM SHS	H01301102	1731	15125	SH	DEFINED	18
ALERIS INTL INC	COM	014477103	1640	32450	SH	DEFINED	3
ALERIS INTL INC	COM	014477103	17	334	SH	DEFINED	5
ALEXANDER & BALDWIN INC	COM	014482103	1109	25000	SH	DEFINED	21
ALEXANDER & BALDWIN INC	COM	014482103	6	136100	SH	DEFINED	18
ALEXANDER & BALDWIN INC	COM	014482103	3	60	SH	DEFINED	2
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	121	1290	SH	DEFINED	20
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	4079	43481	SH	DEFINED	18
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	4741	50540	SH	DEFINED	21
ALEXION PHARMACEUTICALS INC	NOTE 1.375% 2/0	015351AF6	7047	5625000	PRN	DEFINED	21

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

ALEXION PHARMACEUTICALS INC	COM	015351109	129	3810	SH	DEFINED	20
ALEXION PHARMACEUTICALS INC	COM	015351109	3673	108100	SH	DEFINED	18
ALEXION PHARMACEUTICALS INC	COM	015351109	20	600	SH	DEFINED	2
ALEXION PHARMACEUTICALS INC	COM	015351109	5467	160900	SH	DEFINED	21
ALEXION PHARMACEUTICALS INC	NOTE 1.375% 2/0	015351AF6	1	700000	PRN	DEFINED	18
ALFA CORP	COM	015385107	14605	845706	SH	DEFINED	6
ALKERMES INC	COM	01642T108	792	50000	SH	DEFINED	20
ALKERMES INC	COM	01642T108	110263	6956683	SH	DEFINED	18
ALKERMES INC	COM	01642T108	10	660	SH	DEFINED	4
ALKERMES INC	COM	01642T108	6	378	SH	DEFINED	2
ALKERMES INC	COM	01642T108	102	6420	SH	DEFINED	21
ALLEGHANY CORP DEL	COM	017175100	8153	28210	SH	DEFINED	6
ALLEGHANY CORP DEL	COM	017175100	1	2216	SH	DEFINED	18
ALLEGHENY ENERGY INC	COM	017361106	24369	606657	SH	DEFINED	3
ALLEGHENY ENERGY INC	COM	017361106	47	1175	SH	DEFINED	5
ALLEGHENY ENERGY INC	COM	017361106	124	3095	SH	DEFINED	2
ALLEGHENY ENERGY INC	COM	017361106	61	1512	SH	DEFINED	17
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	15	239	SH	DEFINED	5
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	6	90	SH	DEFINED	2
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	146	2340	SH	DEFINED	11
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	1083	17409	SH	DEFINED	3
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	0	4100	SH	DEFINED	18
ALLERGAN INC	COM	018490102	1792	15915	SH	DEFINED	18
ALLERGAN INC	COM	018490102	2939	26098	SH	DEFINED	3
ALLERGAN INC	COM	018490102	721	6535	SH	DEFINED	5
ALLERGAN INC	COM	018490102	61	544	SH	DEFINED	2
ALLERGAN INC	COM	018490102	2240	19890	SH	DEFINED	17
ALLERGAN INC	COM	018490102	3783	33595	SH	DEFINED	1
ALLETE INC	COM NEW	018522300	1653	38050	SH	DEFINED	3
ALLETE INC	COM NEW	018522300	38	885	SH	DEFINED	2
ALLIANCE DATA SYSTEMS CORP	COM	018581108	14205	257385	SH	DEFINED	3
ALLIANCE DATA SYSTEMS CORP	COM	018581108	128	2314	SH	DEFINED	11
ALLIANCE DATA SYSTEMS CORP	COM	018581108	2	45	SH	DEFINED	7
ALLIANCE DATA SYSTEMS CORP	COM	018581108	23	425	SH	DEFINED	5
ALLIANCE DATA SYSTEMS CORP	COM	018581108	0	113	SH	DEFINED	18
ALLIANCE IMAGING INC	COM NEW	018606202	8	1000	SH	DEFINED	2
ALLIANCE NATL MUN INCOME FD	COM	01864U106	0	1000	SH	DEFINED	18
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	0	2000	SH	DEFINED	18
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	12	350	SH	DEFINED	11
ALLIANCE WORLD DLR GV FD II	COM	01879R106	0	4979	SH	DEFINED	18
ALLIANCE WORLD DLR GV FD INC	COM	018796102	0	505	SH	DEFINED	18
ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PARTN	01881G106	14	200	SH	DEFINED	11
ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PARTN	01881G106	117	1700	SH	DEFINED	17
ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PARTN	01881G106	283	4100	SH	DEFINED	6
ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PARTN	01881G106	53	775	SH	DEFINED	5
ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PARTN	01881G106	276	4000	SH	DEFINED	18
ALLIANT ENERGY CORP	COM	018802108	16357	457791	SH	DEFINED	3
ALLIANT ENERGY CORP	COM	018802108	113	3166	SH	DEFINED	17
ALLIANT ENERGY CORP	COM	018802108	8	225	SH	DEFINED	2
ALLIANT ENERGY CORP	COM	018802108	8168	228610	SH	DEFINED	6
ALLIANT ENERGY CORP	COM	018802108	91	2550	SH	DEFINED	11
ALLIANT ENERGY CORP	COM	018802108	0	1500	SH	DEFINED	18
ALLIANT TECHSYSTEMS INC	COM	018804104	0	168	SH	DEFINED	18
ALLIANT TECHSYSTEMS INC	COM	018804104	30	370	SH	DEFINED	2
ALLIANT TECHSYSTEMS INC	COM	018804104	284	3508	SH	DEFINED	21
ALLIANZ AKTIENGESELLSCHAFT	SP ADR 1/10 SH	018805101	11466	661631	SH	DEFINED	6
ALLIED CAP CORP NEW	COM	01903Q108	1	19055	SH	DEFINED	18
ALLIED CAP CORP NEW	COM	01903Q108	79	2600	SH	DEFINED	2
ALLIED CAP CORP NEW	COM	01903Q108	39	1300	SH	DEFINED	11
ALLIED HEALTHCARE INTL INC	COM	01923A109	64	32200	SH	DEFINED	6
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	112	2070	SH	DEFINED	2
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	108	2000	SH	DEFINED	17

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

ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	1868	34560	SH	DEFINED	18
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	649	12004	SH	DEFINED	11
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	2708	50100	SH	DEFINED	6
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	1	83770	SH	DEFINED	18
ALLIED WASTE INDS INC	PF D CV D 6.25%	019589704	409	1300	SH	DEFINED	7
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	22	1950	SH	DEFINED	2
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	495	43888	SH	DEFINED	3
ALLIED WRLD ASSUR COM HLDG L	SHS	G0219G203	22245	550610	SH	DEFINED	8
ALLIS CHALMERS ENERGY INC	COM PAR \$.01NW	019645506	642	43820	SH	DEFINED	3
ALLOS THERAPEUTICS INC	COM	019777101	12	3133	SH	DEFINED	3
ALLSCRIPTS HEALTHCARE SOLUTI	COM	01988P108	3986	177300	SH	DEFINED	18
ALLSTATE CORP	COM	020002101	183	2922	SH	DEFINED	21
ALLSTATE CORP	COM	020002101	13	200	SH	DEFINED	1
ALLSTATE CORP	COM	020002101	458	7295	SH	DEFINED	2
ALLSTATE CORP	COM	020002101	3342	53275	SH	DEFINED	6
ALLSTATE CORP	COM	020002101	5815	92696	SH	DEFINED	18
ALLSTATE CORP	COM	020002101	7126	113703	SH	DEFINED	5
ALLSTATE CORP	COM	020002101	974	15534	SH	DEFINED	17
ALLSTATE CORP	COM	020002101	4748	75685	SH	DEFINED	11
ALLSTATE CORP	COM	020002101	12353	196925	SH	DEFINED	3
ALLTEL CORP	COM	020039103	1315	23700	SH	DEFINED	20
ALLTEL CORP	COM	020039103	9990	180000	SH	DEFINED	8
ALLTEL CORP	COM	020039103	145148	2615288	SH	DEFINED	21
ALLTEL CORP	COM	020039103	139338	2510592	SH	DEFINED	18
ALLTEL CORP	COM	020039103	3738	67358	SH	DEFINED	3
ALLTEL CORP	COM	020039103	444	8005	SH	DEFINED	2
ALLTEL CORP	COM	020039103	6	100	SH	DEFINED	6
ALLTEL CORP	COM	020039103	72	1300	SH	DEFINED	4
ALLTEL CORP	COM	020039103	3082	55538	SH	DEFINED	11
ALLTEL CORP	COM	020039103	11599	208994	SH	DEFINED	17
ALLTEL CORP	COM	020039103	1264	22855	SH	DEFINED	5
ALLTEL CORP	PF D C CV \$2.06	020039509	39	100	SH	DEFINED	11
ALNYLAM PHARMACEUTICALS INC	COM	02043Q107	1	90	SH	DEFINED	2
ALON USA ENERGY INC	COM	020520102	1817	61600	SH	DEFINED	6
ALON USA ENERGY INC	COM	020520102	13	450	SH	DEFINED	11
ALON USA ENERGY INC	COM	020520102	23893	810200	SH	DEFINED	3
ALPHARMA INC	CL A	020813101	35277	1508226	SH	DEFINED	3
ALTERA CORP	COM	021441100	1	39604	SH	DEFINED	18
ALTERA CORP	COM	021441100	1	55	SH	DEFINED	7
ALTERA CORP	COM	021441100	46	2500	SH	DEFINED	17
ALTERA CORP	COM	021441100	1449	78846	SH	DEFINED	3
ALTIRIS INC	COM	02148M100	6362	301665	SH	DEFINED	3
ALTRIA GROUP INC	COM	02209S103	3100	40500	SH	DEFINED	23
ALTRIA GROUP INC	COM	02209S103	2606	34041	SH	DEFINED	22
ALTRIA GROUP INC	COM	02209S103	263480	3441936	SH	DEFINED	18
ALTRIA GROUP INC	COM	02209S103	2688	35118	SH	DEFINED	11
ALTRIA GROUP INC	COM	02209S103	60411	789163	SH	DEFINED	3
ALTRIA GROUP INC	COM	02209S103	199952	2612043	SH	DEFINED	21
ALTRIA GROUP INC	COM	02209S103	38	500	SH	DEFINED	7
ALTRIA GROUP INC	COM	02209S103	30620	400000	SH	DEFINED	8
ALTRIA GROUP INC	COM	02209S103	12936	168981	SH	DEFINED	17
ALTRIA GROUP INC	COM	02209S103	956	12494	SH	DEFINED	1
ALTRIA GROUP INC	COM	02209S103	21744	284046	SH	DEFINED	6
ALTRIA GROUP INC	COM	02209S103	3765	49181	SH	DEFINED	2
ALTRIA GROUP INC	COM	02209S103	2323	30352	SH	DEFINED	5
ALTRIA GROUP INC	COM	02209S103	1814	23700	SH	DEFINED	20
ALUMINA LTD	SPONSORED ADR	022205108	0	144	SH	DEFINED	18
AMAZON COM INC	COM	023135106	1911	59490	SH	DEFINED	17
AMAZON COM INC	COM	023135106	741047	23071216	SH	DEFINED	18
AMAZON COM INC	COM	023135106	2246	69914	SH	DEFINED	3
AMAZON COM INC	COM	023135106	6152	191536	SH	DEFINED	20
AMAZON COM INC	COM	023135106	1552	48325	SH	DEFINED	11

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

AMAZON COM INC	COM	023135106	224840	7000000	SH	DEFINED	13
AMAZON COM INC	COM	023135106	2079136	64730262	SH	DEFINED	8
AMAZON COM INC	COM	023135106	232488	7238100	SH	DEFINED	10
AMAZON COM INC	COM	023135106	204	6350	SH	DEFINED	6
AMAZON COM INC	COM	023135106	13	395	SH	DEFINED	2
AMAZON COM INC	COM	023135106	6	200	SH	DEFINED	7
AMAZON COM INC	COM	023135106	6525	203146	SH	DEFINED	21
AMAZON COM INC	COM	023135106	4500	25000	CALL	DEFINED	13
AMB PROPERTY CORP	COM	00163T109	286	5185	SH	DEFINED	11
AMB PROPERTY CORP	COM	00163T109	2738	49690	SH	DEFINED	3
AMB PROPERTY CORP	COM	00163T109	33	600	SH	DEFINED	2
AMB PROPERTY CORP	COM	00163T109	276	5000	SH	DEFINED	17
AMBAC FINL GROUP INC	COM	023139108	9	103	SH	DEFINED	11
AMBAC FINL GROUP INC	COM	023139108	2	30	SH	DEFINED	21
AMBAC FINL GROUP INC	COM	023139108	8982	108538	SH	DEFINED	18
AMBAC FINL GROUP INC	COM	023139108	7586	91540	SH	DEFINED	5
AMBAC FINL GROUP INC	COM	023139108	4662	56334	SH	DEFINED	17
AMBAC FINL GROUP INC	COM	023139108	1509	18230	SH	DEFINED	3
AMBAC FINL GROUP INC	COM	023139108	681	8235	SH	DEFINED	6
AMBAC FINL GROUP INC	COM	023139108	18	216	SH	DEFINED	2
AMBAC FINL GROUP INC	COM	023139108	123449	1491835	SH	DEFINED	8
AMBASSADORS GROUP INC	COM	023177108	2066	73040	SH	DEFINED	3
AMCOR LTD	ADR NEW	02341R302	2	105	SH	DEFINED	2
AMDOCS LTD	ORD	G02602103	2	55	SH	DEFINED	7
AMDOCS LTD	ORD	G02602103	72917	1841340	SH	DEFINED	8
AMDOCS LTD	ORD	G02602103	41773	1090432	SH	DEFINED	6
AMDOCS LTD	ORD	G02602103	604	15180	SH	DEFINED	5
AMDOCS LTD	ORD	G02602103	24564	620304	SH	DEFINED	3
AMDOCS LTD	ORD	G02602103	640	16173	SH	DEFINED	18
AMDOCS LTD	ORD	G02602103	368	9300	SH	DEFINED	22
AMDOCS LTD	NOTE 0.500% 3/1	02342TAD1	8094	7650000	PRN	DEFINED	21
AMDOCS LTD	NOTE 0.500% 3/1	02342TAD1	1	900000	PRN	DEFINED	18
AMEDISYS INC	COM	023436108	17657	445097	SH	DEFINED	3
AMERCO	COM	023586100	5990	80780	SH	DEFINED	3
AMEREN CORP	COM	023608102	146	2760	SH	DEFINED	11
AMEREN CORP	COM	023608102	58	1100	SH	DEFINED	5
AMEREN CORP	COM	023608102	2139	40511	SH	DEFINED	3
AMEREN CORP	COM	023608102	748	14160	SH	DEFINED	6
AMEREN CORP	COM	023608102	56	1061	SH	DEFINED	2
AMEREN CORP	COM	023608102	2640	50002	SH	DEFINED	17
AMEREN CORP	COM	023608102	52451	993572	SH	DEFINED	18
AMERICA FIRST APT INV INC	COM	02363X104	1	62	SH	DEFINED	17
AMERICA FIRST APT INV INC	COM	02363X104	0	120	SH	DEFINED	18
AMERICA FIRST TAX EX IVS L P	BEN UNIT CTF	02364V107	2	250	SH	DEFINED	17
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	1890	47999	SH	DEFINED	17
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	276	7000	SH	DEFINED	22
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	0	7125	SH	DEFINED	18
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	543	13800	SH	DEFINED	11
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	8980	228100	SH	DEFINED	3
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	548	13916	SH	DEFINED	2
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	738	18950	SH	DEFINED	5
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	0	800	SH	DEFINED	18
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	23803	1426160	SH	DEFINED	6
AMERICAN BILTRITE INC	COM	024591109	0	32178	SH	DEFINED	18
AMERICAN CAMPUS CMNTYS INC	COM	024835100	116	4550	SH	DEFINED	3
AMERICAN CAPITAL STRATEGIES	COM	024937104	103	2620	SH	DEFINED	2
AMERICAN CAPITAL STRATEGIES	COM	024937104	925	23448	SH	DEFINED	11
AMERICAN CAPITAL STRATEGIES	COM	024937104	0	3189	SH	DEFINED	18
AMERICAN CAPITAL STRATEGIES	COM	024937104	18200	461117	SH	DEFINED	17
AMERICAN COMMERCIAL LINES	COM NEW	025195207	9534	160365	SH	DEFINED	3
AMERICAN DENTAL PARTNERS	COM	025353103	303	18310	SH	DEFINED	3
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	416	9500	SH	DEFINED	11

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

AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	9	211	SH	DEFINED	2
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	0	9420	SH	DEFINED	18
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	5019	114500	SH	DEFINED	23
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	47190	1076653	SH	DEFINED	3
AMERICAN ELEC PWR INC	COM	025537101	229	6300	SH	DEFINED	17
AMERICAN ELEC PWR INC	COM	025537101	1	29356	SH	DEFINED	18
AMERICAN ELEC PWR INC	COM	025537101	216	5868	SH	DEFINED	5
AMERICAN ELEC PWR INC	COM	025537101	6236	171465	SH	DEFINED	22
AMERICAN ELEC PWR INC	COM	025537101	3858	106086	SH	DEFINED	23
AMERICAN ELEC PWR INC	COM	025537101	13	355	SH	DEFINED	11
AMERICAN ELEC PWR INC	COM	025537101	240	6600	SH	DEFINED	21
AMERICAN ELEC PWR INC	COM	025537101	22252	611838	SH	DEFINED	3
AMERICAN ELEC PWR INC	COM	025537101	155	4264	SH	DEFINED	2
AMERICAN ELEC PWR INC	COM	025537101	1128	31020	SH	DEFINED	6
AMERICAN EQTY INVT LIFE HLD	COM	025676206	12811	1044110	SH	DEFINED	6
AMERICAN EXPRESS CO	COM	025816109	23078	411534	SH	DEFINED	3
AMERICAN EXPRESS CO	COM	025816109	840140	14981103	SH	DEFINED	18
AMERICAN EXPRESS CO	COM	025816109	491	8892	SH	DEFINED	5
AMERICAN EXPRESS CO	COM	025816109	233313	4160367	SH	DEFINED	21
AMERICAN EXPRESS CO	COM	025816109	196	3500	SH	DEFINED	7
AMERICAN EXPRESS CO	COM	025816109	30371	541558	SH	DEFINED	17
AMERICAN EXPRESS CO	COM	025816109	290	5165	SH	DEFINED	11
AMERICAN EXPRESS CO	COM	025816109	486	8675	SH	DEFINED	1
AMERICAN EXPRESS CO	COM	025816109	587	10470	SH	DEFINED	4
AMERICAN EXPRESS CO	COM	025816109	3385	60359	SH	DEFINED	2
AMERICAN EXPRESS CO	COM	025816109	6416	114400	SH	DEFINED	20
AMERICAN FINL GROUP INC OHIO	COM	025932104	94	2000	SH	DEFINED	11
AMERICAN FINL GROUP INC OHIO	COM	025932104	23	500	SH	DEFINED	2
AMERICAN FINL GROUP INC OHIO	COM	025932104	30240	644370	SH	DEFINED	6
AMERICAN FINL GROUP INC OHIO	COM	025932104	2548	54300	SH	DEFINED	23
AMERICAN FINL GROUP INC OHIO	COM	025932104	3145	67025	SH	DEFINED	22
AMERICAN FINL GROUP INC OHIO	COM	025932104	28532	607973	SH	DEFINED	3
AMERICAN FINL GROUP INC OHIO	COM	025932104	0	3000	SH	DEFINED	18
AMERICAN FINL RLTY TR	COM	02607P305	24	2150	SH	DEFINED	2
AMERICAN FINL RLTY TR	COM	02607P305	3	295	SH	DEFINED	17
AMERICAN GREETINGS CORP	CL A	026375105	0	400	SH	DEFINED	18
AMERICAN GREETINGS CORP	CL A	026375105	36881	1595185	SH	DEFINED	6
AMERICAN HOME MTG INVT CORP	COM	02660R107	25	716	SH	DEFINED	2
AMERICAN HOME MTG INVT CORP	COM	02660R107	7587	217570	SH	DEFINED	3
AMERICAN INCOME FD INC	COM	02672T109	0	21	SH	DEFINED	18
AMERICAN INTL GROUP INC	COM	026874107	3374	50919	SH	DEFINED	2
AMERICAN INTL GROUP INC	COM	026874107	2808	42383	SH	DEFINED	22
AMERICAN INTL GROUP INC	COM	026874107	1342103	20255104	SH	DEFINED	18
AMERICAN INTL GROUP INC	COM	026874107	57992	875211	SH	DEFINED	3
AMERICAN INTL GROUP INC	COM	026874107	8344	125927	SH	DEFINED	20
AMERICAN INTL GROUP INC	COM	026874107	127272	1920800	SH	DEFINED	10
AMERICAN INTL GROUP INC	COM	026874107	6197	93523	SH	DEFINED	11
AMERICAN INTL GROUP INC	COM	026874107	8970	135299	SH	DEFINED	5
AMERICAN INTL GROUP INC	COM	026874107	12225	184500	SH	DEFINED	7
AMERICAN INTL GROUP INC	COM	026874107	1187589	17923168	SH	DEFINED	8
AMERICAN INTL GROUP INC	COM	026874107	3647	55029	SH	DEFINED	1
AMERICAN INTL GROUP INC	COM	026874107	12704	191723	SH	DEFINED	4
AMERICAN INTL GROUP INC	COM	026874107	69620	1050715	SH	DEFINED	6
AMERICAN INTL GROUP INC	DBCV	11/0 026874AP2	2135	3050000	SH	DEFINED	14
AMERICAN INTL GROUP INC	COM	026874107	25653	387162	SH	DEFINED	17
AMERICAN INTL GROUP INC	COM	026874107	96247	1452562	SH	DEFINED	21
AMERICAN INTL GROUP INC	COM	026874107	16650	15000	CALL	DEFINED	13
AMERICAN ISRAELI PAPER MLS L	ORD IS 10	027069509	0	8	SH	DEFINED	18
AMERICAN LD LEASE INC	COM	027118108	5279	222290	SH	DEFINED	18
AMERICAN NATL BANKSHARES INC	COM	027745108	1720	72632	SH	DEFINED	6
AMERICAN NATL INS CO	COM	028591105	57	500	SH	DEFINED	11
AMERICAN NATL INS CO	COM	028591105	5492	47387	SH	DEFINED	6

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

AMERICAN NATL INS CO	COM		028591105	0	1500	SH	DEFINED	18
AMERICAN ORIENTAL BIOENGR IN	COM		028731107	2772	456000	SH	DEFINED	3
AMERICAN PHYSICIANS CAPITAL	COM		028884104	16	340	SH	DEFINED	2
AMERICAN PHYSICIANS CAPITAL	COM		028884104	3051	63056	SH	DEFINED	3
AMERICAN PWR CONVERSION CORP	COM		029066107	714	32523	SH	DEFINED	3
AMERICAN PWR CONVERSION CORP	COM		029066107	194	8850	SH	DEFINED	20
AMERICAN PWR CONVERSION CORP	COM		029066107	22	1000	SH	DEFINED	11
AMERICAN PWR CONVERSION CORP	COM		029066107	4677	213000	SH	DEFINED	7
AMERICAN PWR CONVERSION CORP	COM		029066107	75960	3459016	SH	DEFINED	18
AMERICAN PWR CONVERSION CORP	COM		029066107	72	3300	SH	DEFINED	2
AMERICAN REPROGRAPHICS CO	COM		029263100	19	640	SH	DEFINED	5
AMERICAN REPROGRAPHICS CO	COM		029263100	234	7300	SH	DEFINED	3
AMERICAN SAFETY INS HLDGS LT	ORD		G02995101	31	1700	SH	DEFINED	3
AMERICAN SELECT PORTFOLIO IN	COM		029570108	0	17	SH	DEFINED	18
AMERICAN STD COS INC DEL	COM		029712106	0	770	SH	DEFINED	18
AMERICAN STD COS INC DEL	COM		029712106	1281	30533	SH	DEFINED	3
AMERICAN STD COS INC DEL	COM		029712106	84	2000	SH	DEFINED	21
AMERICAN STD COS INC DEL	COM		029712106	17	400	SH	DEFINED	5
AMERICAN STD COS INC DEL	COM		029712106	8	185	SH	DEFINED	2
AMERICAN STD COS INC DEL	COM		029712106	2	55	SH	DEFINED	7
AMERICAN STD COS INC DEL	COM		029712106	124	2965	SH	DEFINED	11
AMERICAN STS WTR CO	COM		029899101	70	1825	SH	DEFINED	2
AMERICAN TOWER CORP	CL A		029912201	39365	1078503	SH	DEFINED	21
AMERICAN TOWER CORP	CL A		029912201	6717	184037	SH	DEFINED	18
AMERICAN TOWER CORP	CL A		029912201	2483	68030	SH	DEFINED	17
AMERICAN TOWER CORP	NOTE	5.000% 2/1	029912AF9	325	325000	PRN	DEFINED	20
AMERICAN TOWER CORP	NOTE	5.000% 2/1	029912AF9	3882	3900000	PRN	DEFINED	21
AMERICAN TOWER CORP	CL A		029912201	263	7355	SH	DEFINED	5
AMERICAN TOWER CORP	CL A		029912201	860	23568	SH	DEFINED	20
AMERICAN TOWER CORP	CL A		029912201	1435	39304	SH	DEFINED	11
AMERICAN TOWER CORP	CL A		029912201	4319	710854	SH	DEFINED	14
AMERICAN WOODMARK CORP	COM		030506109	728	21600	SH	DEFINED	3
AMERICAN WOODMARK CORP	COM		030506109	13	400	SH	DEFINED	11
AMERICANWEST BANCORPORATION	COM		03058P109	1105	52000	SH	DEFINED	1
AMERICAS CAR MART INC	COM		03062T105	8398	510530	SH	DEFINED	6
AMERICREDIT CORP	COM		03060R101	68343	2734800	SH	DEFINED	13
AMERICREDIT CORP	COM		03060R101	42	1670	SH	DEFINED	6
AMERIGAS PARTNERS L P	UNIT L P INT		030975106	77	2500	SH	DEFINED	5
AMERIGAS PARTNERS L P	UNIT L P INT		030975106	0	6000	SH	DEFINED	18
AMERIGAS PARTNERS L P	UNIT L P INT		030975106	415	13438	SH	DEFINED	17
AMERIGROUP CORP	COM		03073T102	13207	446926	SH	DEFINED	18
AMERIGROUP CORP	COM		03073T102	16935	573085	SH	DEFINED	3
AMERIPRISE FINL INC	COM		03076C106	492	10488	SH	DEFINED	2
AMERIPRISE FINL INC	COM		03076C106	4057	86506	SH	DEFINED	3
AMERIPRISE FINL INC	COM		03076C106	37	799	SH	DEFINED	11
AMERIPRISE FINL INC	COM		03076C106	843	17975	SH	DEFINED	17
AMERIPRISE FINL INC	COM		03076C106	343	7230	SH	DEFINED	5
AMERIPRISE FINL INC	COM		03076C106	2031	43302	SH	DEFINED	18
AMERIPRISE FINL INC	COM		03076C106	10	208	SH	DEFINED	21
AMERIPRISE FINL INC	COM		03076C106	94	2000	SH	DEFINED	4
AMERIPRISE FINL INC	COM		03076C106	1379	29400	SH	DEFINED	6
AMERIS BANCORP	COM		03076K108	176	6470	SH	DEFINED	3
AMERIS BANCORP	COM		03076K108	566	20801	SH	DEFINED	6
AMERISAFE INC	COM		03071H100	1	145000	SH	DEFINED	18
AMERISOURCEBERGEN CORP	COM		03073E105	956	21160	SH	DEFINED	17
AMERISOURCEBERGEN CORP	COM		03073E105	25	544	SH	DEFINED	2
AMERISOURCEBERGEN CORP	COM		03073E105	723	15990	SH	DEFINED	6
AMERISOURCEBERGEN CORP	COM		03073E105	3	75	SH	DEFINED	5
AMERISOURCEBERGEN CORP	COM		03073E105	2	45874	SH	DEFINED	18
AMERISOURCEBERGEN CORP	COM		03073E105	7679	169894	SH	DEFINED	3
AMERISTAR CASINOS INC	COM		03070Q101	332	15300	SH	DEFINED	11
AMERISTAR CASINOS INC	COM		03070Q101	85	3800	SH	DEFINED	5

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

AMERON INTL INC	COM		030710107	2890	43500	SH	DEFINED	21
AMERON INTL INC	COM		030710107	0	2000	SH	DEFINED	18
AMERON INTL INC	COM		030710107	13160	198080	SH	DEFINED	6
AMERUS GROUP CO	COM		03072M108	1700	25000	SH	DEFINED	1
AMERUS GROUP CO	COM		03072M108	52865	777306	SH	DEFINED	6
AMERUS GROUP CO	COM		03072M108	41	606	SH	DEFINED	17
AMETEK INC NEW	COM		031100100	44	1000	SH	DEFINED	17
AMETEK INC NEW	COM		031100100	0	3000	SH	DEFINED	18
AMGEN INC	COM		031162100	80	1123	SH	DEFINED	4
AMGEN INC	COM		031162100	1128	15773	SH	DEFINED	11
AMGEN INC	COM		031162100	1459	20757	SH	DEFINED	5
AMGEN INC	COM		031162100	79580	1112537	SH	DEFINED	21
AMGEN INC	COM		031162100	1989400	27812112	SH	DEFINED	18
AMGEN INC	COM		031162100	20623	288311	SH	DEFINED	20
AMGEN INC	COM		031162100	27649	386542	SH	DEFINED	17
AMGEN INC	COM		031162100	190	2650	SH	DEFINED	7
AMGEN INC	COM		031162100	2057	31047	SH	DEFINED	6
AMGEN INC	COM		031162100	30947	432645	SH	DEFINED	3
AMGEN INC	COM		031162100	11108	155288	SH	DEFINED	2
AMGEN INC	COM		031162100	23407	327236	SH	DEFINED	1
AMIS HLDGS INC	COM		031538101	106	11230	SH	DEFINED	3
AMKOR TECHNOLOGY INC	NOTE	2.500% 5/1	031652AX8	735	623732	SH	DEFINED	16
AMKOR TECHNOLOGY INC	NOTE	2.500% 5/1	031652AX8	114171	1395000	PRN	DEFINED	18
AMKOR TECHNOLOGY INC	COM		031652100	3557	690620	SH	DEFINED	3
AMKOR TECHNOLOGY INC	NOTE	2.500% 5/1	031652AX8	3125	3750000	PRN	DEFINED	21
AMKOR TECHNOLOGY INC	NOTE	2.500% 5/1	031652AX8	1065	1065000	PRN	DEFINED	20
AMKOR TECHNOLOGY INC	NOTE	2.500% 5/1	031652AX8	18423	21710000	SH	DEFINED	14
AMN HEALTHCARE SERVICES INC	COM		001744101	2273	95690	SH	DEFINED	3
AMPAL AMERN ISRAEL CORP	CL A		032015109	31	6684	SH	DEFINED	2
AMPHENOL CORP NEW	CL A		032095101	324	5225	SH	DEFINED	21
AMPHENOL CORP NEW	CL A		032095101	482	7775	SH	DEFINED	11
AMR CORP	COM		001765106	93	4000	SH	DEFINED	17
AMR CORP	COM		001765106	150410	6500000	SH	DEFINED	13
AMR CORP	COM		001765106	1206	52100	SH	DEFINED	21
AMR CORP	COM		001765106	2153	93030	SH	DEFINED	3
AMSOUTH BANCORPORATION	COM		032165102	3067	105596	SH	DEFINED	3
AMSOUTH BANCORPORATION	COM		032165102	2663	91703	SH	DEFINED	18
AMSOUTH BANCORPORATION	COM		032165102	20	700	SH	DEFINED	5
AMSOUTH BANCORPORATION	COM		032165102	908	31252	SH	DEFINED	6
AMSOUTH BANCORPORATION	COM		032165102	1371	47225	SH	DEFINED	17
AMSOUTH BANCORPORATION	COM		032165102	4	150	SH	DEFINED	11
AMSURG CORP	COM		03232P405	331	14850	SH	DEFINED	3
AMVESCAP PLC	SPONSORED ADR		03235E100	1840	83930	SH	DEFINED	17
AMVESCAP PLC	SPONSORED ADR		03235E100	34885	1623783	SH	DEFINED	6
AMYLIN PHARMACEUTICALS INC	COM		032346108	44070	1000000	SH	DEFINED	13
AMYLIN PHARMACEUTICALS INC	COM		032346108	22	503	SH	DEFINED	2
AMYLIN PHARMACEUTICALS INC	COM		032346108	80531	1827350	SH	DEFINED	8
ANADARKO PETE CORP	COM		032511107	402	9180	SH	DEFINED	11
ANADARKO PETE CORP	COM		032511107	207	4806	SH	DEFINED	5
ANADARKO PETE CORP	COM		032511107	51774	1181244	SH	DEFINED	21
ANADARKO PETE CORP	COM		032511107	18360	418900	SH	DEFINED	20
ANADARKO PETE CORP	COM		032511107	6319	144168	SH	DEFINED	17
ANADARKO PETE CORP	COM		032511107	6846	156205	SH	DEFINED	1
ANADARKO PETE CORP	COM		032511107	23586	538121	SH	DEFINED	3
ANADARKO PETE CORP	COM		032511107	1599	36486	SH	DEFINED	2
ANADARKO PETE CORP	COM		032511107	3	60	SH	DEFINED	7
ANADARKO PETE CORP	COM		032511107	5873	134000	SH	DEFINED	8
ANADARKO PETE CORP	COM		032511107	63	1445	SH	DEFINED	4
ANADARKO PETE CORP	COM		032511107	1529419	34894341	SH	DEFINED	18
ANADARKO PETE CORP	COM		032511107	180	4100	SH	DEFINED	22
ANADARKO PETE CORP	COM		032511107	4826	110108	SH	DEFINED	6
ANADIGICS INC	COM		032515108	15	2100	SH	DEFINED	11

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

ANADIGICS INC	COM	032515108	8	1154	SH	DEFINED	2
ANADYS PHARMACEUTICALS INC	COM	03252Q408	3	1000	SH	DEFINED	11
ANALOG DEVICES INC	COM	032654105	32	1080	SH	DEFINED	21
ANALOG DEVICES INC	COM	032654105	1840	62619	SH	DEFINED	17
ANALOG DEVICES INC	COM	032654105	43865	1492500	SH	DEFINED	8
ANALOG DEVICES INC	COM	032654105	1	20000	SH	DEFINED	18
ANALOG DEVICES INC	COM	032654105	3189	108509	SH	DEFINED	3
ANALOG DEVICES INC	COM	032654105	132	4490	SH	DEFINED	5
ANALOG DEVICES INC	COM	032654105	123	4198	SH	DEFINED	2
ANALOGIC CORP	COM PAR \$0.05	032657207	3	50	SH	DEFINED	2
ANALOGIC CORP	COM PAR \$0.05	032657207	44	850	SH	DEFINED	11
ANALOGIC CORP	COM PAR \$0.05	032657207	22	425	SH	DEFINED	5
ANCHOR BANCORP WIS INC	COM	032839102	12609	440723	SH	DEFINED	6
ANCHOR BANCORP WIS INC	COM	032839102	67	2355	SH	DEFINED	2
ANDREW CORP	COM	034425108	9964	1077200	SH	DEFINED	21
ANDREW CORP	COM	034425108	240	26000	SH	DEFINED	20
ANDREW CORP	COM	034425108	6	600	SH	DEFINED	11
ANDREW CORP	COM	034425108	2307	249400	SH	DEFINED	18
ANDREW CORP	COM	034425108	7	800	SH	DEFINED	5
ANDRX CORP DEL	ANDRX GROUP	034553107	2	100000	SH	DEFINED	18
ANDRX CORP DEL	ANDRX GROUP	034553107	2	100	SH	DEFINED	2
ANDRX CORP DEL	ANDRX GROUP	034553107	2	100	SH	DEFINED	17
ANESIVA INC COM	COM	03460L100	8	1188376	SH	DEFINED	18
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	9477	1080600	SH	DEFINED	3
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	4546	517500	SH	DEFINED	7
ANGLO AMERN PLC	ADR	03485P102	51	2400	SH	DEFINED	2
ANGLO AMERN PLC	ADR	03485P102	1438	68170	SH	DEFINED	11
ANGLO AMERN PLC	ADR	03485P102	0	1458	SH	DEFINED	18
ANGLO AMERN PLC	ADR	03485P102	22941	1118183	SH	DEFINED	6
ANGLO AMERN PLC	ADR	03485P102	763	36141	SH	DEFINED	17
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	0	293	SH	DEFINED	18
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	38	1000	SH	DEFINED	2
ANHEUSER BUSCH COS INC	COM	035229103	11383	239591	SH	DEFINED	4
ANHEUSER BUSCH COS INC	COM	035229103	16190	340776	SH	DEFINED	17
ANHEUSER BUSCH COS INC	COM	035229103	432	9092	SH	DEFINED	5
ANHEUSER BUSCH COS INC	COM	035229103	10468	220336	SH	DEFINED	3
ANHEUSER BUSCH COS INC	COM	035229103	641	13500	SH	DEFINED	21
ANHEUSER BUSCH COS INC	COM	035229103	6545	137770	SH	DEFINED	2
ANHEUSER BUSCH COS INC	COM	035229103	701	14750	SH	DEFINED	7
ANHEUSER BUSCH COS INC	COM	035229103	3365	70823	SH	DEFINED	18
ANHEUSER BUSCH COS INC	COM	035229103	9538	205513	SH	DEFINED	6
ANHEUSER BUSCH COS INC	COM	035229103	244	5135	SH	DEFINED	1
ANHEUSER BUSCH COS INC	COM	035229103	695	14635	SH	DEFINED	11
ANIXTER INTL INC	COM	035290105	6949	123055	SH	DEFINED	3
ANIXTER INTL INC	COM	035290105	89	1577	SH	DEFINED	2
ANNALY CAP MGMT INC	COM	035710409	13095	996550	SH	DEFINED	6
ANNALY CAP MGMT INC	COM	035710409	34	2575	SH	DEFINED	11
ANNALY CAP MGMT INC	COM	035710409	42855	3261389	SH	DEFINED	18
ANNTAYLOR STORES CORP	COM	036115103	710	16950	SH	DEFINED	21
ANNTAYLOR STORES CORP	COM	036115103	19	450	SH	DEFINED	11
ANNTAYLOR STORES CORP	COM	036115103	15602	372722	SH	DEFINED	3
ANSOFT CORP	COM	036384105	12	500	SH	DEFINED	2
ANSYS INC	COM	03662Q105	202	4572	SH	DEFINED	17
ANTHRACITE CAP INC	COM	037023108	13646	1061130	SH	DEFINED	3
AON CORP	COM	037389103	8159	240878	SH	DEFINED	18
AON CORP	COM	037389103	1858	54868	SH	DEFINED	3
AON CORP	COM	037389103	29615	874366	SH	DEFINED	6
AON CORP	COM	037389103	221	6515	SH	DEFINED	17
AON CORP	COM	037389103	56	1655	SH	DEFINED	2
AP PHARMA INC	COM	00202J104	1007	941373	SH	DEFINED	18
APACHE CORP	COM	037411105	10422	164902	SH	DEFINED	3
APACHE CORP	COM	037411105	6130	97000	SH	DEFINED	8

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

APACHE CORP	COM	037411105	1909	30208	SH	DEFINED	6
APACHE CORP	COM	037411105	194	3068	SH	DEFINED	11
APACHE CORP	COM	037411105	21730	343833	SH	DEFINED	17
APACHE CORP	COM	037411105	6379	102897	SH	DEFINED	5
APACHE CORP	COM	037411105	6174	97693	SH	DEFINED	18
APACHE CORP	COM	037411105	1354	21422	SH	DEFINED	2
APARTMENT INVT & MGMT CO	CL A	03748R101	10489	192770	SH	DEFINED	3
APARTMENT INVT & MGMT CO	CL A	03748R101	41	760	SH	DEFINED	11
APARTMENT INVT & MGMT CO	CL A	03748R101	24	450	SH	DEFINED	17
APARTMENT INVT & MGMT CO	CL A	03748R101	374	6900	SH	DEFINED	5
APARTMENT INVT & MGMT CO	CL A	03748R101	2	40	SH	DEFINED	2
APOLLO GROUP INC	CL A	037604105	44	885	SH	DEFINED	2
APOLLO GROUP INC	CL A	037604105	579	11547	SH	DEFINED	5
APOLLO GROUP INC	CL A	037604105	0	440	SH	DEFINED	18
APOLLO GROUP INC	CL A	037604105	49	1000	SH	DEFINED	17
APOLLO GROUP INC	CL A	037604105	79347	1611425	SH	DEFINED	8
APOLLO GROUP INC	CL A	037604105	1186	24096	SH	DEFINED	3
APOLLO INVT CORP	COM	03761U106	0	1	SH	DEFINED	18
APOLLO INVT CORP	COM	03761U106	21	1003	SH	DEFINED	11
APPLE COMPUTER INC	COM	037833100	548	7110	SH	DEFINED	17
APPLE COMPUTER INC	COM	037833100	31	400	SH	DEFINED	1
APPLE COMPUTER INC	COM	037833100	33	425	SH	DEFINED	4
APPLE COMPUTER INC	COM	037833100	1078	13995	SH	DEFINED	2
APPLE COMPUTER INC	COM	037833100	324	4200	SH	DEFINED	11
APPLE COMPUTER INC	COM	037833100	36	468373	SH	DEFINED	18
APPLE COMPUTER INC	COM	037833100	2784	37196	SH	DEFINED	5
APPLE COMPUTER INC	COM	037833100	547	7100	SH	DEFINED	7
APPLE COMPUTER INC	COM	037833100	19466	252877	SH	DEFINED	3
APPLEBEES INTL INC	COM	037899101	132	6135	SH	DEFINED	17
APPLEBEES INTL INC	COM	037899101	0	12980	SH	DEFINED	18
APPLERA CORP	COM AP BIO GRP	038020103	1672	50500	SH	DEFINED	23
APPLERA CORP	COM AP BIO GRP	038020103	199	6000	SH	DEFINED	17
APPLERA CORP	COM AP BIO GRP	038020103	40621	1226836	SH	DEFINED	3
APPLERA CORP	COM AP BIO GRP	038020103	0	13300	SH	DEFINED	18
APPLERA CORP	COM AP BIO GRP	038020103	24	730	SH	DEFINED	5
APPLERA CORP	COM AP BIO GRP	038020103	3986	120400	SH	DEFINED	22
APPLERA CORP	COM CE GEN GRP	038020202	0	1740	SH	DEFINED	18
APPLERA CORP	COM AP BIO GRP	038020103	9	264	SH	DEFINED	2
APPLERA CORP	COM CE GEN GRP	038020202	964	69240	SH	DEFINED	3
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	22821	935270	SH	DEFINED	3
APPLIED INNOVATION INC	COM	037916103	7	2100	SH	DEFINED	11
APPLIED MATLS INC	COM	038222105	9752	550000	SH	DEFINED	8
APPLIED MATLS INC	COM	038222105	320	18162	SH	DEFINED	5
APPLIED MATLS INC	COM	038222105	4996	281758	SH	DEFINED	21
APPLIED MATLS INC	COM	038222105	3353	189100	SH	DEFINED	20
APPLIED MATLS INC	COM	038222105	166329	9381196	SH	DEFINED	18
APPLIED MATLS INC	COM	038222105	493	27800	SH	DEFINED	11
APPLIED MATLS INC	COM	038222105	8389	473158	SH	DEFINED	3
APPLIED MATLS INC	COM	038222105	11435	644926	SH	DEFINED	2
APPLIED MATLS INC	COM	038222105	6411	361609	SH	DEFINED	17
APPLIED MICRO CIRCUITS CORP	COM	03822W109	4551	1580320	SH	DEFINED	3
APPLIED MICRO CIRCUITS CORP	COM	03822W109	0	4784	SH	DEFINED	18
APPLIX INC	COM	038316105	202	22470	SH	DEFINED	6
APRIA HEALTHCARE GROUP INC	COM	037933108	70	3550	SH	DEFINED	21
APRIA HEALTHCARE GROUP INC	COM	037933108	34118	1728375	SH	DEFINED	6
APRIA HEALTHCARE GROUP INC	COM	037933108	9290	470630	SH	DEFINED	18
APT SATELLITE HOLDINGS LTD	SPONSORED ADR	00203R105	21	15900	SH	DEFINED	2
APTARGROUP INC	COM	038336103	10	200	SH	DEFINED	5
APTARGROUP INC	COM	038336103	215	4225	SH	DEFINED	21
APTARGROUP INC	COM	038336103	13921	273605	SH	DEFINED	18
AQUA AMERICA INC	COM	03836W103	0	534	SH	DEFINED	18
AQUA AMERICA INC	COM	03836W103	7574	345200	SH	DEFINED	1

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

AQUA AMERICA INC	COM	03836W103	84	3817	SH	DEFINED	2
AQUA AMERICA INC	COM	03836W103	111	5077	SH	DEFINED	17
AQUA AMERICA INC	COM	03836W103	19	850	SH	DEFINED	11
AQUANTIVE INC	COM	03839G105	2119	89700	SH	DEFINED	18
AQUILA INC	COM	03840P102	172	39215	SH	DEFINED	5
ARACRUZ CELULOSE S A	SPON ADR PFD B	038496204	0	17	SH	DEFINED	18
ARACRUZ CELULOSE S A	SPON ADR PFD B	038496204	7	143	SH	DEFINED	11
ARACRUZ CELULOSE S A	SPON ADR PFD B	038496204	45152	907209	SH	DEFINED	22
ARADIGM CORP	COM NEW	038505301	0	105	SH	DEFINED	7
ARAMARK CORP	CL B	038521100	33	1000	SH	DEFINED	11
ARAMARK CORP	CL B	038521100	142	4325	SH	DEFINED	21
ARAMARK CORP	CL B	038521100	0	310	SH	DEFINED	18
ARAMARK CORP	CL B	038521100	10672	324775	SH	DEFINED	3
ARBITRON INC	COM	03875Q108	254	6870	SH	DEFINED	18
ARBITRON INC	COM	03875Q108	322	8700	SH	DEFINED	11
ARBOR RLTY TR INC	COM	038923108	0	13500	SH	DEFINED	18
ARBOR RLTY TR INC	COM	038923108	15	582	SH	DEFINED	2
ARCADIS N V	NY REGISTRY SH	03923E107	748	17154	SH	DEFINED	6
ARCH CAP GROUP LTD	ORD	G0450A105	9191	144757	SH	DEFINED	3
ARCH CAP GROUP LTD	ORD	G0450A105	16	250	SH	DEFINED	5
ARCH CAP GROUP LTD	ORD	G0450A105	2954	46533	SH	DEFINED	6
ARCH CAP GROUP LTD	ORD	G0450A105	2646	41689	SH	DEFINED	18
ARCH CAP GROUP LTD	ORD	G0450A105	1156	18200	SH	DEFINED	22
ARCH CHEMICALS INC	COM	03937R102	6224	218780	SH	DEFINED	3
ARCH CHEMICALS INC	COM	03937R102	13960	490674	SH	DEFINED	6
ARCH COAL INC	COM	039380100	2657	91890	SH	DEFINED	3
ARCH COAL INC	COM	039380100	0	1240	SH	DEFINED	18
ARCH COAL INC	COM	039380100	29	1000	SH	DEFINED	2
ARCH COAL INC	COM	039380100	55	1892	SH	DEFINED	17
ARCH COAL INC	COM	039380100	8801	304444	SH	DEFINED	6
ARCHER DANIELS MIDLAND CO	COM	039483102	5641	148916	SH	DEFINED	18
ARCHER DANIELS MIDLAND CO	COM	039483102	17229	454818	SH	DEFINED	3
ARCHER DANIELS MIDLAND CO	COM	039483102	5470	144400	SH	DEFINED	22
ARCHER DANIELS MIDLAND CO	COM	039483102	3106	82000	SH	DEFINED	23
ARCHER DANIELS MIDLAND CO	COM	039483102	8	200	SH	DEFINED	7
ARCHER DANIELS MIDLAND CO	COM	039483102	2528	66737	SH	DEFINED	17
ARCHER DANIELS MIDLAND CO	COM	039483102	4776	126095	SH	DEFINED	11
ARCHER DANIELS MIDLAND CO	COM	039483102	72	1895	SH	DEFINED	1
ARCHER DANIELS MIDLAND CO	COM	039483102	678	17909	SH	DEFINED	6
ARCHER DANIELS MIDLAND CO	COM	039483102	221	5827	SH	DEFINED	2
ARCHER DANIELS MIDLAND CO	COM	039483102	48	1250	SH	DEFINED	5
ARCHSTONE SMITH TR	COM	039583109	1780	32694	SH	DEFINED	11
ARCHSTONE SMITH TR	COM	039583109	298	5474	SH	DEFINED	17
ARCHSTONE SMITH TR	COM	039583109	49	900	SH	DEFINED	2
ARCHSTONE SMITH TR	COM	039583109	18	334	SH	DEFINED	1
ARCHSTONE SMITH TR	COM	039583109	5331	97920	SH	DEFINED	3
ARCHSTONE SMITH TR	COM	039583109	397	7295	SH	DEFINED	5
ARCHSTONE SMITH TR	COM	039583109	0	1200	SH	DEFINED	18
ARCTIC CAT INC	COM	039670104	95	5750	SH	DEFINED	3
ARCTIC CAT INC	COM	039670104	619	37262	SH	DEFINED	6
ARENA PHARMACEUTICALS INC	COM	040047102	128	10700	SH	DEFINED	20
ARENA PHARMACEUTICALS INC	COM	040047102	5244	437700	SH	DEFINED	21
ARENA PHARMACEUTICALS INC	COM	040047102	37	2890	SH	DEFINED	5
ARENA PHARMACEUTICALS INC	COM	040047102	3571	298100	SH	DEFINED	18
ARGON ST INC	COM	040149106	60	2500	SH	DEFINED	2
ARGONAUT GROUP INC	COM	040157109	13081	421573	SH	DEFINED	6
ARGONAUT GROUP INC	COM	040157109	3025	97479	SH	DEFINED	3
ARIAD PHARMACEUTICALS INC	COM	04033A100	13	3025	SH	DEFINED	5
ARIBA INC	COM NEW	04033V203	0	33	SH	DEFINED	2
ARIBA INC	COM NEW	04033V203	4454	594650	SH	DEFINED	3
ARIES MARITIME TRANSPRT LTD	SHS	G0474B105	31	3000	SH	DEFINED	18
ARKANSAS BEST CORP DEL	COM	040790107	13681	317935	SH	DEFINED	18

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

ARKANSAS BEST CORP DEL	COM	040790107	30217	702220	SH	DEFINED	3
ARMOR HOLDINGS INC	COM	042260109	344	6000	SH	DEFINED	21
ARMOR HOLDINGS INC	COM	042260109	275	4800	SH	DEFINED	20
ARMOR HOLDINGS INC	COM	042260109	30268	527963	SH	DEFINED	18
ARMOR HOLDINGS INC	COM	042260109	9202	160506	SH	DEFINED	3
ARRIS GROUP INC	COM	042690100	23805	2077185	SH	DEFINED	3
ARROW ELECTRS INC	COM	042735100	3704	135050	SH	DEFINED	22
ARROW ELECTRS INC	COM	042735100	0	300	SH	DEFINED	18
ARROW ELECTRS INC	COM	042735100	4382	159761	SH	DEFINED	3
ARROW ELECTRS INC	COM	042735100	2456	89526	SH	DEFINED	23
ARROW ELECTRS INC	COM	042735100	10954	399330	SH	DEFINED	6
ARROW ELECTRS INC	COM	042735100	28	1025	SH	DEFINED	5
ARROW FINL CORP	COM	042744102	2161	85232	SH	DEFINED	6
ART TECHNOLOGY GROUP INC	COM	04289L107	0	32922	SH	DEFINED	18
ARTESIAN RESOURCES CORP	CL A	043113208	20	1050	SH	DEFINED	2
ARVINMERITOR INC	COM	043353101	2305	161890	SH	DEFINED	3
ARVINMERITOR INC	COM	043353101	28947	2032785	SH	DEFINED	6
ASA BERMUDA LIMITED	COM	G3156P103	1	16	SH	DEFINED	18
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	1815	88100	SH	DEFINED	3
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	14431	700510	SH	DEFINED	6
ASE TEST LTD	ORD	Y02516105	3594	420860	SH	DEFINED	3
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	15348	1286507	SH	DEFINED	3
ASHLAND INC NEW	COM	044209104	64	1000	SH	DEFINED	4
ASHLAND INC NEW	COM	044209104	4241	66500	SH	DEFINED	18
ASHLAND INC NEW	COM	044209104	1208	18944	SH	DEFINED	3
ASHLAND INC NEW	COM	044209104	51	800	SH	DEFINED	17
ASHLAND INC NEW	COM	044209104	300	4700	SH	DEFINED	5
ASHLAND INC NEW	COM	044209104	96	1510	SH	DEFINED	2
ASHLAND INC NEW	COM	044209104	128	2000	SH	DEFINED	6
ASIA SATELLITE TELECOMMUNCNT	SPONSORED ADR	04516X106	2	105	SH	DEFINED	2
ASML HLDG NV	N Y SHS	N07059111	243	10435	SH	DEFINED	3
ASML HLDG NV	N Y SHS	N07059111	23	1000	SH	DEFINED	17
ASML HLDG NV	N Y SHS	N07059111	11745	504521	SH	DEFINED	18
ASML HLDG NV	N Y SHS	N07059111	38167	1639486	SH	DEFINED	21
ASPEN TECHNOLOGY INC	COM	045327103	11334	1037910	SH	DEFINED	3
ASPREVA PHARMACEUTICALS CORP	COM	04538T109	7466	287715	SH	DEFINED	3
ASSET ACCEP CAP CORP	COM	04543P100	11748	722963	SH	DEFINED	6
ASSOCIATED BANC CORP	COM	045487105	89	2745	SH	DEFINED	6
ASSOCIATED BANC CORP	COM	045487105	19	597	SH	DEFINED	17
ASSOCIATED BANC CORP	COM	045487105	0	175	SH	DEFINED	18
ASSURANT INC	COM	04621X108	1869	35000	SH	DEFINED	1
ASSURANT INC	COM	04621X108	1	10150	SH	DEFINED	18
ASSURANT INC	COM	04621X108	4874	91250	SH	DEFINED	22
ASSURANT INC	COM	04621X108	3938	73727	SH	DEFINED	23
ASSURANT INC	COM	04621X108	801	15000	SH	DEFINED	21
ASSURANT INC	COM	04621X108	36853	690011	SH	DEFINED	3
ASSURED GUARANTY LTD	COM	G0585R106	5	200	SH	DEFINED	5
ASTA FDG INC	COM	046220109	12841	342511	SH	DEFINED	3
ASTA FDG INC	COM	046220109	15	409	SH	DEFINED	2
ASTEC INDS INC	COM	046224101	2495	98830	SH	DEFINED	6
ASTORIA FINL CORP	COM	046265104	3	102	SH	DEFINED	17
ASTORIA FINL CORP	COM	046265104	71	2290	SH	DEFINED	2
ASTORIA FINL CORP	COM	046265104	11998	389285	SH	DEFINED	6
ASTORIA FINL CORP	COM	046265104	361	11700	SH	DEFINED	20
ASTORIA FINL CORP	COM	046265104	5	157	SH	DEFINED	21
ASTORIA FINL CORP	COM	046265104	43	1400	SH	DEFINED	11
ASTORIA FINL CORP	COM	046265104	175178	5683908	SH	DEFINED	18
ASTRAZENECA PLC	SPONSORED ADR	046353108	0	212	SH	DEFINED	18
ASTRAZENECA PLC	SPONSORED ADR	046353108	130	2084	SH	DEFINED	17
ASTRAZENECA PLC	SPONSORED ADR	046353108	41	645	SH	DEFINED	5
ASTRAZENECA PLC	SPONSORED ADR	046353108	3	50	SH	DEFINED	2
ASYST TECHNOLOGY CORP	COM	04648X107	7417	1097220	SH	DEFINED	3

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

AT&T INC	COM	00206R102	1950	59881	SH	DEFINED	20
AT&T INC	COM	00206R102	9698	297850	SH	DEFINED	22
AT&T INC	COM	00206R102	112	3451	SH	DEFINED	11
AT&T INC	COM	00206R102	4583	140748	SH	DEFINED	17
AT&T INC	COM	00206R102	357	10951	SH	DEFINED	1
AT&T INC	COM	00206R102	72015	2211766	SH	DEFINED	6
AT&T INC	COM	00206R102	110186	3384096	SH	DEFINED	21
AT&T INC	COM	00206R102	88531	2718998	SH	DEFINED	3
AT&T INC	COM	00206R102	145848	4479375	SH	DEFINED	18
AT&T INC	COM	00206R102	3341	102600	SH	DEFINED	23
AT&T INC	COM	00206R102	1703	52842	SH	DEFINED	5
AT&T INC	COM	00206R102	57	1756	SH	DEFINED	4
AT&T INC	COM	00206R102	2263	69503	SH	DEFINED	2
ATI TECHNOLOGIES INC	COM	001941103	11836	552500	SH	DEFINED	7
ATI TECHNOLOGIES INC	COM	001941103	11266	524980	SH	DEFINED	18
ATLAS AIR INC	COM	049164205	185	4723	SH	DEFINED	14
ATLAS PIPELINE PARTNERS LP	UNIT L P INT	049392103	4	100	SH	DEFINED	17
ATLAS PIPELINE PARTNERS LP	UNIT L P INT	049392103	0	1000	SH	DEFINED	18
ATMEL CORP	COM	049513104	5	770	SH	DEFINED	2
ATMEL CORP	COM	049513104	1	124000	SH	DEFINED	18
ATMEL CORP	COM	049513104	32852	5439020	SH	DEFINED	3
ATMOS ENERGY CORP	COM	049560105	70	2464	SH	DEFINED	2
ATMOS ENERGY CORP	COM	049560105	0	500	SH	DEFINED	18
ATMOS ENERGY CORP	COM	049560105	27215	953230	SH	DEFINED	6
ATRION CORP	COM	049904105	360	4632	SH	DEFINED	6
ATWOOD OCEANICS INC	COM	050095108	0	575	SH	DEFINED	18
ATWOOD OCEANICS INC	COM	050095108	18	400	SH	DEFINED	11
AU OPTRONICS CORP	SPONSORED ADR	002255107	4034	283059	SH	DEFINED	3
AU OPTRONICS CORP	SPONSORED ADR	002255107	33459	2347969	SH	DEFINED	22
AUDIOVOX CORP	CL A	050757103	25	1800	SH	DEFINED	6
AURORA OIL & GAS CORP	COM	052036100	7	2375	SH	DEFINED	5
AUSTRALIA&NEW ZEALAND BKG GR	SPONSORED ADR	052528304	20	200	SH	DEFINED	11
AUSTRALIA&NEW ZEALAND BKG GR	SPONSORED ADR	052528304	0	270	SH	DEFINED	18
AUSTRALIA&NEW ZEALAND BKG GR	SPONSORED ADR	052528304	76	756	SH	DEFINED	17
AUTODESK INC	COM	052769106	1395	40100	SH	DEFINED	3
AUTODESK INC	COM	052769106	2	60	SH	DEFINED	2
AUTODESK INC	COM	052769106	2748	79000	SH	DEFINED	20
AUTODESK INC	COM	052769106	14932	429325	SH	DEFINED	1
AUTODESK INC	COM	052769106	249	7150	SH	DEFINED	11
AUTODESK INC	COM	052769106	8	220	SH	DEFINED	4
AUTODESK INC	COM	052769106	3979	114410	SH	DEFINED	21
AUTODESK INC	COM	052769106	388687	11175591	SH	DEFINED	18
AUTOLIV INC	COM	052800109	0	490	SH	DEFINED	18
AUTOLIV INC	COM	052800109	17	302	SH	DEFINED	2
AUTOLIV INC	COM	052800109	81	1468	SH	DEFINED	11
AUTOMATIC DATA PROCESSING IN	COM	053015103	9829	207616	SH	DEFINED	17
AUTOMATIC DATA PROCESSING IN	COM	053015103	14495	306191	SH	DEFINED	2
AUTOMATIC DATA PROCESSING IN	COM	053015103	14243	300865	SH	DEFINED	4
AUTOMATIC DATA PROCESSING IN	COM	053015103	1300	27456	SH	DEFINED	11
AUTOMATIC DATA PROCESSING IN	COM	053015103	241	5095	SH	DEFINED	7
AUTOMATIC DATA PROCESSING IN	COM	053015103	469	9903	SH	DEFINED	20
AUTOMATIC DATA PROCESSING IN	COM	053015103	7136	150739	SH	DEFINED	3
AUTOMATIC DATA PROCESSING IN	COM	053015103	2489	52902	SH	DEFINED	5
AUTOMATIC DATA PROCESSING IN	COM	053015103	200823	4242134	SH	DEFINED	18
AUTOMATIC DATA PROCESSING IN	COM	053015103	21163	447048	SH	DEFINED	1
AUTONATION INC	COM	05329W102	354	16920	SH	DEFINED	6
AUTONATION INC	COM	05329W102	560	26780	SH	DEFINED	3
AUTONATION INC	COM	05329W102	0	2306	SH	DEFINED	18
AUTOZONE INC	COM	053332102	937	9073	SH	DEFINED	3
AUTOZONE INC	COM	053332102	41	400	SH	DEFINED	11
AUTOZONE INC	COM	053332102	123543	1195960	SH	DEFINED	8
AUTOZONE INC	COM	053332102	11147	107912	SH	DEFINED	6

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

AUTOZONE INC	COM	053332102	129	1250	SH	DEFINED	17
AVALONBAY CMNTYS INC	COM	053484101	283	2350	SH	DEFINED	5
AVALONBAY CMNTYS INC	COM	053484101	203	1688	SH	DEFINED	2
AVALONBAY CMNTYS INC	COM	053484101	24	200	SH	DEFINED	17
AVALONBAY CMNTYS INC	COM	053484101	5371	44610	SH	DEFINED	3
AVALONBAY CMNTYS INC	COM	053484101	12774	106100	SH	DEFINED	18
AVANIR PHARMACEUTICALS	CL A NEW	05348P401	1759	254200	SH	DEFINED	21
AVANIR PHARMACEUTICALS	CL A NEW	05348P401	41	5950	SH	DEFINED	20
AVANIR PHARMACEUTICALS	CL A NEW	05348P401	439	63425	SH	DEFINED	18
AVATAR HLDGS INC	COM	053494100	348	5900	SH	DEFINED	11
AVATAR HLDGS INC	COM	053494100	80	1348	SH	DEFINED	1
AVATAR HLDGS INC	COM	053494100	123	2100	SH	DEFINED	5
AVATAR HLDGS INC	COM	053494100	0	2000	SH	DEFINED	18
AVAYA INC	COM	053499109	3	252	SH	DEFINED	5
AVAYA INC	COM	053499109	4	330	SH	DEFINED	17
AVAYA INC	COM	053499109	0	39	SH	DEFINED	11
AVAYA INC	COM	053499109	9	781	SH	DEFINED	2
AVAYA INC	COM	053499109	107	9345	SH	DEFINED	18
AVAYA INC	COM	053499109	931	81362	SH	DEFINED	3
AVENTINE RENEWABLE ENERGY	COM	05356X403	7577	354250	SH	DEFINED	3
AVERY DENNISON CORP	COM	053611109	24	400	SH	DEFINED	5
AVERY DENNISON CORP	COM	053611109	50693	842500	SH	DEFINED	21
AVERY DENNISON CORP	COM	053611109	662	11000	SH	DEFINED	20
AVERY DENNISON CORP	COM	053611109	57350	953133	SH	DEFINED	18
AVERY DENNISON CORP	COM	053611109	2394	39780	SH	DEFINED	17
AVERY DENNISON CORP	COM	053611109	141	2347	SH	DEFINED	11
AVERY DENNISON CORP	COM	053611109	989	16431	SH	DEFINED	3
AVICI SYS INC	COM NEW	05367L802	1127	130300	SH	DEFINED	3
AVID TECHNOLOGY INC	COM	05367P100	171	4700	SH	DEFINED	20
AVID TECHNOLOGY INC	COM	05367P100	7411	203500	SH	DEFINED	21
AVID TECHNOLOGY INC	COM	05367P100	1808	49645	SH	DEFINED	18
AVID TECHNOLOGY INC	COM	05367P100	2	60	SH	DEFINED	7
AVIS BUDGET GROUP	COM	053774105	0	9	SH	DEFINED	6
AVIS BUDGET GROUP	COM	053774105	3	166	SH	DEFINED	2
AVIS BUDGET GROUP	COM	053774105	26	1400	SH	DEFINED	11
AVIS BUDGET GROUP	COM	053774105	990	54120	SH	DEFINED	4
AVIS BUDGET GROUP	COM	053774105	3633	198652	SH	DEFINED	8
AVIS BUDGET GROUP	COM	053774105	1641	89730	SH	DEFINED	3
AVIS BUDGET GROUP	COM	053774105	140	7650	SH	DEFINED	17
AVIS BUDGET GROUP	COM	053774105	199	10900	SH	DEFINED	18
AVIS BUDGET GROUP	COM	053774105	4	190	SH	DEFINED	5
AVIS BUDGET GROUP	COM	053774105	8	457	SH	DEFINED	7
AVISTA CORP	COM	05379B107	3	108	SH	DEFINED	2
AVISTA CORP	COM	05379B107	16946	715610	SH	DEFINED	3
AVNET INC	COM	053807103	19120	974540	SH	DEFINED	6
AVNET INC	COM	053807103	1599	81500	SH	DEFINED	3
AVOCENT CORP	COM	053893103	9	300	SH	DEFINED	2
AVOCENT CORP	COM	053893103	15606	518135	SH	DEFINED	3
AVON PRODS INC	COM	054303102	380	12399	SH	DEFINED	11
AVON PRODS INC	COM	054303102	1248	40719	SH	DEFINED	17
AVON PRODS INC	COM	054303102	6733	220165	SH	DEFINED	5
AVON PRODS INC	COM	054303102	15209	496058	SH	DEFINED	2
AVON PRODS INC	COM	054303102	380	12400	SH	DEFINED	21
AVON PRODS INC	COM	054303102	1	28029	SH	DEFINED	18
AVON PRODS INC	COM	054303102	2376	77479	SH	DEFINED	3
AVON PRODS INC	COM	054303102	213	6950	SH	DEFINED	6
AVX CORP NEW	COM	002444107	138	7820	SH	DEFINED	6
AVX CORP NEW	COM	002444107	12351	698200	SH	DEFINED	3
AWARE INC MASS	COM	05453N100	85	15000	SH	DEFINED	17
AXA	SPONSORED ADR	054536107	11	300	SH	DEFINED	11
AXA	SPONSORED ADR	054536107	532	14406	SH	DEFINED	2
AXA	SPONSORED ADR	054536107	30910	837439	SH	DEFINED	18

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

AXA	SPONSORED ADR	054536107	26589	735424	SH	DEFINED	6
AXA	SPONSORED ADR	054536107	1328	35985	SH	DEFINED	17
AXCAN PHARMA INC	COM	054923107	2048	150400	SH	DEFINED	7
AXCAN PHARMA INC	COM	054923107	1072	78500	SH	DEFINED	3
AXESSTEL INC	COM	05459T101	3	2075	SH	DEFINED	5
AXIS CAPITAL HOLDINGS	SHS	G0692U109	10588	305229	SH	DEFINED	6
AXIS CAPITAL HOLDINGS	SHS	G0692U109	15	425	SH	DEFINED	5
AZTAR CORP	COM	054802103	42	800	SH	DEFINED	5
AZTAR CORP	COM	054802103	307	5800	SH	DEFINED	11
B & G FOODS INC NEW	UNIT 99/99/9999	05508R205	19	1000	SH	DEFINED	17
B A S F A G	SPONSORED ADR	055262505	18	225	SH	DEFINED	11
B A S F A G	SPONSORED ADR	055262505	26832	334986	SH	DEFINED	18
BADGER METER INC	COM	056525108	0	400	SH	DEFINED	18
BAIDU COM INC	SPON ADR REP A	056752108	74	860	SH	DEFINED	5
BAKER HUGHES INC	COM	057224107	6	89	SH	DEFINED	11
BAKER HUGHES INC	COM	057224107	2367	34700	SH	DEFINED	20
BAKER HUGHES INC	COM	057224107	3793	55618	SH	DEFINED	21
BAKER HUGHES INC	COM	057224107	9248	135594	SH	DEFINED	3
BAKER HUGHES INC	COM	057224107	290	4295	SH	DEFINED	5
BAKER HUGHES INC	COM	057224107	137866	2021488	SH	DEFINED	18
BAKER HUGHES INC	COM	057224107	2455	36000	SH	DEFINED	8
BAKER HUGHES INC	COM	057224107	184	2695	SH	DEFINED	17
BAKERS FOOTWEAR GROUP INC	COM	057465106	949	71960	SH	DEFINED	6
BALDOR ELEC CO	COM	057741100	2886	93620	SH	DEFINED	3
BALL CORP	COM	058498106	729	18024	SH	DEFINED	3
BALLARD PWR SYS INC	COM	05858H104	2	400	SH	DEFINED	5
BALLARD PWR SYS INC	COM	05858H104	2	400	SH	DEFINED	17
BALLARD PWR SYS INC	COM	05858H104	1	167	SH	DEFINED	2
BALLY TECHNOLOGIES INC	COM	05874B107	21	1237	SH	DEFINED	5
BALLY TECHNOLOGIES INC	COM	05874B107	169	9600	SH	DEFINED	11
BANCFIRST CORP	COM	05945F103	2910	62280	SH	DEFINED	3
BANCFIRST CORP	COM	05945F103	5345	114414	SH	DEFINED	6
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	125	5400	SH	DEFINED	2
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	0	6420	SH	DEFINED	18
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	397	17170	SH	DEFINED	6
BANCO BRADESCO S A	SP ADR PFD NEW	059460303	3674	110150	SH	DEFINED	3
BANCO ITAU HLDG FINANCIERA S	SP ADR 500 PFD	059602201	8649	288700	SH	DEFINED	3
BANCO ITAU HLDG FINANCIERA S	SP ADR 500 PFD	059602201	939	31300	SH	DEFINED	22
BANCO MACRO SA	SPON ADR B	05961W105	5992	280000	SH	DEFINED	22
BANCO SANTANDER CENT HISPANO	ADR	05964H105	0	85	SH	DEFINED	18
BANCORP INC DEL	COM	05969A105	117	4590	SH	DEFINED	3
BANCORP INC DEL	COM	05969A105	10	378	SH	DEFINED	2
BANCORP RHODE ISLAND INC	COM	059690107	0	500	SH	DEFINED	18
BANCORP RHODE ISLAND INC	COM	059690107	44	1000	SH	DEFINED	1
BANCORPSOUTH INC	COM	059692103	14919	537440	SH	DEFINED	6
BANCORPSOUTH INC	COM	059692103	14426	519659	SH	DEFINED	3
BANCROFT FUND LTD	COM	059695106	0	22	SH	DEFINED	18
BANCTRUST FINANCIAL GP	COM	05978R107	11621	416657	SH	DEFINED	18
BANDAG INC	CL A	059815308	4381	126080	SH	DEFINED	6
BANDAG INC	COM	059815100	12	300	SH	DEFINED	2
BANDAG INC	COM	059815100	7330	178600	SH	DEFINED	6
BANK HAWAII CORP	COM	062540109	23830	494808	SH	DEFINED	3
BANK HAWAII CORP	COM	062540109	0	1310	SH	DEFINED	18
BANK HAWAII CORP	COM	062540109	139	2900	SH	DEFINED	5
BANK HAWAII CORP	COM	062540109	241	5000	SH	DEFINED	17
BANK HAWAII CORP	COM	062540109	250	5200	SH	DEFINED	11
BANK MONTREAL QUE	COM	063671101	41	600	SH	DEFINED	5
BANK MONTREAL QUE	COM	063671101	42819	706670	SH	DEFINED	7
BANK MONTREAL QUE	COM	063671101	359	5900	SH	DEFINED	22
BANK MONTREAL QUE	COM	063671101	0	1000	SH	DEFINED	18
BANK MUTUAL CORP NEW	COM	063750103	125	10230	SH	DEFINED	5
BANK NEW YORK INC	COM	064057102	102566	2908848	SH	DEFINED	18

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

BANK NEW YORK INC	COM	064057102	697	19880	SH	DEFINED	5
BANK NEW YORK INC	COM	064057102	853	24200	SH	DEFINED	20
BANK NEW YORK INC	COM	064057102	13354	378720	SH	DEFINED	17
BANK NEW YORK INC	COM	064057102	59	1675	SH	DEFINED	11
BANK NEW YORK INC	COM	064057102	6896	195555	SH	DEFINED	3
BANK NEW YORK INC	COM	064057102	414	11750	SH	DEFINED	6
BANK NEW YORK INC	COM	064057102	311	8817	SH	DEFINED	2
BANK NEW YORK INC	COM	064057102	2	50	SH	DEFINED	7
BANK NEW YORK INC	COM	064057102	63065	1788576	SH	DEFINED	21
BANK NOVA SCOTIA HALIFAX	COM	064149107	2813	64350	SH	DEFINED	5
BANK NOVA SCOTIA HALIFAX	COM	064149107	47240	1097072	SH	DEFINED	7
BANK OF AMERICA CORPORATION	COM	060505104	18396	343400	SH	DEFINED	8
BANK OF AMERICA CORPORATION	COM	060505104	179463	3350071	SH	DEFINED	21
BANK OF AMERICA CORPORATION	COM	060505104	8791	164100	SH	DEFINED	20
BANK OF AMERICA CORPORATION	COM	060505104	8731	162990	SH	DEFINED	22
BANK OF AMERICA CORPORATION	COM	060505104	62840	1173050	SH	DEFINED	17
BANK OF AMERICA CORPORATION	COM	060505104	7137	133230	SH	DEFINED	11
BANK OF AMERICA CORPORATION	COM	060505104	150612	2811504	SH	DEFINED	3
BANK OF AMERICA CORPORATION	COM	060505104	826294	15424566	SH	DEFINED	18
BANK OF AMERICA CORPORATION	COM	060505104	6911	129005	SH	DEFINED	7
BANK OF AMERICA CORPORATION	COM	060505104	9544	178156	SH	DEFINED	1
BANK OF AMERICA CORPORATION	COM	060505104	46	850	SH	DEFINED	4
BANK OF AMERICA CORPORATION	COM	060505104	224355	4193924	SH	DEFINED	6
BANK OF AMERICA CORPORATION	COM	060505104	7228	134917	SH	DEFINED	23
BANK OF AMERICA CORPORATION	COM	060505104	15750	293726	SH	DEFINED	5
BANK OF AMERICA CORPORATION	COM	060505104	2325	43394	SH	DEFINED	2
BANKFINANCIAL CORP	COM	06643P104	2220	126952	SH	DEFINED	6
BANKUNITED FINL CORP	CL A	06652B103	26502	1016554	SH	DEFINED	3
BANKUNITED FINL CORP	CL A	06652B103	13	500	SH	DEFINED	11
BANNER CORP	COM	06652V109	1424	34700	SH	DEFINED	3
BARCLAYS PLC	ADR	06738E204	56349	1138873	SH	DEFINED	6
BARCLAYS PLC	ADR	06738E204	0	640	SH	DEFINED	18
BARCLAYS PLC	ADR	06738E204	185	3635	SH	DEFINED	7
BARCLAYS PLC	ADR	06738E204	2756	54285	SH	DEFINED	17
BARCLAYS PLC	ADR	06738E204	47	930	SH	DEFINED	2
BARCLAYS PLC	ADR	06738E204	5538	107375	SH	DEFINED	5
BARD C R INC	COM	067383109	3394	45248	SH	DEFINED	3
BARD C R INC	COM	067383109	65	865	SH	DEFINED	11
BARD C R INC	COM	067383109	90	1200	SH	DEFINED	2
BARD C R INC	COM	067383109	56	750	SH	DEFINED	5
BARD C R INC	COM	067383109	109	1450	SH	DEFINED	21
BARD C R INC	COM	067383109	100	1327	SH	DEFINED	18
BARNES & NOBLE INC	COM	067774109	1325	34919	SH	DEFINED	3
BARNES & NOBLE INC	COM	067774109	45194	1191206	SH	DEFINED	18
BARNES & NOBLE INC	COM	067774109	8525	224700	SH	DEFINED	6
BARNES & NOBLE INC	COM	067774109	23	600	SH	DEFINED	11
BARNES GROUP INC	COM	067806109	63	3600	SH	DEFINED	11
BARNES GROUP INC	COM	067806109	8802	501250	SH	DEFINED	3
BARNES GROUP INC	COM	067806109	8830	502860	SH	DEFINED	6
BARR PHARMACEUTICALS INC	COM	068306109	9963	191808	SH	DEFINED	3
BARR PHARMACEUTICALS INC	COM	068306109	21	400	SH	DEFINED	5
BARR PHARMACEUTICALS INC	COM	068306109	71	1368	SH	DEFINED	2
BARR PHARMACEUTICALS INC	COM	068306109	2	36	SH	DEFINED	11
BARRETT BILL CORP	COM	06846N104	6	255	SH	DEFINED	21
BARRETT BILL CORP	COM	06846N104	34	1380	SH	DEFINED	20
BARRETT BILL CORP	COM	06846N104	1679	68365	SH	DEFINED	18
BARRETT BUSINESS SERVICES IN	COM	068463108	1644	76561	SH	DEFINED	3
BARRICK GOLD CORP	COM	067901108	19673	640400	SH	DEFINED	6
BARRICK GOLD CORP	COM	067901108	56	1800	SH	DEFINED	5
BARRICK GOLD CORP	COM	067901108	33111	1077836	SH	DEFINED	18
BARRICK GOLD CORP	COM	067901108	25655	833737	SH	DEFINED	7
BARRICK GOLD CORP	COM	067901108	2381	77520	SH	DEFINED	3

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

BARRICK GOLD CORP	COM	067901108	110176	3586450	SH	DEFINED	21
BASIC ENERGY SVCS INC NEW	COM	06985P100	2984	122280	SH	DEFINED	3
BAUSCH & LOMB INC	COM	071707103	915	18250	SH	DEFINED	18
BAUSCH & LOMB INC	COM	071707103	180	3582	SH	DEFINED	17
BAUSCH & LOMB INC	COM	071707103	16	315	SH	DEFINED	5
BAUSCH & LOMB INC	COM	071707103	470	9369	SH	DEFINED	3
BAXTER INTL INC	COM	071813109	5387	118492	SH	DEFINED	3
BAXTER INTL INC	COM	071813109	45221	994744	SH	DEFINED	18
BAXTER INTL INC	COM	071813109	262	5800	SH	DEFINED	5
BAXTER INTL INC	COM	071813109	20	435	SH	DEFINED	7
BAXTER INTL INC	COM	071813109	274	6038	SH	DEFINED	11
BAXTER INTL INC	COM	071813109	2	42	SH	DEFINED	1
BAXTER INTL INC	COM	071813109	4905	107892	SH	DEFINED	2
BAXTER INTL INC	COM	071813109	1538	33822	SH	DEFINED	17
BAY NATL CORP	COM	072500101	190	10000	SH	DEFINED	11
BAYER A G	SPONSORED ADR	072730302	510	10000	SH	DEFINED	17
BAYER A G	SPONSORED ADR	072730302	34	670	SH	DEFINED	2
BAYER A G	SPONSORED ADR	072730302	0	984	SH	DEFINED	18
BB&T CORP	COM	054937107	355	8100	SH	DEFINED	6
BB&T CORP	COM	054937107	427	9751	SH	DEFINED	11
BB&T CORP	COM	054937107	3534	80720	SH	DEFINED	18
BB&T CORP	COM	054937107	4064	92838	SH	DEFINED	3
BB&T CORP	COM	054937107	74	1700	SH	DEFINED	5
BB&T CORP	COM	054937107	1303	29766	SH	DEFINED	17
BB&T CORP	COM	054937107	1930	44080	SH	DEFINED	2
BBVA BANCO FRANCES S A	SPONSORED ADR	07329M100	9286	1254900	SH	DEFINED	22
BCE INC	PUT	05534B950	50	1647	SH	DEFINED	5
BCE INC	COM NEW	05534B760	0	4748	SH	DEFINED	18
BCE INC	COM NEW	05534B760	2285	84335	SH	DEFINED	6
BCE INC	COM NEW	05534B760	39081	1437999	SH	DEFINED	7
BCE INC	COM NEW	05534B760	2268	83718	SH	DEFINED	3
BE AEROSPACE INC	COM	073302101	2	108400	SH	DEFINED	18
BE AEROSPACE INC	COM	073302101	15	700	SH	DEFINED	3
BEA SYS INC	COM	073325102	1094	71987	SH	DEFINED	18
BEA SYS INC	COM	073325102	523	34400	SH	DEFINED	3
BEA SYS INC	COM	073325102	643	42330	SH	DEFINED	11
BEA SYS INC	COM	073325102	6838	449886	SH	DEFINED	17
BEA SYS INC	COM	073325102	284	19048	SH	DEFINED	5
BEAR STEARNS COS INC	COM	073902108	220	1567	SH	DEFINED	20
BEAR STEARNS COS INC	COM	073902108	14	100	SH	DEFINED	7
BEAR STEARNS COS INC	COM	073902108	837	5975	SH	DEFINED	2
BEAR STEARNS COS INC	COM	073902108	65180	466501	SH	DEFINED	6
BEAR STEARNS COS INC	COM	073902108	1610	11494	SH	DEFINED	11
BEAR STEARNS COS INC	COM	073902108	1936	13822	SH	DEFINED	17
BEAR STEARNS COS INC	COM	073902108	35130	250748	SH	DEFINED	18
BEAR STEARNS COS INC	COM	073902108	2919	20835	SH	DEFINED	3
BEAR STEARNS COS INC	COM	073902108	1732	12158	SH	DEFINED	5
BEAR STEARNS COS INC	COM	073902108	128615	918025	SH	DEFINED	8
BEARINGPOINT INC	COM	074002106	19500	2480812	SH	DEFINED	6
BEARINGPOINT INC	COM	074002106	47160	6000000	SH	DEFINED	13
BEAZER HOMES USA INC	COM	07556Q105	21828	559121	SH	DEFINED	10
BEAZER HOMES USA INC	COM	07556Q105	90381	2315091	SH	DEFINED	8
BEAZER HOMES USA INC	COM	07556Q105	81984	2100000	SH	DEFINED	13
BEAZER HOMES USA INC	COM	07556Q105	11262	288463	SH	DEFINED	6
BEAZER HOMES USA INC	COM	07556Q105	130	3335	SH	DEFINED	11
BEBE STORES INC	COM	075571109	2290	92420	SH	DEFINED	18
BECKMAN COULTER INC	COM	075811109	149	2590	SH	DEFINED	17
BECKMAN COULTER INC	COM	075811109	35	600	SH	DEFINED	11
BECTON DICKINSON & CO	COM	075887109	3010	42586	SH	DEFINED	3
BECTON DICKINSON & CO	COM	075887109	0	5418	SH	DEFINED	18
BECTON DICKINSON & CO	COM	075887109	100	1430	SH	DEFINED	5
BECTON DICKINSON & CO	COM	075887109	106	1500	SH	DEFINED	2

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

BECTON DICKINSON & CO	COM	075887109	34705	491086	SH	DEFINED	17
BECTON DICKINSON & CO	COM	075887109	204	2882	SH	DEFINED	11
BED BATH & BEYOND INC	COM	075896100	3683	96257	SH	DEFINED	21
BED BATH & BEYOND INC	COM	075896100	280	7310	SH	DEFINED	20
BED BATH & BEYOND INC	COM	075896100	326755	8540389	SH	DEFINED	18
BED BATH & BEYOND INC	COM	075896100	19	500	SH	DEFINED	5
BED BATH & BEYOND INC	COM	075896100	1873	48944	SH	DEFINED	3
BED BATH & BEYOND INC	COM	075896100	7	180	SH	DEFINED	4
BED BATH & BEYOND INC	COM	075896100	19	500	SH	DEFINED	2
BED BATH & BEYOND INC	COM	075896100	1545	40387	SH	DEFINED	17
BED BATH & BEYOND INC	COM	075896100	363	9500	SH	DEFINED	11
BEL FUSE INC	CL B	077347300	259	8080	SH	DEFINED	3
BEL FUSE INC	CL B	077347300	3816	118900	SH	DEFINED	18
BELDEN CDT INC	COM	077454106	38	1000	SH	DEFINED	5
BELDEN CDT INC	COM	077454106	6801	177906	SH	DEFINED	3
BELL MICROPRODUCTS INC	COM	078137106	2376	457880	SH	DEFINED	6
BELLSOUTH CORP	COM	079860102	46674	1091800	SH	DEFINED	6
BELLSOUTH CORP	COM	079860102	4767	111511	SH	DEFINED	2
BELLSOUTH CORP	COM	079860102	76500	1789473	SH	DEFINED	18
BELLSOUTH CORP	COM	079860102	1076	25434	SH	DEFINED	5
BELLSOUTH CORP	COM	079860102	4417	103322	SH	DEFINED	17
BELLSOUTH CORP	COM	079860102	709	16589	SH	DEFINED	11
BELLSOUTH CORP	COM	079860102	253	5928	SH	DEFINED	1
BELLSOUTH CORP	COM	079860102	47685	1115420	SH	DEFINED	3
BELO CORP	COM SER A	080555105	6174	390530	SH	DEFINED	6
BELO CORP	COM SER A	080555105	1609	101790	SH	DEFINED	2
BELO CORP	COM SER A	080555105	150	9501	SH	DEFINED	5
BELO CORP	COM SER A	080555105	418	26450	SH	DEFINED	11
BEMA GOLD CORP	COM	08135F107	2236	507000	SH	DEFINED	7
BEMIS INC	COM	081437105	4963	151025	SH	DEFINED	3
BEMIS INC	COM	081437105	8	250	SH	DEFINED	2
BEMIS INC	COM	081437105	0	11066	SH	DEFINED	18
BEMIS INC	COM	081437105	932	28429	SH	DEFINED	5
BENCHMARK ELECTRS INC	COM	08160H101	115	3300	SH	DEFINED	11
BENCHMARK ELECTRS INC	COM	08160H101	32568	1211590	SH	DEFINED	3
BENCHMARK ELECTRS INC	COM	08160H101	175	6500	SH	DEFINED	20
BENCHMARK ELECTRS INC	COM	08160H101	20453	760901	SH	DEFINED	18
BENTLEY PHARMACEUTICALS INC	COM	082657107	31766	2647130	SH	DEFINED	18
BENTLEY PHARMACEUTICALS INC	COM	082657107	1835	152900	SH	DEFINED	20
BERKLEY W R CORP	COM	084423102	120	3397	SH	DEFINED	6
BERKLEY W R CORP	COM	084423102	16	439	SH	DEFINED	2
BERKLEY W R CORP	COM	084423102	31816	898998	SH	DEFINED	3
BERKLEY W R CORP	COM	084423102	3015	85200	SH	DEFINED	22
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	2778	29	SH	DEFINED	5
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	38895	406	SH	DEFINED	2
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	96	1	SH	DEFINED	7
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	1150	12	SH	DEFINED	3
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	5269	55	SH	DEFINED	17
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	3527	1111	SH	DEFINED	5
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	67060	700	SH	DEFINED	21
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	4691	1478	SH	DEFINED	11
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	3336	1051	SH	DEFINED	21
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	536662	169081	SH	DEFINED	18
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	2755	868	SH	DEFINED	2
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	3799	1197	SH	DEFINED	4
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	22896	239	SH	DEFINED	11
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	7185	75	SH	DEFINED	20
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	10173	3205	SH	DEFINED	17
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	770615	8044	SH	DEFINED	18
BERKSHIRE HILLS BANCORP INC	COM	084680107	50	1400	SH	DEFINED	5
BERKSHIRE HILLS BANCORP INC	COM	084680107	60	1675	SH	DEFINED	11
BERRY PETE CO	CL A	085789105	2	72500	SH	DEFINED	18

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

BERRY PETE CO	CL A	085789105	492	17470	SH	DEFINED	6
BEST BUY INC	COM	086516101	162	3044	SH	DEFINED	5
BEST BUY INC	COM	086516101	260	4845	SH	DEFINED	17
BEST BUY INC	COM	086516101	31	573	SH	DEFINED	2
BEST BUY INC	COM	086516101	57860	1080290	SH	DEFINED	21
BEST BUY INC	COM	086516101	3796	70875	SH	DEFINED	3
BEST BUY INC	COM	086516101	17264	322323	SH	DEFINED	18
BEST BUY INC	COM	086516101	145	2715	SH	DEFINED	11
BEST BUY INC	COM	086516101	10	190	SH	DEFINED	4
BG PLC	ADR FIN INST N	055434203	896	14697	SH	DEFINED	6
BG PLC	ADR FIN INST N	055434203	0	655	SH	DEFINED	18
BG PLC	ADR FIN INST N	055434203	98	1600	SH	DEFINED	2
BHP BILLITON LTD	SPONSORED ADR	088606108	3	78531	SH	DEFINED	18
BHP BILLITON LTD	SPONSORED ADR	088606108	160	4232	SH	DEFINED	2
BHP BILLITON LTD	SPONSORED ADR	088606108	370	9760	SH	DEFINED	6
BHP BILLITON LTD	SPONSORED ADR	088606108	10431	275369	SH	DEFINED	17
BHP BILLITON LTD	SPONSORED ADR	088606108	132	3475	SH	DEFINED	11
BHP BILLITON PLC	SPONSORED ADR	05545E209	71	2050	SH	DEFINED	17
BIG 5 SPORTING GOODS CORP	COM	08915P101	11554	506750	SH	DEFINED	6
BIG LOTS INC	COM	089302103	68	3450	SH	DEFINED	6
BIG LOTS INC	COM	089302103	1945	98203	SH	DEFINED	3
BIO RAD LABS INC	CL A	090572207	94	1364	SH	DEFINED	5
BIO RAD LABS INC	CL A	090572207	9574	135360	SH	DEFINED	3
BIO RAD LABS INC	CL A	090572207	64	900	SH	DEFINED	11
BIO-REFERENCE LABS INC	COM \$.01 NEW	09057G602	6560	292189	SH	DEFINED	3
BIOGEN IDEC INC	COM	09062X103	15048	336789	SH	DEFINED	21
BIOGEN IDEC INC	COM	09062X103	10	227	SH	DEFINED	2
BIOGEN IDEC INC	COM	09062X103	183	4100	SH	DEFINED	6
BIOGEN IDEC INC	COM	09062X103	35	780	SH	DEFINED	4
BIOGEN IDEC INC	COM	09062X103	3195	71501	SH	DEFINED	3
BIOGEN IDEC INC	COM	09062X103	11	250	SH	DEFINED	11
BIOGEN IDEC INC	COM	09062X103	832	18611	SH	DEFINED	17
BIOGEN IDEC INC	COM	09062X103	14826	331825	SH	DEFINED	20
BIOGEN IDEC INC	COM	09062X103	406	9186	SH	DEFINED	5
BIOGEN IDEC INC	COM	09062X103	1714185	38365821	SH	DEFINED	18
BIOMARIN PHARMACEUTICAL INC	NOTE 2.500% 3/2	09061GAC5	0	500000	PRN	DEFINED	18
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	21281	1495526	SH	DEFINED	21
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	11078	778493	SH	DEFINED	3
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	26138	1836810	SH	DEFINED	18
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	231	16200	SH	DEFINED	20
BIOMARIN PHARMACEUTICAL INC	NOTE 2.500% 3/2	09061GAC5	4564	4100000	PRN	DEFINED	21
BIOMED REALTY TRUST INC	COM	09063H107	126	4140	SH	DEFINED	20
BIOMED REALTY TRUST INC	COM	09063H107	1281	42210	SH	DEFINED	18
BIOMED REALTY TRUST INC	COM	09063H107	2076	68423	SH	DEFINED	3
BIOMED REALTY TRUST INC	COM	09063H107	5190	171050	SH	DEFINED	21
BIOMET INC	COM	090613100	0	13653	SH	DEFINED	18
BIOMET INC	COM	090613100	1372	42631	SH	DEFINED	3
BIOMET INC	COM	090613100	266	8262	SH	DEFINED	11
BIOMET INC	COM	090613100	5630	174530	SH	DEFINED	5
BIOMET INC	COM	090613100	7175	222892	SH	DEFINED	17
BIOMET INC	COM	090613100	8165	253650	SH	DEFINED	1
BIOMET INC	COM	090613100	22085	686097	SH	DEFINED	2
BIOMIMETIC THERAPEUTICS INC	COM	09064X101	14177	1812900	SH	DEFINED	18
BIOMIMETIC THERAPEUTICS INC	COM	09064X101	181	23100	SH	DEFINED	20
BIOMIMETIC THERAPEUTICS INC	COM	09064X101	44	5600	SH	DEFINED	21
BIOMIRA INC	COM	09161R106	3	2500	SH	DEFINED	1
BIOSITE INC	COM	090945106	157	3400	SH	DEFINED	21
BIOSITE INC	COM	090945106	1156	25000	SH	DEFINED	20
BIOSITE INC	COM	090945106	50081	1083300	SH	DEFINED	18
BIOTECH HOLDRS TR	DEPOSTRY RCPTS	09067D201	92	500	SH	DEFINED	11
BIOTECH HOLDRS TR	DEPOSTRY RCPTS	09067D201	369	2000	SH	DEFINED	2
BIOTECH HOLDRS TR	DEPOSTRY RCPTS	09067D201	0	4	SH	DEFINED	18

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

BIOVAIL CORP	COM	09067J109	9649	633200	SH	DEFINED	7
BIOVAIL CORP	COM	09067J109	0	9525	SH	DEFINED	18
BIOVAIL CORP	COM	09067J109	10897	714993	SH	DEFINED	3
BIOVERIS CORP	COM	090676107	2262	240900	SH	DEFINED	18
BIOVERIS CORP	COM	090676107	15	1551	SH	DEFINED	2
BJ SVCS CO	COM	055482103	20	675	SH	DEFINED	5
BJ SVCS CO	COM	055482103	234	7770	SH	DEFINED	21
BJ SVCS CO	COM	055482103	163	5400	SH	DEFINED	20
BJ SVCS CO	COM	055482103	4164	138195	SH	DEFINED	18
BJ SVCS CO	COM	055482103	27	905	SH	DEFINED	2
BJ SVCS CO	COM	055482103	3013	100000	SH	DEFINED	7
BJ SVCS CO	COM	055482103	5756	191055	SH	DEFINED	3
BJS WHOLESALE CLUB INC	COM	05548J106	0	139	SH	DEFINED	18
BJS WHOLESALE CLUB INC	COM	05548J106	23	800	SH	DEFINED	11
BJS WHOLESALE CLUB INC	COM	05548J106	40362	1383199	SH	DEFINED	6
BJS WHOLESALE CLUB INC	COM	05548J106	239	8300	SH	DEFINED	5
BLACK & DECKER CORP	COM	091797100	87	1100	SH	DEFINED	11
BLACK & DECKER CORP	COM	091797100	21383	269472	SH	DEFINED	18
BLACK & DECKER CORP	COM	091797100	256	3199	SH	DEFINED	5
BLACK & DECKER CORP	COM	091797100	1010	12730	SH	DEFINED	3
BLACK & DECKER CORP	COM	091797100	655	8260	SH	DEFINED	6
BLACK & DECKER CORP	COM	091797100	3946	49735	SH	DEFINED	2
BLACK & DECKER CORP	COM	091797100	156	1971	SH	DEFINED	17
BLACK & DECKER CORP	COM	091797100	200	2520	SH	DEFINED	20
BLACK BOX CORP DEL	COM	091826107	11928	306475	SH	DEFINED	18
BLACK BOX CORP DEL	COM	091826107	304	7800	SH	DEFINED	3
BLACK BOX CORP DEL	COM	091826107	45	1100	SH	DEFINED	11
BLACK HILLS CORP	COM	092113109	13	400	SH	DEFINED	11
BLACK HILLS CORP	COM	092113109	0	1049	SH	DEFINED	18
BLACK HILLS CORP	COM	092113109	4226	125730	SH	DEFINED	3
BLACKBAUD INC	COM	09227Q100	2	99400	SH	DEFINED	18
BLACKBOARD INC	COM	091935502	26	1000	SH	DEFINED	17
BLACKBOARD INC	COM	091935502	17	630	SH	DEFINED	2
BLACKBOARD INC	COM	091935502	3870	146045	SH	DEFINED	18
BLACKBOARD INC	COM	091935502	20159	760700	SH	DEFINED	21
BLACKROCK DIVID ACHIEVRS TM	COM	09250N107	0	0	SH	DEFINED	18
BLACKROCK FL INSD MUN 2008 T	COM	09247H106	0	1000	SH	DEFINED	18
BLACKROCK GLBL ENRGY & RES T	COM	09250U101	0	1124	SH	DEFINED	18
BLACKROCK HIGH INCOME SHS	SHS BEN INT	09250E107	0	2180	SH	DEFINED	18
BLACKROCK INC	CL A	09247X101	0	306	SH	DEFINED	18
BLACKROCK INC	CL A	09247X101	22	150	SH	DEFINED	11
BLACKROCK INCOME OPP TRUST I	COM	092475102	0	500	SH	DEFINED	18
BLACKROCK INCOME TR INC	COM	09247F100	0	140	SH	DEFINED	18
BLACKROCK INVT QUALITY MUN T	COM	09247D105	0	2000	SH	DEFINED	18
BLACKROCK MUN 2020 TERM TR	COM SHS	09249X109	0	2667	SH	DEFINED	18
BLACKROCK MUN INCOME TR	SH BEN INT	09248F109	0	691	SH	DEFINED	18
BLACKROCK MUN TARGET TERM TR	COM	09247M105	0	1500	SH	DEFINED	18
BLACKROCK N Y MUN INCOME TR	SH BEN INT	09248L106	0	495	SH	DEFINED	18
BLACKROCK NY MUNI 2018 TERM	COM	09248K108	0	9	SH	DEFINED	18
BLACKROCK PFD OPPORTUNITY TR	COM SHS	09249V103	0	1	SH	DEFINED	18
BLOCK H & R INC	COM	093671105	0	8862	SH	DEFINED	18
BLOCK H & R INC	COM	093671105	52	2400	SH	DEFINED	5
BLOCK H & R INC	COM	093671105	1217	55960	SH	DEFINED	3
BLOCK H & R INC	COM	093671105	393	18070	SH	DEFINED	6
BLOCK H & R INC	COM	093671105	1232	56690	SH	DEFINED	2
BLOCK H & R INC	COM	093671105	3992	183621	SH	DEFINED	17
BLOCK H & R INC	COM	093671105	145	6650	SH	DEFINED	11
BLOCKBUSTER INC	CL A	093679108	11	2750	SH	DEFINED	17
BLOCKBUSTER INC	CL B	093679207	0	36	SH	DEFINED	17
BLOUNT INTL INC NEW	COM	095180105	1187	118500	SH	DEFINED	6
BLUE CHIP VALUE FD INC	COM	095333100	0	7	SH	DEFINED	18
BLUEGREEN CORP	COM	096231105	10584	922786	SH	DEFINED	3

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

BLUEGREEN CORP	COM	096231105	2772	241680	SH	DEFINED	6
BLUELINX HLDGS INC	COM	09624H109	3362	353140	SH	DEFINED	6
BLUELINX HLDGS INC	COM	09624H109	3974	417390	SH	DEFINED	3
BLYTH INC	COM	09643P108	27119	1114620	SH	DEFINED	6
BMC SOFTWARE INC	COM	055921100	2723	100050	SH	DEFINED	22
BMC SOFTWARE INC	COM	055921100	56886	2089833	SH	DEFINED	3
BMC SOFTWARE INC	COM	055921100	3741	137420	SH	DEFINED	23
BMC SOFTWARE INC	COM	055921100	1	26590	SH	DEFINED	18
BOARDWALK PIPELINE PARTNERS	UT LTD PARTNER	096627104	593	22190	SH	DEFINED	3
BOB EVANS FARMS INC	COM	096761101	0	173	SH	DEFINED	18
BOB EVANS FARMS INC	COM	096761101	44	1466	SH	DEFINED	17
BOB EVANS FARMS INC	COM	096761101	971	32069	SH	DEFINED	3
BOEING CO	COM	097023105	2727	34583	SH	DEFINED	2
BOEING CO	COM	097023105	2346	29341	SH	DEFINED	5
BOEING CO	COM	097023105	1312	16633	SH	DEFINED	17
BOEING CO	COM	097023105	305182	3870408	SH	DEFINED	18
BOEING CO	COM	097023105	328	4166	SH	DEFINED	11
BOEING CO	COM	097023105	36261	459873	SH	DEFINED	3
BOEING CO	COM	097023105	75656	959488	SH	DEFINED	6
BOEING CO	COM	097023105	4636	58800	SH	DEFINED	20
BOEING CO	COM	097023105	107972	1369329	SH	DEFINED	21
BOEING CO	COM	097023105	8	100	SH	DEFINED	1
BOIS D ARC ENERGY INC	COM	09738U103	983	64220	SH	DEFINED	3
BOK FINL CORP	COM NEW	05561Q201	1003	19060	SH	DEFINED	3
BOOKS-A-MILLION INC	COM	098570104	2183	122290	SH	DEFINED	3
BORDERS GROUP INC	COM	099709107	32647	1600350	SH	DEFINED	6
BORDERS GROUP INC	COM	099709107	35	1700	SH	DEFINED	2
BORDERS GROUP INC	COM	099709107	10	500	SH	DEFINED	17
BORDERS GROUP INC	COM	099709107	0	400	SH	DEFINED	18
BORG WARNER INC	COM	099724106	236	4125	SH	DEFINED	21
BORG WARNER INC	COM	099724106	72	1260	SH	DEFINED	20
BORG WARNER INC	COM	099724106	7197	125880	SH	DEFINED	18
BORG WARNER INC	COM	099724106	317	5434	SH	DEFINED	5
BORG WARNER INC	COM	099724106	28189	493070	SH	DEFINED	6
BORG WARNER INC	COM	099724106	112	1951	SH	DEFINED	2
BORLAND SOFTWARE CORP	COM	099849101	9477	1653959	SH	DEFINED	6
BOSTON BEER INC	CL A	100557107	10	300	SH	DEFINED	11
BOSTON BEER INC	CL A	100557107	5437	165520	SH	DEFINED	3
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	54	2000	SH	DEFINED	5
BOSTON PROPERTIES INC	COM	101121101	2606	25225	SH	DEFINED	3
BOSTON PROPERTIES INC	COM	101121101	0	4000	SH	DEFINED	18
BOSTON PROPERTIES INC	COM	101121101	5157	49901	SH	DEFINED	2
BOSTON PROPERTIES INC	COM	101121101	6138	59395	SH	DEFINED	17
BOSTON PROPERTIES INC	COM	101121101	75	725	SH	DEFINED	11
BOSTON PROPERTIES INC	COM	101121101	62	600	SH	DEFINED	5
BOSTON SCIENTIFIC CORP	COM	101137107	167558	11329175	SH	DEFINED	8
BOSTON SCIENTIFIC CORP	COM	101137107	5177	350065	SH	DEFINED	7
BOSTON SCIENTIFIC CORP	COM	101137107	5757	389241	SH	DEFINED	2
BOSTON SCIENTIFIC CORP	COM	101137107	19733	1339987	SH	DEFINED	6
BOSTON SCIENTIFIC CORP	COM	101137107	3553	240200	SH	DEFINED	10
BOSTON SCIENTIFIC CORP	COM	101137107	132	8900	SH	DEFINED	20
BOSTON SCIENTIFIC CORP	COM	101137107	3015	203866	SH	DEFINED	3
BOSTON SCIENTIFIC CORP	COM	101137107	247	16700	SH	DEFINED	11
BOSTON SCIENTIFIC CORP	COM	101137107	274	18709	SH	DEFINED	5
BOSTON SCIENTIFIC CORP	COM	101137107	77627	5248601	SH	DEFINED	18
BOSTON SCIENTIFIC CORP	COM	101137107	450	30398	SH	DEFINED	17
BOULDER GROWTH & INCOME FD I	COM	101507101	0	670	SH	DEFINED	18
BOULDER TOTAL RETURN FD INC	COM	101541100	0	568	SH	DEFINED	18
BOWATER INC	COM	102183100	0	6	SH	DEFINED	18
BOWNE & CO INC	COM	103043105	12889	902600	SH	DEFINED	17
BOWNE & CO INC	COM	103043105	346	24200	SH	DEFINED	3
BOYD GAMING CORP	COM	103304101	134	3300	SH	DEFINED	5

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

BOYD GAMING CORP	COM	103304101	0	100	SH	DEFINED	18
BOYD GAMING CORP	COM	103304101	519	13500	SH	DEFINED	11
BP PLC	SPONSORED ADR	055622104	98	1500	SH	DEFINED	7
BP PLC	SPONSORED ADR	055622104	197	3000	SH	DEFINED	20
BP PLC	SPONSORED ADR	055622104	39446	601488	SH	DEFINED	17
BP PLC	SPONSORED ADR	055622104	203	3097	SH	DEFINED	3
BP PLC	SPONSORED ADR	055622104	23969	365491	SH	DEFINED	21
BP PLC	SPONSORED ADR	055622104	21459	328224	SH	DEFINED	5
BP PLC	SPONSORED ADR	055622104	235559	3591927	SH	DEFINED	18
BP PLC	SPONSORED ADR	055622104	3864	58920	SH	DEFINED	11
BP PLC	SPONSORED ADR	055622104	20369	341593	SH	DEFINED	1
BP PLC	SPONSORED ADR	055622104	48905	761731	SH	DEFINED	6
BP PLC	SPONSORED ADR	055622104	30222	460839	SH	DEFINED	2
BP PRUDHOE BAY RTY TR	UNIT BEN INT	055630107	4203	57182	SH	DEFINED	3
BP PRUDHOE BAY RTY TR	UNIT BEN INT	055630107	257	3500	SH	DEFINED	11
BP PRUDHOE BAY RTY TR	UNIT BEN INT	055630107	37	500	SH	DEFINED	17
BRADLEY PHARMACEUTICALS INC	COM	104576103	6360	399520	SH	DEFINED	3
BRADLEY PHARMACEUTICALS INC	COM	104576103	223	14000	SH	DEFINED	11
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	298	9156	SH	DEFINED	21
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	3	107	SH	DEFINED	17
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	26	800	SH	DEFINED	11
BRASIL TELECOM PARTICIPACOES	SPON ADR PFD	105530109	174	5800	SH	DEFINED	6
BRASKEM S A	SP ADR PFD A	105532105	2677	212615	SH	DEFINED	22
BRE PROPERTIES INC	CL A	05564E106	3124	52300	SH	DEFINED	17
BRE PROPERTIES INC	CL A	05564E106	3549	59414	SH	DEFINED	3
BRE PROPERTIES INC	CL A	05564E106	84	1400	SH	DEFINED	2
BRE PROPERTIES INC	CL A	05564E106	48	800	SH	DEFINED	1
BRIGGS & STRATTON CORP	COM	109043109	171	6200	SH	DEFINED	17
BRIGGS & STRATTON CORP	COM	109043109	37641	1366280	SH	DEFINED	6
BRIGGS & STRATTON CORP	COM	109043109	22	800	SH	DEFINED	2
BRIGHAM EXPLORATION CO	COM	109178103	3897	575700	SH	DEFINED	6
BRIGHT HORIZON FAMILY SOLUTI	COM	109195107	95	2275	SH	DEFINED	11
BRIGHT HORIZON FAMILY SOLUTI	COM	109195107	398	9530	SH	DEFINED	17
BRIGHTPOINT INC	COM NEW	109473405	6	436	SH	DEFINED	2
BRINKER INTL INC	COM	109641100	17	415	SH	DEFINED	2
BRINKER INTL INC	COM	109641100	12049	300536	SH	DEFINED	3
BRINKER INTL INC	COM	109641100	0	2000	SH	DEFINED	18
BRINKS CO	COM	109696104	6760	127385	SH	DEFINED	3
BRISTOL MYERS SQUIBB CO	COM	110122108	14075	564790	SH	DEFINED	3
BRISTOL MYERS SQUIBB CO	COM	110122108	24410	987298	SH	DEFINED	6
BRISTOL MYERS SQUIBB CO	COM	110122108	7	300	SH	DEFINED	4
BRISTOL MYERS SQUIBB CO	COM	110122108	478	19200	SH	DEFINED	1
BRISTOL MYERS SQUIBB CO	COM	110122108	9009	361500	SH	DEFINED	17
BRISTOL MYERS SQUIBB CO	COM	110122108	217	8700	SH	DEFINED	7
BRISTOL MYERS SQUIBB CO	COM	110122108	169	6800	SH	DEFINED	21
BRISTOL MYERS SQUIBB CO	COM	110122108	582	23362	SH	DEFINED	11
BRISTOL MYERS SQUIBB CO	COM	110122108	973	39428	SH	DEFINED	5
BRISTOL MYERS SQUIBB CO	COM	110122108	70464	2827593	SH	DEFINED	18
BRISTOL MYERS SQUIBB CO	COM	110122108	3466	139071	SH	DEFINED	2
BRISTOL WEST HLDGS INC	COM	11037M105	6466	444400	SH	DEFINED	6
BRISTOW GROUP INC	COM	110394103	17590	511350	SH	DEFINED	6
BRISTOW GROUP INC	COM	110394103	1362	39600	SH	DEFINED	3
BRITISH AMERN TOB PLC	SPONSORED ADR	110448107	233	4258	SH	DEFINED	18
BRITISH AMERN TOB PLC	SPONSORED ADR	110448107	4	65	SH	DEFINED	11
BRITISH SKY BROADCASTING GRO	SPONSORED ADR	111013108	53588	1335423	SH	DEFINED	6
BRITISH SKY BROADCASTING GRO	SPONSORED ADR	111013108	2149	52325	SH	DEFINED	17
BROADCOM CORP	CL A	111320107	392605	12940167	SH	DEFINED	18
BROADCOM CORP	CL A	111320107	20938	690116	SH	DEFINED	17
BROADCOM CORP	CL A	111320107	0	4	SH	DEFINED	2
BROADCOM CORP	CL A	111320107	30	1000	SH	DEFINED	4
BROADCOM CORP	CL A	111320107	783	25795	SH	DEFINED	11
BROADCOM CORP	CL A	111320107	4513	148750	SH	DEFINED	20

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

BROADCOM CORP	CL A	111320107	4069	134103	SH	DEFINED	21
BROADCOM CORP	CL A	111320107	700	22679	SH	DEFINED	5
BROADCOM CORP	CL A	111320107	2462	81162	SH	DEFINED	3
BROADWAY FINL CORP DEL	COM	111444105	15	1400	SH	DEFINED	5
BROADWING CORP	COM	11161E101	5904	467830	SH	DEFINED	3
BROADWING CORP	COM	11161E101	5	425	SH	DEFINED	5
BROCADE COMMUNICATIONS SYS I	COM	111621108	1	137250	SH	DEFINED	18
BROCADE COMMUNICATIONS SYS I	COM	111621108	4731	670137	SH	DEFINED	3
BRONCO DRILLING CO INC	COM	112211107	638	36300	SH	DEFINED	3
BROOKFIELD ASSET MGMT INC	CL A LTD VT SH	112585104	1663	37510	SH	DEFINED	6
BROOKFIELD ASSET MGMT INC	CL A LTD VT SH	112585104	663	14962	SH	DEFINED	7
BROOKFIELD ASSET MGMT INC	CL A LTD VT SH	112585104	14201	401500	SH	DEFINED	18
BROOKFIELD HOMES CORP	COM	112723101	3	115	SH	DEFINED	2
BROOKFIELD PPTYS CORP	COM	112900105	11	300	SH	DEFINED	7
BROOKLINE BANCORP INC DEL	COM	11373M107	13659	993350	SH	DEFINED	18
BROOKLINE BANCORP INC DEL	COM	11373M107	132	9600	SH	DEFINED	11
BROOKLINE BANCORP INC DEL	COM	11373M107	301	21866	SH	DEFINED	17
BROOKLINE BANCORP INC DEL	COM	11373M107	172	12610	SH	DEFINED	5
BROOKLINE BANCORP INC DEL	COM	11373M107	72	5200	SH	DEFINED	20
BROOKLINE BANCORP INC DEL	COM	11373M107	825	60000	SH	DEFINED	4
BROOKS AUTOMATION INC	COM	114340102	28	2220	SH	DEFINED	5
BROWN & BROWN INC	COM	115236101	7760	253925	SH	DEFINED	1
BROWN & BROWN INC	COM	115236101	17	575	SH	DEFINED	5
BROWN FORMAN CORP	CL B	115637209	630	8216	SH	DEFINED	2
BROWN FORMAN CORP	CL B	115637209	1048	13676	SH	DEFINED	3
BROWN FORMAN CORP	CL A	115637100	155	2000	SH	DEFINED	7
BROWN FORMAN CORP	CL B	115637209	1	8000	SH	DEFINED	18
BROWN FORMAN CORP	CL A	115637100	142	1833	SH	DEFINED	11
BROWN SHOE INC NEW	COM	115736100	7332	204585	SH	DEFINED	6
BROWN SHOE INC NEW	COM	115736100	8950	249710	SH	DEFINED	3
BRUKER BIOSCIENCES CORP	COM	116794108	33	4700	SH	DEFINED	3
BRUNSWICK CORP	COM	117043109	206	6600	SH	DEFINED	11
BRUNSWICK CORP	COM	117043109	511	16374	SH	DEFINED	3
BRUNSWICK CORP	COM	117043109	13614	436490	SH	DEFINED	6
BRUNSWICK CORP	COM	117043109	35	1135	SH	DEFINED	2
BRUSH ENGINEERED MATLS INC	COM	117421107	10	393300	SH	DEFINED	18
BT GROUP PLC	ADR	05577E101	0	1186	SH	DEFINED	18
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	288	6600	SH	DEFINED	17
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	52	1200	SH	DEFINED	2
BUCKEYE TECHNOLOGIES INC	COM	118255108	0	2000	SH	DEFINED	18
BUCKLE INC	COM	118440106	8536	225000	SH	DEFINED	18
BUCKLE INC	COM	118440106	7850	206900	SH	DEFINED	6
BUCKLE INC	COM	118440106	3824	100800	SH	DEFINED	3
BUCYRUS INTL INC NEW	CL A	118759109	12244	288634	SH	DEFINED	3
BUFFALO WILD WINGS INC	COM	119848109	62	1635	SH	DEFINED	5
BUILD A BEAR WORKSHOP	COM	120076104	169	7440	SH	DEFINED	2
BUILDERS FIRSTSOURCE INC	COM	12008R107	7552	495859	SH	DEFINED	3
BUILDING MATLS HLDG CORP	COM	120113105	9955	382578	SH	DEFINED	6
BUNGE LIMITED	COM	G16962105	1391	23995	SH	DEFINED	11
BUNGE LIMITED	COM	G16962105	1182	23073	SH	DEFINED	6
BUNGE LIMITED	COM	G16962105	4	85	SH	DEFINED	18
BURLINGTON NORTHN SANTA FE C	COM	12189T104	6392	87715	SH	DEFINED	5
BURLINGTON NORTHN SANTA FE C	COM	12189T104	89	1215	SH	DEFINED	11
BURLINGTON NORTHN SANTA FE C	COM	12189T104	18537	252409	SH	DEFINED	3
BURLINGTON NORTHN SANTA FE C	COM	12189T104	1739	23685	SH	DEFINED	17
BURLINGTON NORTHN SANTA FE C	COM	12189T104	88163	1200475	SH	DEFINED	6
BURLINGTON NORTHN SANTA FE C	COM	12189T104	3585	48813	SH	DEFINED	18
BURLINGTON NORTHN SANTA FE C	COM	12189T104	2140	29141	SH	DEFINED	2
C COR INC	COM	125010108	9	1085	SH	DEFINED	4
C COR INC	COM	125010108	126	14700	SH	DEFINED	21
C COR INC	COM	125010108	421	49100	SH	DEFINED	20
C COR INC	COM	125010108	37669	4390301	SH	DEFINED	18

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

C D I CORP	COM	125071100	104	5000	SH	DEFINED	17
C D I CORP	COM	125071100	230	11100	SH	DEFINED	3
C D W CORP	COM	12512N105	21	325	SH	DEFINED	5
C D W CORP	COM	12512N105	118	1913	SH	DEFINED	20
C D W CORP	COM	12512N105	10236	165960	SH	DEFINED	18
C D W CORP	COM	12512N105	1368	22180	SH	DEFINED	3
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	3305	74138	SH	DEFINED	18
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	175	4075	SH	DEFINED	5
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	27	598	SH	DEFINED	11
CA INC	COM	12673P105	415821	17552585	SH	DEFINED	8
CA INC	COM	12673P105	1684	71071	SH	DEFINED	3
CA INC	COM	12673P105	2	85650	SH	DEFINED	18
CA INC	COM	12673P105	4429	186872	SH	DEFINED	5
CA INC	COM	12673P105	53657	2264957	SH	DEFINED	10
CA INC	COM	12673P105	12	505	SH	DEFINED	17
CA INC	COM	12673P105	2496	105350	SH	DEFINED	11
CA INC	COM	12673P105	505	21300	SH	DEFINED	7
CA INC	COM	12673P105	18601	785175	SH	DEFINED	4
CA INC	COM	12673P105	82915	3500000	SH	DEFINED	13
CA INC	COM	12673P105	6111	257947	SH	DEFINED	6
CA INC	COM	12673P105	91	3843	SH	DEFINED	2
CABELAS INC	COM	126804301	16	737	SH	DEFINED	2
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	82	3600	SH	DEFINED	11
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	59	2600	SH	DEFINED	2
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	48	2112	SH	DEFINED	4
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	724090	31884212	SH	DEFINED	18
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	7279	320498	SH	DEFINED	20
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	6550	288429	SH	DEFINED	21
CABOT CORP	COM	127055101	2	50	SH	DEFINED	2
CABOT CORP	COM	127055101	89	2400	SH	DEFINED	6
CABOT MICROELECTRONICS CORP	COM	12709P103	17	600	SH	DEFINED	11
CABOT MICROELECTRONICS CORP	COM	12709P103	1297	45000	SH	DEFINED	20
CABOT MICROELECTRONICS CORP	COM	12709P103	4	125	SH	DEFINED	4
CABOT MICROELECTRONICS CORP	COM	12709P103	71597	2484268	SH	DEFINED	18
CABOT OIL & GAS CORP	COM	127097103	0	112	SH	DEFINED	18
CABOT OIL & GAS CORP	COM	127097103	13923	290480	SH	DEFINED	3
CABOT OIL & GAS CORP	COM	127097103	448	9350	SH	DEFINED	2
CACHE INC	COM NEW	127150308	5011	280120	SH	DEFINED	3
CACI INTL INC	CL A	127190304	14	253	SH	DEFINED	2
CACI INTL INC	CL A	127190304	18069	328463	SH	DEFINED	1
CACI INTL INC	CL A	127190304	238	4325	SH	DEFINED	11
CACI INTL INC	CL A	127190304	2	40	SH	DEFINED	3
CACI INTL INC	CL A	127190304	33	600	SH	DEFINED	17
CADBURY SCHWEPPEES PLC	ADR	127209302	16	385	SH	DEFINED	11
CADBURY SCHWEPPEES PLC	ADR	127209302	1994	46620	SH	DEFINED	6
CADBURY SCHWEPPEES PLC	ADR	127209302	372	8690	SH	DEFINED	2
CADBURY SCHWEPPEES PLC	ADR	127209302	5	110	SH	DEFINED	17
CADBURY SCHWEPPEES PLC	ADR	127209302	71362	1668509	SH	DEFINED	18
CADBURY SCHWEPPEES PLC	ADR	127209302	175	4100	SH	DEFINED	7
CADBURY SCHWEPPEES PLC	ADR	127209302	333	7780	SH	DEFINED	20
CADMUS COMMUNICATIONS CORP	COM	127587103	243	16296	SH	DEFINED	6
CAE INC	COM	124765108	592	69200	SH	DEFINED	22
CAE INC	COM	124765108	427	50000	SH	DEFINED	7
CALAMOS CONV & HIGH INCOME F	COM SHS	12811P108	0	1760	SH	DEFINED	18
CALAMOS GLOBAL TOTAL RETURN	COM SH BEN INT	128118106	0	4	SH	DEFINED	18
CALAMOS STRATEGIC TOTL RETN	COM SH BEN INT	128125101	0	5344	SH	DEFINED	18
CALIFORNIA FIRST NTNL BANCOR	COM	130222102	547	36740	SH	DEFINED	6
CALIFORNIA WTR SVC GROUP	COM	130788102	43	1155	SH	DEFINED	17
CALLAWAY GOLF CO	COM	131193104	6	450	SH	DEFINED	11
CALLAWAY GOLF CO	COM	131193104	12867	981450	SH	DEFINED	18
CALLON PETE CO DEL	COM	13123X102	1555	114680	SH	DEFINED	3
CALLON PETE CO DEL	COM	13123X102	0	16	SH	DEFINED	5

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

CAMBREX CORP	COM	132011107	339	16350	SH	DEFINED	17
CAMCO FINL CORP	COM	132618109	2	122	SH	DEFINED	2
CAMDEN NATL CORP	COM	133034108	40	990	SH	DEFINED	17
CAMDEN NATL CORP	COM	133034108	4306	107120	SH	DEFINED	6
CAMDEN PPTY TR	SH BEN INT	133131102	4180	54997	SH	DEFINED	17
CAMDEN PPTY TR	SH BEN INT	133131102	219	2886	SH	DEFINED	11
CAMDEN PPTY TR	SH BEN INT	133131102	910	11975	SH	DEFINED	3
CAMECO CORP	COM	13321L108	12849	351950	SH	DEFINED	7
CAMERON INTERNATIONAL CORP	COM	13342B105	1464	30311	SH	DEFINED	3
CAMERON INTERNATIONAL CORP	COM	13342B105	29065	601630	SH	DEFINED	21
CAMERON INTERNATIONAL CORP	COM	13342B105	2	40621	SH	DEFINED	18
CAMERON INTERNATIONAL CORP	COM	13342B105	199	4200	SH	DEFINED	5
CAMERON INTERNATIONAL CORP	COM	13342B105	19	400	SH	DEFINED	1
CAMERON INTERNATIONAL CORP	COM	13342B105	19	400	SH	DEFINED	11
CAMPBELL SOUP CO	COM	134429109	420	11500	SH	DEFINED	6
CAMPBELL SOUP CO	COM	134429109	69	1900	SH	DEFINED	17
CAMPBELL SOUP CO	COM	134429109	1441	39482	SH	DEFINED	3
CAMPBELL SOUP CO	COM	134429109	26495	725893	SH	DEFINED	18
CANADIAN NAT RES LTD	COM	136385101	442	9700	SH	DEFINED	20
CANADIAN NAT RES LTD	COM	136385101	94962	2083414	SH	DEFINED	18
CANADIAN NAT RES LTD	COM	136385101	78	1712	SH	DEFINED	3
CANADIAN NAT RES LTD	COM	136385101	18564	406570	SH	DEFINED	7
CANADIAN NATL RY CO	COM	136375102	2433	58000	SH	DEFINED	21
CANADIAN NATL RY CO	COM	136375102	25411	606418	SH	DEFINED	7
CANADIAN NATL RY CO	COM	136375102	5713	136220	SH	DEFINED	3
CANADIAN NATL RY CO	COM	136375102	17	400	SH	DEFINED	5
CANADIAN PAC RY LTD	COM	13645T100	1	15000	SH	DEFINED	18
CANADIAN PAC RY LTD	COM	13645T100	14314	287419	SH	DEFINED	7
CANADIAN PAC RY LTD	COM	13645T100	3929	79000	SH	DEFINED	22
CANADIAN PAC RY LTD	COM	13645T100	2099	42200	SH	DEFINED	23
CANDELA CORP	COM	136907102	10	960	SH	DEFINED	2
CANDELA CORP	COM	136907102	22	2000	SH	DEFINED	17
CANDELA CORP	COM	136907102	1545	141600	SH	DEFINED	3
CANETIC RES TR	COM	137513107	674	39740	SH	DEFINED	7
CANON INC	ADR	138006309	43837	838345	SH	DEFINED	18
CANON INC	ADR	138006309	95	1816	SH	DEFINED	17
CANON INC	ADR	138006309	24	450	SH	DEFINED	7
CANON INC	ADR	138006309	15	275	SH	DEFINED	5
CANON INC	ADR	138006309	100	1912	SH	DEFINED	11
CANON INC	ADR	138006309	9901	189350	SH	DEFINED	2
CANTEL MEDICAL CORP	COM	138098108	2700	194400	SH	DEFINED	6
CAPITAL CITY BK GROUP INC	COM	139674105	22	700	SH	DEFINED	11
CAPITAL CORP OF THE WEST	COM NEW	140065202	267	8600	SH	DEFINED	3
CAPITAL ONE FINL CORP	COM	14040H105	18	223	SH	DEFINED	17
CAPITAL ONE FINL CORP	COM	14040H105	10928	138931	SH	DEFINED	3
CAPITAL ONE FINL CORP	COM	14040H105	768380	9768371	SH	DEFINED	8
CAPITAL ONE FINL CORP	COM	14040H105	11665	148300	SH	DEFINED	2
CAPITAL ONE FINL CORP	COM	14040H105	12	155	SH	DEFINED	4
CAPITAL ONE FINL CORP	COM	14040H105	5739	72960	SH	DEFINED	11
CAPITAL ONE FINL CORP	COM	14040H105	222492	2828525	SH	DEFINED	21
CAPITAL ONE FINL CORP	COM	14040H105	263	3402	SH	DEFINED	5
CAPITAL ONE FINL CORP	COM	14040H105	191635	2436244	SH	DEFINED	18
CAPITAL ONE FINL CORP	COM	14040H105	116838	1485356	SH	DEFINED	10
CAPITAL ONE FINL CORP	COM	14040H105	1451	18450	SH	DEFINED	20
CAPITAL SR LIVING CORP	COM	140475104	14	1500	SH	DEFINED	2
CAPITAL TRUST INC MD	CL A NEW	14052H506	4718	115832	SH	DEFINED	3
CAPITALSOURCE INC	COM	14055X102	493	19100	SH	DEFINED	3
CAPITOL BANCORP LTD	COM	14056D105	5029	113020	SH	DEFINED	3
CAPITOL FED FINL	COM	14057C106	250	7000	SH	DEFINED	5
CARBO CERAMICS INC	COM	140781105	1002	27800	SH	DEFINED	18
CARBO CERAMICS INC	COM	140781105	4000	111010	SH	DEFINED	21
CARBO CERAMICS INC	COM	140781105	104	2875	SH	DEFINED	20

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

CARDINAL HEALTH INC	COM	14149Y108	3175	48295	SH	DEFINED	18
CARDINAL HEALTH INC	COM	14149Y108	3869	59165	SH	DEFINED	5
CARDINAL HEALTH INC	COM	14149Y108	28799	438070	SH	DEFINED	8
CARDINAL HEALTH INC	COM	14149Y108	9	135	SH	DEFINED	11
CARDINAL HEALTH INC	COM	14149Y108	16120	245212	SH	DEFINED	3
CARDINAL HEALTH INC	COM	14149Y108	39	600	SH	DEFINED	1
CARDINAL HEALTH INC	COM	14149Y108	225	3430	SH	DEFINED	2
CARDINAL HEALTH INC	COM	14149Y108	494	7510	SH	DEFINED	17
CAREER EDUCATION CORP	COM	141665109	3	132	SH	DEFINED	5
CAREER EDUCATION CORP	COM	141665109	10015	445304	SH	DEFINED	3
CAREER EDUCATION CORP	COM	141665109	94500	4200000	SH	DEFINED	13
CAREER EDUCATION CORP	COM	141665109	11193	497680	SH	DEFINED	6
CAREMARK RX INC	COM	141705103	13	235	SH	DEFINED	4
CAREMARK RX INC	COM	141705103	3	50	SH	DEFINED	7
CAREMARK RX INC	COM	141705103	30	535	SH	DEFINED	2
CAREMARK RX INC	COM	141705103	85	1500	SH	DEFINED	11
CAREMARK RX INC	COM	141705103	28620	505025	SH	DEFINED	17
CAREMARK RX INC	COM	141705103	18287	322699	SH	DEFINED	3
CAREMARK RX INC	COM	141705103	0	1252	SH	DEFINED	18
CAREMARK RX INC	COM	141705103	716	13020	SH	DEFINED	5
CARLISLE COS INC	COM	142339100	1	16172	SH	DEFINED	18
CARLISLE COS INC	COM	142339100	609	7245	SH	DEFINED	21
CARLISLE COS INC	COM	142339100	311	3700	SH	DEFINED	3
CARMAX INC	COM	143130102	1153	27650	SH	DEFINED	11
CARNIVAL CORP	PAIRED CTF	143658300	891	18900	SH	DEFINED	5
CARNIVAL CORP	PAIRED CTF	143658300	14	306233	SH	DEFINED	18
CARNIVAL CORP	DBCV 2.000% 4/1	143658AN2	112	900000	SH	DEFINED	18
CARNIVAL CORP	PAIRED CTF	143658300	3611	76785	SH	DEFINED	3
CARNIVAL CORP	PAIRED CTF	143658300	174	3700	SH	DEFINED	6
CARNIVAL CORP	PAIRED CTF	143658300	42	900	SH	DEFINED	2
CARNIVAL CORP	DBCV 2.000% 4/1	143658AN2	8904	7150000	PRN	DEFINED	21
CARNIVAL CORP	PAIRED CTF	143658300	160	3405	SH	DEFINED	11
CARPENTER TECHNOLOGY CORP	COM	144285103	3107	28900	SH	DEFINED	23
CARPENTER TECHNOLOGY CORP	COM	144285103	13336	124040	SH	DEFINED	3
CARRIER ACCESS CORP	COM	144460102	3	425	SH	DEFINED	2
CARROLLTON BANCORP	COM	145282109	36	2079	SH	DEFINED	11
CASCADE BANCORP	COM	147154108	2082	55500	SH	DEFINED	3
CASCADE BANCORP	COM	147154108	8794	234189	SH	DEFINED	1
CASCADE CORP	COM	147195101	2028	44430	SH	DEFINED	6
CASCADE CORP	COM	147195101	14	300	SH	DEFINED	11
CASCADE FINL CORP	COM	147272108	7722	471150	SH	DEFINED	18
CASCADE FINL CORP	COM	147272108	1024	62500	SH	DEFINED	1
CASEYS GEN STORES INC	COM	147528103	1707	76660	SH	DEFINED	3
CASH AMER INTL INC	COM	14754D100	18282	467812	SH	DEFINED	3
CASH AMER INTL INC	COM	14754D100	23072	590390	SH	DEFINED	6
CASTLE A M & CO	COM	148411101	8	315	SH	DEFINED	5
CASUAL MALE RETAIL GRP INC	COM	148711104	7025	511660	SH	DEFINED	3
CATALINA MARKETING CORP	COM	148867104	12	450	SH	DEFINED	5
CATALINA MARKETING CORP	COM	148867104	7718	280640	SH	DEFINED	3
CATERPILLAR INC DEL	COM	149123101	3283	49900	SH	DEFINED	10
CATERPILLAR INC DEL	COM	149123101	29567	449350	SH	DEFINED	17
CATERPILLAR INC DEL	COM	149123101	11	170	SH	DEFINED	4
CATERPILLAR INC DEL	COM	149123101	1762	26776	SH	DEFINED	1
CATERPILLAR INC DEL	COM	149123101	525	7979	SH	DEFINED	2
CATERPILLAR INC DEL	COM	149123101	60753	923300	SH	DEFINED	6
CATERPILLAR INC DEL	COM	149123101	2935	44612	SH	DEFINED	11
CATERPILLAR INC DEL	COM	149123101	7567	115000	SH	DEFINED	7
CATERPILLAR INC DEL	COM	149123101	758	11600	SH	DEFINED	5
CATERPILLAR INC DEL	COM	149123101	32419	492699	SH	DEFINED	3
CATERPILLAR INC DEL	COM	149123101	273349	4154237	SH	DEFINED	18
CATERPILLAR INC DEL	COM	149123101	71913	1092900	SH	DEFINED	8
CATERPILLAR INC DEL	COM	149123101	619	9400	SH	DEFINED	22

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

CATERPILLAR INC DEL	COM	149123101	4172	63400	SH	DEFINED	20
CATERPILLAR INC DEL	COM	149123101	6437	97833	SH	DEFINED	21
CATHAY GENERAL BANCORP	COM	149150104	7162	198385	SH	DEFINED	3
CATO CORP NEW	CL A	149205106	1351	61645	SH	DEFINED	6
CATO CORP NEW	CL A	149205106	12358	564050	SH	DEFINED	18
CATO CORP NEW	CL A	149205106	11255	513690	SH	DEFINED	3
CB RICHARD ELLIS GROUP INC	CL A	12497T101	1515	61600	SH	DEFINED	23
CB RICHARD ELLIS GROUP INC	CL A	12497T101	0	7320	SH	DEFINED	18
CB RICHARD ELLIS GROUP INC	CL A	12497T101	413	16800	SH	DEFINED	22
CB RICHARD ELLIS GROUP INC	CL A	12497T101	52078	2116985	SH	DEFINED	3
CB RICHARD ELLIS GROUP INC	CL A	12497T101	24	1000	SH	DEFINED	5
CBIZ INC	COM	124805102	8614	1179968	SH	DEFINED	3
CBL & ASSOC PPTYS INC	COM	124830100	67	1600	SH	DEFINED	2
CBL & ASSOC PPTYS INC	COM	124830100	21	500	SH	DEFINED	11
CBL & ASSOC PPTYS INC	COM	124830100	1	16400	SH	DEFINED	18
CBOT HLDGS INC	CL A	14984K106	2050	16975	SH	DEFINED	3
CBRL GROUP INC	COM	12489V106	485	12000	SH	DEFINED	21
CBRL GROUP INC	NOTE	4/0 12489VAB2	12415	25575000	PRN	DEFINED	21
CBRL GROUP INC	COM	12489V106	35	875	SH	DEFINED	11
CBRL GROUP INC	COM	12489V106	61	1500	SH	DEFINED	17
CBRL GROUP INC	COM	12489V106	23653	585046	SH	DEFINED	6
CBRL GROUP INC	COM	12489V106	230	5700	SH	DEFINED	20
CBRL GROUP INC	COM	12489V106	267	6600	SH	DEFINED	3
CBRL GROUP INC	COM	12489V106	25296	625688	SH	DEFINED	18
CBRL GROUP INC	NOTE	4/0 12489VAB2	3	3300000	PRN	DEFINED	18
CBS CORP NEW	CL B	124857202	1	20	SH	DEFINED	1
CBS CORP NEW	CL A	124857103	56	2000	SH	DEFINED	2
CBS CORP NEW	CL B	124857202	39768	1417144	SH	DEFINED	6
CBS CORP NEW	CL B	124857202	5582	198147	SH	DEFINED	3
CBS CORP NEW	CL B	124857202	5	162	SH	DEFINED	11
CBS CORP NEW	CL B	124857202	228	8076	SH	DEFINED	17
CBS CORP NEW	CL B	124857202	40441	1435600	SH	DEFINED	18
CBS CORP NEW	CL B	124857202	810	28750	SH	DEFINED	20
CBS CORP NEW	CL B	124857202	28405	1008349	SH	DEFINED	21
CBS CORP NEW	CL B	124857202	1814	64045	SH	DEFINED	5
CBS CORP NEW	CL A	124857103	207	7350	SH	DEFINED	21
CBS CORP NEW	CL A	124857103	13	450	SH	DEFINED	17
CBS CORP NEW	CL A	124857103	0	55	SH	DEFINED	18
CBS CORP NEW	CL B	124857202	70	2485	SH	DEFINED	2
CDN IMPERIAL BK OF COMMERCE	COM	136069101	50545	669322	SH	DEFINED	7
CDN IMPERIAL BK OF COMMERCE	COM	136069101	4875	64400	SH	DEFINED	22
CDN IMPERIAL BK OF COMMERCE	COM	136069101	3769	49791	SH	DEFINED	23
CEC ENTMT INC	COM	125137109	26351	836263	SH	DEFINED	6
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	173	6533	SH	DEFINED	5
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	53	2000	SH	DEFINED	2
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	79	3000	SH	DEFINED	17
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	0	500	SH	DEFINED	18
CEDAR SHOPPING CTRS INC	COM NEW	150602209	4062	251210	SH	DEFINED	3
CEDAR SHOPPING CTRS INC	COM NEW	150602209	0	3000	SH	DEFINED	18
CELADON GROUP INC	COM	150838100	9526	572484	SH	DEFINED	3
CELANESE CORP DEL	COM SER A	150870103	6720	375420	SH	DEFINED	6
CELANESE CORP DEL	COM SER A	150870103	6416	358418	SH	DEFINED	3
CELANESE CORP DEL	PFD 4.25% CONV	150870202	3	100	PRN	DEFINED	17
CELESTICA INC	SUB VTG SHS	15101Q108	204	18958	SH	DEFINED	18
CELESTICA INC	SUB VTG SHS	15101Q108	16	1425	SH	DEFINED	5
CELESTICA INC	SUB VTG SHS	15101Q108	4286	399100	SH	DEFINED	7
CELESTICA INC	SUB VTG SHS	15101Q108	11017	1025789	SH	DEFINED	4
CELGENE CORP	COM	151020104	2516	58100	SH	DEFINED	23
CELGENE CORP	COM	151020104	25	575586	SH	DEFINED	18
CELGENE CORP	COM	151020104	2	45	SH	DEFINED	2
CELGENE CORP	COM	151020104	7350	169737	SH	DEFINED	17
CELGENE CORP	COM	151020104	4445	102660	SH	DEFINED	3

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

CELGENE CORP	COM	151020104	1516	35600	SH	DEFINED	5
CELL GENESYS INC	COM	150921104	0	5000	SH	DEFINED	18
CELL GENESYS INC	COM	150921104	6	1330	SH	DEFINED	11
CELL GENESYS INC	COM	150921104	18356	4016625	SH	DEFINED	8
CEMEX SAB DE CV	SPON ADR 5 ORD	151290889	12	416	SH	DEFINED	17
CEMEX SAB DE CV	SPON ADR 5 ORD	151290889	21	708	SH	DEFINED	5
CEMEX SAB DE CV	SPON ADR 5 ORD	151290889	50554	1680652	SH	DEFINED	3
CEMEX SAB DE CV	SPON ADR 5 ORD	151290889	674	22400	SH	DEFINED	22
CEMEX SAB DE CV	SPON ADR 5 ORD	151290889	8	267	SH	DEFINED	2
CEMEX SAB DE CV	SPON ADR 5 ORD	151290889	19	626	SH	DEFINED	11
CEMEX SAB DE CV	SPON ADR 5 ORD	151290889	20186	671069	SH	DEFINED	18
CENTENNIAL COMMUNCTNS CORP N	CL A NEW	15133V208	4	794	SH	DEFINED	2
CENTER BANCORP INC	COM	151408101	4	273	SH	DEFINED	17
CENTER BANCORP INC	COM	151408101	102	6245	SH	DEFINED	11
CENTER FINL CORP CALIF	COM	15146E102	3406	143213	SH	DEFINED	3
CENTERPLATE INC	UNIT 99/99/9999	15200E204	16	1000	SH	DEFINED	17
CENTERPOINT ENERGY INC	COM	15189T107	15	1029	SH	DEFINED	17
CENTERPOINT ENERGY INC	COM	15189T107	274	19300	SH	DEFINED	5
CENTERPOINT ENERGY INC	COM	15189T107	979	68363	SH	DEFINED	3
CENTERPOINT ENERGY INC	COM	15189T107	0	5450	SH	DEFINED	18
CENTEX CORP	COM	152312104	0	5782	SH	DEFINED	18
CENTEX CORP	COM	152312104	85202	1619193	SH	DEFINED	10
CENTEX CORP	COM	152312104	490	9320	SH	DEFINED	11
CENTEX CORP	COM	152312104	1100	20897	SH	DEFINED	3
CENTEX CORP	COM	152312104	600	11400	SH	DEFINED	6
CENTEX CORP	COM	152312104	105240	2000000	SH	DEFINED	13
CENTEX CORP	COM	152312104	672518	12780649	SH	DEFINED	8
CENTRACORE PROPERTIES TR	COM	15235H107	32	1000	SH	DEFINED	17
CENTRAL FD CDA LTD	CL A	153501101	84	10000	SH	DEFINED	7
CENTRAL PAC FINL CORP	COM	154760102	80	2190	SH	DEFINED	11
CENTRAL PAC FINL CORP	COM	154760102	62	1715	SH	DEFINED	5
CENTRAL PAC FINL CORP	COM	154760102	18276	499614	SH	DEFINED	18
CENTRAL PKG CORP	COM	154785109	0	1	SH	DEFINED	17
CENTRAL PKG CORP	COM	154785109	1753	106240	SH	DEFINED	3
CENTRAL SECS CORP	COM	155123102	0	3835	SH	DEFINED	18
CENTRAL VT PUB SVC CORP	COM	155771108	33	1500	SH	DEFINED	2
CENTRAL VT PUB SVC CORP	COM	155771108	0	229	SH	DEFINED	18
CENTURY ALUM CO	COM	156431108	4204	124935	SH	DEFINED	6
CENTURY ALUM CO	COM	156431108	14	404	SH	DEFINED	2
CENTURY ALUM CO	COM	156431108	1153	34270	SH	DEFINED	3
CENTURYTEL INC	COM	156700106	9786	246690	SH	DEFINED	6
CENTURYTEL INC	COM	156700106	710	17885	SH	DEFINED	17
CENTURYTEL INC	COM	156700106	787	19834	SH	DEFINED	3
CENTURYTEL INC	COM	156700106	1	21974	SH	DEFINED	18
CENVEO INC	COM	15670S105	393	20900	SH	DEFINED	3
CEPHALON INC	COM	156708109	2501	40500	SH	DEFINED	22
CEPHALON INC	COM	156708109	15	250	SH	DEFINED	2
CEPHALON INC	COM	156708109	111	1800	SH	DEFINED	17
CEPHALON INC	COM	156708109	8591	139120	SH	DEFINED	3
CERADYNE INC	COM	156710105	26	625	SH	DEFINED	2
CERADYNE INC	COM	156710105	17656	429687	SH	DEFINED	3
CERIDIAN CORP NEW	COM	156779100	768	34352	SH	DEFINED	18
CERIDIAN CORP NEW	COM	156779100	407	18200	SH	DEFINED	3
CERNER CORP	COM	156782104	363	8000	SH	DEFINED	2
CERNER CORP	COM	156782104	0	28	SH	DEFINED	18
CERNER CORP	COM	156782104	19	425	SH	DEFINED	5
CERNER CORP	COM	156782104	13	280	SH	DEFINED	4
CERNER CORP	COM	156782104	1140	25100	SH	DEFINED	11
CF INDS HLDGS INC	COM	125269100	76	4310	SH	DEFINED	5
CH ENERGY GROUP INC	COM	12541M102	0	300	SH	DEFINED	18
CHAMPION ENTERPRISES INC	COM	158496109	7	945	SH	DEFINED	2
CHAMPION ENTERPRISES INC	COM	158496109	24	3500	SH	DEFINED	17

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

CHAPARRAL STL CO DEL	COM	159423102	14	400	SH	DEFINED	17
CHAPARRAL STL CO DEL	COM	159423102	19886	583850	SH	DEFINED	3
CHARLES RIV LABS INTL INC	COM	159864107	206	4750	SH	DEFINED	5
CHARLES RIV LABS INTL INC	COM	159864107	521	12000	SH	DEFINED	17
CHARLES RIV LABS INTL INC	COM	159864107	135	3100	SH	DEFINED	11
CHARLES RIV LABS INTL INC	COM	159864107	1317	30340	SH	DEFINED	3
CHARLOTTE RUSSE HLDG INC	COM	161048103	18	675	SH	DEFINED	5
CHARLOTTE RUSSE HLDG INC	COM	161048103	5475	198800	SH	DEFINED	3
CHARMING SHOPPES INC	COM	161133103	28194	1974356	SH	DEFINED	3
CHARMING SHOPPES INC	COM	161133103	3108	217667	SH	DEFINED	21
CHARMING SHOPPES INC	COM	161133103	255724	17907850	SH	DEFINED	18
CHARMING SHOPPES INC	COM	161133103	52	3660	SH	DEFINED	4
CHARMING SHOPPES INC	COM	161133103	13158	921420	SH	DEFINED	6
CHARMING SHOPPES INC	COM	161133103	15	1040	SH	DEFINED	17
CHARMING SHOPPES INC	COM	161133103	714	50000	SH	DEFINED	20
CHARTER COMMUNICATIONS INC D	CL A	16117M107	596	392400	SH	DEFINED	21
CHARTERED SEMICONDUCTOR MFG	ADR	16133R106	4	500	SH	DEFINED	6
CHARTERMAC	SH BEN INT	160908109	19	956	SH	DEFINED	2
CHARTERMAC	SH BEN INT	160908109	136	6806	SH	DEFINED	17
CHARTERMAC	SH BEN INT	160908109	100	5000	SH	DEFINED	11
CHATTEM INC	COM	162456107	0	2775	SH	DEFINED	18
CHATTEM INC	COM	162456107	131	3725	SH	DEFINED	21
CHC HELICOPTER CORP	CL A SUB VTG	12541C203	26	1300	SH	DEFINED	7
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	552	28954	SH	DEFINED	3
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	24043	1260118	SH	DEFINED	18
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	15264	800000	SH	DEFINED	21
CHECKFREE CORP NEW	COM	162813109	12	300	SH	DEFINED	11
CHECKPOINT SYS INC	COM	162825103	1823	110390	SH	DEFINED	6
CHECKPOINT SYS INC	COM	162825103	0	9390	SH	DEFINED	18
CHEMED CORP NEW	COM	16359R103	110	3400	SH	DEFINED	17
CHEMICAL FINL CORP	COM	163731102	17309	583187	SH	DEFINED	6
CHEMICAL FINL CORP	COM	163731102	30	1000	SH	DEFINED	2
CHEMTURA CORP	COM	163893100	20246	2335195	SH	DEFINED	6
CHEMTURA CORP	COM	163893100	8	885	SH	DEFINED	17
CHEMTURA CORP	COM	163893100	5	550	SH	DEFINED	11
CHEMTURA CORP	COM	163893100	14	1575	SH	DEFINED	5
CHENIERE ENERGY INC	COM NEW	16411R208	18798	632700	SH	DEFINED	18
CHENIERE ENERGY INC	COM NEW	16411R208	2834	95400	SH	DEFINED	21
CHENIERE ENERGY INC	COM NEW	16411R208	70	2360	SH	DEFINED	20
CHEROKEE INC DEL NEW	COM	16444H102	64	1750	SH	DEFINED	3
CHEROKEE INC DEL NEW	COM	16444H102	61	1670	SH	DEFINED	1
CHESAPEAKE CORP	COM	165159104	0	600	SH	DEFINED	18
CHESAPEAKE ENERGY CORP	COM	165167107	16159	557600	SH	DEFINED	6
CHESAPEAKE ENERGY CORP	COM	165167107	171	5900	SH	DEFINED	11
CHESAPEAKE ENERGY CORP	COM	165167107	6785	234119	SH	DEFINED	3
CHESAPEAKE ENERGY CORP	COM	165167107	0	425	SH	DEFINED	18
CHESAPEAKE ENERGY CORP	COM	165167107	16	555	SH	DEFINED	2
CHESAPEAKE ENERGY CORP	COM	165167107	14	500	SH	DEFINED	17
CHEVIOT FINL CORP	COM	166774109	16	1300	SH	DEFINED	2
CHEVRON CORP NEW	COM	166764100	1969	30356	SH	DEFINED	11
CHEVRON CORP NEW	COM	166764100	105906	1632840	SH	DEFINED	6
CHEVRON CORP NEW	COM	166764100	10	155	SH	DEFINED	4
CHEVRON CORP NEW	COM	166764100	3331	51353	SH	DEFINED	1
CHEVRON CORP NEW	COM	166764100	58034	894766	SH	DEFINED	17
CHEVRON CORP NEW	COM	166764100	156	2400	SH	DEFINED	7
CHEVRON CORP NEW	COM	166764100	37155	572849	SH	DEFINED	2
CHEVRON CORP NEW	COM	166764100	100664	1552016	SH	DEFINED	3
CHEVRON CORP NEW	COM	166764100	7452	114900	SH	DEFINED	23
CHEVRON CORP NEW	COM	166764100	8244	127112	SH	DEFINED	22
CHEVRON CORP NEW	COM	166764100	3159	48700	SH	DEFINED	20
CHEVRON CORP NEW	COM	166764100	10759	166783	SH	DEFINED	5
CHEVRON CORP NEW	COM	166764100	249844	3852044	SH	DEFINED	18

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

CHEVRON CORP NEW	COM	166764100	3796	58528	SH	DEFINED	21
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	1552	64500	SH	DEFINED	11
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	42	1750	SH	DEFINED	2
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	8	350	SH	DEFINED	4
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	0	35	SH	DEFINED	18
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	2944	6156	SH	DEFINED	3
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	9	19	SH	DEFINED	2
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	944	2023	SH	DEFINED	5
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	0	110	SH	DEFINED	18
CHICOS FAS INC	COM	168615102	0	17283	SH	DEFINED	18
CHICOS FAS INC	COM	168615102	215	10000	SH	DEFINED	5
CHICOS FAS INC	COM	168615102	1266	58790	SH	DEFINED	17
CHICOS FAS INC	COM	168615102	482	22400	SH	DEFINED	6
CHICOS FAS INC	COM	168615102	127	5900	SH	DEFINED	21
CHICOS FAS INC	COM	168615102	32	1500	SH	DEFINED	11
CHICOS FAS INC	COM	168615102	12	550	SH	DEFINED	2
CHILDRENS PL RETAIL STORES I	COM	168905107	14124	220590	SH	DEFINED	3
CHILE FD INC	COM	168834109	0	1200	SH	DEFINED	18
CHINA GRENTech CORP LTD	ADR	16938P107	4516	436300	SH	DEFINED	21
CHINA GRENTech CORP LTD	ADR	16938P107	111	10700	SH	DEFINED	20
CHINA GRENTech CORP LTD	ADR	16938P107	1104	106700	SH	DEFINED	18
CHINA MOBILE LIMITED	SPONSORED ADR	16941M109	6	160	SH	DEFINED	2
CHINA PETE & CHEM CORP	SPON ADR H SHS	16941R108	3	45	SH	DEFINED	2
CHIPMOS TECH BERMUDA LTD	SHS	G2110R106	6318	1058220	SH	DEFINED	3
CHIPOTLE MEXICAN GRILL INC	CL A	169656105	0	3700	SH	DEFINED	18
CHIPOTLE MEXICAN GRILL INC	CL A	169656105	25	500	SH	DEFINED	17
CHIQUITA BRANDS INTL INC	COM	170032809	14142	1056980	SH	DEFINED	6
CHIQUITA BRANDS INTL INC	COM	170032809	14	1095	SH	DEFINED	5
CHITTENDEN CORP	COM	170228100	82	2900	SH	DEFINED	5
CHITTENDEN CORP	COM	170228100	356	12400	SH	DEFINED	11
CHITTENDEN CORP	COM	170228100	7934	276550	SH	DEFINED	6
CHITTENDEN CORP	COM	170228100	24	822	SH	DEFINED	17
CHOICE HOTELS INTL INC	COM	169905106	8	200	SH	DEFINED	17
CHOICEPOINT INC	COM	170388102	0	5080	SH	DEFINED	18
CHOICEPOINT INC	COM	170388102	11	310	SH	DEFINED	2
CHOICEPOINT INC	COM	170388102	117	3274	SH	DEFINED	17
CHRISTOPHER & BANKS CORP	COM	171046105	8710	295440	SH	DEFINED	3
CHROMCRAFT REVINGTON INC	COM	171117104	972	98370	SH	DEFINED	6
CHUBB CORP	COM	171232101	595709	11464752	SH	DEFINED	18
CHUBB CORP	COM	171232101	1523	29312	SH	DEFINED	2
CHUBB CORP	COM	171232101	1954	37600	SH	DEFINED	22
CHUBB CORP	COM	171232101	7	144	SH	DEFINED	4
CHUBB CORP	COM	171232101	1767	34000	SH	DEFINED	1
CHUBB CORP	COM	171232101	10222	196728	SH	DEFINED	17
CHUBB CORP	COM	171232101	6379	122760	SH	DEFINED	20
CHUBB CORP	COM	171232101	141729	2727656	SH	DEFINED	21
CHUBB CORP	COM	171232101	981	18921	SH	DEFINED	5
CHUBB CORP	COM	171232101	23586	453914	SH	DEFINED	3
CHUBB CORP	COM	171232101	2579	49636	SH	DEFINED	6
CHUBB CORP	COM	171232101	159	3065	SH	DEFINED	11
CHUNGHWA TELECOM CO LTD	SPONSORED ADR	17133Q205	9241	533868	SH	DEFINED	3
CHUNGHWA TELECOM CO LTD	SPONSORED ADR	17133Q205	0	177	SH	DEFINED	18
CHUNGHWA TELECOM CO LTD	SPONSORED ADR	17133Q205	127	7344	SH	DEFINED	6
CHURCH & DWIGHT INC	COM	171340102	3953	101064	SH	DEFINED	17
CHURCH & DWIGHT INC	COM	171340102	516	13200	SH	DEFINED	21
CHURCH & DWIGHT INC	COM	171340102	1	24350	SH	DEFINED	18
CIBA SPECIALTY CHEMICALS HLD	SPONSORED ADR	17162W206	4	140	SH	DEFINED	17
CIBA SPECIALTY CHEMICALS HLD	SPONSORED ADR	17162W206	21721	733341	SH	DEFINED	6
CIENA CORP	NOTE 3.750% 2/0	171779AA9	11922	12350000	PRN	DEFINED	21
CIENA CORP	NOTE 3.750% 2/0	171779AA9	4344226	56000000	PRN	DEFINED	18
CIGNA CORP	COM	125509109	583	5015	SH	DEFINED	2
CIGNA CORP	COM	125509109	180	1550	SH	DEFINED	11

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

CIGNA CORP	COM	125509109	13186	113365	SH	DEFINED	3
CIGNA CORP	COM	125509109	500	4300	SH	DEFINED	21
CIGNA CORP	COM	125509109	0	409	SH	DEFINED	18
CIGNA CORP	COM	125509109	2327	20007	SH	DEFINED	17
CIGNA CORP	COM	125509109	74130	637293	SH	DEFINED	6
CIMAREX ENERGY CO	COM	171798101	9	275	SH	DEFINED	5
CIMAREX ENERGY CO	COM	171798101	42260	1200910	SH	DEFINED	18
CIMAREX ENERGY CO	COM	171798101	176	5000	SH	DEFINED	20
CIMAREX ENERGY CO	COM	171798101	88	2487	SH	DEFINED	2
CIMAREX ENERGY CO	COM	171798101	56	1594	SH	DEFINED	17
CIMAREX ENERGY CO	COM	171798101	10175	289141	SH	DEFINED	6
CINCINNATI BELL INC NEW	COM	171871106	7	1500	SH	DEFINED	17
CINCINNATI BELL INC NEW	COM	171871106	1623	336735	SH	DEFINED	18
CINCINNATI BELL INC NEW	PFD CV DEP1/20	171871403	865	19648	PRN	DEFINED	17
CINCINNATI BELL INC NEW	COM	171871106	141	29190	SH	DEFINED	20
CINCINNATI BELL INC NEW	COM	171871106	92	18984	SH	DEFINED	2
CINCINNATI BELL INC NEW	COM	171871106	5367	1113510	SH	DEFINED	21
CINCINNATI BELL INC NEW	COM	171871106	16041	3328050	SH	DEFINED	3
CINCINNATI FINL CORP	COM	172062101	176	3661	SH	DEFINED	11
CINCINNATI FINL CORP	COM	172062101	5631	117161	SH	DEFINED	17
CINCINNATI FINL CORP	COM	172062101	19284	401254	SH	DEFINED	2
CINCINNATI FINL CORP	COM	172062101	731	15182	SH	DEFINED	6
CINCINNATI FINL CORP	COM	172062101	1610	33464	SH	DEFINED	3
CINCINNATI FINL CORP	COM	172062101	11	220	SH	DEFINED	5
CINCINNATI FINL CORP	COM	172062101	22523	468063	SH	DEFINED	18
CINCINNATI FINL CORP	COM	172062101	207	4300	SH	DEFINED	20
CINTAS CORP	COM	172908105	34	844	SH	DEFINED	21
CINTAS CORP	COM	172908105	4643	113709	SH	DEFINED	18
CINTAS CORP	COM	172908105	61	1500	SH	DEFINED	5
CINTAS CORP	COM	172908105	4993	122293	SH	DEFINED	17
CINTAS CORP	COM	172908105	970	23747	SH	DEFINED	3
CINTAS CORP	COM	172908105	3616	88568	SH	DEFINED	1
CINTAS CORP	COM	172908105	7596	186040	SH	DEFINED	2
CINTAS CORP	COM	172908105	8370	205000	SH	DEFINED	7
CINTAS CORP	COM	172908105	274	6715	SH	DEFINED	11
CIRCOR INTL INC	COM	17273K109	18	600	SH	DEFINED	11
CIRCUIT CITY STORE INC	COM	172737108	34	1350	SH	DEFINED	2
CIRCUIT CITY STORE INC	COM	172737108	4556	181439	SH	DEFINED	3
CIRRUS LOGIC INC	COM	172755100	804	110300	SH	DEFINED	20
CIRRUS LOGIC INC	COM	172755100	47	6500	SH	DEFINED	21
CIRRUS LOGIC INC	COM	172755100	48420	6642006	SH	DEFINED	18
CIRRUS LOGIC INC	COM	172755100	10438	1431890	SH	DEFINED	3
CISCO SYS INC	COM	17275R102	63527	2764446	SH	DEFINED	3
CISCO SYS INC	COM	17275R102	14476	629371	SH	DEFINED	2
CISCO SYS INC	COM	17275R102	1615853	70315629	SH	DEFINED	18
CISCO SYS INC	COM	17275R102	5657	246166	SH	DEFINED	5
CISCO SYS INC	COM	17275R102	171125	7446700	SH	DEFINED	21
CISCO SYS INC	COM	17275R102	12065	525027	SH	DEFINED	20
CISCO SYS INC	COM	17275R102	78316	3405039	SH	DEFINED	10
CISCO SYS INC	COM	17275R102	2275	98917	SH	DEFINED	11
CISCO SYS INC	COM	17275R102	13866	603385	SH	DEFINED	7
CISCO SYS INC	COM	17275R102	673603	29287072	SH	DEFINED	8
CISCO SYS INC	COM	17275R102	30314	1319175	SH	DEFINED	1
CISCO SYS INC	COM	17275R102	14523	631968	SH	DEFINED	4
CISCO SYS INC	COM	17275R102	10148	451336	SH	DEFINED	6
CISCO SYS INC	COM	17275R102	62046	2697638	SH	DEFINED	17
CIT GROUP INC	COM	125581108	219	4500	SH	DEFINED	21
CIT GROUP INC	COM	125581108	1038	21350	SH	DEFINED	20
CIT GROUP INC	COM	125581108	52419	1077924	SH	DEFINED	18
CIT GROUP INC	COM	125581108	1505	30940	SH	DEFINED	6
CIT GROUP INC	COM	125581108	87	1780	SH	DEFINED	17
CIT GROUP INC	COM	125581108	7	145	SH	DEFINED	11

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

CIT GROUP INC	COM	125581108	20	408	SH	DEFINED	2
CIT GROUP INC	COM	125581108	1673	34412	SH	DEFINED	3
CIT GROUP INC	COM	125581108	223	4680	SH	DEFINED	5
CIT GROUP INC	COM	125581108	14	285	SH	DEFINED	4
CITIGROUP INC	COM	172967101	5827	117315	SH	DEFINED	7
CITIGROUP INC	COM	172967101	8131	164305	SH	DEFINED	5
CITIGROUP INC	COM	172967101	218547	4405512	SH	DEFINED	6
CITIGROUP INC	COM	172967101	17696	356263	SH	DEFINED	1
CITIGROUP INC	COM	172967101	46996	946164	SH	DEFINED	2
CITIGROUP INC	COM	172967101	148394	2987600	SH	DEFINED	10
CITIGROUP INC	COM	172967101	1356237	27304945	SH	DEFINED	8
CITIGROUP INC	COM	172967101	4547	91536	SH	DEFINED	11
CITIGROUP INC	COM	172967101	2250	45300	SH	DEFINED	22
CITIGROUP INC	COM	172967101	38361	772320	SH	DEFINED	17
CITIGROUP INC	COM	172967101	9447	190200	SH	DEFINED	23
CITIGROUP INC	COM	172967101	51	1017	SH	DEFINED	4
CITIGROUP INC	COM	172967101	9	189122	SH	DEFINED	18
CITIGROUP INC	COM	172967101	151080	3041688	SH	DEFINED	3
CITIGROUP INC	COM	172967101	21600	20000	CALL	DEFINED	13
CITIGROUP INVTS LN FD INC	COM	17307C107	0	50	SH	DEFINED	18
CITIZENS BKG CORP MICH	COM	174420109	17331	659975	SH	DEFINED	6
CITIZENS BKG CORP MICH	COM	174420109	1597	60800	SH	DEFINED	3
CITIZENS COMMUNICATIONS CO	COM	17453B101	1773	126270	SH	DEFINED	18
CITIZENS COMMUNICATIONS CO	COM	17453B101	232	16500	SH	DEFINED	11
CITIZENS COMMUNICATIONS CO	COM	17453B101	52	3688	SH	DEFINED	2
CITIZENS COMMUNICATIONS CO	COM	17453B101	24799	1766260	SH	DEFINED	3
CITIZENS COMMUNICATIONS CO	COM	17453B101	6036	429900	SH	DEFINED	21
CITIZENS COMMUNICATIONS CO	COM	17453B101	121	8600	SH	DEFINED	20
CITIZENS COMMUNICATIONS CO	COM	17453B101	775	55200	SH	DEFINED	22
CITIZENS COMMUNICATIONS CO	COM	17453B101	6	400	SH	DEFINED	17
CITIZENS FIRST BANCORP INC D	COM	17461R106	384	15100	SH	DEFINED	1
CITIZENS FIRST BANCORP INC D	COM	17461R106	13	500	SH	DEFINED	5
CITRIX SYS INC	COM	177376100	4704	129910	SH	DEFINED	11
CITRIX SYS INC	COM	177376100	1136	31362	SH	DEFINED	3
CITRIX SYS INC	COM	177376100	0	61	SH	DEFINED	18
CITRIX SYS INC	COM	177376100	28	800	SH	DEFINED	5
CITRIX SYS INC	COM	177376100	63	1746	SH	DEFINED	2
CITRIX SYS INC	COM	177376100	21593	596314	SH	DEFINED	17
CITY BK LYNNWOOD WASH	COM	17770A109	2410	51249	SH	DEFINED	18
CITY BK LYNNWOOD WASH	COM	17770A109	1426	30320	SH	DEFINED	3
CITY HLDG CO	COM	177835105	3592	90093	SH	DEFINED	3
CITY NATL CORP	COM	178566105	9659	144030	SH	DEFINED	6
CITY NATL CORP	COM	178566105	136	2025	SH	DEFINED	21
CITY NATL CORP	COM	178566105	7634	113840	SH	DEFINED	18
CIVITAS BANKGROUP INC	COM	178871109	31	4060	SH	DEFINED	2
CKE RESTAURANTS INC	COM	12561E105	7983	477470	SH	DEFINED	3
CKX INC	COM	12562M106	0	1100	SH	DEFINED	18
CLAIRES STORES INC	COM	179584107	7141	244880	SH	DEFINED	6
CLAIRES STORES INC	COM	179584107	0	5844	SH	DEFINED	18
CLARCOR INC	COM	179895107	29	950	SH	DEFINED	11
CLARCOR INC	COM	179895107	43	1400	SH	DEFINED	2
CLARK INC	COM	181457102	8998	798422	SH	DEFINED	6
CLEAN HARBORS INC	COM	184496107	16337	375128	SH	DEFINED	3
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	335	11600	SH	DEFINED	6
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	101	3508	SH	DEFINED	2
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	28852	1000079	SH	DEFINED	21
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	2464	85423	SH	DEFINED	3
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	176	6100	SH	DEFINED	11
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	17	600	SH	DEFINED	5
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	2479	85922	SH	DEFINED	18
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	69	2376	SH	DEFINED	17
CLECO CORP NEW	COM	12561W105	43	1700	SH	DEFINED	11

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

CLECO CORP NEW	COM	12561W105	13674	541760	SH	DEFINED	6
CLEVELAND CLIFFS INC	COM	185896107	163873	4300000	SH	DEFINED	13
CLEVELAND CLIFFS INC	COM	185896107	2211	58010	SH	DEFINED	17
CLINICAL DATA INC NEW	COM	18725U109	4	302	SH	DEFINED	11
CLOROX CO DEL	COM	189054109	1301	20583	SH	DEFINED	5
CLOROX CO DEL	COM	189054109	1648	26161	SH	DEFINED	3
CLOROX CO DEL	COM	189054109	0	5123	SH	DEFINED	18
CLOROX CO DEL	COM	189054109	146	2325	SH	DEFINED	2
CLOROX CO DEL	COM	189054109	72	1135	SH	DEFINED	11
CLOROX CO DEL	COM	189054109	8201	130167	SH	DEFINED	17
CMS ENERGY CORP	COM	125896100	2242	154100	SH	DEFINED	5
CMS ENERGY CORP	COM	125896100	555	38452	SH	DEFINED	3
CMS ENERGY CORP	COM	125896100	1	84116	SH	DEFINED	18
CMS ENERGY CORP	COM	125896100	36	2520	SH	DEFINED	6
CMS ENERGY CORP	COM	125896100	14	1000	SH	DEFINED	2
CNA FINL CORP	COM	126117100	492	13660	SH	DEFINED	6
CNA FINL CORP	COM	126117100	2362	65570	SH	DEFINED	3
CNA FINL CORP	COM	126117100	0	1098	SH	DEFINED	18
CNA FINL CORP	COM	126117100	2950	81900	SH	DEFINED	21
CNA SURETY CORP	COM	12612L108	36333	1798655	SH	DEFINED	18
CNA SURETY CORP	COM	12612L108	11657	577100	SH	DEFINED	6
CNA SURETY CORP	COM	12612L108	3211	158970	SH	DEFINED	3
CNA SURETY CORP	COM	12612L108	2893	143200	SH	DEFINED	21
CNET NETWORKS INC	COM	12613R104	38	4000	SH	DEFINED	17
CNET NETWORKS INC	COM	12613R104	164707	17192800	SH	DEFINED	8
CNET NETWORKS INC	COM	12613R104	2	215987	SH	DEFINED	18
CNS INC	COM	126136100	4749	168220	SH	DEFINED	3
CNX GAS CORP	COM	12618H309	146	6330	SH	DEFINED	5
COACH INC	COM	189754104	2166	62965	SH	DEFINED	3
COACH INC	COM	189754104	21	623858	SH	DEFINED	18
COACH INC	COM	189754104	30	875	SH	DEFINED	5
COACH INC	COM	189754104	9	260	SH	DEFINED	4
COACH INC	COM	189754104	4993	145142	SH	DEFINED	17
COACHMEN INDS INC	COM	189873102	11	1000	SH	DEFINED	5
COASTAL FINL CORP DEL	COM	19046E105	51	4047	SH	DEFINED	11
COCA COLA BOTTLING CO CONS	COM	191098102	6	100	SH	DEFINED	11
COCA COLA CO	COM	191216100	3838	91007	SH	DEFINED	6
COCA COLA CO	COM	191216100	27685	619618	SH	DEFINED	17
COCA COLA CO	COM	191216100	4965	111119	SH	DEFINED	2
COCA COLA CO	COM	191216100	1861	41662	SH	DEFINED	1
COCA COLA CO	COM	191216100	1332	29801	SH	DEFINED	11
COCA COLA CO	COM	191216100	3423	76610	SH	DEFINED	20
COCA COLA CO	COM	191216100	9305	208254	SH	DEFINED	21
COCA COLA CO	COM	191216100	29132	652020	SH	DEFINED	3
COCA COLA CO	COM	191216100	1471	33045	SH	DEFINED	5
COCA COLA CO	COM	191216100	901928	20186386	SH	DEFINED	18
COCA COLA CO	COM	191216100	7596	170000	SH	DEFINED	7
COCA COLA ENTERPRISES INC	COM	191219104	0	16430	SH	DEFINED	18
COCA COLA ENTERPRISES INC	COM	191219104	380	18230	SH	DEFINED	6
COCA COLA ENTERPRISES INC	COM	191219104	8754	420283	SH	DEFINED	3
COCA COLA HELLENIC BTTLG CO	SPONSORED ADR	1912EP104	0	4300	SH	DEFINED	18
COCA COLA HELLENIC BTTLG CO	SPONSORED ADR	1912EP104	113	4000	SH	DEFINED	17
COCA-COLA FEMSA S A DE C V	SPON ADR REP L	191241108	0	8100	SH	DEFINED	18
COCA-COLA FEMSA S A DE C V	SPON ADR REP L	191241108	59	1900	SH	DEFINED	6
COEUR D ALENE MINES CORP IDA	COM	192108108	4	890	SH	DEFINED	2
COEUR D ALENE MINES CORP IDA	COM	192108108	1861	395050	SH	DEFINED	3
COGENT INC	COM	19239Y108	368	26811	SH	DEFINED	18
COGNEX CORP	COM	192422103	106	4300	SH	DEFINED	5
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	18288	246998	SH	DEFINED	1
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	3	36	SH	DEFINED	2
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	0	2138	SH	DEFINED	18
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	11	150	SH	DEFINED	11

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

COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	124	1674	SH	DEFINED	17
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	115	1580	SH	DEFINED	5
COGNOS INC	COM	19244C109	9454	259795	SH	DEFINED	7
COHEN & STEERS INC	COM	19247A100	1152	35600	SH	DEFINED	20
COHEN & STEERS INC	COM	19247A100	57604	1780100	SH	DEFINED	18
COHEN & STEERS INC	COM	19247A100	194	6000	SH	DEFINED	21
COHEN & STEERS PREM INC RLTY	COM	19247V104	0	1100	SH	DEFINED	18
COHEN & STEERS REIT & UTIL I	COM	19247Y108	0	150	SH	DEFINED	18
COHEN & STEERS SELECT UTIL F	COM	19248A109	0	600	SH	DEFINED	18
COHEN & STEERS TOTAL RETURN	COM	19247R103	0	4250	SH	DEFINED	18
COHERENT INC	COM	192479103	17	500	SH	DEFINED	2
COHU INC	COM	192576106	5268	295437	SH	DEFINED	6
COHU INC	COM	192576106	96	5500	SH	DEFINED	5
COLDWATER CREEK INC	COM	193068103	11	375	SH	DEFINED	5
COLE KENNETH PRODTNS INC	CL A	193294105	1105	45350	SH	DEFINED	6
COLE KENNETH PRODTNS INC	CL A	193294105	1006	41300	SH	DEFINED	3
COLGATE PALMOLIVE CO	COM	194162103	40024	644516	SH	DEFINED	18
COLGATE PALMOLIVE CO	COM	194162103	11308	182089	SH	DEFINED	2
COLGATE PALMOLIVE CO	COM	194162103	60	966	SH	DEFINED	4
COLGATE PALMOLIVE CO	COM	194162103	258	4150	SH	DEFINED	1
COLGATE PALMOLIVE CO	COM	194162103	642	10340	SH	DEFINED	11
COLGATE PALMOLIVE CO	COM	194162103	9351	150585	SH	DEFINED	17
COLGATE PALMOLIVE CO	COM	194162103	950	15300	SH	DEFINED	21
COLGATE PALMOLIVE CO	COM	194162103	7055	113605	SH	DEFINED	3
COLGATE PALMOLIVE CO	COM	194162103	1123	17997	SH	DEFINED	5
COLGATE PALMOLIVE CO	COM	194162103	104	1675	SH	DEFINED	7
COLONIAL BANCGROUP INC	COM	195493309	54	2187	SH	DEFINED	11
COLONIAL BANCGROUP INC	COM	195493309	4052	165382	SH	DEFINED	3
COLONIAL BANCGROUP INC	COM	195493309	6740	275090	SH	DEFINED	6
COLONIAL BANCGROUP INC	COM	195493309	0	18	SH	DEFINED	18
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	0	1015	SH	DEFINED	18
COLONIAL PPTYS TR	COM SH BEN INT	195872106	593	12409	SH	DEFINED	17
COLONIAL PPTYS TR	COM SH BEN INT	195872106	4601	96240	SH	DEFINED	3
COLONIAL PPTYS TR	COM SH BEN INT	195872106	0	10000	SH	DEFINED	18
COLUMBIA BKG SYS INC	COM	197236102	8620	269305	SH	DEFINED	6
COLUMBIA SPORTSWEAR CO	COM	198516106	19958	357480	SH	DEFINED	6
COLUMBIA SPORTSWEAR CO	COM	198516106	22	400	SH	DEFINED	11
COLUMBUS MCKINNON CORP N Y	COM	199333105	9	500	SH	DEFINED	11
COLUMBUS MCKINNON CORP N Y	COM	199333105	5105	283150	SH	DEFINED	3
COMCAST CORP NEW	CL A SPL	20030N200	66	1800	SH	DEFINED	4
COMCAST CORP NEW	CL A SPL	20030N200	1578463	42881367	SH	DEFINED	18
COMCAST CORP NEW	CL A SPL	20030N200	1610	44419	SH	DEFINED	5
COMCAST CORP NEW	CL A SPL	20030N200	13781	374394	SH	DEFINED	21
COMCAST CORP NEW	CL A SPL	20030N200	12663	344000	SH	DEFINED	20
COMCAST CORP NEW	CL A SPL	20030N200	796	21615	SH	DEFINED	17
COMCAST CORP NEW	CL A SPL	20030N200	172	4670	SH	DEFINED	3
COMCAST CORP NEW	CL A SPL	20030N200	343	9325	SH	DEFINED	6
COMCAST CORP NEW	CL A SPL	20030N200	645	17519	SH	DEFINED	2
COMCAST CORP NEW	CL A	20030N101	90950	2464774	SH	DEFINED	18
COMCAST CORP NEW	CL A	20030N101	2135	57934	SH	DEFINED	2
COMCAST CORP NEW	CL A SPL	20030N200	399	10850	SH	DEFINED	11
COMCAST CORP NEW	CL A	20030N101	40648	1109253	SH	DEFINED	6
COMCAST CORP NEW	CL A	20030N101	11	291	SH	DEFINED	4
COMCAST CORP NEW	CL A	20030N101	269	7288	SH	DEFINED	11
COMCAST CORP NEW	CL A	20030N101	1306	35449	SH	DEFINED	17
COMCAST CORP NEW	CL A	20030N101	5535	150000	SH	DEFINED	7
COMCAST CORP NEW	CL A	20030N101	1396	37835	SH	DEFINED	20
COMCAST CORP NEW	CL A	20030N101	1614	43729	SH	DEFINED	21
COMCAST CORP NEW	CL A	20030N101	21448	581246	SH	DEFINED	3
COMCAST CORP NEW	CL A	20030N101	184	5066	SH	DEFINED	5

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

COMERICA INC	COM	200340107	81	1426	SH	DEFINED	11
COMERICA INC	COM	200340107	1601	28125	SH	DEFINED	3
COMERICA INC	COM	200340107	874	15360	SH	DEFINED	6
COMERICA INC	COM	200340107	1180	20723	SH	DEFINED	17
COMERICA INC	COM	200340107	128	2249	SH	DEFINED	20
COMERICA INC	COM	200340107	3	50	SH	DEFINED	5
COMERICA INC	COM	200340107	175	3083	SH	DEFINED	2
COMERICA INC	COM	200340107	11454	201226	SH	DEFINED	18
COMFORT SYS USA INC	COM	199908104	13	1100	SH	DEFINED	11
COMFORT SYS USA INC	COM	199908104	11226	979580	SH	DEFINED	3
COMMERCE BANCORP INC NJ	COM	200519106	1185	32276	SH	DEFINED	3
COMMERCE BANCORP INC NJ	COM	200519106	13403	365100	SH	DEFINED	21
COMMERCE BANCORP INC NJ	COM	200519106	1728	47083	SH	DEFINED	18
COMMERCE BANCORP INC NJ	COM	200519106	23	625	SH	DEFINED	5
COMMERCE BANCORP INC NJ	COM	200519106	37	1000	SH	DEFINED	4
COMMERCE BANCORP INC NJ	COM	200519106	123	3352	SH	DEFINED	17
COMMERCE BANCSHARES INC	COM	200525103	98	1929	SH	DEFINED	17
COMMERCE BANCSHARES INC	COM	200525103	3	58	SH	DEFINED	6
COMMERCE BANCSHARES INC	COM	200525103	6797	134404	SH	DEFINED	1
COMMERCE BANCSHARES INC	COM	200525103	60	1206	SH	DEFINED	5
COMMERCE BANCSHARES INC	COM	200525103	222	4399	SH	DEFINED	11
COMMERCE BANCSHARES INC	COM	200525103	183	3624	SH	DEFINED	21
COMMERCE GROUP INC MASS	COM	200641108	0	10177	SH	DEFINED	18
COMMERCE GROUP INC MASS	COM	200641108	39180	1303840	SH	DEFINED	6
COMMERCE GROUP INC MASS	COM	200641108	15	510	SH	DEFINED	2
COMMERCE GROUP INC MASS	COM	200641108	2163	71990	SH	DEFINED	3
COMMERCIAL BANKSHARES INC	COM	201607108	713	20000	SH	DEFINED	1
COMMERCIAL METALS CO	COM	201723103	49925	2455746	SH	DEFINED	3
COMMERCIAL METALS CO	COM	201723103	5310	261200	SH	DEFINED	22
COMMERCIAL METALS CO	COM	201723103	1	48	SH	DEFINED	11
COMMERCIAL VEH GROUP INC	COM	202608105	6296	326920	SH	DEFINED	6
COMMONWEALTH TEL ENTERPRISES	COM	203349105	1329	32230	SH	DEFINED	3
COMMONWEALTH TEL ENTERPRISES	COM	203349105	273	6600	SH	DEFINED	5
COMMONWEALTH TEL ENTERPRISES	COM	203349105	16044	389137	SH	DEFINED	4
COMMONWEALTH TEL ENTERPRISES	COM	203349105	21828	529410	SH	DEFINED	6
COMMONWEALTH TEL ENTERPRISES	COM	203349105	103	2500	SH	DEFINED	7
COMMSCOPE INC	COM	203372107	59131	1799486	SH	DEFINED	3
COMMUNICATIONS SYS INC	COM	203900105	13	1400	SH	DEFINED	11
COMMUNITY BANCORP NEV	COM	20343T100	787	25780	SH	DEFINED	3
COMMUNITY BK SYS INC	COM	203607106	12	560	SH	DEFINED	17
COMMUNITY BK SYS INC	COM	203607106	0	800	SH	DEFINED	18
COMMUNITY BK SYS INC	COM	203607106	12	523	SH	DEFINED	4
COMMUNITY BK SYS INC	COM	203607106	16728	754880	SH	DEFINED	6
COMMUNITY HEALTH SYS INC NEW	COM	203668108	1561	41800	SH	DEFINED	22
COMMUNITY HEALTH SYS INC NEW	COM	203668108	105	2800	SH	DEFINED	21
COMMUNITY HEALTH SYS INC NEW	COM	203668108	0	1360	SH	DEFINED	18
COMMUNITY HEALTH SYS INC NEW	COM	203668108	8579	229689	SH	DEFINED	3
COMMUNITY TR BANCORP INC	COM	204149108	584	15500	SH	DEFINED	3
COMMUNITY TR BANCORP INC	COM	204149108	6108	162239	SH	DEFINED	6
COMPANHIA BRASILEIRA DE DIST	SPON ADR PFD	20440T201	0	2486	SH	DEFINED	18
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	210	9600	SH	DEFINED	5
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	276	12800	SH	DEFINED	2
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	9043	488540	SH	DEFINED	22
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	8	365	SH	DEFINED	4
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	466	21620	SH	DEFINED	17
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	0	12900	SH	DEFINED	18
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	43057	2329900	SH	DEFINED	3
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	38	1750	SH	DEFINED	11
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	6671	309400	SH	DEFINED	22
COMPANIA DE MINAS BUENAVENTU	SPONSORED ADR	204448104	51489	1907015	SH	DEFINED	22
COMPASS BANCSHARES INC	COM	20449H109	61	1070	SH	DEFINED	11
COMPASS BANCSHARES INC	COM	20449H109	1	12280	SH	DEFINED	18

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

COMPASS BANCSHARES INC	COM	20449H109	17349	304484	SH	DEFINED	3
COMPASS BANCSHARES INC	COM	20449H109	347	6085	SH	DEFINED	21
COMPASS BANCSHARES INC	COM	20449H109	4074	71500	SH	DEFINED	22
COMPASS BANCSHARES INC	COM	20449H109	146	2566	SH	DEFINED	2
COMPASS BANCSHARES INC	COM	20449H109	85	1499	SH	DEFINED	17
COMPASS DIVERSIFIED TR	SH BEN INT	20451Q104	99	6500	SH	DEFINED	3
COMPASS MINERALS INTL INC	COM	20451N101	394	13911	SH	DEFINED	20
COMPASS MINERALS INTL INC	COM	20451N101	12650	446840	SH	DEFINED	21
COMPASS MINERALS INTL INC	COM	20451N101	29383	1037896	SH	DEFINED	18
COMPASS MINERALS INTL INC	COM	20451N101	96	3400	SH	DEFINED	3
COMPLETE PRODUCTION SERVICES	COM	20453E109	6818	345380	SH	DEFINED	3
COMPTON PETE CORP	COM	204940100	5412	541500	SH	DEFINED	7
COMPUCREDIT CORP	COM	20478N100	16	521	SH	DEFINED	2
COMPUCREDIT CORP	COM	20478N100	0	500	SH	DEFINED	18
COMPUDYNE CORP	COM PAR \$0.75	204795306	76	12500	SH	DEFINED	17
COMPUGEN LTD	ORD	M25722105	1023	357769	SH	DEFINED	18
COMPUTER SCIENCES CORP	COM	205363104	39	800	SH	DEFINED	2
COMPUTER SCIENCES CORP	COM	205363104	1277	26000	SH	DEFINED	23
COMPUTER SCIENCES CORP	COM	205363104	196	3985	SH	DEFINED	17
COMPUTER SCIENCES CORP	COM	205363104	0	105	SH	DEFINED	18
COMPUTER SCIENCES CORP	COM	205363104	12222	248817	SH	DEFINED	3
COMPUTER SCIENCES CORP	COM	205363104	27653	562960	SH	DEFINED	6
COMPUWARE CORP	COM	205638109	143	18300	SH	DEFINED	6
COMPUWARE CORP	COM	205638109	7883	1011947	SH	DEFINED	3
COMPUWARE CORP	COM	205638109	226	29000	SH	DEFINED	22
COMSTOCK RES INC	COM NEW	205768203	140	5150	SH	DEFINED	17
COMSTOCK RES INC	COM NEW	205768203	3380	124500	SH	DEFINED	3
COMSTOCK RES INC	COM NEW	205768203	0	1595	SH	DEFINED	18
COMSYS IT PARTNERS INC	COM	20581E104	110	6400	SH	DEFINED	3
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	33083	988128	SH	DEFINED	6
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	15	454	SH	DEFINED	2
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	103	4820	SH	DEFINED	11
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	742	34596	SH	DEFINED	3
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	32522	1516868	SH	DEFINED	21
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	55601	2593329	SH	DEFINED	18
CON-WAY INC	COM	205944101	2272	50700	SH	DEFINED	22
CON-WAY INC	COM	205944101	109	2442	SH	DEFINED	17
CON-WAY INC	COM	205944101	16489	367890	SH	DEFINED	6
CON-WAY INC	COM	205944101	0	2370	SH	DEFINED	18
CON-WAY INC	COM	205944101	2044	45600	SH	DEFINED	23
CON-WAY INC	COM	205944101	10955	244414	SH	DEFINED	3
CONAGRA FOODS INC	COM	205887102	53	2164	SH	DEFINED	11
CONAGRA FOODS INC	COM	205887102	209	8550	SH	DEFINED	6
CONAGRA FOODS INC	COM	205887102	2146	87672	SH	DEFINED	3
CONAGRA FOODS INC	COM	205887102	1243	50796	SH	DEFINED	17
CONAGRA FOODS INC	COM	205887102	73	2980	SH	DEFINED	5
CONAGRA FOODS INC	COM	205887102	0	3000	SH	DEFINED	18
CONAGRA FOODS INC	COM	205887102	44	1812	SH	DEFINED	2
CONAGRA FOODS INC	COM	205887102	73	3000	SH	DEFINED	1
CONCUR TECHNOLOGIES INC	COM	206708109	2230	153250	SH	DEFINED	18
CONMED CORP	COM	207410101	30677	1453236	SH	DEFINED	6
CONMED CORP	COM	207410101	304	14400	SH	DEFINED	17
CONNS INC	COM	208242107	3670	175850	SH	DEFINED	3
CONNS INC	COM	208242107	4832	231530	SH	DEFINED	6
CONOCOPHILLIPS	COM	20825C104	31734	533071	SH	DEFINED	21
CONOCOPHILLIPS	COM	20825C104	8	130	SH	DEFINED	4
CONOCOPHILLIPS	COM	20825C104	417	7020	SH	DEFINED	1
CONOCOPHILLIPS	COM	20825C104	13318	223721	SH	DEFINED	2
CONOCOPHILLIPS	COM	20825C104	5	83	SH	DEFINED	7
CONOCOPHILLIPS	COM	20825C104	166203	2791923	SH	DEFINED	6
CONOCOPHILLIPS	COM	20825C104	2334	39206	SH	DEFINED	11
CONOCOPHILLIPS	COM	20825C104	1256	21100	SH	DEFINED	23

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

CONOCOPHILLIPS	COM	20825C104	4932	82850	SH	DEFINED	22
CONOCOPHILLIPS	COM	20825C104	1417	23800	SH	DEFINED	20
CONOCOPHILLIPS	COM	20825C104	8362	142821	SH	DEFINED	5
CONOCOPHILLIPS	COM	20825C104	78112	1312140	SH	DEFINED	18
CONOCOPHILLIPS	COM	20825C104	10824	181824	SH	DEFINED	17
CONOCOPHILLIPS	COM	20825C104	69988	1175682	SH	DEFINED	3
CONSECO INC	COM NEW	208464883	25875	1232727	SH	DEFINED	6
CONSECO INC	COM NEW	208464883	3516	167500	SH	DEFINED	3
CONSECO INC	COM NEW	208464883	45	2165	SH	DEFINED	21
CONSOL ENERGY INC	COM	20854P109	1840	57990	SH	DEFINED	17
CONSOL ENERGY INC	COM	20854P109	25	800	SH	DEFINED	11
CONSOL ENERGY INC	COM	20854P109	1057	33325	SH	DEFINED	3
CONSOLIDATED COMM HLDGS INC	COM	209034107	971	51900	SH	DEFINED	3
CONSOLIDATED EDISON INC	COM	209115104	27	580	SH	DEFINED	5
CONSOLIDATED EDISON INC	COM	209115104	30	650	SH	DEFINED	11
CONSOLIDATED EDISON INC	COM	209115104	1979	42845	SH	DEFINED	3
CONSOLIDATED EDISON INC	COM	209115104	1	13230	SH	DEFINED	18
CONSOLIDATED EDISON INC	COM	209115104	1435	31050	SH	DEFINED	6
CONSOLIDATED EDISON INC	COM	209115104	148	3200	SH	DEFINED	2
CONSOLIDATED EDISON INC	COM	209115104	146	3160	SH	DEFINED	17
CONSOLIDATED GRAPHICS INC	COM	209341106	20452	339897	SH	DEFINED	3
CONSOLIDATED TOMOKA LD CO	COM	210226106	12	182	SH	DEFINED	11
CONSOLIDATED TOMOKA LD CO	COM	210226106	0	2491	SH	DEFINED	18
CONSTELLATION BRANDS INC	CL A	21036P108	664	23000	SH	DEFINED	5
CONSTELLATION BRANDS INC	CL A	21036P108	1049	36453	SH	DEFINED	3
CONSTELLATION BRANDS INC	CL A	21036P108	0	2600	SH	DEFINED	18
CONSTELLATION BRANDS INC	CL A	21036P108	11322	393400	SH	DEFINED	6
CONSTELLATION BRANDS INC	CL A	21036P108	19	652	SH	DEFINED	2
CONSTELLATION BRANDS INC	CL A	21036P108	31	1060	SH	DEFINED	17
CONSTELLATION ENERGY GROUP I	COM	210371100	856	14456	SH	DEFINED	11
CONSTELLATION ENERGY GROUP I	COM	210371100	564	9395	SH	DEFINED	5
CONSTELLATION ENERGY GROUP I	COM	210371100	3013	50893	SH	DEFINED	3
CONSTELLATION ENERGY GROUP I	COM	210371100	0	7069	SH	DEFINED	18
CONSTELLATION ENERGY GROUP I	COM	210371100	288	4860	SH	DEFINED	6
CONSTELLATION ENERGY GROUP I	COM	210371100	44	750	SH	DEFINED	2
CONSTELLATION ENERGY GROUP I	COM	210371100	267	4505	SH	DEFINED	17
CONTINENTAL AIRLS INC	CL B	210795308	31739	1121124	SH	DEFINED	3
CONVERA CORP	CL A	211919105	29389	5555556	SH	DEFINED	13
CONVERGYS CORP	COM	212485106	2916	141194	SH	DEFINED	3
CONVERGYS CORP	COM	212485106	0	600	SH	DEFINED	18
CONVERGYS CORP	COM	212485106	991	47988	SH	DEFINED	2
CONVERGYS CORP	COM	212485106	19322	935710	SH	DEFINED	6
CONVERGYS CORP	COM	212485106	25	1214	SH	DEFINED	17
CONVERGYS CORP	COM	212485106	21	1000	SH	DEFINED	11
COOPER CAMERON CORP	DBCV 1.500% 5/1	216640AE2	3801	2550000	PRN	DEFINED	21
COOPER CAMERON CORP	DBCV 1.500% 5/1	216640AE2	45	300000	SH	DEFINED	18
COOPER COS INC	COM NEW	216648402	959	17921	SH	DEFINED	18
COOPER COS INC	COM NEW	216648402	178	3363	SH	DEFINED	5
COOPER COS INC	COM NEW	216648402	3808	71180	SH	DEFINED	21
COOPER COS INC	COM NEW	216648402	83	1550	SH	DEFINED	20
COOPER COS INC	COM NEW	216648402	28	530	SH	DEFINED	2
COOPER COS INC	COM NEW	216648402	27	500	SH	DEFINED	11
COOPER INDS LTD	CL A	G24182100	25	288	SH	DEFINED	17
COOPER INDS LTD	CL A	G24182100	315	3700	SH	DEFINED	2
COOPER INDS LTD	CL A	G24182100	241	2825	SH	DEFINED	6
COOPER INDS LTD	CL A	G24182100	30	350	SH	DEFINED	5
COOPER INDS LTD	CL A	G24182100	6784	79608	SH	DEFINED	3
COOPER INDS LTD	CL A	G24182100	81	947	SH	DEFINED	11
COOPER INDS LTD	CL A	G24182100	9545	112015	SH	DEFINED	18
COOPER TIRE & RUBR CO	COM	216831107	7358	731365	SH	DEFINED	18
COPART INC	COM	217204106	0	1961	SH	DEFINED	18
CORE LABORATORIES N V	COM	N22717107	20	310	SH	DEFINED	4

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

CORE LABORATORIES N V	COM	N22717107	22	360	SH	DEFINED	5
CORE LABORATORIES N V	COM	N22717107	4	60	SH	DEFINED	11
CORE LABORATORIES N V	COM	N22717107	485	7610	SH	DEFINED	21
CORE LABORATORIES N V	COM	N22717107	3993	62600	SH	DEFINED	20
CORE LABORATORIES N V	COM	N22717107	267442	4191882	SH	DEFINED	18
CORE MARK HOLDING CO INC	COM	218681104	197	6290	SH	DEFINED	6
COREL CORP NEW	COM	21869X103	5609	435800	SH	DEFINED	21
COREL CORP NEW	COM	21869X103	165	12800	SH	DEFINED	20
COREL CORP NEW	COM	21869X103	1678	130400	SH	DEFINED	18
CORINTHIAN COLLEGES INC	COM	218868107	16070	1486644	SH	DEFINED	6
CORINTHIAN COLLEGES INC	COM	218868107	176	16300	SH	DEFINED	3
CORN PRODS INTL INC	COM	219023108	20	600	SH	DEFINED	11
CORN PRODS INTL INC	COM	219023108	148	4552	SH	DEFINED	2
CORN PRODS INTL INC	COM	219023108	0	3302	SH	DEFINED	18
CORN PRODS INTL INC	COM	219023108	2639	81100	SH	DEFINED	3
CORNELL COMPANIES INC	COM	219141108	873	50500	SH	DEFINED	3
CORNING INC	COM	219350105	12844	526179	SH	DEFINED	17
CORNING INC	COM	219350105	23	930	SH	DEFINED	4
CORNING INC	COM	219350105	31	1280	SH	DEFINED	11
CORNING INC	COM	219350105	712	29151	SH	DEFINED	2
CORNING INC	COM	219350105	157766	6463152	SH	DEFINED	18
CORNING INC	COM	219350105	7559	309675	SH	DEFINED	21
CORNING INC	COM	219350105	9377	384123	SH	DEFINED	3
CORNING INC	COM	219350105	2010	83910	SH	DEFINED	5
CORNING INC	COM	219350105	278	11400	SH	DEFINED	1
CORPBANCA	SP ADR REG S	21987A209	9894	410200	SH	DEFINED	22
CORPORATE EXECUTIVE BRD CO	COM	21988R102	22	250	SH	DEFINED	5
CORPORATE EXECUTIVE BRD CO	COM	21988R102	2247	24990	SH	DEFINED	18
CORPORATE HIGH YIELD FD INC	COM	219914108	0	1619	SH	DEFINED	18
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	134	3000	SH	DEFINED	11
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	13	291	SH	DEFINED	3
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	16538	382392	SH	DEFINED	6
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	6478	149777	SH	DEFINED	3
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	13	300	SH	DEFINED	11
CORUS BANKSHARES INC	COM	220873103	26160	1169967	SH	DEFINED	6
CORUS BANKSHARES INC	COM	220873103	31275	1398695	SH	DEFINED	3
CORUS ENTERTAINMENT INC	COM CL B NON VTG	220874101	7640	200000	SH	DEFINED	7
COST-U-LESS INC	COM	221492101	54	6200	SH	DEFINED	6
COSTAR GROUP INC	COM	22160N109	23	550	SH	DEFINED	5
COSTCO WHSL CORP NEW	COM	22160K105	73178	1472993	SH	DEFINED	18
COSTCO WHSL CORP NEW	COM	22160K105	651	13100	SH	DEFINED	11
COSTCO WHSL CORP NEW	COM	22160K105	348	7005	SH	DEFINED	2
COSTCO WHSL CORP NEW	COM	22160K105	288	5800	SH	DEFINED	20
COSTCO WHSL CORP NEW	COM	22160K105	7439	149730	SH	DEFINED	3
COSTCO WHSL CORP NEW	COM	22160K105	929	19051	SH	DEFINED	5
COSTCO WHSL CORP NEW	COM	22160K105	4214	84818	SH	DEFINED	17
COTT CORP QUE	COM	22163N106	323	21000	SH	DEFINED	7
COTT CORP QUE	COM	22163N106	82416	4800000	SH	DEFINED	13
COUNTRYWIDE FINANCIAL CORP	COM	222372104	1306	37284	SH	DEFINED	11
COUNTRYWIDE FINANCIAL CORP	COM	222372104	35	998	SH	DEFINED	17
COUNTRYWIDE FINANCIAL CORP	COM	222372104	1501616	42854324	SH	DEFINED	8
COUNTRYWIDE FINANCIAL CORP	COM	222372104	11908	339814	SH	DEFINED	6
COUNTRYWIDE FINANCIAL CORP	COM	222372104	10589	302189	SH	DEFINED	18
COUNTRYWIDE FINANCIAL CORP	COM	222372104	79	2246	SH	DEFINED	2
COUNTRYWIDE FINANCIAL CORP	COM	222372104	11286	322100	SH	DEFINED	21
COUNTRYWIDE FINANCIAL CORP	COM	222372104	24	675	SH	DEFINED	5
COUNTRYWIDE FINANCIAL CORP	COM	222372104	5430	154973	SH	DEFINED	3
COUNTRYWIDE FINANCIAL CORP	COM	222372104	177749	5072748	SH	DEFINED	10
COUSINS PPTYS INC	COM	222795106	24	700	SH	DEFINED	2
COUSINS PPTYS INC	COM	222795106	13027	380800	SH	DEFINED	18
COVAD COMMUNICATIONS GROUP I	COM	222814204	401	269163	SH	DEFINED	18
COVANCE INC	COM	222816100	2301	34670	SH	DEFINED	11

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

COVANCE INC	COM	222816100	19245	289915	SH	DEFINED	17
COVANCE INC	COM	222816100	24389	367419	SH	DEFINED	1
COVANCE INC	COM	222816100	36	550	SH	DEFINED	5
COVANCE INC	COM	222816100	5	69901	SH	DEFINED	18
COVANCE INC	COM	222816100	31	470	SH	DEFINED	2
COVANSYS CORP	COM	22281W103	2874	167660	SH	DEFINED	3
COVANSYS CORP	COM	22281W103	2532	147748	SH	DEFINED	6
COVANSYS CORP	COM	22281W103	17	1000	SH	DEFINED	17
COVANTA HLDG CORP	COM	22282E102	153	7100	SH	DEFINED	20
COVANTA HLDG CORP	COM	22282E102	28119	1306020	SH	DEFINED	18
COVENTRY HEALTH CARE INC	COM	222862104	28	537	SH	DEFINED	5
COVENTRY HEALTH CARE INC	COM	222862104	592	11499	SH	DEFINED	1
COVENTRY HEALTH CARE INC	COM	222862104	6216	120644	SH	DEFINED	3
COVENTRY HEALTH CARE INC	COM	222862104	227	4400	SH	DEFINED	11
COVENTRY HEALTH CARE INC	COM	222862104	31984	620813	SH	DEFINED	21
COVENTRY HEALTH CARE INC	COM	222862104	31016	602019	SH	DEFINED	18
COVENTRY HEALTH CARE INC	COM	222862104	219	4255	SH	DEFINED	20
CPI INTERNATIONAL INC	COM	12618M100	17	1300	SH	DEFINED	11
CRA INTL INC	COM	12618T105	0	29	SH	DEFINED	18
CRAFTMADE INTL INC	COM	22413E104	1384	80810	SH	DEFINED	6
CRANE CO	COM	224399105	50	1200	SH	DEFINED	2
CRANE CO	COM	224399105	9331	223237	SH	DEFINED	3
CRANE CO	COM	224399105	22002	526355	SH	DEFINED	18
CRAY INC	COM NEW	225223304	8	700	SH	DEFINED	5
CREDICORP LTD	COM	G2519Y108	8637	205730	SH	DEFINED	3
CREDIT SUISSE ASSET MGMT INC	COM	224916106	0	5384	SH	DEFINED	18
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	3	55	SH	DEFINED	7
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	57	975	SH	DEFINED	2
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	49651	877805	SH	DEFINED	6
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	2434	42000	SH	DEFINED	17
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	191	3300	SH	DEFINED	18
CREE INC	COM	225447101	30	1500	SH	DEFINED	17
CREE INC	COM	225447101	2122	105539	SH	DEFINED	21
CREE INC	COM	225447101	229192	11396896	SH	DEFINED	18
CREE INC	COM	225447101	402	20000	SH	DEFINED	20
CREE INC	COM	225447101	22	1080	SH	DEFINED	4
CRESCENT REAL ESTATE EQUITIE	COM	225756105	5	215	SH	DEFINED	2
CRESCENT REAL ESTATE EQUITIE	COM	225756105	28	1300	SH	DEFINED	17
CRESCENT REAL ESTATE EQUITIE	COM	225756105	330	15150	SH	DEFINED	3
CRESCENT REAL ESTATE EQUITIE	COM	225756105	0	2500	SH	DEFINED	18
CRH PLC	ADR	12626K203	41416	1195624	SH	DEFINED	18
CRITICARE SYS INC	COM	226901106	10	2725	SH	DEFINED	5
CROCS INC	COM	227046109	3174	93500	SH	DEFINED	3
CROCS INC	COM	227046109	0	100	SH	DEFINED	18
CROCS INC	COM	227046109	25	750	SH	DEFINED	11
CROSS CTRY HEALTHCARE INC	COM	227483104	13378	786926	SH	DEFINED	18
CROWN CASTLE INTL CORP	COM	228227104	66	2000	SH	DEFINED	11
CROWN CASTLE INTL CORP	COM	228227104	416	12013	SH	DEFINED	5
CROWN CASTLE INTL CORP	COM	228227104	0	1	SH	DEFINED	20
CROWN HOLDINGS INC	COM	228368106	582	31295	SH	DEFINED	6
CROWN HOLDINGS INC	COM	228368106	652	35028	SH	DEFINED	17
CROWN HOLDINGS INC	COM	228368106	572	30750	SH	DEFINED	18
CROWN MEDIA HLDGS INC	CL A	228411104	26	6000	SH	DEFINED	5
CRYOLIFE INC	COM	228903100	9	2000	SH	DEFINED	17
CRYPTOLOGIC INC	COM	228906103	6618	300270	SH	DEFINED	3
CRYSTAL RIV CAP INC	COM	229393301	53	2300	SH	DEFINED	3
CRYSTAL RIV CAP INC	COM	229393301	2380	104000	SH	DEFINED	6
CSG SYS INTL INC	COM	126349109	10997	416095	SH	DEFINED	3
CSS INDS INC	COM	125906107	5145	173100	SH	DEFINED	6
CSS INDS INC	COM	125906107	511	17200	SH	DEFINED	3
CSX CORP	COM	126408103	65940	2008528	SH	DEFINED	3
CSX CORP	COM	126408103	21	640	SH	DEFINED	17

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

CSX CORP	COM	126408103	1276	38858	SH	DEFINED	2
CSX CORP	COM	126408103	7568	230530	SH	DEFINED	6
CSX CORP	COM	126408103	6109	186090	SH	DEFINED	23
CSX CORP	COM	126408103	0	14844	SH	DEFINED	18
CSX CORP	COM	126408103	427	12945	SH	DEFINED	5
CSX CORP	COM	126408103	26	800	SH	DEFINED	11
CT COMMUNICATIONS INC	COM NEW	126426402	2475	113970	SH	DEFINED	3
CTRIP COM INTL LTD	ADR	22943F100	1677	37314	SH	DEFINED	18
CTRIP COM INTL LTD	ADR	22943F100	153	3400	SH	DEFINED	20
CTRIP COM INTL LTD	ADR	22943F100	70	1520	SH	DEFINED	5
CTRIP COM INTL LTD	ADR	22943F100	5953	132442	SH	DEFINED	21
CTS CORP	COM	126501105	6510	472414	SH	DEFINED	3
CTS CORP	COM	126501105	1	100	SH	DEFINED	2
CUBIST PHARMACEUTICALS INC	COM	229678107	6565	301996	SH	DEFINED	3
CUBIST PHARMACEUTICALS INC	COM	229678107	20	900	SH	DEFINED	5
CUBIST PHARMACEUTICALS INC	COM	229678107	2281	104930	SH	DEFINED	18
CULLEN FROST BANKERS INC	COM	229899109	72	1250	SH	DEFINED	5
CULLEN FROST BANKERS INC	COM	229899109	30682	530644	SH	DEFINED	3
CULLEN FROST BANKERS INC	COM	229899109	6240	107920	SH	DEFINED	21
CULLEN FROST BANKERS INC	COM	229899109	201	3470	SH	DEFINED	20
CULLEN FROST BANKERS INC	COM	229899109	4323	74773	SH	DEFINED	1
CULLEN FROST BANKERS INC	COM	229899109	139	2400	SH	DEFINED	17
CULLEN FROST BANKERS INC	COM	229899109	95	1645	SH	DEFINED	11
CULLEN FROST BANKERS INC	COM	229899109	3917	67750	SH	DEFINED	22
CULLEN FROST BANKERS INC	COM	229899109	16652	287990	SH	DEFINED	18
CULP INC	COM	230215105	0	35830	SH	DEFINED	18
CUMMINS INC	COM	231021106	6815	57162	SH	DEFINED	23
CUMMINS INC	COM	231021106	55268	463540	SH	DEFINED	3
CUMMINS INC	COM	231021106	110	919	SH	DEFINED	2
CUMMINS INC	COM	231021106	5336	44750	SH	DEFINED	22
CUMMINS INC	COM	231021106	24	200	SH	DEFINED	11
CURTISS WRIGHT CORP	COM	231561101	18	600	SH	DEFINED	11
CURTISS WRIGHT CORP	COM	231561101	0	700	SH	DEFINED	18
CUTERA INC	COM	232109108	9166	344700	SH	DEFINED	3
CV THERAPEUTICS INC	COM	126667104	49920	4481151	SH	DEFINED	8
CVB FINL CORP	COM	126600105	95	6406	SH	DEFINED	21
CVS CORP	COM	126650100	9315	290000	SH	DEFINED	7
CVS CORP	COM	126650100	33573	1045238	SH	DEFINED	18
CVS CORP	COM	126650100	8735	273645	SH	DEFINED	5
CVS CORP	COM	126650100	2737	85209	SH	DEFINED	11
CVS CORP	COM	126650100	3988	124170	SH	DEFINED	2
CVS CORP	COM	126650100	20421	635780	SH	DEFINED	17
CVS CORP	COM	126650100	12143	378071	SH	DEFINED	3
CVS CORP	COM	126650100	34	1060	SH	DEFINED	21
CYBERONICS INC	COM	23251P102	370	21100	SH	DEFINED	4
CYBERONICS INC	COM	23251P102	53	3050	SH	DEFINED	2
CYMER INC	COM	232572107	11568	263445	SH	DEFINED	3
CYMER INC	COM	232572107	0	5785	SH	DEFINED	18
CYNOSURE INC	CL A	232577205	86	5900	SH	DEFINED	3
CYPRESS SEMICONDUCTOR CORP	COM	232806109	4	200	SH	DEFINED	17
CYPRESS SEMICONDUCTOR CORP	COM	232806109	0	10000	SH	DEFINED	18
CYTEC INDS INC	COM	232820100	9031	162460	SH	DEFINED	6
CYTEC INDS INC	COM	232820100	2	42	SH	DEFINED	11
CYTEC INDS INC	COM	232820100	69803	1255685	SH	DEFINED	18
CYTEC INDS INC	COM	232820100	6	100	SH	DEFINED	2
CYTEC INDS INC	COM	232820100	29	513	SH	DEFINED	17
CYTEC INDS INC	COM	232820100	400	7200	SH	DEFINED	20
CYTYC CORP	COM	232946103	2147	87695	SH	DEFINED	18
CYTYC CORP	COM	232946103	17	675	SH	DEFINED	2
CYTYC CORP	COM	232946103	5	200	SH	DEFINED	11
CYTYC CORP	COM	232946103	8	320	SH	DEFINED	3
D R HORTON INC	COM	23331A109	896	37400	SH	DEFINED	6

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

D R HORTON INC	COM	23331A109	0	5974	SH	DEFINED	18
D R HORTON INC	COM	23331A109	1132	47284	SH	DEFINED	3
DADE BEHRING HLDGS INC	COM	23342J206	28337	705599	SH	DEFINED	3
DADE BEHRING HLDGS INC	COM	23342J206	317	7900	SH	DEFINED	22
DAIMLERCHRYSLER AG	ORD	D1668R123	50	1000	SH	DEFINED	11
DAIMLERCHRYSLER AG	ORD	D1668R123	417	8354	SH	DEFINED	17
DAIMLERCHRYSLER AG	ORD	D1668R123	84	1686	SH	DEFINED	2
DAIMLERCHRYSLER AG	ORD	D1668R123	639	12779	SH	DEFINED	5
DAIMLERCHRYSLER AG	ORD	D1668R123	207	4162	SH	DEFINED	18
DANAHER CORP DEL	COM	235851102	283	4199	SH	DEFINED	5
DANAHER CORP DEL	NOTE	1/2 235851AF9	1	1400000	PRN	DEFINED	18
DANAHER CORP DEL	NOTE	1/2 235851AF9	10784	10725000	PRN	DEFINED	21
DANAHER CORP DEL	COM	235851102	237	3451	SH	DEFINED	11
DANAHER CORP DEL	COM	235851102	2	35	SH	DEFINED	7
DANAHER CORP DEL	COM	235851102	7	104481	SH	DEFINED	18
DANAHER CORP DEL	COM	235851102	2831	41227	SH	DEFINED	3
DANAHER CORP DEL	COM	235851102	141	2050	SH	DEFINED	17
DANKA BUSINESS SYS PLC	SPONSORED ADR	236277109	5	2850	SH	DEFINED	5
DARDEN RESTAURANTS INC	COM	237194105	3512	82700	SH	DEFINED	23
DARDEN RESTAURANTS INC	COM	237194105	246	5800	SH	DEFINED	17
DARDEN RESTAURANTS INC	COM	237194105	20481	482248	SH	DEFINED	3
DARDEN RESTAURANTS INC	COM	237194105	336	7900	SH	DEFINED	22
DARDEN RESTAURANTS INC	COM	237194105	88	2081	SH	DEFINED	2
DARDEN RESTAURANTS INC	COM	237194105	1	26078	SH	DEFINED	18
DATARAM CORP	COM PAR \$1	238108203	384	81171	SH	DEFINED	6
DATASCOPE CORP	COM	238113104	20	600	SH	DEFINED	11
DATASCOPE CORP	COM	238113104	700	20900	SH	DEFINED	3
DATASCOPE CORP	COM	238113104	20	600	SH	DEFINED	5
DATAWATCH CORP	COM NEW	237917208	6	2340	SH	DEFINED	1
DAVITA INC	COM	23918K108	0	151	SH	DEFINED	18
DCP MIDSTREAM PARTNERS LP	COM UT LTD PTN	23311P100	829	29600	SH	DEFINED	3
DEALERTRACK HLDGS INC	COM	242309102	40	1800	SH	DEFINED	3
DEAN FOODS CO NEW	COM	242370104	967	23006	SH	DEFINED	3
DEAN FOODS CO NEW	COM	242370104	189	4500	SH	DEFINED	20
DEAN FOODS CO NEW	COM	242370104	30473	725207	SH	DEFINED	18
DEAN FOODS CO NEW	COM	242370104	1018	24232	SH	DEFINED	17
DEB SHOPS INC	COM	242728103	2483	96838	SH	DEFINED	6
DEB SHOPS INC	COM	242728103	10955	427266	SH	DEFINED	18
DEBT STRATEGIES FD INC NEW	COM	24276Q109	0	5421	SH	DEFINED	18
DECKERS OUTDOOR CORP	COM	243537107	7069	149380	SH	DEFINED	3
DEERE & CO	COM	244199105	12061	143736	SH	DEFINED	17
DEERE & CO	COM	244199105	5035	60000	SH	DEFINED	8
DEERE & CO	COM	244199105	521	6205	SH	DEFINED	2
DEERE & CO	COM	244199105	7563	90125	SH	DEFINED	6
DEERE & CO	COM	244199105	1942	23140	SH	DEFINED	11
DEERE & CO	COM	244199105	40	475	SH	DEFINED	5
DEERE & CO	COM	244199105	11379	135615	SH	DEFINED	18
DEERE & CO	COM	244199105	1880	22400	SH	DEFINED	21
DEERE & CO	COM	244199105	3357	40013	SH	DEFINED	3
DEERFIELD TRIARC CAP CORP	COM	244572301	1544	117800	SH	DEFINED	3
DEL MONTE FOODS CO	COM	24522P103	86063	8235686	SH	DEFINED	6
DEL MONTE FOODS CO	COM	24522P103	83	7990	SH	DEFINED	2
DEL MONTE FOODS CO	COM	24522P103	20423	1954385	SH	DEFINED	18
DEL MONTE FOODS CO	COM	24522P103	123	11771	SH	DEFINED	17
DEL MONTE FOODS CO	COM	24522P103	19	1808	SH	DEFINED	5
DELAWARE INVTS DIV & INCOME	COM	245915103	4	313	SH	DEFINED	17
DELEK US HLDGS INC	COM	246647101	4318	233413	SH	DEFINED	3
DELIA'S INC NEW	COM	246911101	52	6768	SH	DEFINED	5
DELL INC	COM	24702R101	9754	437477	SH	DEFINED	6
DELL INC	COM	24702R101	20953	917376	SH	DEFINED	2
DELL INC	COM	24702R101	2	100	SH	DEFINED	4
DELL INC	COM	24702R101	90382	3957191	SH	DEFINED	10

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

DELL INC	COM	24702R101	856413	37496188	SH	DEFINED	8
DELL INC	COM	24702R101	6852	300000	SH	DEFINED	7
DELL INC	COM	24702R101	904	39583	SH	DEFINED	11
DELL INC	COM	24702R101	1703	74564	SH	DEFINED	17
DELL INC	COM	24702R101	357	15480	SH	DEFINED	5
DELL INC	COM	24702R101	410352	17966361	SH	DEFINED	18
DELL INC	COM	24702R101	5135	224825	SH	DEFINED	21
DELL INC	COM	24702R101	16887	739388	SH	DEFINED	3
DELL INC	COM	24702R101	1950	15000	CALL	DEFINED	13
DELPHI FINL GROUP INC	CL A	247131105	5625	141048	SH	DEFINED	3
DELPHI FINL GROUP INC	CL A	247131105	44611	1118642	SH	DEFINED	6
DELTA & PINE LD CO	COM	247357106	11	282	SH	DEFINED	17
DELTA & PINE LD CO	COM	247357106	351	8693	SH	DEFINED	5
DELTA FINANCIAL CORP	COM	247918105	119	13000	SH	DEFINED	2
DELTATHREE INC	COM	24783N102	0	200	SH	DEFINED	17
DELTIC TIMBER CORP	COM	247850100	0	742	SH	DEFINED	18
DELUXE CORP	COM	248019101	24333	1422980	SH	DEFINED	6
DELUXE CORP	COM	248019101	0	500	SH	DEFINED	18
DENBURY RES INC	COM NEW	247916208	150	5320	SH	DEFINED	5
DENBURY RES INC	COM NEW	247916208	18132	627412	SH	DEFINED	18
DENDREON CORP	COM	24823Q107	13	3000	SH	DEFINED	2
DENDRITE INTL INC	COM	248239105	4782	489000	SH	DEFINED	18
DENTSPLY INTL INC NEW	COM	249030107	7512	249470	SH	DEFINED	2
DENTSPLY INTL INC NEW	COM	249030107	41	1374	SH	DEFINED	17
DENTSPLY INTL INC NEW	COM	249030107	36	1200	SH	DEFINED	11
DENTSPLY INTL INC NEW	COM	249030107	487	16170	SH	DEFINED	3
DENTSPLY INTL INC NEW	COM	249030107	0	60	SH	DEFINED	18
DENTSPLY INTL INC NEW	COM	249030107	9	300	SH	DEFINED	5
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	132	8328	SH	DEFINED	17
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	3	200	SH	DEFINED	11
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	791	49843	SH	DEFINED	18
DEUTSCHE BANK AG NAMEN	ORD	D18190898	182	1515	SH	DEFINED	18
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	62	1103	SH	DEFINED	3
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	167	3000	SH	DEFINED	11
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	67	1200	SH	DEFINED	2
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	16703	299550	SH	DEFINED	1
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	265	4750	SH	DEFINED	21
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	167	3000	SH	DEFINED	5
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	0	218	SH	DEFINED	18
DEVON ENERGY CORP NEW	COM	25179M103	286	4525	SH	DEFINED	11
DEVON ENERGY CORP NEW	COM	25179M103	6717	106363	SH	DEFINED	17
DEVON ENERGY CORP NEW	COM	25179M103	52	827	SH	DEFINED	2
DEVON ENERGY CORP NEW	COM	25179M103	116992	1855250	SH	DEFINED	6
DEVON ENERGY CORP NEW	COM	25179M103	715	11632	SH	DEFINED	5
DEVON ENERGY CORP NEW	COM	25179M103	53050	840056	SH	DEFINED	18
DEVON ENERGY CORP NEW	COM	25179M103	221	3500	SH	DEFINED	20
DEVON ENERGY CORP NEW	COM	25179M103	20613	326416	SH	DEFINED	3
DEVON ENERGY CORP NEW	COM	25179M103	9473	150000	SH	DEFINED	8
DEVON ENERGY CORP NEW	COM	25179M103	9193	145579	SH	DEFINED	1
DEVRY INC DEL	COM	251893103	787	37000	SH	DEFINED	3
DEVRY INC DEL	COM	251893103	0	3000	SH	DEFINED	18
DEVRY INC DEL	COM	251893103	108	5000	SH	DEFINED	5
DEXCOM INC	COM	252131107	1619	145505	SH	DEFINED	18
DIAGEO P L C	SPON ADR NEW	25243Q205	4	55	SH	DEFINED	7
DIAGEO P L C	SPON ADR NEW	25243Q205	7106	100026	SH	DEFINED	2
DIAGEO P L C	SPON ADR NEW	25243Q205	56921	821825	SH	DEFINED	6
DIAGEO P L C	SPON ADR NEW	25243Q205	627	8825	SH	DEFINED	11
DIAGEO P L C	SPON ADR NEW	25243Q205	2944	41440	SH	DEFINED	17
DIAGEO P L C	SPON ADR NEW	25243Q205	27467	386635	SH	DEFINED	18
DIAGEO P L C	SPON ADR NEW	25243Q205	92	1290	SH	DEFINED	5
DIAMOND MGMT & TECHNOLOGY CO	COM	25269L106	2	200	SH	DEFINED	17
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	10	140	SH	DEFINED	2

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

DIAMOND OFFSHORE DRILLING IN	COM		25271C102	13	175	SH	DEFINED	11
DIAMOND OFFSHORE DRILLING IN	BCV	1.500% 4/1	25271CAE2	75	500000	SH	DEFINED	18
DIAMOND OFFSHORE DRILLING IN	COM		25271C102	1679	23200	SH	DEFINED	21
DIAMOND OFFSHORE DRILLING IN	COM		25271C102	3	44100	SH	DEFINED	18
DIAMOND OFFSHORE DRILLING IN	COM		25271C102	87	1200	SH	DEFINED	3
DIAMOND OFFSHORE DRILLING IN	BCV	1.500% 4/1	25271CAE2	6936	4600000	PRN	DEFINED	21
DIAMONDROCK HOSPITALITY CO	COM		252784301	10	600	SH	DEFINED	11
DIAMONDROCK HOSPITALITY CO	COM		252784301	18166	1093650	SH	DEFINED	3
DICKS SPORTING GOODS INC	COM		253393102	25	550	SH	DEFINED	11
DICKS SPORTING GOODS INC	COM		253393102	4778	104957	SH	DEFINED	18
DICKS SPORTING GOODS INC	COM		253393102	23	500	SH	DEFINED	5
DIEBOLD INC	COM		253651103	22	500	SH	DEFINED	5
DIEBOLD INC	COM		253651103	2206	50683	SH	DEFINED	11
DIEBOLD INC	COM		253651103	284	6516	SH	DEFINED	2
DIEBOLD INC	COM		253651103	0	9901	SH	DEFINED	18
DIEBOLD INC	COM		253651103	87	2000	SH	DEFINED	17
DIGIMARC CORP	COM		253807101	0	2600	SH	DEFINED	18
DIGITAL ANGEL CORP	COM		253830103	3	1000	SH	DEFINED	2
DIGITAL INSIGHT CORP	COM		25385P106	18	615	SH	DEFINED	2
DIGITAL INSIGHT CORP	COM		25385P106	493	16830	SH	DEFINED	18
DIGITAL INSIGHT CORP	COM		25385P106	47	1600	SH	DEFINED	20
DIGITAL INSIGHT CORP	COM		25385P106	2035	69419	SH	DEFINED	21
DIGITAL RIV INC	COM		25388B104	16	320	SH	DEFINED	17
DIGITAL RIV INC	COM		25388B104	31	610	SH	DEFINED	2
DIGITAL RLTY TR INC	COM		253868103	1	25860	SH	DEFINED	18
DIGITAL RLTY TR INC	COM		253868103	3939	125763	SH	DEFINED	3
DIGITAS INC	COM		25388K104	281	29220	SH	DEFINED	20
DIGITAS INC	COM		25388K104	2866	297920	SH	DEFINED	18
DIGITAS INC	COM		25388K104	11612	1207022	SH	DEFINED	21
DILLARDS INC	CL A		254067101	30373	927978	SH	DEFINED	3
DILLARDS INC	CL A		254067101	13458	411180	SH	DEFINED	18
DIME BANCORP INC NEW	*W EXP	99/99/999	25429Q110	0	90000	SH	DEFINED	18
DIME CMNTY BANCSHARES	COM		253922108	19	1300	SH	DEFINED	11
DIME CMNTY BANCSHARES	COM		253922108	4053	275130	SH	DEFINED	6
DIODES INC	COM		254543101	3492	80897	SH	DEFINED	18
DIRECT GEN CORP	COM		25456W204	17499	1300025	SH	DEFINED	6
DIRECTED ELECTRONICS INC	COM		254575103	1601	106050	SH	DEFINED	3
DIRECTV GROUP INC	COM		25459L106	28	1423	SH	DEFINED	5
DIRECTV GROUP INC	COM		25459L106	148300	7535575	SH	DEFINED	10
DIRECTV GROUP INC	COM		25459L106	7377	374822	SH	DEFINED	7
DIRECTV GROUP INC	COM		25459L106	13	645	SH	DEFINED	2
DIRECTV GROUP INC	COM		25459L106	18108	920117	SH	DEFINED	4
DIRECTV GROUP INC	COM		25459L106	48	2458	SH	DEFINED	17
DIRECTV GROUP INC	COM		25459L106	551	27989	SH	DEFINED	21
DIRECTV GROUP INC	COM		25459L106	2850	144820	SH	DEFINED	3
DIRECTV GROUP INC	COM		25459L106	993	50478	SH	DEFINED	11
DIRECTV GROUP INC	COM		25459L106	1237647	62888555	SH	DEFINED	8
DIRECTV GROUP INC	COM		25459L106	0	320	SH	DEFINED	18
DIRECTV GROUP INC	COM		25459L106	1297	65900	SH	DEFINED	22
DISCOVERY HOLDING CO	CL A COM		25468Y107	271	18720	SH	DEFINED	5
DISCOVERY HOLDING CO	CL A COM		25468Y107	11	782	SH	DEFINED	11
DISCOVERY HOLDING CO	CL A COM		25468Y107	1103	76272	SH	DEFINED	17
DISCOVERY HOLDING CO	CL A COM		25468Y107	2	124	SH	DEFINED	2
DISCOVERY HOLDING CO	CL A COM		25468Y107	94835	6558444	SH	DEFINED	18
DISCOVERY HOLDING CO	CL A COM		25468Y107	200	13825	SH	DEFINED	21
DISCOVERY HOLDING CO	CL A COM		25468Y107	652	45090	SH	DEFINED	20
DISNEY WALT CO	COM DISNEY		254687106	15882	513800	SH	DEFINED	20
DISNEY WALT CO	COM DISNEY		254687106	392	12670	SH	DEFINED	7
DISNEY WALT CO	COM DISNEY		254687106	10071	325805	SH	DEFINED	17
DISNEY WALT CO	COM DISNEY		254687106	1432	46307	SH	DEFINED	1
DISNEY WALT CO	COM DISNEY		254687106	11048	357423	SH	DEFINED	4
DISNEY WALT CO	COM DISNEY		254687106	74810	2428572	SH	DEFINED	6

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

DISNEY WALT CO	NOTE 2.125% 4/1	254687AU0	2269	2000000	SH	DEFINED	14
DISNEY WALT CO	COM DISNEY	254687106	17314	560153	SH	DEFINED	21
DISNEY WALT CO	COM DISNEY	254687106	23900	773210	SH	DEFINED	3
DISNEY WALT CO	COM DISNEY	254687106	1230	39797	SH	DEFINED	11
DISNEY WALT CO	COM DISNEY	254687106	5817	190519	SH	DEFINED	5
DISNEY WALT CO	COM DISNEY	254687106	1545130	49988019	SH	DEFINED	18
DISNEY WALT CO	COM DISNEY	254687106	26298	850808	SH	DEFINED	2
DITECH NETWORKS INC	COM	25500T108	119	15469	SH	DEFINED	3
DIVERSA CORP	COM	255064107	361	45050	SH	DEFINED	3
DIVERSA CORP	COM	255064107	0	200	SH	DEFINED	18
DIVERSA CORP	COM	255064107	8	1000	SH	DEFINED	17
DIVERSIFIED INCOME STRAT PTF	COM	255251100	0	5	SH	DEFINED	18
DIXIE GROUP INC	CL A	255519100	26	1730	SH	DEFINED	6
DIXIE GROUP INC	CL A	255519100	6	425	SH	DEFINED	11
DJO INCORPORATED	COM	23325G104	4540	109320	SH	DEFINED	18
DJO INCORPORATED	COM	23325G104	484	11660	SH	DEFINED	20
DJO INCORPORATED	COM	23325G104	17133	412550	SH	DEFINED	21
DNP SELECT INCOME FD	COM	23325P104	0	21858	SH	DEFINED	18
DOBSON COMMUNICATIONS CORP	CL A	256069105	9592	1366400	SH	DEFINED	21
DOBSON COMMUNICATIONS CORP	CL A	256069105	192	27400	SH	DEFINED	20
DOBSON COMMUNICATIONS CORP	CL A	256069105	4131	588400	SH	DEFINED	18
DOLBY LABORATORIES INC	COM	25659T107	1292	65110	SH	DEFINED	3
DOLBY LABORATORIES INC	COM	25659T107	37064	1867198	SH	DEFINED	21
DOLBY LABORATORIES INC	COM	25659T107	246	12400	SH	DEFINED	20
DOLBY LABORATORIES INC	COM	25659T107	9899	498689	SH	DEFINED	18
DOLLAR FINL CORP	COM	256664103	7005	321040	SH	DEFINED	3
DOLLAR GEN CORP	COM	256669102	63	4596	SH	DEFINED	11
DOLLAR GEN CORP	COM	256669102	740	54267	SH	DEFINED	3
DOLLAR GEN CORP	COM	256669102	409	30000	SH	DEFINED	21
DOLLAR GEN CORP	COM	256669102	0	20711	SH	DEFINED	18
DOLLAR GEN CORP	COM	256669102	55	4030	SH	DEFINED	6
DOLLAR GEN CORP	COM	256669102	41	3000	SH	DEFINED	2
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	1684	37790	SH	DEFINED	3
DOLLAR TREE STORES INC	COM	256747106	4681	151200	SH	DEFINED	6
DOLLAR TREE STORES INC	COM	256747106	1363	44033	SH	DEFINED	3
DOMINION RES INC VA NEW	COM	25746U109	1157	15121	SH	DEFINED	6
DOMINION RES INC VA NEW	COM	25746U109	47330	618780	SH	DEFINED	8
DOMINION RES INC VA NEW	COM	25746U109	1040	13600	SH	DEFINED	17
DOMINION RES INC VA NEW	COM	25746U109	6424	83980	SH	DEFINED	3
DOMINION RES INC VA NEW	COM	25746U109	993	12977	SH	DEFINED	11
DOMINION RES INC VA NEW	COM	25746U109	1	13053	SH	DEFINED	18
DOMINION RES INC VA NEW	COM	25746U109	714	9313	SH	DEFINED	5
DOMINION RES INC VA NEW	COM	25746U109	300	3920	SH	DEFINED	2
DOMINION RES INC VA NEW	COM	25746U109	277	3618	SH	DEFINED	1
DOMINOS PIZZA INC	COM	25754A201	16628	648281	SH	DEFINED	3
DOMTAR INC	COM	257561100	145	24700	SH	DEFINED	7
DONALDSON INC	COM	257651109	12627	342200	SH	DEFINED	1
DONALDSON INC	COM	257651109	1360	36865	SH	DEFINED	2
DONALDSON INC	COM	257651109	39	1050	SH	DEFINED	5
DONALDSON INC	COM	257651109	783	21225	SH	DEFINED	11
DONALDSON INC	COM	257651109	8	220	SH	DEFINED	17
DONEGAL GROUP INC	CL A	257701201	2229	110242	SH	DEFINED	6
DONEGAL GROUP INC	CL B	257701300	627	34806	SH	DEFINED	6
DONNELLEY R R & SONS CO	COM	257867101	485	14700	SH	DEFINED	2
DONNELLEY R R & SONS CO	COM	257867101	15	441	SH	DEFINED	7
DONNELLEY R R & SONS CO	COM	257867101	214	6500	SH	DEFINED	21
DONNELLEY R R & SONS CO	COM	257867101	2649	80365	SH	DEFINED	3
DONNELLEY R R & SONS CO	COM	257867101	250	7600	SH	DEFINED	11
DONNELLEY R R & SONS CO	COM	257867101	41213	1250387	SH	DEFINED	18
DONNELLEY R R & SONS CO	COM	257867101	9143	277390	SH	DEFINED	6
DONNELLEY R R & SONS CO	COM	257867101	239	7250	SH	DEFINED	20
DORAL FINL CORP	COM	25811P100	9	1419	SH	DEFINED	2

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

DORAL FINL CORP	COM	25811P100	0	2413	SH	DEFINED	18
DOREL INDS INC	CL B SUB VTG	25822C205	477	18700	SH	DEFINED	7
DORMAN PRODUCTS INC	COM	258278100	1387	137310	SH	DEFINED	6
DOT HILL SYS CORP	COM	25848T109	10	2500	SH	DEFINED	11
DOVER CORP	COM	260003108	10178	214545	SH	DEFINED	23
DOVER CORP	COM	260003108	980	20655	SH	DEFINED	11
DOVER CORP	COM	260003108	6057	127676	SH	DEFINED	17
DOVER CORP	COM	260003108	0	1570	SH	DEFINED	18
DOVER CORP	COM	260003108	4200	88541	SH	DEFINED	3
DOVER CORP	COM	260003108	961	20300	SH	DEFINED	5
DOVER CORP	COM	260003108	14910	314289	SH	DEFINED	2
DOVER DOWNS GAMING & ENTMT I	COM	260095104	1593	131135	SH	DEFINED	3
DOW CHEM CO	COM	260543103	41099	1054365	SH	DEFINED	6
DOW CHEM CO	COM	260543103	266719	6842446	SH	DEFINED	18
DOW CHEM CO	COM	260543103	4974	127603	SH	DEFINED	7
DOW CHEM CO	COM	260543103	1815	46553	SH	DEFINED	2
DOW CHEM CO	COM	260543103	3243	83200	SH	DEFINED	20
DOW CHEM CO	COM	260543103	3417	87666	SH	DEFINED	17
DOW CHEM CO	COM	260543103	6599	170166	SH	DEFINED	5
DOW CHEM CO	COM	260543103	24286	623036	SH	DEFINED	3
DOW CHEM CO	COM	260543103	4569	117212	SH	DEFINED	21
DOW CHEM CO	COM	260543103	366	9385	SH	DEFINED	11
DOW JONES & CO INC	COM	260561105	1	15950	SH	DEFINED	18
DOW JONES & CO INC	COM	260561105	13	380	SH	DEFINED	2
DOW JONES & CO INC	COM	260561105	929	27700	SH	DEFINED	17
DOW JONES & CO INC	COM	260561105	371	11056	SH	DEFINED	3
DOWNEY FINL CORP	COM	261018105	40740	612260	SH	DEFINED	6
DOWNEY FINL CORP	COM	261018105	0	6008	SH	DEFINED	18
DPL INC	COM	233293109	0	11250	SH	DEFINED	18
DPL INC	COM	233293109	345	12707	SH	DEFINED	2
DPL INC	COM	233293109	1769	65214	SH	DEFINED	17
DPL INC	COM	233293109	44	1627	SH	DEFINED	11
DR REDDYS LABS LTD	ADR	256135203	16	1000	SH	DEFINED	11
DREAMWORKS ANIMATION SKG INC	CL A	26153C103	0	170	SH	DEFINED	18
DRESS BARN INC	COM	261570105	16106	738130	SH	DEFINED	3
DRESSER-RAND GROUP INC	COM	261608103	16	800	SH	DEFINED	11
DREYFUS HIGH YIELD STRATEGIE	SH BEN INT	26200S101	0	75	SH	DEFINED	18
DREYFUS STRATEGIC MUN BD FD	COM	26202F107	0	4321	SH	DEFINED	18
DREYFUS STRATEGIC MUNS INC	COM	261932107	0	1036	SH	DEFINED	18
DRS TECHNOLOGIES INC	COM	23330X100	44	1000	SH	DEFINED	2
DRS TECHNOLOGIES INC	COM	23330X100	18773	429890	SH	DEFINED	18
DSP GROUP INC	COM	23332B106	153	6700	SH	DEFINED	21
DSP GROUP INC	COM	23332B106	18	800	SH	DEFINED	11
DSP GROUP INC	COM	23332B106	35299	1544800	SH	DEFINED	18
DSP GROUP INC	COM	23332B106	686	30000	SH	DEFINED	20
DST SYS INC DEL	COM	233326107	62	1000	SH	DEFINED	11
DST SYS INC DEL	COM	233326107	85149	1380725	SH	DEFINED	8
DST SYS INC DEL	COM	233326107	734	11900	SH	DEFINED	21
DST SYS INC DEL	COM	233326107	0	33	SH	DEFINED	18
DSW INC	CL A	23334L102	8809	279640	SH	DEFINED	3
DTE ENERGY CO	COM	233331107	451	10853	SH	DEFINED	17
DTE ENERGY CO	COM	233331107	150	3605	SH	DEFINED	2
DTE ENERGY CO	COM	233331107	1271	30609	SH	DEFINED	3
DTE ENERGY CO	COM	233331107	0	1902	SH	DEFINED	18
DTE ENERGY CO	COM	233331107	43740	1053720	SH	DEFINED	6
DTF TAX-FREE INCOME INC	COM	23334J107	0	14	SH	DEFINED	18
DU PONT E I DE NEMOURS & CO	COM	263534109	1121	26160	SH	DEFINED	1
DU PONT E I DE NEMOURS & CO	COM	263534109	5501	128400	SH	DEFINED	20
DU PONT E I DE NEMOURS & CO	COM	263534109	653547	15255540	SH	DEFINED	18
DU PONT E I DE NEMOURS & CO	COM	263534109	1403	32847	SH	DEFINED	5
DU PONT E I DE NEMOURS & CO	COM	263534109	13594	317310	SH	DEFINED	3
DU PONT E I DE NEMOURS & CO	COM	263534109	128635	3002690	SH	DEFINED	21

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

DU PONT E I DE NEMOURS & CO	COM	263534109	7972	186086	SH	DEFINED	17
DU PONT E I DE NEMOURS & CO	COM	263534109	57436	1340703	SH	DEFINED	6
DU PONT E I DE NEMOURS & CO	COM	263534109	4090	95470	SH	DEFINED	7
DU PONT E I DE NEMOURS & CO	COM	263534109	1212	28303	SH	DEFINED	2
DU PONT E I DE NEMOURS & CO	COM	263534109	7475	174490	SH	DEFINED	4
DU PONT E I DE NEMOURS & CO	COM	263534109	3653	85267	SH	DEFINED	11
DUCOMMUN INC DEL	COM	264147109	1845	98876	SH	DEFINED	6
DUFF & PHELPS UTIL CORP BD T	COM	26432K108	0	3	SH	DEFINED	18
DUKE ENERGY CORP NEW	COM	26441C105	1322	43774	SH	DEFINED	6
DUKE ENERGY CORP NEW	COM	26441C105	120	3904	SH	DEFINED	5
DUKE ENERGY CORP NEW	COM	26441C105	250	8264	SH	DEFINED	11
DUKE ENERGY CORP NEW	COM	26441C105	17924	593512	SH	DEFINED	3
DUKE ENERGY CORP NEW	COM	26441C105	301	9972	SH	DEFINED	20
DUKE ENERGY CORP NEW	COM	26441C105	5574	184581	SH	DEFINED	17
DUKE ENERGY CORP NEW	COM	26441C105	3804	125964	SH	DEFINED	2
DUKE ENERGY CORP NEW	COM	26441C105	173309	5738693	SH	DEFINED	18
DUKE REALTY CORP	COM NEW	264411505	5729	153400	SH	DEFINED	18
DUKE REALTY CORP	COM NEW	264411505	19	500	SH	DEFINED	5
DUKE REALTY CORP	COM NEW	264411505	553	14800	SH	DEFINED	21
DUKE REALTY CORP	COM NEW	264411505	2030	54347	SH	DEFINED	2
DUKE REALTY CORP	COM NEW	264411505	1769	47361	SH	DEFINED	17
DUKE REALTY CORP	COM NEW	264411505	70	1875	SH	DEFINED	11
DUKE REALTY CORP	COM NEW	264411505	32	853	SH	DEFINED	3
DUN & BRADSTREET CORP DEL NE	COM	26483E100	22	300	SH	DEFINED	11
DUN & BRADSTREET CORP DEL NE	COM	26483E100	145	1932	SH	DEFINED	17
DUN & BRADSTREET CORP DEL NE	COM	26483E100	68	901	SH	DEFINED	2
DUN & BRADSTREET CORP DEL NE	COM	26483E100	13	175	SH	DEFINED	5
DUN & BRADSTREET CORP DEL NE	COM	26483E100	0	551	SH	DEFINED	18
DUQUESNE LT HLDGS INC	COM	266233105	7	375	SH	DEFINED	5
DUQUESNE LT HLDGS INC	COM	266233105	22	1134	SH	DEFINED	17
DUQUESNE LT HLDGS INC	COM	266233105	0	571	SH	DEFINED	18
DUQUESNE LT HLDGS INC	COM	266233105	24735	1258150	SH	DEFINED	6
DURECT CORP	COM	266605104	37	9325	SH	DEFINED	5
DWS HIGH INCOME TR	SHS	23337C109	0	3	SH	DEFINED	18
DWS MUN INCOME TR	COM	23338M106	0	2187	SH	DEFINED	18
DYCOM INDS INC	COM	267475101	17	810	SH	DEFINED	2
DYCOM INDS INC	COM	267475101	8452	393100	SH	DEFINED	6
DYCOM INDS INC	COM	267475101	27950	1300000	SH	DEFINED	21
DYCOM INDS INC	COM	267475101	3	128545	SH	DEFINED	18
DYNAMEX INC	COM	26784F103	144	6944	SH	DEFINED	3
DYNAMEX INC	COM	26784F103	689	33200	SH	DEFINED	17
DYNAMIC MATLS CORP	COM	267888105	2	76800	SH	DEFINED	18
DYNAMICS RESH CORP	COM	268057106	1416	142334	SH	DEFINED	6
DYNCORP INTL INC	CL A	26817C101	3081	244700	SH	DEFINED	3
DYNEGY INC NEW	CL A	26816Q101	8	1488703	SH	DEFINED	18
DYNEGY INC NEW	CL A	26816Q101	376	67794	SH	DEFINED	3
DYNEGY INC NEW	CL A	26816Q101	5968	1077301	SH	DEFINED	6
DYNEGY INC NEW	CL A	26816Q101	24	4325	SH	DEFINED	5
E M C CORP MASS	COM	268648102	104020	8682791	SH	DEFINED	18
E M C CORP MASS	COM	268648102	461	38500	SH	DEFINED	20
E M C CORP MASS	COM	268648102	410	34605	SH	DEFINED	5
E M C CORP MASS	COM	268648102	604	50412	SH	DEFINED	17
E M C CORP MASS	COM	268648102	45	3750	SH	DEFINED	11
E M C CORP MASS	COM	268648102	31	2610	SH	DEFINED	4
E M C CORP MASS	COM	268648102	98	8140	SH	DEFINED	21
E M C CORP MASS	COM	268648102	245	20410	SH	DEFINED	2
E M C CORP MASS	COM	268648102	12	1000	SH	DEFINED	7
E M C CORP MASS	COM	268648102	10963	915121	SH	DEFINED	3
E ON AG	SPONSORED ADR	268780103	4	95	SH	DEFINED	2
E ON AG	SPONSORED ADR	268780103	80	2013	SH	DEFINED	17
E ON AG	SPONSORED ADR	268780103	155	3895	SH	DEFINED	18
E TRADE FINANCIAL CORP	COM	269246104	5	200	SH	DEFINED	11

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

E TRADE FINANCIAL CORP	COM		269246104	12	500	SH	DEFINED	2
E TRADE FINANCIAL CORP	COM		269246104	1769	73934	SH	DEFINED	3
E TRADE FINANCIAL CORP	COM		269246104	48	2000	SH	DEFINED	5
E TRADE FINANCIAL CORP	COM		269246104	6523	272695	SH	DEFINED	17
EAGLE BULK SHIPPING INC	COM		Y2187A101	10	600	SH	DEFINED	2
EAGLE MATERIALS INC	COM		26969P108	10	302	SH	DEFINED	2
EAGLE MATERIALS INC	COM		26969P108	22916	680404	SH	DEFINED	3
EAGLE MATERIALS INC	COM		26969P108	0	18	SH	DEFINED	18
EAGLE TEST SYS INC	COM		270006109	6151	372320	SH	DEFINED	3
EARTHLINK INC	COM		270321102	26074	3581594	SH	DEFINED	6
EAST WEST BANCORP INC	COM		27579R104	3648	92090	SH	DEFINED	18
EAST WEST BANCORP INC	COM		27579R104	1044	26350	SH	DEFINED	11
EAST WEST BANCORP INC	COM		27579R104	3516	88777	SH	DEFINED	3
EAST WEST BANCORP INC	COM		27579R104	236	5970	SH	DEFINED	17
EAST WEST BANCORP INC	COM		27579R104	4444	112200	SH	DEFINED	21
EAST WEST BANCORP INC	COM		27579R104	110	2770	SH	DEFINED	20
EAST WEST BANCORP INC	COM		27579R104	98	2500	SH	DEFINED	5
EASTERN AMERN NAT GAS TR	SPERS RCT UNIT		276217106	26	1000	SH	DEFINED	2
EASTERN INS HLDGS INC	COM		276534104	6	385	SH	DEFINED	5
EASTMAN CHEM CO	COM		277432100	770	14250	SH	DEFINED	3
EASTMAN CHEM CO	COM		277432100	3	58	SH	DEFINED	17
EASTMAN CHEM CO	COM		277432100	1	13	SH	DEFINED	2
EASTMAN CHEM CO	COM		277432100	721	13343	SH	DEFINED	18
EASTMAN CHEM CO	COM		277432100	27	500	SH	DEFINED	11
EASTMAN CHEM CO	COM		277432100	8	146	SH	DEFINED	5
EASTMAN CHEM CO	COM		277432100	185	3420	SH	DEFINED	6
EASTMAN KODAK CO	COM		277461109	159085	7102000	SH	DEFINED	10
EASTMAN KODAK CO	COM		277461109	1924	85904	SH	DEFINED	17
EASTMAN KODAK CO	NOTE	3.375%10/1	277461BE8	43511	43600000	SH	DEFINED	14
EASTMAN KODAK CO	COM		277461109	66	2950	SH	DEFINED	6
EASTMAN KODAK CO	COM		277461109	1071827	47849431	SH	DEFINED	8
EASTMAN KODAK CO	COM		277461109	94080	4200000	SH	DEFINED	13
EASTMAN KODAK CO	COM		277461109	148	6600	SH	DEFINED	21
EASTMAN KODAK CO	COM		277461109	1108	49461	SH	DEFINED	3
EASTMAN KODAK CO	COM		277461109	1967	87800	SH	DEFINED	11
EASTMAN KODAK CO	COM		277461109	423	18896	SH	DEFINED	5
EASTMAN KODAK CO	COM		277461109	503	22459	SH	DEFINED	18
EASTMAN KODAK CO	COM		277461109	498	22239	SH	DEFINED	2
EASTMAN KODAK CO	COM		277461109	6380	38770	CALL	DEFINED	13
EATON CORP	COM		278058102	59	847	SH	DEFINED	5
EATON CORP	COM		278058102	335	4870	SH	DEFINED	2
EATON CORP	COM		278058102	131	1900	SH	DEFINED	6
EATON CORP	COM		278058102	103	1500	SH	DEFINED	17
EATON CORP	COM		278058102	78299	1137236	SH	DEFINED	18
EATON CORP	COM		278058102	234	3400	SH	DEFINED	20
EATON CORP	COM		278058102	3791	55058	SH	DEFINED	3
EATON VANCE CORP	COM NON VTG		278265103	772	26754	SH	DEFINED	18
EATON VANCE CORP	COM NON VTG		278265103	23	785	SH	DEFINED	2
EATON VANCE CORP	COM NON VTG		278265103	2	65	SH	DEFINED	7
EATON VANCE CORP	COM NON VTG		278265103	12	400	SH	DEFINED	17
EATON VANCE LTD DUR INCOME F	COM		27828H105	0	668	SH	DEFINED	18
EATON VANCE NY MUNI INCOME T	SH BEN INT		27826W104	0	1963	SH	DEFINED	18
EATON VANCE SR FLTNG RTE TR	COM		27828Q105	0	500	SH	DEFINED	18
EATON VANCE SR INCOME TR	SH BEN INT		27826S103	0	3414	SH	DEFINED	18
EATON VANCE TAX ADVT DIV INC	COM		27828G107	0	253	SH	DEFINED	18
EATON VANCE TX ADV GLBL DIV	COM		27828S101	0	16215	SH	DEFINED	18
EATON VANCE TXMGD GL BUYWR O	COM		27829C105	0	625	SH	DEFINED	18
EBAY INC	COM		278642103	3270	115319	SH	DEFINED	21
EBAY INC	COM		278642103	1295970	45697120	SH	DEFINED	8
EBAY INC	COM		278642103	15	540	SH	DEFINED	2
EBAY INC	COM		278642103	38	1325	SH	DEFINED	4
EBAY INC	COM		278642103	1085	38270	SH	DEFINED	11

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

EBAY INC	COM	278642103	91	3220	SH	DEFINED	17
EBAY INC	COM	278642103	5672	200000	SH	DEFINED	20
EBAY INC	COM	278642103	11311	398832	SH	DEFINED	3
EBAY INC	COM	278642103	659	24002	SH	DEFINED	5
EBAY INC	COM	278642103	370712	13071640	SH	DEFINED	18
EBAY INC	COM	278642103	146261	5157299	SH	DEFINED	10
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	270	8250	SH	DEFINED	11
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	1287	39310	SH	DEFINED	3
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	7350	224507	SH	DEFINED	2
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	746	22800	SH	DEFINED	20
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	79822	2438049	SH	DEFINED	21
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	15	455	SH	DEFINED	17
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	90497	2764099	SH	DEFINED	18
ECI TELECOM LTD	ORD	268258100	5147	623870	SH	DEFINED	3
ECI TELECOM LTD	ORD	268258100	12360	1498200	SH	DEFINED	21
ECI TELECOM LTD	ORD	268258100	2805	340000	SH	DEFINED	18
ECI TELECOM LTD	ORD	268258100	257	31100	SH	DEFINED	20
ECLIPSYS CORP	COM	278856109	2712	151425	SH	DEFINED	18
ECOLAB INC	COM	278865100	45	1050	SH	DEFINED	2
ECOLAB INC	COM	278865100	5806	135600	SH	DEFINED	17
ECOLAB INC	COM	278865100	248	5800	SH	DEFINED	20
ECOLAB INC	COM	278865100	32326	754938	SH	DEFINED	21
ECOLAB INC	COM	278865100	1328	31005	SH	DEFINED	3
ECOLAB INC	COM	278865100	64	1500	SH	DEFINED	5
ECOLAB INC	COM	278865100	59434	1387987	SH	DEFINED	18
ECOLAB INC	COM	278865100	184	4290	SH	DEFINED	11
ECOLLEGE COM	COM	27887E100	14	850	SH	DEFINED	2
ECTEL LTD	ORD	M29925100	1	123	SH	DEFINED	4
EDISON INTL	COM	281020107	2336	56108	SH	DEFINED	3
EDISON INTL	COM	281020107	1156	27760	SH	DEFINED	18
EDISON INTL	COM	281020107	66	1575	SH	DEFINED	5
EDISON INTL	COM	281020107	284	6820	SH	DEFINED	6
EDISON INTL	COM	281020107	47	1125	SH	DEFINED	2
EDISON INTL	COM	281020107	400	9600	SH	DEFINED	17
EDO CORP	COM	281347104	27	1200	SH	DEFINED	6
EDP ENERGIAS DE PORTUGAL S A	SPONSORED ADR	268353109	0	130	SH	DEFINED	18
EDWARDS AG INC	COM	281760108	0	5280	SH	DEFINED	18
EDWARDS AG INC	COM	281760108	184	3450	SH	DEFINED	6
EDWARDS AG INC	COM	281760108	27	500	SH	DEFINED	2
EDWARDS AG INC	COM	281760108	24390	457773	SH	DEFINED	3
EDWARDS AG INC	COM	281760108	3314	62200	SH	DEFINED	22
EDWARDS AG INC	COM	281760108	3927	73700	SH	DEFINED	23
EDWARDS AG INC	COM	281760108	153	2870	SH	DEFINED	5
EDWARDS LIFESCIENCES CORP	COM	28176E108	1286	27600	SH	DEFINED	23
EDWARDS LIFESCIENCES CORP	COM	28176E108	42	900	SH	DEFINED	2
EDWARDS LIFESCIENCES CORP	COM	28176E108	26	560	SH	DEFINED	17
EDWARDS LIFESCIENCES CORP	COM	28176E108	255	5475	SH	DEFINED	21
EDWARDS LIFESCIENCES CORP	COM	28176E108	22607	485235	SH	DEFINED	3
EDWARDS LIFESCIENCES CORP	COM	28176E108	29	625	SH	DEFINED	5
EDWARDS LIFESCIENCES CORP	COM	28176E108	74	1580	SH	DEFINED	18
EDWARDS LIFESCIENCES CORP	COM	28176E108	7	150	SH	DEFINED	11
EGL INC	COM	268484102	8152	223700	SH	DEFINED	3
EL PASO CORP	COM	28336L109	7830	574078	SH	DEFINED	3
EL PASO CORP	COM	28336L109	23	1663	SH	DEFINED	17
EL PASO CORP	COM	28336L109	13	960	SH	DEFINED	11
EL PASO CORP	COM	28336L109	58	4300	SH	DEFINED	5
EL PASO CORP	COM	28336L109	5	400	SH	DEFINED	4
EL PASO CORP	COM	28336L109	334	24500	SH	DEFINED	22
EL PASO CORP	COM	28336L109	630	46171	SH	DEFINED	2
EL PASO CORP	COM	28336L109	0	2930	SH	DEFINED	18
EL PASO CORP	COM	28336L109	2541	186300	SH	DEFINED	23
EL PASO ELEC CO	COM NEW	283677854	206	9200	SH	DEFINED	3

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

ELAN PLC	ADR		284131208	15	1000	SH	DEFINED	17
ELAN PLC	ADR		284131208	0	5054	SH	DEFINED	18
ELAN PLC	ADR		284131208	682	44800	SH	DEFINED	5
ELDORADO GOLD CORP NEW	COM		284902103	4913	1130200	SH	DEFINED	7
ELECTRO RENT CORP	COM		285218103	400	23494	SH	DEFINED	6
ELECTRO SCIENTIFIC INDS	COM		285229100	51	2500	SH	DEFINED	5
ELECTRO SCIENTIFIC INDS	COM		285229100	12	600	SH	DEFINED	11
ELECTRONIC ARTS INC	COM		285512109	6980	125000	SH	DEFINED	7
ELECTRONIC ARTS INC	COM		285512109	8	150	SH	DEFINED	4
ELECTRONIC ARTS INC	COM		285512109	937188	16831683	SH	DEFINED	8
ELECTRONIC ARTS INC	COM		285512109	498	8925	SH	DEFINED	1
ELECTRONIC ARTS INC	COM		285512109	42696	764613	SH	DEFINED	21
ELECTRONIC ARTS INC	COM		285512109	3306	59205	SH	DEFINED	3
ELECTRONIC ARTS INC	COM		285512109	260	4850	SH	DEFINED	5
ELECTRONIC ARTS INC	COM		285512109	677734	12137070	SH	DEFINED	18
ELECTRONIC ARTS INC	COM		285512109	1085	19488	SH	DEFINED	17
ELECTRONIC ARTS INC	COM		285512109	4562	81700	SH	DEFINED	20
ELECTRONIC ARTS INC	COM		285512109	104215	1871671	SH	DEFINED	10
ELECTRONIC ARTS INC	COM		285512109	779	13990	SH	DEFINED	11
ELECTRONIC DATA SYS NEW	COM		285661104	73	2978	SH	DEFINED	17
ELECTRONIC DATA SYS NEW	NOTE	3.875% 7/1	285661AF1	1626	1595000	SH	DEFINED	14
ELECTRONIC DATA SYS NEW	COM		285661104	10	422	SH	DEFINED	2
ELECTRONIC DATA SYS NEW	COM		285661104	361	14730	SH	DEFINED	6
ELECTRONIC DATA SYS NEW	COM		285661104	4971	202730	SH	DEFINED	22
ELECTRONIC DATA SYS NEW	COM		285661104	16868	687942	SH	DEFINED	3
ELECTRONIC DATA SYS NEW	COM		285661104	1	56	SH	DEFINED	11
ELECTRONIC DATA SYS NEW	COM		285661104	825	33660	SH	DEFINED	5
ELECTRONIC DATA SYS NEW	COM		285661104	1	23261	SH	DEFINED	18
ELECTRONICS FOR IMAGING INC	DBC	1.500% 6/0	286082AA0	62	600000	SH	DEFINED	18
ELECTRONICS FOR IMAGING INC	COM		286082102	6744	294756	SH	DEFINED	6
ELECTRONICS FOR IMAGING INC	COM		286082102	24688	1079011	SH	DEFINED	21
ELECTRONICS FOR IMAGING INC	COM		286082102	632	27643	SH	DEFINED	20
ELECTRONICS FOR IMAGING INC	DBC	1.500% 6/0	286082AA0	6900	6650000	PRN	DEFINED	21
ELECTRONICS FOR IMAGING INC	COM		286082102	6263	273726	SH	DEFINED	18
ELIZABETH ARDEN INC	COM		28660G106	152	9400	SH	DEFINED	20
ELIZABETH ARDEN INC	COM		28660G106	6147	380379	SH	DEFINED	21
ELIZABETH ARDEN INC	COM		28660G106	1511	93500	SH	DEFINED	18
ELIZABETH ARDEN INC	COM		28660G106	2383	147449	SH	DEFINED	6
ELKCORP	COM		287456107	12143	447250	SH	DEFINED	6
ELKCORP	COM		287456107	3236	119200	SH	DEFINED	21
ELKCORP	COM		287456107	79	2900	SH	DEFINED	20
ELKCORP	COM		287456107	806	29700	SH	DEFINED	18
ELLIS PERRY INTL INC	COM		288853104	4177	135252	SH	DEFINED	6
ELLIS PERRY INTL INC	COM		288853104	5735	185714	SH	DEFINED	3
EMBARQ CORP	COM		29078E105	233	4814	SH	DEFINED	6
EMBARQ CORP	COM		29078E105	53992	1116238	SH	DEFINED	18
EMBARQ CORP	COM		29078E105	35	723	SH	DEFINED	2
EMBARQ CORP	COM		29078E105	349	7270	SH	DEFINED	5
EMBARQ CORP	COM		29078E105	1	19	SH	DEFINED	7
EMBARQ CORP	COM		29078E105	707	14618	SH	DEFINED	20
EMBARQ CORP	COM		29078E105	6	126	SH	DEFINED	4
EMBARQ CORP	COM		29078E105	1262	26095	SH	DEFINED	3
EMBARQ CORP	COM		29078E105	84	1728	SH	DEFINED	17
EMBARQ CORP	COM		29078E105	52142	1077972	SH	DEFINED	21
EMBARQ CORP	COM		29078E105	578	11943	SH	DEFINED	11
EMBRAER-EMPRESA BRASILEIRA D	SP ADR	COM SHS	29081M102	12	300	SH	DEFINED	17
EMC INS GROUP INC	COM		268664109	458	15879	SH	DEFINED	6
EMC INS GROUP INC	COM		268664109	2267	78590	SH	DEFINED	3
EMCOR GROUP INC	COM		29084Q100	14287	260530	SH	DEFINED	18
EMCOR GROUP INC	COM		29084Q100	2416	44050	SH	DEFINED	3
EMCORE CORP	COM		290846104	5	865	SH	DEFINED	2
EMDEON CORP	COM		290849108	0	750	SH	DEFINED	18

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

EMDEON CORP	COM	290849108	1385	118300	SH	DEFINED	22
EMDEON CORP	COM	290849108	5244	447830	SH	DEFINED	3
EMERGE INTERACTIVE INC	COM NEW	29088W301	0	5	SH	DEFINED	18
EMERSON ELEC CO	COM	291011104	841	10030	SH	DEFINED	6
EMERSON ELEC CO	COM	291011104	38374	457591	SH	DEFINED	17
EMERSON ELEC CO	COM	291011104	2130	25400	SH	DEFINED	1
EMERSON ELEC CO	COM	291011104	14100	168137	SH	DEFINED	2
EMERSON ELEC CO	COM	291011104	10931	130350	SH	DEFINED	7
EMERSON ELEC CO	COM	291011104	1308	15607	SH	DEFINED	5
EMERSON ELEC CO	COM	291011104	10063	119994	SH	DEFINED	3
EMERSON ELEC CO	COM	291011104	2703	32230	SH	DEFINED	21
EMERSON ELEC CO	COM	291011104	386084	4603911	SH	DEFINED	18
EMERSON ELEC CO	COM	291011104	2018	24063	SH	DEFINED	11
EMISPHERE TECHNOLOGIES INC	COM	291345106	0	4700	SH	DEFINED	18
EMS TECHNOLOGIES INC	COM	26873N108	10	575	SH	DEFINED	5
EMS TECHNOLOGIES INC	COM	26873N108	636	33875	SH	DEFINED	3
EMULEX CORP	COM NEW	292475209	2587	142400	SH	DEFINED	3
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	0	1300	SH	DEFINED	18
ENBRIDGE INC	COM	29250N105	11586	358368	SH	DEFINED	7
ENCANA CORP	COM	292505104	35	764	SH	DEFINED	5
ENCANA CORP	COM	292505104	6754	144665	SH	DEFINED	3
ENCANA CORP	COM	292505104	145940	3125731	SH	DEFINED	18
ENCANA CORP	COM	292505104	47351	1015705	SH	DEFINED	7
ENCANA CORP	COM	292505104	508	10876	SH	DEFINED	21
ENCANA CORP	COM	292505104	490	10500	SH	DEFINED	20
ENCORE ACQUISITION CO	COM	29255W100	146	6000	SH	DEFINED	20
ENCORE ACQUISITION CO	COM	29255W100	1473	60500	SH	DEFINED	18
ENCORE ACQUISITION CO	COM	29255W100	6039	248100	SH	DEFINED	21
ENCORE ACQUISITION CO	COM	29255W100	10102	415053	SH	DEFINED	6
ENCORE WIRE CORP	COM	292562105	26243	743625	SH	DEFINED	3
ENCYSIVE PHARMACEUTICALS INC	COM	29256X107	1	250	SH	DEFINED	2
ENDESA S A	SPONSORED ADR	29258N107	85	2000	SH	DEFINED	11
ENDESA S A	SPONSORED ADR	29258N107	35704	838117	SH	DEFINED	18
ENDESA S A	SPONSORED ADR	29258N107	256	6000	SH	DEFINED	2
ENDESA S A	SPONSORED ADR	29258N107	2914	68392	SH	DEFINED	17
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	21046	646568	SH	DEFINED	18
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	8290	254700	SH	DEFINED	21
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	394	12100	SH	DEFINED	20
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	13	414	SH	DEFINED	2
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	849	26098	SH	DEFINED	3
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	1771	54395	SH	DEFINED	11
ENERGEN CORP	COM	29265N108	43377	1035989	SH	DEFINED	3
ENERGEN CORP	COM	29265N108	16266	388480	SH	DEFINED	6
ENERGEN CORP	COM	29265N108	21	508	SH	DEFINED	2
ENERGEN CORP	COM	29265N108	0	6684	SH	DEFINED	18
ENERGIZER HLDGS INC	COM	29266R108	9	120	SH	DEFINED	6
ENERGIZER HLDGS INC	COM	29266R108	0	1321	SH	DEFINED	18
ENERGY EAST CORP	COM	29266M109	24	1001	SH	DEFINED	17
ENERGY EAST CORP	COM	29266M109	3	134000	SH	DEFINED	18
ENERGY EAST CORP	COM	29266M109	6582	277470	SH	DEFINED	6
ENERGY PARTNERS LTD	COM	29270U105	25	1000	SH	DEFINED	2
ENERGY PARTNERS LTD	COM	29270U105	0	5000	SH	DEFINED	18
ENERGY PARTNERS LTD	COM	29270U105	6471	262510	SH	DEFINED	6
ENERGY TRANSFER EQUITY L P	COM UT LTD PTN	29273V100	950	32460	SH	DEFINED	3
ENERGY TRANSFER PRTRNS L P	UNIT LTD PARTN	29273R109	0	2069	SH	DEFINED	18
ENERPLUS RES FD	UNIT TR G NEW	29274D604	477	9490	SH	DEFINED	7
ENERSYS	COM	29275Y102	686	42740	SH	DEFINED	3
ENI S P A	SPONSORED ADR	26874R108	30	500	SH	DEFINED	17
ENI S P A	SPONSORED ADR	26874R108	27	460	SH	DEFINED	2
ENI S P A	SPONSORED ADR	26874R108	30	512	SH	DEFINED	5
ENI S P A	SPONSORED ADR	26874R108	0	1405	SH	DEFINED	18
ENNIS INC	COM	293389102	7302	337296	SH	DEFINED	3

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

ENNIS INC	COM	293389102	0	10075	SH	DEFINED	18
ENNIS INC	COM	293389102	460	21250	SH	DEFINED	2
ENNIS INC	COM	293389102	119	5500	SH	DEFINED	17
ENNIS INC	COM	293389102	5615	259332	SH	DEFINED	6
ENPRO INDS INC	COM	29355X107	14318	476301	SH	DEFINED	3
ENSCO INTL INC	COM	26874Q100	215	4900	SH	DEFINED	11
ENSCO INTL INC	COM	26874Q100	2440	55673	SH	DEFINED	2
ENSCO INTL INC	COM	26874Q100	13	290	SH	DEFINED	4
ENSCO INTL INC	COM	26874Q100	13488	307730	SH	DEFINED	18
ENSCO INTL INC	COM	26874Q100	32807	748516	SH	DEFINED	21
ENSCO INTL INC	COM	26874Q100	1258	28701	SH	DEFINED	3
ENSCO INTL INC	COM	26874Q100	253	6074	SH	DEFINED	5
ENTEGRIS INC	COM	29362U104	3001	275070	SH	DEFINED	18
ENTEGRIS INC	COM	29362U104	21	1880	SH	DEFINED	17
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	757	30050	SH	DEFINED	18
ENERGY CORP NEW	COM	29364G103	203	2600	SH	DEFINED	11
ENERGY CORP NEW	COM	29364G103	20035	256102	SH	DEFINED	17
ENERGY CORP NEW	COM	29364G103	586	7490	SH	DEFINED	6
ENERGY CORP NEW	COM	29364G103	8896	113722	SH	DEFINED	3
ENERGY CORP NEW	COM	29364G103	583	7355	SH	DEFINED	5
ENERGY CORP NEW	COM	29364G103	0	970	SH	DEFINED	18
ENTERPRISE PRODS PARTNERS L	COM	293792107	647	24200	SH	DEFINED	17
ENTERPRISE PRODS PARTNERS L	COM	293792107	91	3400	SH	DEFINED	2
ENTERPRISE PRODS PARTNERS L	COM	293792107	40	1486	SH	DEFINED	11
ENTERPRISE PRODS PARTNERS L	COM	293792107	3	109847	SH	DEFINED	18
ENTERPRISE PRODS PARTNERS L	COM	293792107	175	6566	SH	DEFINED	5
ENTERPRISE PRODS PARTNERS L	COM	293792107	3	124	SH	DEFINED	1
ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T105	4915	99650	SH	DEFINED	3
ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T105	11	225	SH	DEFINED	17
ENZO BIOCHEM INC	COM	294100102	55030	4514386	SH	DEFINED	18
ENZO BIOCHEM INC	COM	294100102	1693	138914	SH	DEFINED	21
ENZO BIOCHEM INC	COM	294100102	403	33030	SH	DEFINED	3
ENZO BIOCHEM INC	COM	294100102	1723	141340	SH	DEFINED	20
ENZON PHARMACEUTICALS INC	COM	293904108	10450	1266712	SH	DEFINED	3
EOG RES INC	COM	26875P101	3	51300	SH	DEFINED	18
EOG RES INC	COM	26875P101	4	55	SH	DEFINED	4
EOG RES INC	COM	26875P101	36	555	SH	DEFINED	2
EOG RES INC	COM	26875P101	57	877	SH	DEFINED	11
EOG RES INC	COM	26875P101	2731	41988	SH	DEFINED	3
EPIC BANCORP	COM	294250105	738	50000	SH	DEFINED	1
EPICOR SOFTWARE CORP	COM	29426L108	15538	1185213	SH	DEFINED	6
EPIQ SYS INC	COM	26882D109	9239	628070	SH	DEFINED	18
EQUIFAX INC	COM	294429105	1159	31572	SH	DEFINED	17
EQUIFAX INC	COM	294429105	801	21813	SH	DEFINED	3
EQUIFAX INC	COM	294429105	0	1501	SH	DEFINED	18
EQUINIX INC	COM NEW	29444U502	3529	58715	SH	DEFINED	18
EQUITABLE RES INC	COM	294549100	3	100	SH	DEFINED	2
EQUITABLE RES INC	COM	294549100	165	4718	SH	DEFINED	11
EQUITABLE RES INC	COM	294549100	64	1800	SH	DEFINED	5
EQUITABLE RES INC	COM	294549100	249	7118	SH	DEFINED	3
EQUITY INCOME FD	UT 1 EX SR-ATT	294700703	0	1076	SH	DEFINED	18
EQUITY INNS INC	COM	294703103	8401	527684	SH	DEFINED	3
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	0	8700	SH	DEFINED	18
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	91	2000	SH	DEFINED	1
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	14	300	SH	DEFINED	11
EQUITY OFFICE PROPERTIES TRU	COM	294741103	163	4100	SH	DEFINED	7
EQUITY OFFICE PROPERTIES TRU	COM	294741103	1952	49085	SH	DEFINED	2
EQUITY OFFICE PROPERTIES TRU	COM	294741103	1952	49100	SH	DEFINED	6
EQUITY OFFICE PROPERTIES TRU	COM	294741103	2556	64280	SH	DEFINED	3
EQUITY OFFICE PROPERTIES TRU	COM	294741103	60	1500	SH	DEFINED	11
EQUITY OFFICE PROPERTIES TRU	COM	294741103	471	11835	SH	DEFINED	17
EQUITY OFFICE PROPERTIES TRU	COM	294741103	2	45403	SH	DEFINED	18

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

EQUITY OFFICE PROPERTIES TRU	PFD CV B 5.25%	294741509	1189	21000	SH	DEFINED	14
EQUITY OFFICE PROPERTIES TRU	COM	294741103	422	10487	SH	DEFINED	5
EQUITY ONE	COM	294752100	43	1800	SH	DEFINED	17
EQUITY ONE	COM	294752100	19	800	SH	DEFINED	11
EQUITY RESIDENTIAL	SH BEN INT	29476L107	3926	77623	SH	DEFINED	17
EQUITY RESIDENTIAL	PFD CONV E 7%	29476L883	84	1500	SH	DEFINED	2
EQUITY RESIDENTIAL	SH BEN INT	29476L107	21156	418275	SH	DEFINED	1
EQUITY RESIDENTIAL	SH BEN INT	29476L107	46	900	SH	DEFINED	7
EQUITY RESIDENTIAL	SH BEN INT	29476L107	11344	224270	SH	DEFINED	18
EQUITY RESIDENTIAL	SH BEN INT	29476L107	2659	52576	SH	DEFINED	3
EQUITY RESIDENTIAL	SH BEN INT	29476L107	68	1350	SH	DEFINED	11
EQUITY RESIDENTIAL	SH BEN INT	29476L107	74	1450	SH	DEFINED	5
EQUITY RESIDENTIAL	SH BEN INT	29476L107	487	9629	SH	DEFINED	2
ERICSSON L M TEL CO	ADR B SEK 10	294821608	0	10220	SH	DEFINED	18
ERICSSON L M TEL CO	ADR B SEK 10	294821608	42	1225	SH	DEFINED	2
ERICSSON L M TEL CO	ADR B SEK 10	294821608	35	1026	SH	DEFINED	17
ERICSSON L M TEL CO	ADR B SEK 10	294821608	43	1260	SH	DEFINED	11
ESCALADE INC	COM	296056104	154	15442	SH	DEFINED	6
ESCO TECHNOLOGIES INC	COM	296315104	0	170	SH	DEFINED	18
ESPEED INC	CL A	296643109	18	2000	SH	DEFINED	5
ESSEX CORP	COM	296744105	0	2000	SH	DEFINED	18
ESSEX CORP	COM	296744105	87	5000	SH	DEFINED	1
ESSEX CORP	COM	296744105	6	350	SH	DEFINED	11
ESSEX PPTY TR INC	COM	297178105	770	6343	SH	DEFINED	3
ETHAN ALLEN INTERIORS INC	COM	297602104	12	350	SH	DEFINED	5
ETHAN ALLEN INTERIORS INC	COM	297602104	251	7250	SH	DEFINED	7
ETHAN ALLEN INTERIORS INC	COM	297602104	4780	137900	SH	DEFINED	4
ETHAN ALLEN INTERIORS INC	COM	297602104	20234	583790	SH	DEFINED	3
ETHAN ALLEN INTERIORS INC	COM	297602104	30866	890540	SH	DEFINED	6
EURONET WORLDWIDE INC	COM	298736109	2	70	SH	DEFINED	7
EURONET WORLDWIDE INC	COM	298736109	0	192	SH	DEFINED	18
EURONET WORLDWIDE INC	NOTE 3.500%10/1	298736AF6	13804	14300000	PRN	DEFINED	21
EURONET WORLDWIDE INC	NOTE 3.500%10/1	298736AF6	2	1800000	PRN	DEFINED	18
EUROZINC MNG CORP	COM	298804105	0	5000	SH	DEFINED	18
EUROZINC MNG CORP	COM	298804105	1395	566900	SH	DEFINED	3
EVC CAREER COLLEGES INC	COM	26926P100	6	10000	SH	DEFINED	5
EVERCORE PARTNERS INC	CLASS A	29977A105	145	5000	SH	DEFINED	5
EVERCORE PARTNERS INC	CLASS A	29977A105	7	250	SH	DEFINED	17
EVERGREEN INCOME ADVANTAGE F	COM SHS	30023Y105	0	588	SH	DEFINED	18
EVERGREEN SOLAR INC	COM	30033R108	8	1000	SH	DEFINED	5
EXAR CORP	COM	300645108	14329	1078150	SH	DEFINED	18
EXCEL TECHNOLOGY INC	COM	30067T103	48955	1654440	SH	DEFINED	18
EXCEL TECHNOLOGY INC	COM	30067T103	28	935	SH	DEFINED	4
EXCEL TECHNOLOGY INC	COM	30067T103	170	5750	SH	DEFINED	21
EXCEL TECHNOLOGY INC	COM	30067T103	109	3700	SH	DEFINED	20
EXCHANGE NATL BANCSHARES INC	COM	301309100	132	4357	SH	DEFINED	6
EXELIXIS INC	COM	30161Q104	0	53700	SH	DEFINED	18
EXELIXIS INC	COM	30161Q104	20	2380	SH	DEFINED	5
EXELON CORP	COM	30161N101	5	82996	SH	DEFINED	18
EXELON CORP	COM	30161N101	18	296	SH	DEFINED	6
EXELON CORP	COM	30161N101	57	947	SH	DEFINED	2
EXELON CORP	COM	30161N101	3801	62785	SH	DEFINED	11
EXELON CORP	COM	30161N101	1019	16826	SH	DEFINED	5
EXELON CORP	COM	30161N101	13542	223685	SH	DEFINED	3
EXELON CORP	COM	30161N101	32479	536490	SH	DEFINED	17
EXFO ELECTRO OPTICAL ENGR IN	SUB VTG SHS	302043104	236	40350	SH	DEFINED	3
EXIDE TECHNOLOGIES	COM NEW	302051206	29922	8452431	SH	DEFINED	13
EXPEDIA INC DEL	COM	30212P105	3519	224397	SH	DEFINED	21
EXPEDIA INC DEL	COM	30212P105	1	37	SH	DEFINED	2
EXPEDIA INC DEL	COM	30212P105	9786	624125	SH	DEFINED	6
EXPEDIA INC DEL	COM	30212P105	867399	55318801	SH	DEFINED	8
EXPEDIA INC DEL	COM	30212P105	109760	7000000	SH	DEFINED	13

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

EXPEDIA INC DEL	COM	30212P105	4704	299999	SH	DEFINED	7
EXPEDIA INC DEL	COM	30212P105	575	36662	SH	DEFINED	11
EXPEDIA INC DEL	COM	30212P105	4	250	SH	DEFINED	17
EXPEDIA INC DEL	COM	30212P105	210676	13435983	SH	DEFINED	18
EXPEDIA INC DEL	COM	30212P105	320	20420	SH	DEFINED	3
EXPEDIA INC DEL	COM	30212P105	84205	5370236	SH	DEFINED	10
EXPEDITORS INTL WASH INC	COM	302130109	7	166	SH	DEFINED	2
EXPEDITORS INTL WASH INC	COM	302130109	69	1575	SH	DEFINED	5
EXPEDITORS INTL WASH INC	COM	302130109	0	734	SH	DEFINED	18
EXPEDITORS INTL WASH INC	COM	302130109	25	566	SH	DEFINED	21
EXPEDITORS INTL WASH INC	COM	302130109	1863	41800	SH	DEFINED	11
EXPRESS SCRIPTS INC	COM	302182100	1026	13600	SH	DEFINED	22
EXPRESS SCRIPTS INC	COM	302182100	82	1080	SH	DEFINED	11
EXPRESS SCRIPTS INC	COM	302182100	3632	48136	SH	DEFINED	3
EXPRESS SCRIPTS INC	COM	302182100	6	75	SH	DEFINED	4
EXPRESS SCRIPTS INC	COM	302182100	8	100	SH	DEFINED	2
EXPRESS SCRIPTS INC	COM	302182100	629	8328	SH	DEFINED	17
EXPRESSJET HOLDINGS INC	CL A	30218U108	6080	919840	SH	DEFINED	6
EXTREME NETWORKS INC	COM	30226D106	310	85500	SH	DEFINED	20
EXTREME NETWORKS INC	COM	30226D106	12637	3481400	SH	DEFINED	21
EXTREME NETWORKS INC	COM	30226D106	3152	868200	SH	DEFINED	18
EXTREME NETWORKS INC	COM	30226D106	1628	448590	SH	DEFINED	3
EXXON MOBIL CORP	COM	30231G102	21599	321889	SH	DEFINED	11
EXXON MOBIL CORP	COM	30231G102	2013	30000	SH	DEFINED	8
EXXON MOBIL CORP	COM	30231G102	70786	1054930	SH	DEFINED	1
EXXON MOBIL CORP	COM	30231G102	18969	282700	SH	DEFINED	6
EXXON MOBIL CORP	COM	30231G102	64	955	SH	DEFINED	7
EXXON MOBIL CORP	COM	30231G102	63502	946372	SH	DEFINED	2
EXXON MOBIL CORP	COM	30231G102	234374	3492897	SH	DEFINED	3
EXXON MOBIL CORP	COM	30231G102	14155	210950	SH	DEFINED	22
EXXON MOBIL CORP	COM	30231G102	3818	56900	SH	DEFINED	20
EXXON MOBIL CORP	COM	30231G102	98108	1462111	SH	DEFINED	21
EXXON MOBIL CORP	COM	30231G102	71820	1071936	SH	DEFINED	5
EXXON MOBIL CORP	COM	30231G102	1307821	19490624	SH	DEFINED	18
EXXON MOBIL CORP	COM	30231G102	13815	205883	SH	DEFINED	23
EXXON MOBIL CORP	COM	30231G102	267	3985	SH	DEFINED	4
EXXON MOBIL CORP	COM	30231G102	262059	3905501	SH	DEFINED	17
EZCORP INC	CL A NON VTG	302301106	21396	553156	SH	DEFINED	3
F M C CORP	COM NEW	302491303	0	4150	SH	DEFINED	18
F M C CORP	COM NEW	302491303	221	3450	SH	DEFINED	21
F M C CORP	COM NEW	302491303	23329	364120	SH	DEFINED	6
F M C CORP	COM NEW	302491303	35099	547830	SH	DEFINED	3
F N B CORP VA	COM	302930102	3489	96880	SH	DEFINED	6
F N B UNITED CORP	COM	302519103	1776	95345	SH	DEFINED	6
FACTSET RESH SYS INC	COM	303075105	27	550	SH	DEFINED	11
FACTSET RESH SYS INC	COM	303075105	1037	21356	SH	DEFINED	3
FACTSET RESH SYS INC	COM	303075105	0	2215	SH	DEFINED	18
FACTSET RESH SYS INC	COM	303075105	23	462	SH	DEFINED	5
FAIR ISAAC CORP	COM	303250104	13382	365910	SH	DEFINED	3
FAIR ISAAC CORP	COM	303250104	12	337	SH	DEFINED	11
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	865	46250	SH	DEFINED	3
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	0	305	SH	DEFINED	18
FAIRFAX FINL HLDGS LTD	SUB VTG	303901102	25202	193700	SH	DEFINED	13
FAIRPOINT COMMUNICATIONS INC	COM	305560104	7	400	SH	DEFINED	17
FAMILY DLR STORES INC	COM	307000109	4519	154562	SH	DEFINED	23
FAMILY DLR STORES INC	COM	307000109	116	3960	SH	DEFINED	11
FAMILY DLR STORES INC	COM	307000109	9283	317466	SH	DEFINED	3
FAMILY DLR STORES INC	COM	307000109	20	700	SH	DEFINED	2
FAMILY DLR STORES INC	COM	307000109	47615	1628561	SH	DEFINED	18
FARMER BROS CO	COM	307675108	31	1500	SH	DEFINED	2
FASTENAL CO	COM	311900104	2851	73908	SH	DEFINED	11
FASTENAL CO	COM	311900104	27	700	SH	DEFINED	5

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

FASTENAL CO	COM	311900104	0	454	SH	DEFINED	18
FBL FINL GROUP INC	CL A	30239F106	25972	775970	SH	DEFINED	6
FBL FINL GROUP INC	CL A	30239F106	167	5000	SH	DEFINED	3
FEATHERLITE INC	COM	313054108	890	138208	SH	DEFINED	6
FEDERAL AGRIC MTG CORP	CL C	313148306	12	466	SH	DEFINED	5
FEDERAL HOME LN MTG CORP	COM	313400301	1621	24436	SH	DEFINED	17
FEDERAL HOME LN MTG CORP	COM	313400301	889	13400	SH	DEFINED	20
FEDERAL HOME LN MTG CORP	COM	313400301	567	8550	SH	DEFINED	6
FEDERAL HOME LN MTG CORP	COM	313400301	2687	41232	SH	DEFINED	5
FEDERAL HOME LN MTG CORP	COM	313400301	13980	210757	SH	DEFINED	3
FEDERAL HOME LN MTG CORP	COM	313400301	144864	2183990	SH	DEFINED	21
FEDERAL HOME LN MTG CORP	COM	313400301	478	7200	SH	DEFINED	7
FEDERAL HOME LN MTG CORP	COM	313400301	45235	681963	SH	DEFINED	18
FEDERAL HOME LN MTG CORP	COM	313400301	1	16	SH	DEFINED	1
FEDERAL HOME LN MTG CORP	COM	313400301	15298	230642	SH	DEFINED	4
FEDERAL HOME LN MTG CORP	COM	313400301	13057	196853	SH	DEFINED	2
FEDERAL HOME LN MTG CORP	COM	313400301	690	10398	SH	DEFINED	11
FEDERAL NATL MTG ASSN	COM	313586109	49086	877945	SH	DEFINED	6
FEDERAL NATL MTG ASSN	COM	313586109	23096	413088	SH	DEFINED	2
FEDERAL NATL MTG ASSN	COM	313586109	4082	73017	SH	DEFINED	4
FEDERAL NATL MTG ASSN	COM	313586109	10176	182008	SH	DEFINED	17
FEDERAL NATL MTG ASSN	COM	313586109	16812	300695	SH	DEFINED	8
FEDERAL NATL MTG ASSN	COM	313586109	7928	141800	SH	DEFINED	7
FEDERAL NATL MTG ASSN	COM	313586109	1	16253	SH	DEFINED	18
FEDERAL NATL MTG ASSN	COM	313586109	15317	273967	SH	DEFINED	3
FEDERAL NATL MTG ASSN	COM	313586109	847	15154	SH	DEFINED	11
FEDERAL NATL MTG ASSN	COM	313586109	1968	36091	SH	DEFINED	5
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	156	2093	SH	DEFINED	11
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	48	642	SH	DEFINED	3
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	2983	40143	SH	DEFINED	17
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	71	950	SH	DEFINED	2
FEDERAL SIGNAL CORP	COM	313855108	14	900	SH	DEFINED	11
FEDERAL SIGNAL CORP	COM	313855108	148	9700	SH	DEFINED	2
FEDERAL SIGNAL CORP	COM	313855108	351	22990	SH	DEFINED	17
FEDERATED DEPT STORES INC DE	COM	31410H101	632	14642	SH	DEFINED	5
FEDERATED DEPT STORES INC DE	COM	31410H101	2434	56328	SH	DEFINED	17
FEDERATED DEPT STORES INC DE	COM	31410H101	417	9652	SH	DEFINED	2
FEDERATED DEPT STORES INC DE	COM	31410H101	81465	1885332	SH	DEFINED	6
FEDERATED DEPT STORES INC DE	COM	31410H101	1	15877	SH	DEFINED	18
FEDERATED DEPT STORES INC DE	COM	31410H101	14621	338380	SH	DEFINED	3
FEDERATED DEPT STORES INC DE	COM	31410H101	1253	29000	SH	DEFINED	11
FEDERATED INVS INC PA	CL B	314211103	531	15719	SH	DEFINED	3
FEDERATED INVS INC PA	CL B	314211103	0	785	SH	DEFINED	18
FEDERATED INVS INC PA	CL B	314211103	38	1100	SH	DEFINED	5
FEDEX CORP	COM	31428X106	27	250	SH	DEFINED	21
FEDEX CORP	COM	31428X106	14	127150	SH	DEFINED	18
FEDEX CORP	COM	31428X106	152	1400	SH	DEFINED	5
FEDEX CORP	COM	31428X106	23238	213818	SH	DEFINED	3
FEDEX CORP	COM	31428X106	77348	711700	SH	DEFINED	8
FEDEX CORP	COM	31428X106	3641	33500	SH	DEFINED	10
FEDEX CORP	COM	31428X106	11019	101393	SH	DEFINED	17
FEDEX CORP	COM	31428X106	28013	257760	SH	DEFINED	6
FEDEX CORP	COM	31428X106	296	2719	SH	DEFINED	2
FEDEX CORP	COM	31428X106	5013	46125	SH	DEFINED	7
FEDEX CORP	COM	31428X106	459	4224	SH	DEFINED	11
FEI CO	COM	30241L109	15	700	SH	DEFINED	17
FEI CO	COM	30241L109	21	1000	SH	DEFINED	11
FELCOR LODGING TR INC	COM	31430F101	21786	1086573	SH	DEFINED	3
FELCOR LODGING TR INC	COM	31430F101	2301	114785	SH	DEFINED	18
FELCOR LODGING TR INC	COM	31430F101	24	1200	SH	DEFINED	2
FERRELLGAS PARTNERS L.P.	UNIT LTD PART	315293100	0	10000	SH	DEFINED	18
FERRO CORP	COM	315405100	848	47700	SH	DEFINED	2

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

FIBERSTARS INC	COM	315662106	0	4000	SH	DEFINED	18
FIDELITY BANKSHARES INC NEW	COM	31604Q107	31	800	SH	DEFINED	5
FIDELITY BANKSHARES INC NEW	COM	31604Q107	115	2950	SH	DEFINED	11
FIDELITY BANKSHARES INC NEW	COM	31604Q107	82	2104	SH	DEFINED	17
FIDELITY COMWLTH TR	NDQ CP IDX TRK	315912808	2694	30345	SH	DEFINED	1
FIDELITY NATL FINL INC	COM	316326107	4142	99448	SH	DEFINED	3
FIDELITY NATL FINL INC	COM	316326107	29	687	SH	DEFINED	17
FIDELITY NATL FINL INC	COM	316326107	126	3024	SH	DEFINED	6
FIDELITY NATL FINL INC	COM	316326107	22388	858796	SH	DEFINED	18
FIDELITY NATL FINL INC	COM	316326107	89	2130	SH	DEFINED	20
FIDELITY NATL INFORMATION SV	COM	31620M106	27	725	SH	DEFINED	11
FIDELITY NATL INFORMATION SV	COM	31620M106	14102	527600	SH	DEFINED	18
FIDELITY NATL INFORMATION SV	COM	31620M106	43	1150	SH	DEFINED	17
FIDELITY NATL TITLE GROUP IN	CL A	31620R105	10	488	SH	DEFINED	6
FIDELITY NATL TITLE GROUP IN	CL A	31620R105	3	120	SH	DEFINED	17
FIELDSTONE INVT CORP	COM	31659U300	30555	3500000	SH	DEFINED	13
FIFTH THIRD BANCORP	COM	316773100	19	500	SH	DEFINED	5
FIFTH THIRD BANCORP	COM	316773100	3677	96554	SH	DEFINED	3
FIFTH THIRD BANCORP	COM	316773100	6439	169103	SH	DEFINED	18
FIFTH THIRD BANCORP	COM	316773100	446	11700	SH	DEFINED	6
FIFTH THIRD BANCORP	COM	316773100	22862	600375	SH	DEFINED	2
FIFTH THIRD BANCORP	COM	316773100	11956	313959	SH	DEFINED	17
FIFTH THIRD BANCORP	COM	316773100	529	13880	SH	DEFINED	11
FINANCIAL FED CORP	COM	317492106	630	23511	SH	DEFINED	1
FINANCIAL FED CORP	COM	317492106	20	750	SH	DEFINED	11
FINANCIAL FED CORP	COM	317492106	9417	351379	SH	DEFINED	18
FINISH LINE INC	CL A	317923100	7549	598151	SH	DEFINED	6
FINLAY ENTERPRISES INC	COM NEW	317884203	1153	176550	SH	DEFINED	6
FIRST AMERN CORP CALIF	COM	318522307	9855	232750	SH	DEFINED	6
FIRST AMERN CORP CALIF	COM	318522307	5	113	SH	DEFINED	17
FIRST AMERN CORP CALIF	COM	318522307	40078	1227800	SH	DEFINED	18
FIRST BANCORP N C	COM	318910106	3094	151830	SH	DEFINED	6
FIRST BANCORP P R	COM	318672102	0	950	SH	DEFINED	18
FIRST BANCORP P R	COM	318672102	1347	121750	SH	DEFINED	3
FIRST CASH FINL SVCS INC	COM	31942D107	8570	416223	SH	DEFINED	3
FIRST CHARTER CORP	COM	319439105	12	500	SH	DEFINED	11
FIRST CHARTER CORP	COM	319439105	0	40	SH	DEFINED	18
FIRST CMNTY BANCORP CALIF	COM	31983B101	13808	246783	SH	DEFINED	3
FIRST CMNTY BANCSHARES INC N	COM	31983A103	5415	162269	SH	DEFINED	6
FIRST COMWLTH FINL CORP PA	COM	319829107	130	10000	SH	DEFINED	1
FIRST COMWLTH FINL CORP PA	COM	319829107	1943	149100	SH	DEFINED	6
FIRST CONSULTING GROUP INC	COM	31986R103	1421	145780	SH	DEFINED	3
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	75	400	SH	DEFINED	5
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	19	100	SH	DEFINED	11
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	76	400	SH	DEFINED	2
FIRST DATA CORP	COM	319963104	3606	154223	SH	DEFINED	5
FIRST DATA CORP	COM	319963104	78630	1872142	SH	DEFINED	18
FIRST DATA CORP	COM	319963104	4433	105552	SH	DEFINED	2
FIRST DATA CORP	COM	319963104	7916	188475	SH	DEFINED	7
FIRST DATA CORP	COM	319963104	18635	443695	SH	DEFINED	17
FIRST DATA CORP	COM	319963104	10223	243397	SH	DEFINED	1
FIRST DATA CORP	COM	319963104	10182	242428	SH	DEFINED	4
FIRST DATA CORP	COM	319963104	1680	40000	SH	DEFINED	6
FIRST DATA CORP	COM	319963104	638	15200	SH	DEFINED	11
FIRST DATA CORP	COM	319963104	9414	224140	SH	DEFINED	3
FIRST DEFIANCE FINL CORP	COM	32006W106	28	1000	SH	DEFINED	5
FIRST DEFIANCE FINL CORP	COM	32006W106	1852	64919	SH	DEFINED	6
FIRST FINL BANCORP OH	COM	320209109	0	3016	SH	DEFINED	18
FIRST FINL BANCORP OH	COM	320209109	149	9334	SH	DEFINED	2
FIRST FINL BANKSHARES	COM	32020R109	763	20001	SH	DEFINED	1
FIRST FINL CORP IND	COM	320218100	569	17847	SH	DEFINED	6
FIRST FINL HLDGS INC	COM	320239106	168	4900	SH	DEFINED	11

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

FIRST FINL HLDGS INC	COM	320239106	6578	192236	SH	DEFINED	6
FIRST FINL SVC CORP	COM	32022D108	1420	46314	SH	DEFINED	6
FIRST FRANKLIN CORP	COM	320272107	14	900	SH	DEFINED	2
FIRST HORIZON NATL CORP	COM	320517105	309	8125	SH	DEFINED	17
FIRST HORIZON NATL CORP	COM	320517105	15	400	SH	DEFINED	11
FIRST HORIZON NATL CORP	COM	320517105	811	21328	SH	DEFINED	3
FIRST HORIZON NATL CORP	COM	320517105	50	1328	SH	DEFINED	1
FIRST HORIZON NATL CORP	COM	320517105	36097	949660	SH	DEFINED	6
FIRST HORIZON NATL CORP	COM	320517105	875	23015	SH	DEFINED	2
FIRST HORIZON NATL CORP	COM	320517105	0	400	SH	DEFINED	18
FIRST HORIZON NATL CORP	COM	320517105	15	400	SH	DEFINED	5
FIRST IND CORP	COM	32054R108	1313	50483	SH	DEFINED	17
FIRST IND CORP	COM	32054R108	260	10000	SH	DEFINED	2
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	0	7000	SH	DEFINED	18
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	5170	117500	SH	DEFINED	3
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	114	2592	SH	DEFINED	17
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	80	1825	SH	DEFINED	5
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	14	320	SH	DEFINED	2
FIRST ISRAEL FD INC	COM	32063L100	0	10856	SH	DEFINED	18
FIRST M & F CORP	COM	320744105	1741	95246	SH	DEFINED	6
FIRST MARBLEHEAD CORP	COM	320771108	755	10900	SH	DEFINED	11
FIRST MARBLEHEAD CORP	COM	320771108	20959	302620	SH	DEFINED	3
FIRST MERCHANTS CORP	COM	320817109	0	7056	SH	DEFINED	18
FIRST MERCHANTS CORP	COM	320817109	60	2544	SH	DEFINED	2
FIRST MERCHANTS CORP	COM	320817109	1767	74694	SH	DEFINED	6
FIRST MUTUAL BANCSHARES INC	COM	32190E102	873	32034	SH	DEFINED	6
FIRST NATL LINCOLN CORP ME	COM	335716106	0	200	SH	DEFINED	18
FIRST NIAGARA FINL GP INC	COM	33582V108	260	17805	SH	DEFINED	11
FIRST NIAGARA FINL GP INC	COM	33582V108	106	7238	SH	DEFINED	5
FIRST NIAGARA FINL GP INC	COM	33582V108	6576	449800	SH	DEFINED	3
FIRST NIAGARA FINL GP INC	COM	33582V108	6	399	SH	DEFINED	17
FIRST NIAGARA FINL GP INC	COM	33582V108	45	3101	SH	DEFINED	2
FIRST PL FINL CORP	COM	33610T109	4573	201823	SH	DEFINED	6
FIRST PL FINL CORP	COM	33610T109	16	700	SH	DEFINED	17
FIRST REGL BANCORP	COM	33615C101	738	21650	SH	DEFINED	3
FIRST REP BK SAN FRANCISCO	COM	336158100	10	226	SH	DEFINED	17
FIRST REP BK SAN FRANCISCO	COM	336158100	17	400	SH	DEFINED	11
FIRST SEC GROUP INC	COM	336312103	288	25000	SH	DEFINED	1
FIRST SEC GROUP INC	COM	336312103	11726	1017874	SH	DEFINED	18
FIRST ST BANCORPORATION	COM	336453105	5784	222700	SH	DEFINED	1
FIRST ST BANCORPORATION	COM	336453105	2399	92380	SH	DEFINED	3
FIRST ST BANCORPORATION	COM	336453105	13243	509916	SH	DEFINED	18
FIRST TR ABERDEEN GLBL OPP F	COM SHS	337319107	0	2500	SH	DEFINED	18
FIRST UTD CORP	COM	33741H107	1804	84892	SH	DEFINED	6
FIRST W VA BANCORP INC	COM	337493100	21	1100	SH	DEFINED	11
FIRSTBANK CORP MICH	COM	33761G104	905	38168	SH	DEFINED	6
FIRSTENERGY CORP	COM	337932107	27892	499315	SH	DEFINED	3
FIRSTENERGY CORP	COM	337932107	22	400	SH	DEFINED	11
FIRSTENERGY CORP	COM	337932107	4127	73888	SH	DEFINED	17
FIRSTENERGY CORP	COM	337932107	84	1470	SH	DEFINED	5
FIRSTENERGY CORP	COM	337932107	5572	99745	SH	DEFINED	18
FIRSTENERGY CORP	COM	337932107	1080	19329	SH	DEFINED	6
FIRSTENERGY CORP	COM	337932107	597	10679	SH	DEFINED	2
FIRSTENERGY CORP	COM	337932107	1944	34800	SH	DEFINED	22
FIRSTFED FINL CORP	COM	337907109	44348	781874	SH	DEFINED	3
FIRSTFED FINL CORP	COM	337907109	17	300	SH	DEFINED	11
FIRSTFED FINL CORP	COM	337907109	14305	252200	SH	DEFINED	6
FIRSTMERIT CORP	COM	337915102	1	37694	SH	DEFINED	18
FIRSTMERIT CORP	COM	337915102	9	400	SH	DEFINED	2
FIRSTSERVICE CORP	SUB VTG SH	33761N109	0	4400	SH	DEFINED	18
FISERV INC	COM	337738108	47	1000	SH	DEFINED	2
FISERV INC	COM	337738108	8601	182640	SH	DEFINED	1

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

FISERV INC	COM	337738108	0	461	SH	DEFINED	18
FISERV INC	COM	337738108	4145	88009	SH	DEFINED	3
FISERV INC	COM	337738108	136	2887	SH	DEFINED	11
FISERV INC	COM	337738108	5872	123655	SH	DEFINED	5
FISERV INC	COM	337738108	217	4600	SH	DEFINED	17
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	8944	114315	SH	DEFINED	17
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	7006	89547	SH	DEFINED	11
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	652	8400	SH	DEFINED	5
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	251	3211	SH	DEFINED	20
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	25378	324356	SH	DEFINED	18
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	6487	82907	SH	DEFINED	3
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	22	275	SH	DEFINED	21
FIVE STAR QUALITY CARE INC	COM	33832D106	3259	302900	SH	DEFINED	3
FIVE STAR QUALITY CARE INC	COM	33832D106	0	30	SH	DEFINED	17
FLAG FINL CORP	COM	33832H107	165	6600	SH	DEFINED	3
FLAGSTAR BANCORP INC	COM	337930101	32433	2229111	SH	DEFINED	6
FLAHERTY & CRUMRINE PFD INC	COM	33848E106	0	559	SH	DEFINED	18
FLANDERS CORP	COM	338494107	9	1075	SH	DEFINED	5
FLEETWOOD ENTERPRISES INC	COM	339099103	3938	585200	SH	DEFINED	6
FLEETWOOD ENTERPRISES INC	COM	339099103	0	0	SH	DEFINED	20
FLEETWOOD ENTERPRISES INC	COM	339099103	13	2000	SH	DEFINED	5
FLEXSTEEL INDS INC	COM	339382103	512	39415	SH	DEFINED	6
FLEXTRONICS INTL LTD	ORD	Y2573F102	19130	1541948	SH	DEFINED	6
FLEXTRONICS INTL LTD	ORD	Y2573F102	1398	110570	SH	DEFINED	3
FLEXTRONICS INTL LTD	ORD	Y2573F102	723	57343	SH	DEFINED	5
FLIR SYS INC	COM	302445101	1841	69260	SH	DEFINED	5
FLIR SYS INC	COM	302445101	15	550	SH	DEFINED	11
FLIR SYS INC	COM	302445101	8549	314750	SH	DEFINED	1
FLORIDA EAST COAST INDS	COM	340632108	12	207	SH	DEFINED	11
FLORIDA EAST COAST INDS	COM	340632108	335	5871	SH	DEFINED	3
FLORIDA EAST COAST INDS	COM	340632108	962	16858	SH	DEFINED	17
FLORIDA EAST COAST INDS	COM	340632108	134358	2353858	SH	DEFINED	18
FLORIDA EAST COAST INDS	COM	340632108	485	8500	SH	DEFINED	20
FLORIDA ROCK INDS INC	COM	341140101	0	2389	SH	DEFINED	18
FLORIDA ROCK INDS INC	COM	341140101	269	6950	SH	DEFINED	17
FLOW INTL CORP	COM	343468104	5872	452700	SH	DEFINED	3
FLOWERS FOODS INC	COM	343498101	15	540	SH	DEFINED	11
FLOWERS FOODS INC	COM	343498101	5858	217930	SH	DEFINED	3
FLUOR CORP NEW	COM	343412102	154	2000	SH	DEFINED	17
FLUOR CORP NEW	COM	343412102	1165	15158	SH	DEFINED	3
FLUOR CORP NEW	COM	343412102	0	1300	SH	DEFINED	18
FLUSHING FINL CORP	COM	343873105	4719	269641	SH	DEFINED	6
FMC TECHNOLOGIES INC	COM	30249U101	13	240	SH	DEFINED	11
FMC TECHNOLOGIES INC	COM	30249U101	3	50700	SH	DEFINED	18
FMC TECHNOLOGIES INC	COM	30249U101	1244	23170	SH	DEFINED	3
FNB CORP PA	COM	302520101	19668	1180540	SH	DEFINED	6
FOCUS MEDIA HLDG LTD	SPONSORED ADR	34415V109	61	1030	SH	DEFINED	5
FOMENTO ECONOMICO MEXICANO S	SPON ADR UNITS	344419106	0	400	SH	DEFINED	18
FOMENTO ECONOMICO MEXICANO S	SPON ADR UNITS	344419106	8056	83100	SH	DEFINED	3
FOOT LOCKER INC	COM	344849104	1	31254	SH	DEFINED	18
FOOT LOCKER INC	COM	344849104	7848	310810	SH	DEFINED	6
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	17	500	SH	DEFINED	11
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	64	1900	SH	DEFINED	17
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	0	500	SH	DEFINED	18
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	12	350	SH	DEFINED	14
FORD MTR CO DEL	COM PAR \$0.01	345370860	8	1000	SH	DEFINED	7
FORD MTR CO DEL	COM PAR \$0.01	345370860	277	34300	SH	DEFINED	6
FORD MTR CO DEL	COM PAR \$0.01	345370860	4	489	SH	DEFINED	2
FORD MTR CO DEL	COM PAR \$0.01	345370860	117	14468	SH	DEFINED	17
FORD MTR CO DEL	COM PAR \$0.01	345370860	3	348	SH	DEFINED	11
FORD MTR CO DEL	COM PAR \$0.01	345370860	3	311	SH	DEFINED	5
FORD MTR CO DEL	COM PAR \$0.01	345370860	0	4324	SH	DEFINED	18

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

FORD MTR CO DEL	COM PAR \$0.01	345370860	2633	325515	SH	DEFINED	3
FORDING CDN COAL TR	TR UNIT	345425102	7	265	SH	DEFINED	4
FORDING CDN COAL TR	TR UNIT	345425102	227	8800	SH	DEFINED	5
FOREST CITY ENTERPRISES INC	CL A	345550107	170915	3147608	SH	DEFINED	18
FOREST CITY ENTERPRISES INC	CL B CONV	345550305	2	39600	SH	DEFINED	18
FOREST CITY ENTERPRISES INC	CL B CONV	345550305	9379	173300	SH	DEFINED	21
FOREST CITY ENTERPRISES INC	CL B CONV	345550305	363	6700	SH	DEFINED	11
FOREST CITY ENTERPRISES INC	CL B CONV	345550305	76	1400	SH	DEFINED	5
FOREST CITY ENTERPRISES INC	CL A	345550107	16247	299200	SH	DEFINED	21
FOREST CITY ENTERPRISES INC	CL A	345550107	534	9843	SH	DEFINED	3
FOREST CITY ENTERPRISES INC	CL A	345550107	273	5000	SH	DEFINED	5
FOREST CITY ENTERPRISES INC	CL A	345550107	836	15400	SH	DEFINED	20
FOREST CITY ENTERPRISES INC	CL A	345550107	554	10200	SH	DEFINED	11
FOREST LABS INC	COM	345838106	288	5700	SH	DEFINED	6
FOREST LABS INC	COM	345838106	72	1430	SH	DEFINED	4
FOREST LABS INC	COM	345838106	5	90	SH	DEFINED	2
FOREST LABS INC	COM	345838106	23473	463800	SH	DEFINED	3
FOREST LABS INC	COM	345838106	3818	75430	SH	DEFINED	11
FOREST LABS INC	COM	345838106	1868	36908	SH	DEFINED	17
FOREST LABS INC	COM	345838106	1237982	24461205	SH	DEFINED	18
FOREST LABS INC	COM	345838106	11214	221570	SH	DEFINED	21
FOREST LABS INC	COM	345838106	13032	257500	SH	DEFINED	20
FOREST OIL CORP	COM PAR \$0.01	346091705	0	132	SH	DEFINED	18
FOREST OIL CORP	COM PAR \$0.01	346091705	11173	353680	SH	DEFINED	6
FORMFACTOR INC	COM	346375108	2	56900	SH	DEFINED	18
FORT DEARBORN INCOME SECS IN	COM	347200107	0	87	SH	DEFINED	18
FORTUNE BRANDS INC	COM	349631101	440	5860	SH	DEFINED	2
FORTUNE BRANDS INC	COM	349631101	23	300	SH	DEFINED	4
FORTUNE BRANDS INC	COM	349631101	25950	345492	SH	DEFINED	17
FORTUNE BRANDS INC	COM	349631101	1956	26041	SH	DEFINED	3
FORTUNE BRANDS INC	COM	349631101	507	6755	SH	DEFINED	11
FORTUNE BRANDS INC	COM	349631101	0	3188	SH	DEFINED	18
FORTUNE BRANDS INC	COM	349631101	599	8000	SH	DEFINED	5
FORTUNE BRANDS INC	COM	349631101	58443	778100	SH	DEFINED	6
FORTUNE BRANDS INC	COM	349631101	31997	426000	SH	DEFINED	21
FOSTER WHEELER LTD	SHS NEW	G36535139	92616	2400000	SH	DEFINED	13
FOUNDATION COAL HLDGS INC	COM	35039W100	0	157	SH	DEFINED	18
FOUNDATION COAL HLDGS INC	COM	35039W100	4401	135960	SH	DEFINED	3
FOUNDATION COAL HLDGS INC	COM	35039W100	14	425	SH	DEFINED	11
FOUNDRY NETWORKS INC	COM	35063R100	13	1000	SH	DEFINED	11
FOUNDRY NETWORKS INC	COM	35063R100	4504	342545	SH	DEFINED	17
FOUNDRY NETWORKS INC	COM	35063R100	24579	1869157	SH	DEFINED	6
FOUNDRY NETWORKS INC	COM	35063R100	20480	1557440	SH	DEFINED	18
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	5776	90252	SH	DEFINED	7
FOUR SEASONS HOTEL INC	NOTE 1.875% 7/3	35100EAE4	1229	1105000	SH	DEFINED	14
FPIC INS GROUP INC	COM	302563101	1123	28346	SH	DEFINED	3
FPIC INS GROUP INC	COM	302563101	384	9700	SH	DEFINED	6
FPL GROUP INC	COM	302571104	182	4000	SH	DEFINED	5
FPL GROUP INC	COM	302571104	552	12267	SH	DEFINED	11
FPL GROUP INC	COM	302571104	3148	69956	SH	DEFINED	3
FPL GROUP INC	COM	302571104	76412	1698040	SH	DEFINED	18
FPL GROUP INC	COM	302571104	664	14760	SH	DEFINED	6
FPL GROUP INC	COM	302571104	360	7990	SH	DEFINED	2
FPL GROUP INC	COM	302571104	21471	477129	SH	DEFINED	17
FRANCE TELECOM	SPONSORED ADR	35177Q105	42886	1878647	SH	DEFINED	6
FRANCE TELECOM	SPONSORED ADR	35177Q105	201	8630	SH	DEFINED	18
FRANCE TELECOM	SPONSORED ADR	35177Q105	1225	52545	SH	DEFINED	17
FRANKLIN BK CORP DEL	COM	352451108	3842	193239	SH	DEFINED	6
FRANKLIN BK CORP DEL	COM	352451108	28	1395	SH	DEFINED	2
FRANKLIN ELEC INC	COM	353514102	39	740	SH	DEFINED	11
FRANKLIN ELECTR PUBLISHERS I	COM	353515109	38	19870	SH	DEFINED	6
FRANKLIN RES INC	COM	354613101	81720	772768	SH	DEFINED	18

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

FRANKLIN RES INC	COM	354613101	169	1600	SH	DEFINED	7
FRANKLIN RES INC	COM	354613101	4	40	SH	DEFINED	2
FRANKLIN RES INC	COM	354613101	485	4591	SH	DEFINED	1
FRANKLIN RES INC	COM	354613101	6225	58867	SH	DEFINED	17
FRANKLIN RES INC	COM	354613101	983	9300	SH	DEFINED	20
FRANKLIN RES INC	COM	354613101	1965	18582	SH	DEFINED	21
FRANKLIN RES INC	COM	354613101	522	4960	SH	DEFINED	5
FRANKLIN RES INC	COM	354613101	3626	34293	SH	DEFINED	3
FRANKLIN STREET PPTYS CORP	COM	35471R106	135	6787	SH	DEFINED	2
FRANKLIN STREET PPTYS CORP	COM	35471R106	634	31920	SH	DEFINED	17
FRANKLIN TEMPLETON LTD DUR I	COM	35472T101	0	278	SH	DEFINED	18
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	38	708	SH	DEFINED	2
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	4138	77700	SH	DEFINED	22
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	150	2815	SH	DEFINED	11
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	1978	37132	SH	DEFINED	23
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	0	175	SH	DEFINED	18
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	15016	281932	SH	DEFINED	17
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	6731	126384	SH	DEFINED	3
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	213	5609	SH	DEFINED	17
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	8	198	SH	DEFINED	7
FREESCALE SEMICONDUCTOR INC	COM CL A	35687M107	58444	1535979	SH	DEFINED	21
FREESCALE SEMICONDUCTOR INC	COM CL A	35687M107	3	86915	SH	DEFINED	18
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	1331	35021	SH	DEFINED	20
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	110972	2919556	SH	DEFINED	18
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	20	542	SH	DEFINED	5
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	13	331	SH	DEFINED	11
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	2669	70209	SH	DEFINED	3
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	783	20602	SH	DEFINED	21
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	62	1626	SH	DEFINED	2
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	303	7654	SH	DEFINED	14
FREIGHTCAR AMER INC	COM	357023100	31210	588863	SH	DEFINED	3
FREMONT GEN CORP	COM	357288109	13768	984130	SH	DEFINED	6
FREMONT GEN CORP	COM	357288109	13	949	SH	DEFINED	2
FRESENIUS MED CARE AG&CO KGA	SPONSORED ADR	358029106	2208	51095	SH	DEFINED	17
FRESENIUS MED CARE AG&CO KGA	SPONSORED ADR	358029106	3	70	SH	DEFINED	2
FRESENIUS MED CARE AG&CO KGA	SPONSORED ADR	358029106	0	1629	SH	DEFINED	18
FRESENIUS MED CARE AG&CO KGA	SPONSORED ADR	358029106	38378	909701	SH	DEFINED	6
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	0	800	SH	DEFINED	18
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	40	5000	SH	DEFINED	5
FRISCHS RESTAURANTS INC	COM	358748101	1431	59520	SH	DEFINED	6
FRONTIER FINL CORP WASH	COM	35907K105	4632	178565	SH	DEFINED	3
FRONTIER OIL CORP	COM	35914P105	27536	1035958	SH	DEFINED	3
FRONTIER OIL CORP	COM	35914P105	2161	81300	SH	DEFINED	23
FRONTLINE LTD	SHS	G3682E127	1972	51200	SH	DEFINED	3
FRONTLINE LTD	SHS	G3682E127	135	3510	SH	DEFINED	18
FTD GROUP INC	COM	30267U108	181	11700	SH	DEFINED	3
FTI CONSULTING INC	COM	302941109	287	11466	SH	DEFINED	11
FUEL SYS SOLUTIONS INC	COM	35952W103	1351	106240	SH	DEFINED	3
FUELCELL ENERGY INC	COM	35952H106	1	190	SH	DEFINED	2
FUELCELL ENERGY INC	COM	35952H106	17	2350	SH	DEFINED	5
FUJI PHOTO FILM LTD	ADR	359586302	0	294	SH	DEFINED	18
FUJI PHOTO FILM LTD	ADR	359586302	2	55	SH	DEFINED	2
FULLER H B CO	COM	359694106	30337	1294260	SH	DEFINED	3
FULLER H B CO	COM	359694106	9889	421900	SH	DEFINED	6
FULLER H B CO	COM	359694106	14	600	SH	DEFINED	2
FULLER H B CO	COM	359694106	12	500	SH	DEFINED	11
FULTON FINL CORP PA	COM	360271100	5	302	SH	DEFINED	17
FULTON FINL CORP PA	COM	360271100	48	2977	SH	DEFINED	11
FULTON FINL CORP PA	COM	360271100	90	5600	SH	DEFINED	5
FULTON FINL CORP PA	COM	360271100	95	5856	SH	DEFINED	1
FULTON FINL CORP PA	COM	360271100	6	370	SH	DEFINED	6
FURNITURE BRANDS INTL INC	COM	360921100	9161	481140	SH	DEFINED	18

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

FURNITURE BRANDS INTL INC	COM	360921100	26508	1392247	SH	DEFINED	6
FURNITURE BRANDS INTL INC	COM	360921100	225	11810	SH	DEFINED	3
FX ENERGY INC	COM	302695101	5	1000	SH	DEFINED	5
GABELLI DIVD & INCOME TR	COM	36242H104	0	5332	SH	DEFINED	18
GABELLI EQUITY TR INC	COM	362397101	0	6148	SH	DEFINED	18
GABELLI GLB GLD NAT RES & IN	COM SHS BN INT	36244N109	0	7	SH	DEFINED	18
GABELLI GLOBAL MULTIMEDIA TR	COM	36239Q109	0	1741	SH	DEFINED	18
GABELLI UTIL TR	COM	36240A101	0	746	SH	DEFINED	18
GALLAGHER ARTHUR J & CO	COM	363576109	77	2875	SH	DEFINED	5
GALLAGHER ARTHUR J & CO	COM	363576109	2622	98300	SH	DEFINED	6
GALLAHER GROUP PLC	SPONSORED ADR	363595109	20	310	SH	DEFINED	11
GALLAHER GROUP PLC	SPONSORED ADR	363595109	0	2358	SH	DEFINED	18
GALLAHER GROUP PLC	SPONSORED ADR	363595109	92	1400	SH	DEFINED	5
GALLAHER GROUP PLC	SPONSORED ADR	363595109	188	2880	SH	DEFINED	2
GALLAHER GROUP PLC	SPONSORED ADR	363595109	466	7135	SH	DEFINED	17
GALLAHER GROUP PLC	SPONSORED ADR	363595109	28835	441100	SH	DEFINED	6
GAMESTOP CORP NEW	CL B	36467W208	0	254	SH	DEFINED	18
GANNETT INC	COM	364730101	2305	40555	SH	DEFINED	2
GANNETT INC	COM	364730101	646	11394	SH	DEFINED	5
GANNETT INC	COM	364730101	122115	2148777	SH	DEFINED	18
GANNETT INC	COM	364730101	534	9400	SH	DEFINED	6
GANNETT INC	COM	364730101	1565	27543	SH	DEFINED	11
GANNETT INC	COM	364730101	2524	44410	SH	DEFINED	3
GANNETT INC	COM	364730101	136	2400	SH	DEFINED	20
GANNETT INC	COM	364730101	11633	204695	SH	DEFINED	17
GAP INC DEL	COM	364760108	4	200	SH	DEFINED	17
GAP INC DEL	COM	364760108	2	120	SH	DEFINED	2
GAP INC DEL	COM	364760108	549	28980	SH	DEFINED	6
GAP INC DEL	COM	364760108	0	2178	SH	DEFINED	18
GAP INC DEL	COM	364760108	76	4010	SH	DEFINED	5
GAP INC DEL	COM	364760108	68	3575	SH	DEFINED	11
GAP INC DEL	COM	364760108	1774	93605	SH	DEFINED	3
GARDNER DENVER INC	COM	365558105	0	62	SH	DEFINED	18
GARDNER DENVER INC	COM	365558105	11357	343326	SH	DEFINED	3
GARDNER DENVER INC	COM	365558105	20	600	SH	DEFINED	11
GARMIN LTD	ORD	G37260109	941	19300	SH	DEFINED	11
GARTNER INC	COM	366651107	0	13	SH	DEFINED	2
GARTNER INC	COM	366651107	0	520	SH	DEFINED	18
GASCO ENERGY INC	COM	367220100	526	194700	SH	DEFINED	18
GASCO ENERGY INC	COM	367220100	60	22400	SH	DEFINED	20
GASCO ENERGY INC	COM	367220100	2153	797506	SH	DEFINED	21
GATEWAY FINL HLDGS INC	COM	368140109	801	56100	SH	DEFINED	1
GATEWAY INC	COM	367626108	0	100	SH	DEFINED	2
GATEWAY INC	COM	367626108	4	2000	SH	DEFINED	17
GATEWAY INC	COM	367626108	0	4525	SH	DEFINED	18
GATX CORP	COM	361448103	43	1032	SH	DEFINED	2
GATX CORP	COM	361448103	21	500	SH	DEFINED	11
GATX CORP	COM	361448103	0	3691	SH	DEFINED	18
GAYLORD ENTMT CO NEW	COM	367905106	145	3330	SH	DEFINED	5
GEHL CO	COM	368483103	1077	40230	SH	DEFINED	3
GEHL CO	COM	368483103	1188	44370	SH	DEFINED	6
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	6598	1987200	SH	DEFINED	6
GEN-PROBE INC NEW	COM	36866T103	497	10600	SH	DEFINED	3
GEN-PROBE INC NEW	COM	36866T103	2380	50759	SH	DEFINED	18
GEN-PROBE INC NEW	COM	36866T103	57	1250	SH	DEFINED	5
GENAERA CORP	COM	36867G100	0	400	SH	DEFINED	17
GENCO SHIPPING & TRADING LTD	SHS	Y2685T107	2074	91510	SH	DEFINED	3
GENENTECH INC	COM NEW	368710406	458	5534	SH	DEFINED	11
GENENTECH INC	COM NEW	368710406	35591	430365	SH	DEFINED	1
GENENTECH INC	COM NEW	368710406	8	100	SH	DEFINED	4
GENENTECH INC	COM NEW	368710406	149	1797	SH	DEFINED	2
GENENTECH INC	COM NEW	368710406	10418	125975	SH	DEFINED	17

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

GENENTECH INC	COM NEW	368710406	8874	107300	SH	DEFINED	20
GENENTECH INC	COM NEW	368710406	1103880	13348001	SH	DEFINED	18
GENENTECH INC	COM NEW	368710406	5677	67804	SH	DEFINED	5
GENENTECH INC	COM NEW	368710406	999	12082	SH	DEFINED	3
GENENTECH INC	COM NEW	368710406	7023	84916	SH	DEFINED	21
GENERAL AMERN INVS INC	COM	368802104	0	2181	SH	DEFINED	18
GENERAL CABLE CORP DEL NEW	COM	369300108	20517	536960	SH	DEFINED	3
GENERAL DYNAMICS CORP	COM	369550108	217	3028	SH	DEFINED	11
GENERAL DYNAMICS CORP	COM	369550108	324	4521	SH	DEFINED	2
GENERAL DYNAMICS CORP	COM	369550108	817	11400	SH	DEFINED	6
GENERAL DYNAMICS CORP	COM	369550108	5491	76610	SH	DEFINED	1
GENERAL DYNAMICS CORP	COM	369550108	6888	96106	SH	DEFINED	17
GENERAL DYNAMICS CORP	COM	369550108	15481	216000	SH	DEFINED	8
GENERAL DYNAMICS CORP	COM	369550108	6738	94020	SH	DEFINED	7
GENERAL DYNAMICS CORP	COM	369550108	20948	292290	SH	DEFINED	3
GENERAL DYNAMICS CORP	COM	369550108	6884	93722	SH	DEFINED	5
GENERAL DYNAMICS CORP	COM	369550108	4	62572	SH	DEFINED	18
GENERAL DYNAMICS CORP	COM	369550108	8041	112200	SH	DEFINED	21
GENERAL ELECTRIC CO	COM	369604103	16785	472803	SH	DEFINED	5
GENERAL ELECTRIC CO	COM	369604103	140682	3985317	SH	DEFINED	21
GENERAL ELECTRIC CO	COM	369604103	65840	1865161	SH	DEFINED	2
GENERAL ELECTRIC CO	COM	369604103	13935	394756	SH	DEFINED	7
GENERAL ELECTRIC CO	COM	369604103	797507	22592263	SH	DEFINED	8
GENERAL ELECTRIC CO	COM	369604103	32349	916392	SH	DEFINED	1
GENERAL ELECTRIC CO	COM	369604103	4511	127797	SH	DEFINED	4
GENERAL ELECTRIC CO	COM	369604103	9296	263344	SH	DEFINED	11
GENERAL ELECTRIC CO	COM	369604103	83357	2367203	SH	DEFINED	6
GENERAL ELECTRIC CO	COM	369604103	119306	3379766	SH	DEFINED	17
GENERAL ELECTRIC CO	COM	369604103	84611	2396900	SH	DEFINED	10
GENERAL ELECTRIC CO	COM	369604103	3281	92949	SH	DEFINED	22
GENERAL ELECTRIC CO	COM	369604103	4726	133893	SH	DEFINED	20
GENERAL ELECTRIC CO	COM	369604103	4372	123866	SH	DEFINED	23
GENERAL ELECTRIC CO	COM	369604103	119908	3396820	SH	DEFINED	3
GENERAL ELECTRIC CO	COM	369604103	1683729	47697709	SH	DEFINED	18
GENERAL ELECTRIC CO	COM	369604103	13600	20000	CALL	DEFINED	13
GENERAL GROWTH PPTYS INC	COM	370021107	203	4250	SH	DEFINED	5
GENERAL GROWTH PPTYS INC	COM	370021107	238	5000	SH	DEFINED	17
GENERAL GROWTH PPTYS INC	COM	370021107	17	350	SH	DEFINED	7
GENERAL GROWTH PPTYS INC	COM	370021107	79	1650	SH	DEFINED	2
GENERAL GROWTH PPTYS INC	COM	370021107	0	3100	SH	DEFINED	18
GENERAL GROWTH PPTYS INC	COM	370021107	64	1346	SH	DEFINED	3
GENERAL GROWTH PPTYS INC	COM	370021107	31	660	SH	DEFINED	11
GENERAL MARITIME CORP	SHS	Y2692M103	355	9700	SH	DEFINED	3
GENERAL MARITIME CORP	SHS	Y2692M103	36	1000	SH	DEFINED	5
GENERAL MLS INC	COM	370334104	197	3485	SH	DEFINED	5
GENERAL MLS INC	COM	370334104	212	3753	SH	DEFINED	11
GENERAL MLS INC	COM	370334104	2213	39107	SH	DEFINED	17
GENERAL MLS INC	COM	370334104	466	8240	SH	DEFINED	2
GENERAL MLS INC	COM	370334104	44112	779360	SH	DEFINED	6
GENERAL MLS INC	COM	370334104	45	792	SH	DEFINED	21
GENERAL MLS INC	COM	370334104	408	7200	SH	DEFINED	20
GENERAL MLS INC	COM	370334104	3634	64211	SH	DEFINED	3
GENERAL MLS INC	COM	370334104	171990	3038699	SH	DEFINED	18
GENERAL MTRS CORP	COM	370442105	20	600	SH	DEFINED	4
GENERAL MTRS CORP	DEB SR CONV A	370442741	27962	1118475	SH	DEFINED	14
GENERAL MTRS CORP	DEB SR CONV A	370442741	247	9975	PRN	DEFINED	17
GENERAL MTRS CORP	DEB SR CONV A	370442741	179	7235	SH	DEFINED	2
GENERAL MTRS CORP	DEB SR CONV B	370442733	143008	7018775	SH	DEFINED	14
GENERAL MTRS CORP	DEB SR CONV B	370442733	66	3300	PRN	DEFINED	17
GENERAL MTRS CORP	DEB SR CV C 33	370442717	207	9000	PRN	DEFINED	17
GENERAL MTRS CORP	DEB SR CV C 33	370442717	53	2300	SH	DEFINED	2
GENERAL MTRS CORP	COM	370442105	133	4010	SH	DEFINED	2

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

GENERAL MTRS CORP	COM	370442105	30	900	SH	DEFINED	11
GENERAL MTRS CORP	COM	370442105	63	1899	SH	DEFINED	17
GENERAL MTRS CORP	COM	370442105	24	722	SH	DEFINED	5
GENERAL MTRS CORP	COM	370442105	17	512032	SH	DEFINED	18
GENERAL MTRS CORP	COM	370442105	3409	102481	SH	DEFINED	3
GENERAL MTRS CORP	COM	370442105	8	250	SH	DEFINED	7
GENESCO INC	COM	371532102	137	3980	SH	DEFINED	3
GENESCO INC	COM	371532102	7	200	SH	DEFINED	17
GENESCO INC	COM	371532102	16698	484410	SH	DEFINED	6
GENESIS HEALTHCARE CORP	COM	37184D101	311	6490	SH	DEFINED	5
GENESIS MICROCHIP INC DEL	COM	37184C103	9	800	SH	DEFINED	11
GENESIS MICROCHIP INC DEL	COM	37184C103	1	109300	SH	DEFINED	18
GENESIS MICROCHIP INC DEL	COM	37184C103	188	16000	SH	DEFINED	20
GENESIS MICROCHIP INC DEL	COM	37184C103	7816	664100	SH	DEFINED	21
GENITOPE CORP	COM	37229P507	3	1100	SH	DEFINED	5
GENLYTE GROUP INC	COM	372302109	18062	253682	SH	DEFINED	3
GENLYTE GROUP INC	COM	372302109	21	300	SH	DEFINED	11
GENOMIC HEALTH INC	COM	37244C101	22	1510	SH	DEFINED	5
GENTA INC	COM NEW	37245M207	1	1000	SH	DEFINED	2
GENTA INC	COM NEW	37245M207	3	4400	SH	DEFINED	17
GENTEK INC	COM NEW	37245X203	0	800	SH	DEFINED	18
GENTEX CORP	COM	371901109	6	400	SH	DEFINED	2
GENTEX CORP	COM	371901109	18	1300	SH	DEFINED	11
GENTEX CORP	COM	371901109	0	10000	SH	DEFINED	18
GENTIVA HEALTH SERVICES INC	COM	37247A102	3	168	SH	DEFINED	2
GENUINE PARTS CO	COM	372460105	89	2075	SH	DEFINED	11
GENUINE PARTS CO	COM	372460105	1282	29733	SH	DEFINED	3
GENUINE PARTS CO	COM	372460105	0	7093	SH	DEFINED	18
GENUINE PARTS CO	COM	372460105	1375	31877	SH	DEFINED	2
GENUINE PARTS CO	COM	372460105	817	18950	SH	DEFINED	17
GENWORTH FINL INC	COM CL A	37247D106	99	2818	SH	DEFINED	2
GENWORTH FINL INC	COM CL A	37247D106	859	25009	SH	DEFINED	5
GENWORTH FINL INC	COM CL A	37247D106	10	275	SH	DEFINED	11
GENWORTH FINL INC	COM CL A	37247D106	0	250	SH	DEFINED	18
GENWORTH FINL INC	COM CL A	37247D106	10777	307821	SH	DEFINED	3
GENZYME CORP	COM	372917104	2905	43059	SH	DEFINED	17
GENZYME CORP	NOTE 1.250%12/0	372917AN4	659116	8950000	PRN	DEFINED	18
GENZYME CORP	NOTE 1.250%12/0	372917AN4	11782	10725000	PRN	DEFINED	21
GENZYME CORP	COM	372917104	270	4000	SH	DEFINED	6
GENZYME CORP	COM	372917104	93	1371	SH	DEFINED	4
GENZYME CORP	COM	372917104	389	5765	SH	DEFINED	11
GENZYME CORP	COM	372917104	65	969	SH	DEFINED	2
GENZYME CORP	COM	372917104	12770	189272	SH	DEFINED	20
GENZYME CORP	COM	372917104	3046	45148	SH	DEFINED	3
GENZYME CORP	COM	372917104	886	13285	SH	DEFINED	5
GENZYME CORP	COM	372917104	1379204	20441743	SH	DEFINED	18
GENZYME CORP	COM	372917104	9759	144643	SH	DEFINED	21
GENZYME CORP	COM	372917104	16778	248673	SH	DEFINED	1
GEO GROUP INC	COM	36159R103	5852	138520	SH	DEFINED	3
GEORGIA GULF CORP	COM PAR \$0.01	373200203	6453	235340	SH	DEFINED	3
GEORGIA GULF CORP	COM PAR \$0.01	373200203	0	185	SH	DEFINED	18
GEORGIA GULF CORP	COM PAR \$0.01	373200203	17201	627300	SH	DEFINED	6
GEORGIA GULF CORP	COM PAR \$0.01	373200203	14	500	SH	DEFINED	11
GERBER SCIENTIFIC INC	COM	373730100	464	30950	SH	DEFINED	3
GERDAU AMERISTEEL CORP	COM	37373P105	5811	636510	SH	DEFINED	3
GERDAU S A	SPONSORED ADR	373737105	638	47050	SH	DEFINED	3
GERMAN AMERN BANCORP INC	COM	373865104	1975	139943	SH	DEFINED	6
GETTY RLTY CORP NEW	COM	374297109	792	27051	SH	DEFINED	3
GEVITY HR INC	COM	374393106	19	875	SH	DEFINED	5
GEVITY HR INC	COM	374393106	2665	117000	SH	DEFINED	3
GFI GROUP INC	COM	361652209	11519	208340	SH	DEFINED	3
GIBRALTAR INDS INC	COM	374689107	13207	595458	SH	DEFINED	18

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

GIBRALTAR INDS INC	COM	374689107	16054	723784	SH	DEFINED	6
GIBRALTAR INDS INC	COM	374689107	3	125	SH	DEFINED	2
GIBRALTAR INDS INC	COM	374689107	4992	225090	SH	DEFINED	3
GILEAD SCIENCES INC	COM	375558103	1629	25340	SH	DEFINED	5
GILEAD SCIENCES INC	COM	375558103	34	500	SH	DEFINED	2
GILEAD SCIENCES INC	COM	375558103	6	80	SH	DEFINED	4
GILEAD SCIENCES INC	COM	375558103	15203	221070	SH	DEFINED	1
GILEAD SCIENCES INC	COM	375558103	261	3800	SH	DEFINED	11
GILEAD SCIENCES INC	COM	375558103	26780	389804	SH	DEFINED	17
GILEAD SCIENCES INC	COM	375558103	14	200	SH	DEFINED	7
GILEAD SCIENCES INC	COM	375558103	24	341938	SH	DEFINED	18
GILEAD SCIENCES INC	COM	375558103	6661	96858	SH	DEFINED	3
GILEAD SCIENCES INC	COM	375558103	52	752	SH	DEFINED	21
GLACIER BANCORP INC NEW	COM	37637Q105	134	4000	SH	DEFINED	5
GLACIER BANCORP INC NEW	COM	37637Q105	270	7900	SH	DEFINED	11
GLACIER BANCORP INC NEW	COM	37637Q105	510	14912	SH	DEFINED	2
GLACIER BANCORP INC NEW	COM	37637Q105	191	5589	SH	DEFINED	17
GLACIER BANCORP INC NEW	COM	37637Q105	8423	246508	SH	DEFINED	1
GLADSTONE CAPITAL CORP	COM	376535100	31	1400	SH	DEFINED	2
GLAMIS GOLD LTD	COM	376775102	7656	194400	SH	DEFINED	7
GLATFELTER	COM	377316104	19	1400	SH	DEFINED	11
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	1138	21386	SH	DEFINED	3
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	754	14174	SH	DEFINED	2
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	61125	1176259	SH	DEFINED	6
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	16	300	SH	DEFINED	1
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	29	550	SH	DEFINED	11
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	5552	104301	SH	DEFINED	17
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	3	65	SH	DEFINED	7
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	6772	127218	SH	DEFINED	21
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	310	5700	SH	DEFINED	5
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	386928	7268979	SH	DEFINED	18
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	4759	89400	SH	DEFINED	20
GLENBOROUGH RLTY TR INC	COM	37803P105	1433	55700	SH	DEFINED	3
GLIMCHER RLTY TR	SH BEN INT	379302102	25	1000	SH	DEFINED	17
GLOBAL IMAGING SYSTEMS	COM	37934A100	1091	49450	SH	DEFINED	3
GLOBAL IMAGING SYSTEMS	COM	37934A100	4	160	SH	DEFINED	17
GLOBAL IMAGING SYSTEMS	COM	37934A100	4548	206090	SH	DEFINED	6
GLOBAL INDS LTD	COM	379336100	0	4500	SH	DEFINED	18
GLOBAL INDS LTD	COM	379336100	14041	902390	SH	DEFINED	3
GLOBAL PMTS INC	COM	37940X102	0	153	SH	DEFINED	18
GLOBAL PMTS INC	COM	37940X102	22	525	SH	DEFINED	5
GLOBAL PMTS INC	COM	37940X102	24	555	SH	DEFINED	2
GLOBAL PMTS INC	COM	37940X102	40	900	SH	DEFINED	17
GLOBAL PMTS INC	COM	37940X102	4594	104380	SH	DEFINED	3
GLOBAL POWER EQUIPMENT INC	COM	37941P108	1339	1765032	SH	DEFINED	6
GLOBAL SIGNAL INC	COM	37944Q103	4247	83960	SH	DEFINED	21
GLOBAL SIGNAL INC	COM	37944Q103	116	2300	SH	DEFINED	20
GLOBAL SIGNAL INC	COM	37944Q103	1070	21150	SH	DEFINED	18
GLOBALSANTAFE CORP	SHS	G3930E101	59	1181	SH	DEFINED	11
GLOBALSANTAFE CORP	SHS	G3930E101	927	18546	SH	DEFINED	3
GLOBALSANTAFE CORP	SHS	G3930E101	293	6145	SH	DEFINED	5
GLOBALSANTAFE CORP	SHS	G3930E101	3575	71523	SH	DEFINED	6
GLOBALSANTAFE CORP	SHS	G3930E101	99	1985	SH	DEFINED	2
GLOBALSANTAFE CORP	SHS	G3930E101	196485	3930492	SH	DEFINED	18
GLOBALSANTAFE CORP	SHS	G3930E101	61253	1225318	SH	DEFINED	21
GLOBIX CORP	COM	37957F200	359	83945	SH	DEFINED	14
GMARKET INC	SPON ADR	38012G100	183	12300	SH	DEFINED	20
GMARKET INC	SPON ADR	38012G100	1892	127100	SH	DEFINED	18
GMARKET INC	SPON ADR	38012G100	7709	517800	SH	DEFINED	21
GMX RES INC	COM	38011M108	141	4500	SH	DEFINED	20
GMX RES INC	COM	38011M108	1422	45300	SH	DEFINED	18
GMX RES INC	COM	38011M108	5844	186174	SH	DEFINED	21

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

GOL LINHAS AEREAS INTL S A	SP ADR REP PFD	38045R107	49	1430	SH	DEFINED	5
GOLAR LNG LTD BERMUDA	SHS	G9456A100	166	12700	SH	DEFINED	3
GOLD FIELDS LTD NEW	SPONSORED ADR	38059T106	66	3710	SH	DEFINED	3
GOLD KIST INC	COM	380614107	3281	157450	SH	DEFINED	6
GOLDCORP INC NEW	COM	380956409	190	8055	SH	DEFINED	7
GOLDCORP INC NEW	COM	380956409	0	200	SH	DEFINED	18
GOLDCORP INC NEW	COM	380956409	4673	198000	SH	DEFINED	6
GOLDEN WEST FINL CORP DEL	COM	381317106	1101	14250	SH	DEFINED	17
GOLDEN WEST FINL CORP DEL	COM	381317106	294	3805	SH	DEFINED	2
GOLDEN WEST FINL CORP DEL	COM	381317106	346	4480	SH	DEFINED	6
GOLDEN WEST FINL CORP DEL	COM	381317106	1061	13730	SH	DEFINED	20
GOLDEN WEST FINL CORP DEL	COM	381317106	135635	1755797	SH	DEFINED	21
GOLDEN WEST FINL CORP DEL	COM	381317106	3563	46122	SH	DEFINED	3
GOLDEN WEST FINL CORP DEL	COM	381317106	87543	1133247	SH	DEFINED	18
GOLDEN WEST FINL CORP DEL	COM	381317106	56	723	SH	DEFINED	5
GOLDMAN SACHS GROUP INC	COM	38141G104	25	150	SH	DEFINED	4
GOLDMAN SACHS GROUP INC	COM	38141G104	30756	181810	SH	DEFINED	1
GOLDMAN SACHS GROUP INC	COM	38141G104	30928	182820	SH	DEFINED	17
GOLDMAN SACHS GROUP INC	COM	38141G104	4094	24200	SH	DEFINED	10
GOLDMAN SACHS GROUP INC	COM	38141G104	88747	524600	SH	DEFINED	8
GOLDMAN SACHS GROUP INC	COM	38141G104	4937	29181	SH	DEFINED	2
GOLDMAN SACHS GROUP INC	COM	38141G104	68456	404654	SH	DEFINED	6
GOLDMAN SACHS GROUP INC	COM	38141G104	1104	6525	SH	DEFINED	11
GOLDMAN SACHS GROUP INC	COM	38141G104	929	5490	SH	DEFINED	20
GOLDMAN SACHS GROUP INC	COM	38141G104	129335	764527	SH	DEFINED	21
GOLDMAN SACHS GROUP INC	COM	38141G104	958	5615	SH	DEFINED	5
GOLDMAN SACHS GROUP INC	COM	38141G104	46012	271988	SH	DEFINED	3
GOLDMAN SACHS GROUP INC	COM	38141G104	147349	871013	SH	DEFINED	18
GOODMAN GLOBAL INC	COM	38239A100	13	1000	SH	DEFINED	11
GOODMAN GLOBAL INC	COM	38239A100	5397	404240	SH	DEFINED	18
GOODRICH CORP	COM	382388106	6582	162440	SH	DEFINED	11
GOODRICH CORP	COM	382388106	99	2435	SH	DEFINED	17
GOODRICH CORP	COM	382388106	870	21462	SH	DEFINED	3
GOODYEAR TIRE & RUBR CO	COM	382550101	61	4209	SH	DEFINED	17
GOODYEAR TIRE & RUBR CO	COM	382550101	442	30461	SH	DEFINED	3
GOODYEAR TIRE & RUBR CO	COM	382550101	20064	1383711	SH	DEFINED	6
GOODYEAR TIRE & RUBR CO	COM	382550101	2	150	SH	DEFINED	2
GOOGLE INC	CL A	38259P508	29	71	SH	DEFINED	2
GOOGLE INC	CL A	38259P508	257	640	SH	DEFINED	20
GOOGLE INC	CL A	38259P508	1903494	4736237	SH	DEFINED	8
GOOGLE INC	CL A	38259P508	2607	6486	SH	DEFINED	1
GOOGLE INC	CL A	38259P508	1417	3525	SH	DEFINED	11
GOOGLE INC	CL A	38259P508	121	300	SH	DEFINED	17
GOOGLE INC	CL A	38259P508	239937	597007	SH	DEFINED	10
GOOGLE INC	CL A	38259P508	1085	2700	SH	DEFINED	21
GOOGLE INC	CL A	38259P508	27464	68336	SH	DEFINED	3
GOOGLE INC	CL A	38259P508	104533	260097	SH	DEFINED	18
GOOGLE INC	CL A	38259P508	3541	8821	SH	DEFINED	5
GRACE W R & CO DEL NEW	COM	38388F108	0	200	SH	DEFINED	18
GRACO INC	COM	384109104	7	190	SH	DEFINED	4
GRACO INC	COM	384109104	547	14000	SH	DEFINED	11
GRAFTECH INTL LTD	COM	384313102	11449	1960380	SH	DEFINED	6
GRAFTECH INTL LTD	COM	384313102	1162	199000	SH	DEFINED	3
GRAINGER W W INC	COM	384802104	98	1475	SH	DEFINED	5
GRAINGER W W INC	COM	384802104	873	13030	SH	DEFINED	3
GRAINGER W W INC	COM	384802104	53	790	SH	DEFINED	11
GRAINGER W W INC	COM	384802104	997	14880	SH	DEFINED	17
GRAINGER W W INC	COM	384802104	181	2694	SH	DEFINED	2
GRAINGER W W INC	COM	384802104	0	6508	SH	DEFINED	18
GRAMERCY CAP CORP	COM	384871109	4371	173400	SH	DEFINED	21
GRAMERCY CAP CORP	COM	384871109	106	4200	SH	DEFINED	20
GRAMERCY CAP CORP	COM	384871109	4002	158760	SH	DEFINED	3

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

GRAMERCY CAP CORP	COM	384871109	1112	44100	SH	DEFINED	18
GRANITE CONSTR INC	COM	387328107	539	10100	SH	DEFINED	21
GRANITE CONSTR INC	COM	387328107	3142	58900	SH	DEFINED	3
GRANT PRIDECO INC	COM	38821G101	382	10050	SH	DEFINED	17
GRANT PRIDECO INC	COM	38821G101	15	405	SH	DEFINED	2
GRANT PRIDECO INC	COM	38821G101	515124	13545205	SH	DEFINED	18
GRANT PRIDECO INC	COM	38821G101	3225	84789	SH	DEFINED	3
GRANT PRIDECO INC	COM	38821G101	3466	91147	SH	DEFINED	21
GRANT PRIDECO INC	COM	38821G101	5777	151900	SH	DEFINED	20
GRANT PRIDECO INC	COM	38821G101	42	1115	SH	DEFINED	4
GREAT AMERN FINL RES INC	COM	389915109	11557	552180	SH	DEFINED	6
GREAT NORTHN IRON ORE PPTYS	CTFS BEN INT	391064102	7	70	SH	DEFINED	5
GREAT PLAINS ENERGY INC	COM	391164100	0	500	SH	DEFINED	18
GREAT PLAINS ENERGY INC	COM	391164100	62	2000	SH	DEFINED	5
GREAT PLAINS ENERGY INC	COM	391164100	52518	1693040	SH	DEFINED	6
GREAT PLAINS ENERGY INC	COM	391164100	8	250	SH	DEFINED	2
GREAT PLAINS ENERGY INC	COM	391164100	136	4400	SH	DEFINED	17
GREAT SOUTHN BANCORP INC	COM	390905107	34	1200	SH	DEFINED	3
GREATBATCH INC	COM	39153L106	0	200	SH	DEFINED	18
GREATER BAY BANCORP	COM	391648102	20261	718230	SH	DEFINED	3
GREATER BAY BANCORP	COM	391648102	7	240	SH	DEFINED	11
GREATER BAY BANCORP	COM	391648102	1229	43550	SH	DEFINED	1
GREATER BAY BANCORP	COM	391648102	7405	262490	SH	DEFINED	6
GREATER CHINA FD INC	COM	39167B102	0	466	SH	DEFINED	18
GREATER COMMUNITY BANCORP	COM	39167M108	308	19993	SH	DEFINED	6
GREEN MOUNTAIN PWR CORP	COM	393154109	1708	51170	SH	DEFINED	6
GREEN MTN COFFEE ROASTERS IN	COM	393122106	61	1660	SH	DEFINED	5
GREENE CNTY BANCSHARES INC	COM NEW	394361208	289	7900	SH	DEFINED	3
GREENHILL & CO INC	COM	395259104	265	3955	SH	DEFINED	17
GREIF INC	CL A	397624107	7369	91990	SH	DEFINED	3
GREY WOLF INC	COM	397888108	24607	3683620	SH	DEFINED	3
GRIFFON CORP	COM	398433102	24	1000	SH	DEFINED	11
GRIFFON CORP	COM	398433102	1198	50200	SH	DEFINED	6
GRILL CONCEPTS INC	COM NEW	398502203	0	1250	SH	DEFINED	18
GROUP 1 AUTOMOTIVE INC	COM	398905109	29860	598391	SH	DEFINED	6
GROUP 1 AUTOMOTIVE INC	COM	398905109	117	2350	SH	DEFINED	3
GROUPE CGI INC	CL A SUB VTG	39945C109	2	336	SH	DEFINED	7
GROUPE CGI INC	CL A SUB VTG	39945C109	0	15735	SH	DEFINED	18
GROUPE DANONE	SPONSORED ADR	399449107	32048	1081977	SH	DEFINED	18
GROUPE DANONE	SPONSORED ADR	399449107	527	17800	SH	DEFINED	2
GROUPE DANONE	SPONSORED ADR	399449107	24	800	SH	DEFINED	17
GROUPE DANONE	SPONSORED ADR	399449107	1986	67065	SH	DEFINED	11
GRUPO FINANCIERO GALICIA S A	SP ADR 10 SH B	399909100	23536	3598846	SH	DEFINED	22
GRUPO TELEVISIA SA DE CV	SP ADR REP ORD	40049J206	30269	1423749	SH	DEFINED	18
GSI COMMERCE INC	COM	36238G102	15	1000	SH	DEFINED	17
GSI COMMERCE INC	COM	36238G102	26	1760	SH	DEFINED	5
GSI GROUP INC CDA	COM	36229U102	6	625	SH	DEFINED	5
GUESS INC	COM	401617105	44108	908887	SH	DEFINED	3
GUESS INC	COM	401617105	9	184	SH	DEFINED	2
GUITAR CTR MGMT INC	COM	402040109	13	285	SH	DEFINED	2
GULFMARK OFFSHORE INC	COM	402629109	5028	157930	SH	DEFINED	6
GULFPORT ENERGY CORP	COM NEW	402635304	29	2500	SH	DEFINED	3
GYMBOREE CORP	COM	403777105	10028	237750	SH	DEFINED	3
H & E EQUIPMENT SERVICES INC	COM	404030108	5769	236534	SH	DEFINED	3
H & Q HEALTHCARE FD	SH BEN INT	404052102	0	942	SH	DEFINED	18
H & Q LIFE SCIENCES INVS	SH BEN INT	404053100	0	2240	SH	DEFINED	18
HAEMONETICS CORP	COM	405024100	1	30	SH	DEFINED	2
HAEMONETICS CORP	COM	405024100	35257	753360	SH	DEFINED	3
HAIN CELESTIAL GROUP INC	COM	405217100	5841	228538	SH	DEFINED	2
HAIN CELESTIAL GROUP INC	COM	405217100	0	156	SH	DEFINED	18
HAIN CELESTIAL GROUP INC	COM	405217100	51	2000	SH	DEFINED	17
HAIN CELESTIAL GROUP INC	COM	405217100	95	3725	SH	DEFINED	11

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

HALLIBURTON CO	COM		406216101	775	27810	SH	DEFINED	5
HALLIBURTON CO	COM		406216101	4436	155914	SH	DEFINED	22
HALLIBURTON CO	COM		406216101	5396	189652	SH	DEFINED	23
HALLIBURTON CO	COM		406216101	146387	5145402	SH	DEFINED	18
HALLIBURTON CO	NOTE	3.125% 7/1	406216AM3	1	600000	PRN	DEFINED	18
HALLIBURTON CO	NOTE	3.125% 7/1	406216AM3	7247	4600000	PRN	DEFINED	21
HALLIBURTON CO	COM		406216101	63	2200	SH	DEFINED	11
HALLIBURTON CO	COM		406216101	114	3995	SH	DEFINED	17
HALLIBURTON CO	COM		406216101	232	8170	SH	DEFINED	2
HALLIBURTON CO	COM		406216101	20282	712893	SH	DEFINED	3
HALLIBURTON CO	COM		406216101	2969	104360	SH	DEFINED	20
HALLIBURTON CO	COM		406216101	20347	715200	SH	DEFINED	21
HANCOCK HLDG CO	COM		410120109	12915	241170	SH	DEFINED	3
HANCOCK JOHN PFD INCOME FD I	COM		41021P103	0	1007	SH	DEFINED	18
HANDLEMAN CO DEL	COM		410252100	2617	344800	SH	DEFINED	6
HANESBRANDS INC	COM		410345102	240	10641	SH	DEFINED	2
HANESBRANDS INC	COM		410345102	88	3896	SH	DEFINED	6
HANESBRANDS INC	COM		410345102	50	2237	SH	DEFINED	21
HANESBRANDS INC	COM		410345102	14	600	SH	DEFINED	11
HANESBRANDS INC	COM		410345102	18	800	SH	DEFINED	5
HANESBRANDS INC	COM		410345102	329	14616	SH	DEFINED	18
HANESBRANDS INC	COM		410345102	1052	46722	SH	DEFINED	17
HANGER ORTHOPEDIC GROUP INC	COM NEW		41043F208	1113	169160	SH	DEFINED	3
HANMI FINL CORP	COM		410495105	235	11976	SH	DEFINED	2
HANMI FINL CORP	COM		410495105	175	8940	SH	DEFINED	17
HANMI FINL CORP	COM		410495105	175	8950	SH	DEFINED	3
HANOVER COMPRESSOR CO	COM		410768105	0	7	SH	DEFINED	18
HANOVER INS GROUP INC	COM		410867105	26898	602680	SH	DEFINED	6
HANOVER INS GROUP INC	COM		410867105	11	250	SH	DEFINED	5
HANOVER INS GROUP INC	COM		410867105	982	22000	SH	DEFINED	1
HANSEN NAT CORP	COM		411310105	0	981	SH	DEFINED	18
HANSON PLC NEW	SPONSORED ADR		411349103	13	187	SH	DEFINED	2
HARBOR FLA BANCSHARES INC	COM		411901101	111	2500	SH	DEFINED	5
HARBOR FLA BANCSHARES INC	COM		411901101	253	5700	SH	DEFINED	11
HARBOR FLA BANCSHARES INC	COM		411901101	8	175	SH	DEFINED	1
HARLAND JOHN H CO	COM		412693103	24187	663580	SH	DEFINED	6
HARLAND JOHN H CO	COM		412693103	19204	526867	SH	DEFINED	3
HARLAND JOHN H CO	COM		412693103	9778	268270	SH	DEFINED	18
HARLEY DAVIDSON INC	COM		412822108	113	1800	SH	DEFINED	5
HARLEY DAVIDSON INC	COM		412822108	147914	2357200	SH	DEFINED	8
HARLEY DAVIDSON INC	COM		412822108	104	1664	SH	DEFINED	2
HARLEY DAVIDSON INC	COM		412822108	299	4760	SH	DEFINED	6
HARLEY DAVIDSON INC	COM		412822108	308	4913	SH	DEFINED	11
HARLEY DAVIDSON INC	COM		412822108	7015	111800	SH	DEFINED	10
HARLEY DAVIDSON INC	COM		412822108	0	3400	SH	DEFINED	18
HARLEY DAVIDSON INC	COM		412822108	2840	45254	SH	DEFINED	3
HARLEY DAVIDSON INC	COM		412822108	9631	153482	SH	DEFINED	17
HARLEYSVILLE GROUP INC	COM		412824104	13229	378084	SH	DEFINED	6
HARLEYSVILLE GROUP INC	COM		412824104	6549	187180	SH	DEFINED	3
HARLEYSVILLE NATL CORP PA	COM		412850109	5657	281431	SH	DEFINED	6
HARMAN INTL INDS INC	COM		413086109	17	200	SH	DEFINED	5
HARMAN INTL INDS INC	COM		413086109	11	134	SH	DEFINED	2
HARMAN INTL INDS INC	COM		413086109	956	11453	SH	DEFINED	3
HARMAN INTL INDS INC	COM		413086109	0	71	SH	DEFINED	18
HARRAHS ENTMT INC	COM		413619107	23	344	SH	DEFINED	17
HARRAHS ENTMT INC	COM		413619107	5082	67146	SH	DEFINED	5
HARRAHS ENTMT INC	COM		413619107	0	1500	SH	DEFINED	18
HARRAHS ENTMT INC	COM		413619107	2136	32159	SH	DEFINED	3
HARRAHS ENTMT INC	COM		413619107	1211	18224	SH	DEFINED	11
HARRINGTON WEST FINL GROUP I	COM		41383L104	164	10000	SH	DEFINED	4
HARRINGTON WEST FINL GROUP I	COM		41383L104	1106	67635	SH	DEFINED	6
HARRIS & HARRIS GROUP INC	COM		413833104	25	2000	SH	DEFINED	11

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

HARRIS & HARRIS GROUP INC	COM	413833104	25	2090	SH	DEFINED	5
HARRIS CORP DEL	COM	413875105	0	108	SH	DEFINED	18
HARRIS CORP DEL	COM	413875105	10	228	SH	DEFINED	2
HARRIS CORP DEL	COM	413875105	24	548	SH	DEFINED	11
HARRIS CORP DEL	COM	413875105	44900	1009210	SH	DEFINED	3
HARRIS INTERACTIVE INC	COM	414549105	32	5300	SH	DEFINED	3
HARSCO CORP	COM	415864107	1196	15400	SH	DEFINED	3
HARSCO CORP	COM	415864107	9689	124774	SH	DEFINED	18
HARTE-HANKS INC	COM	416196103	450	17075	SH	DEFINED	11
HARTE-HANKS INC	COM	416196103	18	700	SH	DEFINED	17
HARTE-HANKS INC	COM	416196103	1318	50000	SH	DEFINED	1
HARTFORD FINL SVCS GROUP INC	COM	416515104	68174	785868	SH	DEFINED	18
HARTFORD FINL SVCS GROUP INC	COM	416515104	6860	80087	SH	DEFINED	5
HARTFORD FINL SVCS GROUP INC	COM	416515104	2482	28614	SH	DEFINED	21
HARTFORD FINL SVCS GROUP INC	COM	416515104	2854	32900	SH	DEFINED	20
HARTFORD FINL SVCS GROUP INC	COM	416515104	774	8926	SH	DEFINED	22
HARTFORD FINL SVCS GROUP INC	COM	416515104	617	7109	SH	DEFINED	17
HARTFORD FINL SVCS GROUP INC	COM	416515104	38	438	SH	DEFINED	11
HARTFORD FINL SVCS GROUP INC	COM	416515104	29743	342854	SH	DEFINED	3
HARTFORD FINL SVCS GROUP INC	COM	416515104	5839	67310	SH	DEFINED	6
HARTFORD FINL SVCS GROUP INC	COM	416515104	960	11061	SH	DEFINED	2
HARTFORD FINL SVCS GROUP INC	COM	416515104	3384	39011	SH	DEFINED	23
HARTMARX CORP	COM	417119104	3263	482050	SH	DEFINED	6
HARVEY ELECTRONICS INC	COM	417660107	0	2	SH	DEFINED	18
HASBRO INC	COM	418056107	8788	386289	SH	DEFINED	18
HASBRO INC	COM	418056107	14	601	SH	DEFINED	2
HASBRO INC	COM	418056107	19	850	SH	DEFINED	11
HASBRO INC	COM	418056107	2645	116257	SH	DEFINED	3
HASBRO INC	COM	418056107	17081	750827	SH	DEFINED	21
HASTINGS ENTMT INC	COM	418365102	1182	175121	SH	DEFINED	6
HAWAIIAN ELEC INDUSTRIES	COM	419870100	36	1344	SH	DEFINED	11
HAWAIIAN ELEC INDUSTRIES	COM	419870100	0	5000	SH	DEFINED	18
HAWAIIAN ELEC INDUSTRIES	COM	419870100	105	3890	SH	DEFINED	6
HAWAIIAN ELEC INDUSTRIES	COM	419870100	108	4004	SH	DEFINED	2
HAWAIIAN HOLDINGS INC	COM	419879101	9	2200	SH	DEFINED	2
HAWKINS INC	COM	420261109	176	12409	SH	DEFINED	6
HCA INC	COM	404119109	5453	109300	SH	DEFINED	3
HCA INC	COM	404119109	8980	180000	SH	DEFINED	7
HCA INC	COM	404119109	30	600	SH	DEFINED	2
HCA INC	COM	404119109	38543	772550	SH	DEFINED	6
HCA INC	COM	404119109	2	33371	SH	DEFINED	18
HCA INC	COM	404119109	821	16450	SH	DEFINED	11
HCA INC	COM	404119109	332	6655	SH	DEFINED	5
HCA INC	COM	404119109	309	6200	SH	DEFINED	17
HCC INS HLDGS INC	COM	404132102	0	4269	SH	DEFINED	18
HCC INS HLDGS INC	COM	404132102	186	5645	SH	DEFINED	1
HCC INS HLDGS INC	COM	404132102	17	520	SH	DEFINED	3
HDFC BANK LTD	ADR REPS 3 SHS	40415F101	15	250	SH	DEFINED	11
HEADWATERS INC	COM	42210P102	12	500	SH	DEFINED	11
HEADWATERS INC	COM	42210P102	14750	631710	SH	DEFINED	6
HEALTH CARE PPTY INVS INC	COM	421915109	95	3075	SH	DEFINED	5
HEALTH CARE PPTY INVS INC	COM	421915109	301	9704	SH	DEFINED	11
HEALTH CARE PPTY INVS INC	COM	421915109	0	15700	SH	DEFINED	18
HEALTH CARE PPTY INVS INC	COM	421915109	25	800	SH	DEFINED	2
HEALTH CARE PPTY INVS INC	COM	421915109	7720	248619	SH	DEFINED	17
HEALTH CARE PPTY INVS INC	COM	421915109	384	12366	SH	DEFINED	3
HEALTH CARE REIT INC	COM	42217K106	0	1054	SH	DEFINED	18
HEALTH CARE REIT INC	COM	42217K106	150	3750	SH	DEFINED	3
HEALTH CARE REIT INC	COM	42217K106	7	180	SH	DEFINED	2
HEALTH CARE REIT INC	COM	42217K106	3206	80119	SH	DEFINED	17
HEALTH CARE REIT INC	COM	42217K106	18	450	SH	DEFINED	5
HEALTH MGMT ASSOC INC NEW	CL A	421933102	3633	175273	SH	DEFINED	5

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

HEALTH MGMT ASSOC INC NEW	NOTE	1.500% 8/0	421933AF9	1532	1500000	SH	DEFINED	14
HEALTH MGMT ASSOC INC NEW	CL A		421933102	2414	115483	SH	DEFINED	11
HEALTH MGMT ASSOC INC NEW	CL A		421933102	10	490	SH	DEFINED	6
HEALTH MGMT ASSOC INC NEW	CL A		421933102	674	32247	SH	DEFINED	18
HEALTH MGMT ASSOC INC NEW	CL A		421933102	864	41348	SH	DEFINED	3
HEALTH MGMT ASSOC INC NEW	CL A		421933102	8	375	SH	DEFINED	2
HEALTH NET INC	COM		42222G108	12	285	SH	DEFINED	4
HEALTH NET INC	COM		42222G108	732	16810	SH	DEFINED	11
HEALTH NET INC	COM		42222G108	9	200	SH	DEFINED	7
HEALTH NET INC	COM		42222G108	17018	391034	SH	DEFINED	3
HEALTH NET INC	COM		42222G108	9479	217800	SH	DEFINED	21
HEALTH NET INC	COM		42222G108	3073	70600	SH	DEFINED	22
HEALTH NET INC	COM		42222G108	2437	56000	SH	DEFINED	18
HEALTH NET INC	COM		42222G108	7986	183500	SH	DEFINED	6
HEALTH NET INC	COM		42222G108	283	6500	SH	DEFINED	20
HEALTH NET INC	COM		42222G108	109357	2512800	SH	DEFINED	10
HEALTH NET INC	COM		42222G108	774329	17792497	SH	DEFINED	8
HEALTHCARE RLTY TR	COM		421946104	222	5775	SH	DEFINED	17
HEALTHCARE RLTY TR	COM		421946104	0	1511	SH	DEFINED	18
HEALTHCARE SVCS GRP INC	COM		421906108	669	26600	SH	DEFINED	3
HEALTHSPRING INC	COM		42224N101	2687	139600	SH	DEFINED	3
HEALTHTRONICS INC	COM		42222L107	0	500	SH	DEFINED	18
HEALTHTRONICS INC	COM		42222L107	4	575	SH	DEFINED	5
HEALTHWAYS INC	COM		422245100	16	375	SH	DEFINED	5
HEALTHWAYS INC	COM		422245100	0	38	SH	DEFINED	18
HEALTHWAYS INC	COM		422245100	6937	155540	SH	DEFINED	3
HEALTHWAYS INC	COM		422245100	644	14450	SH	DEFINED	11
HEARST-ARGYLE TELEVISION INC	COM		422317107	168	7328	SH	DEFINED	5
HEARST-ARGYLE TELEVISION INC	COM		422317107	1	50000	SH	DEFINED	18
HEARST-ARGYLE TELEVISION INC	COM		422317107	395	17200	SH	DEFINED	11
HEARTLAND EXPRESS INC	COM		422347104	361	23500	SH	DEFINED	5
HEARTLAND EXPRESS INC	COM		422347104	0	346	SH	DEFINED	18
HECLA MNG CO	COM		422704106	1054	183700	SH	DEFINED	3
HEICO CORP NEW	CL A		422806208	13085	450430	SH	DEFINED	18
HEINZ H J CO	COM		423074103	411	9800	SH	DEFINED	21
HEINZ H J CO	COM		423074103	367	8750	SH	DEFINED	6
HEINZ H J CO	COM		423074103	34	800	SH	DEFINED	4
HEINZ H J CO	COM		423074103	314	7500	SH	DEFINED	1
HEINZ H J CO	COM		423074103	233	5562	SH	DEFINED	11
HEINZ H J CO	COM		423074103	7691	183421	SH	DEFINED	17
HEINZ H J CO	COM		423074103	62867	1499322	SH	DEFINED	18
HEINZ H J CO	COM		423074103	131	3125	SH	DEFINED	20
HEINZ H J CO	COM		423074103	9462	225645	SH	DEFINED	3
HEINZ H J CO	COM		423074103	218	5198	SH	DEFINED	5
HEINZ H J CO	COM		423074103	1124	26811	SH	DEFINED	2
HELEN OF TROY CORP LTD	COM		G4388N106	680	38720	SH	DEFINED	6
HELIX ENERGY SOLUTIONS GRP I	COM		42330P107	7192	215330	SH	DEFINED	3
HELIX ENERGY SOLUTIONS GRP I	COM		42330P107	134	4025	SH	DEFINED	2
HELLENIC TELECOM ORGANIZATN	SPONSORED ADR		423325307	15	1200	SH	DEFINED	17
HELMERICH & PAYNE INC	COM		423452101	138	6000	SH	DEFINED	17
HELMERICH & PAYNE INC	COM		423452101	489	21220	SH	DEFINED	2
HELMERICH & PAYNE INC	COM		423452101	26323	1142988	SH	DEFINED	3
HELMERICH & PAYNE INC	COM		423452101	9	400	SH	DEFINED	11
HERBALIFE LTD	COM USD SHS		G4412G101	22864	603600	SH	DEFINED	3
HERCULES INC	COM		427056106	29047	1841901	SH	DEFINED	3
HERCULES INC	COM		427056106	45	2880	SH	DEFINED	17
HERCULES INC	COM		427056106	3852	244280	SH	DEFINED	6
HERCULES OFFSHORE INC	COM		427093109	3320	106940	SH	DEFINED	3
HERITAGE COMMERCE CORP	COM		426927109	757	32700	SH	DEFINED	3
HERSHA HOSPITALITY TR	SH BEN INT A		427825104	1828	190400	SH	DEFINED	3
HERSHEY CO	COM		427866108	8969	167807	SH	DEFINED	1
HERSHEY CO	COM		427866108	809	15130	SH	DEFINED	17

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

HERSHEY CO	COM		427866108	746	13949	SH	DEFINED	2
HERSHEY CO	COM		427866108	24512	458605	SH	DEFINED	18
HERSHEY CO	COM		427866108	123	2299	SH	DEFINED	11
HERSHEY CO	COM		427866108	98	1848	SH	DEFINED	5
HERSHEY CO	COM		427866108	1838	34395	SH	DEFINED	3
HERSHEY CO	COM		427866108	87	1620	SH	DEFINED	20
HESS CORP	COM		42809H107	541	13068	SH	DEFINED	17
HESS CORP	COM		42809H107	619	14950	SH	DEFINED	6
HESS CORP	COM		42809H107	1	14270	SH	DEFINED	18
HESS CORP	COM		42809H107	472	11400	SH	DEFINED	21
HESS CORP	COM		42809H107	411	10050	SH	DEFINED	5
HESS CORP	COM		42809H107	3066	74031	SH	DEFINED	3
HEWITT ASSOCS INC	COM		42822Q100	34	1400	SH	DEFINED	6
HEWITT ASSOCS INC	COM		42822Q100	211	8700	SH	DEFINED	17
HEWLETT PACKARD CO	COM		428236103	1137	31000	SH	DEFINED	4
HEWLETT PACKARD CO	COM		428236103	10334	281661	SH	DEFINED	17
HEWLETT PACKARD CO	COM		428236103	83503	2275919	SH	DEFINED	10
HEWLETT PACKARD CO	COM		428236103	9914	270203	SH	DEFINED	22
HEWLETT PACKARD CO	COM		428236103	1741	47441	SH	DEFINED	21
HEWLETT PACKARD CO	COM		428236103	62042	1691002	SH	DEFINED	3
HEWLETT PACKARD CO	COM		428236103	2630	69839	SH	DEFINED	5
HEWLETT PACKARD CO	COM		428236103	11623	316792	SH	DEFINED	18
HEWLETT PACKARD CO	COM		428236103	12420	338513	SH	DEFINED	23
HEWLETT PACKARD CO	COM		428236103	3001	81782	SH	DEFINED	2
HEWLETT PACKARD CO	COM		428236103	66	1800	SH	DEFINED	7
HEWLETT PACKARD CO	COM		428236103	3196	87097	SH	DEFINED	11
HEWLETT PACKARD CO	COM		428236103	800	21800	SH	DEFINED	1
HEWLETT PACKARD CO	COM		428236103	95411	2607156	SH	DEFINED	6
HEWLETT PACKARD CO	COM		428236103	658170	17938682	SH	DEFINED	8
HEWLETT PACKARD CO	COM		428236103	15150	15000	CALL	DEFINED	13
HEXCEL CORP NEW	COM		428291108	2705	191200	SH	DEFINED	18
HEXCEL CORP NEW	COM		428291108	561	40000	SH	DEFINED	5
HI-TECH PHARMACAL INC	COM		42840B101	1284	101585	SH	DEFINED	3
HICKORY TECH CORP	COM		429060106	1452	207453	SH	DEFINED	6
HIGH INCOME OPPORTUNITY FD I	COM		42967Q105	0	164	SH	DEFINED	18
HIGHLAND HOSPITALITY CORP	COM		430141101	19131	1335021	SH	DEFINED	3
HIGHWOODS PPTYS INC	COM		431284108	52	1400	SH	DEFINED	5
HIGHWOODS PPTYS INC	COM		431284108	156	4200	SH	DEFINED	2
HIGHWOODS PPTYS INC	COM		431284108	3457	92900	SH	DEFINED	3
HIGHWOODS PPTYS INC	COM		431284108	1184	31819	SH	DEFINED	17
HILB ROGAL & HOBBS CO	COM		431294107	15	350	SH	DEFINED	11
HILB ROGAL & HOBBS CO	COM		431294107	14	327	SH	DEFINED	2
HILB ROGAL & HOBBS CO	COM		431294107	6955	163065	SH	DEFINED	1
HILLENBRAND INDS INC	COM		431573104	376	6600	SH	DEFINED	22
HILLENBRAND INDS INC	COM		431573104	4657	81730	SH	DEFINED	3
HILLENBRAND INDS INC	COM		431573104	367	6433	SH	DEFINED	2
HILLENBRAND INDS INC	COM		431573104	0	110	SH	DEFINED	18
HILTON HOTELS CORP	COM		432848109	1049	37545	SH	DEFINED	5
HILTON HOTELS CORP	NOTE	3.375% 4/1	432848AZ2	1	700000	PRN	DEFINED	18
HILTON HOTELS CORP	NOTE	3.375% 4/1	432848AZ2	7362	5625000	PRN	DEFINED	21
HILTON HOTELS CORP	COM		432848109	28	1000	SH	DEFINED	11
HILTON HOTELS CORP	COM		432848109	10	370	SH	DEFINED	4
HILTON HOTELS CORP	COM		432848109	21	762988	SH	DEFINED	18
HILTON HOTELS CORP	COM		432848109	3000	107707	SH	DEFINED	3
HILTON HOTELS CORP	COM		432848109	746	26787	SH	DEFINED	17
HITACHI LIMITED	ADR	10 COM	433578507	0	500	SH	DEFINED	18
HITACHI LIMITED	ADR	10 COM	433578507	25932	454112	SH	DEFINED	6
HITACHI LIMITED	ADR	10 COM	433578507	13	225	SH	DEFINED	11
HITACHI LIMITED	ADR	10 COM	433578507	1359	23330	SH	DEFINED	17
HITTITE MICROWAVE CORP	COM		43365Y104	2159	48520	SH	DEFINED	18
HMN FINL INC	COM		40424G108	1107	31840	SH	DEFINED	6
HMS HLDGS CORP	COM		40425J101	18	1485	SH	DEFINED	5

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

HNI CORP	COM		404251100	69	1650	SH	DEFINED	21
HOLLIS-EDEN PHARMACEUTICALS	COM		435902101	7	1075	SH	DEFINED	5
HOLLY CORP	COM PAR \$0.01		435758305	65487	1511361	SH	DEFINED	3
HOLLY CORP	COM PAR \$0.01		435758305	3	64	SH	DEFINED	2
HOME DEPOT INC	COM		437076102	5074	139616	SH	DEFINED	5
HOME DEPOT INC	COM		437076102	4841	133480	SH	DEFINED	7
HOME DEPOT INC	COM		437076102	4462	123009	SH	DEFINED	2
HOME DEPOT INC	COM		437076102	1399	38579	SH	DEFINED	11
HOME DEPOT INC	COM		437076102	29129	803115	SH	DEFINED	17
HOME DEPOT INC	COM		437076102	134917	3719800	SH	DEFINED	10
HOME DEPOT INC	COM		437076102	9645	265923	SH	DEFINED	20
HOME DEPOT INC	COM		437076102	97257	2681479	SH	DEFINED	21
HOME DEPOT INC	COM		437076102	53234	1467717	SH	DEFINED	3
HOME DEPOT INC	COM		437076102	1231276	33947516	SH	DEFINED	18
HOME DEPOT INC	COM		437076102	9996	275592	SH	DEFINED	23
HOME DEPOT INC	COM		437076102	947291	26117764	SH	DEFINED	8
HOME DEPOT INC	COM		437076102	11533	317967	SH	DEFINED	22
HOME DEPOT INC	COM		437076102	1048	28919	SH	DEFINED	1
HOME DEPOT INC	COM		437076102	69	1915	SH	DEFINED	4
HOME DEPOT INC	COM		437076102	67308	1860023	SH	DEFINED	6
HOME PROPERTIES INC	COM		437306103	11	200	SH	DEFINED	17
HOME PROPERTIES INC	COM		437306103	16012	280130	SH	DEFINED	3
HOME PROPERTIES INC	COM		437306103	11	200	SH	DEFINED	11
HOME PROPERTIES INC	COM		437306103	0	8500	SH	DEFINED	18
HOME SOLUTIONS AMER INC	COM		437355100	1167	212970	SH	DEFINED	3
HONDA MOTOR LTD	AMERN SHS		438128308	17	500	SH	DEFINED	5
HONDA MOTOR LTD	AMERN SHS		438128308	26154	777692	SH	DEFINED	18
HONDA MOTOR LTD	AMERN SHS		438128308	139	4134	SH	DEFINED	2
HONDA MOTOR LTD	AMERN SHS		438128308	3790	112700	SH	DEFINED	6
HONEYWELL INTL INC	COM		438516106	12209	298516	SH	DEFINED	4
HONEYWELL INTL INC	COM		438516106	65184	1593752	SH	DEFINED	6
HONEYWELL INTL INC	COM		438516106	711	17380	SH	DEFINED	11
HONEYWELL INTL INC	COM		438516106	2645	64675	SH	DEFINED	17
HONEYWELL INTL INC	COM		438516106	7162	175100	SH	DEFINED	7
HONEYWELL INTL INC	COM		438516106	6348	155200	SH	DEFINED	20
HONEYWELL INTL INC	COM		438516106	44787	1095039	SH	DEFINED	21
HONEYWELL INTL INC	COM		438516106	22428	548374	SH	DEFINED	3
HONEYWELL INTL INC	COM		438516106	5142	124342	SH	DEFINED	5
HONEYWELL INTL INC	COM		438516106	8945	218698	SH	DEFINED	2
HONEYWELL INTL INC	COM		438516106	594112	14525978	SH	DEFINED	18
HOOKE FURNITURE CORP	COM		439038100	268	18253	SH	DEFINED	3
HOOKE FURNITURE CORP	COM		439038100	4	275	SH	DEFINED	5
HOOKE FURNITURE CORP	COM		439038100	2385	162675	SH	DEFINED	6
HORACE MANN EDUCATORS CORP N	COM		440327104	20143	1047470	SH	DEFINED	6
HORACE MANN EDUCATORS CORP N	COM		440327104	0	7500	SH	DEFINED	18
HORACE MANN EDUCATORS CORP N	COM		440327104	237	12300	SH	DEFINED	21
HORIZON LINES INC	COM		44044K101	2655	158960	SH	DEFINED	3
HORIZON OFFSHORE INC	COM NEW		44043J204	176	10300	SH	DEFINED	3
HORMEL FOODS CORP	COM		440452100	0	2026	SH	DEFINED	18
HORMEL FOODS CORP	COM		440452100	391	10860	SH	DEFINED	21
HORMEL FOODS CORP	COM		440452100	8365	232498	SH	DEFINED	3
HORNBECK OFFSHORE SVCS INC N	COM		440543106	7272	217080	SH	DEFINED	3
HORNBECK OFFSHORE SVCS INC N	COM		440543106	2	50	SH	DEFINED	11
HOSPIRA INC	COM		441060100	1367	35720	SH	DEFINED	17
HOSPIRA INC	COM		441060100	35	910	SH	DEFINED	2
HOSPIRA INC	COM		441060100	49	1300	SH	DEFINED	5
HOSPIRA INC	COM		441060100	838	21897	SH	DEFINED	18
HOSPIRA INC	COM		441060100	49	1280	SH	DEFINED	11
HOSPIRA INC	COM		441060100	1171	30609	SH	DEFINED	3
HOSPITALITY PPTYS TR	COM SH BEN INT		44106M102	1750	37069	SH	DEFINED	3
HOSPITALITY PPTYS TR	COM SH BEN INT		44106M102	879	18625	SH	DEFINED	17
HOSPITALITY PPTYS TR	COM SH BEN INT		44106M102	93	1960	SH	DEFINED	5

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

HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	47	1000	SH	DEFINED	11
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	1671	35400	SH	DEFINED	22
HOST HOTELS & RESORTS INC	COM	44107P104	3375	147208	SH	DEFINED	23
HOST HOTELS & RESORTS INC	COM	44107P104	13067	569878	SH	DEFINED	18
HOST HOTELS & RESORTS INC	COM	44107P104	763	33291	SH	DEFINED	17
HOST HOTELS & RESORTS INC	COM	44107P104	9	400	SH	DEFINED	5
HOST HOTELS & RESORTS INC	COM	44107P104	0	21	SH	DEFINED	7
HOST HOTELS & RESORTS INC	COM	44107P104	29	1276	SH	DEFINED	2
HOST HOTELS & RESORTS INC	COM	44107P104	35886	1565019	SH	DEFINED	3
HOST HOTELS & RESORTS INC	COM	44107P104	3937	171700	SH	DEFINED	22
HOUSEVALUES INC	COM	44183Y102	21024	3600000	SH	DEFINED	13
HOUSEVALUES INC	COM	44183Y102	0	12471	SH	DEFINED	18
HOUSTON EXPL CO	COM	442120101	565	10250	SH	DEFINED	3
HOUSTON EXPL CO	COM	442120101	34425	624209	SH	DEFINED	6
HOVNIANIAN ENTERPRISES INC	CL A	442487203	18487	630100	SH	DEFINED	8
HOVNIANIAN ENTERPRISES INC	CL A	442487203	24	832	SH	DEFINED	2
HRPT PPTYS TR	COM SH BEN INT	40426W101	46	3875	SH	DEFINED	17
HRPT PPTYS TR	COM SH BEN INT	40426W101	5	400	SH	DEFINED	11
HRPT PPTYS TR	COM SH BEN INT	40426W101	0	8215	SH	DEFINED	18
HSBC HLDGS PLC	SPON ADR NEW	404280406	1574	17200	SH	DEFINED	11
HSBC HLDGS PLC	SPON ADR NEW	404280406	1824	19931	SH	DEFINED	17
HSBC HLDGS PLC	SPON ADR NEW	404280406	27631	301875	SH	DEFINED	18
HSBC HLDGS PLC	SPON ADR NEW	404280406	43	465	SH	DEFINED	5
HSBC HLDGS PLC	ADR A 1/40PF A	404280604	0	1400	SH	DEFINED	18
HSBC HLDGS PLC	SPON ADR NEW	404280406	1	15	SH	DEFINED	7
HSBC HLDGS PLC	SPON ADR NEW	404280406	242	2643	SH	DEFINED	2
HSBC HLDGS PLC	SPON ADR NEW	404280406	288	3150	SH	DEFINED	6
HUB GROUP INC	CL A	443320106	3862	169527	SH	DEFINED	3
HUB GROUP INC	CL A	443320106	23	1000	SH	DEFINED	11
HUBBELL INC	CL B	443510201	0	1274	SH	DEFINED	18
HUBBELL INC	CL B	443510201	239	5000	SH	DEFINED	5
HUBBELL INC	CL B	443510201	168	3500	SH	DEFINED	2
HUBBELL INC	CL B	443510201	220	4592	SH	DEFINED	17
HUBBELL INC	CL B	443510201	299	6246	SH	DEFINED	11
HUDSON CITY BANCORP	COM	443683107	54175	4088700	SH	DEFINED	21
HUDSON CITY BANCORP	COM	443683107	10	720	SH	DEFINED	17
HUDSON CITY BANCORP	COM	443683107	582	43900	SH	DEFINED	6
HUDSON CITY BANCORP	COM	443683107	358	27000	SH	DEFINED	1
HUDSON CITY BANCORP	COM	443683107	234	17670	SH	DEFINED	5
HUDSON CITY BANCORP	COM	443683107	398	30015	SH	DEFINED	20
HUDSON CITY BANCORP	COM	443683107	79741	6018191	SH	DEFINED	18
HUDSON HIGHLAND GROUP INC	COM	443792106	45	4600	SH	DEFINED	6
HUDSON HIGHLAND GROUP INC	COM	443792106	0	4152	SH	DEFINED	18
HUDSON HIGHLAND GROUP INC	COM	443792106	13	1380	SH	DEFINED	5
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	0	4000	SH	DEFINED	18
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	0	15	SH	DEFINED	11
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	15	588	SH	DEFINED	17
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	0	19	SH	DEFINED	5
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	0	15	SH	DEFINED	6
HUMAN GENOME SCIENCES INC	COM	444903108	33	2900	SH	DEFINED	2
HUMANA INC	COM	444859102	0	4143	SH	DEFINED	18
HUMANA INC	COM	444859102	5743	86900	SH	DEFINED	10
HUMANA INC	COM	444859102	85329	1291100	SH	DEFINED	8
HUMANA INC	COM	444859102	6047	91500	SH	DEFINED	6
HUMANA INC	COM	444859102	1580	23900	SH	DEFINED	21
HUMANA INC	COM	444859102	23	350	SH	DEFINED	17
HUMANA INC	COM	444859102	2538	38400	SH	DEFINED	22
HUMANA INC	COM	444859102	53046	802630	SH	DEFINED	3
HUNT J B TRANS SVCS INC	COM	445658107	3325	160100	SH	DEFINED	6
HUNT J B TRANS SVCS INC	COM	445658107	42	2000	SH	DEFINED	11
HUNTINGTON BANCSHARES INC	COM	446150104	655	27356	SH	DEFINED	17
HUNTINGTON BANCSHARES INC	COM	446150104	989	41349	SH	DEFINED	3

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

HUNTINGTON BANCSHARES INC	COM	446150104	909	38001	SH	DEFINED	18
HUNTINGTON BANCSHARES INC	COM	446150104	474	19822	SH	DEFINED	6
HUNTINGTON BANCSHARES INC	COM	446150104	5687	237661	SH	DEFINED	2
HUNTSMAN CORP	COM	447011107	10402	571515	SH	DEFINED	6
HUNTSMAN CORP	PFD MND CV 5%	447011206	604	15000	SH	DEFINED	7
HUTCHINSON TECHNOLOGY INC	COM	448407106	2053	97580	SH	DEFINED	6
HUTTIG BLDG PRODS INC	COM	448451104	2	299	SH	DEFINED	2
HYPERCOM CORP	COM	44913M105	2151	317300	SH	DEFINED	3
HYPERION SOLUTIONS CORP	COM	44914M104	187	5415	SH	DEFINED	17
HYPERION SOLUTIONS CORP	COM	44914M104	11250	326276	SH	DEFINED	3
I-MANY INC	COM	44973Q103	21	10425	SH	DEFINED	5
I2 TECHNOLOGIES INC	COM NEW	465754208	157	8400	SH	DEFINED	3
IAC INTERACTIVECORP	COM NEW	44919P300	111	3851	SH	DEFINED	3
IAC INTERACTIVECORP	COM NEW	44919P300	6471	225000	SH	DEFINED	7
IAC INTERACTIVECORP	COM NEW	44919P300	1	37	SH	DEFINED	2
IAC INTERACTIVECORP	COM NEW	44919P300	726	25235	SH	DEFINED	6
IAC INTERACTIVECORP	COM NEW	44919P300	168170	5847349	SH	DEFINED	10
IAC INTERACTIVECORP	COM NEW	44919P300	201320	7000000	SH	DEFINED	13
IAC INTERACTIVECORP	COM NEW	44919P300	983	34187	SH	DEFINED	11
IAC INTERACTIVECORP	COM NEW	44919P300	457	15887	SH	DEFINED	17
IAC INTERACTIVECORP	COM NEW	44919P300	495329	17222858	SH	DEFINED	18
IAC INTERACTIVECORP	COM NEW	44919P300	3365	117000	SH	DEFINED	20
IAC INTERACTIVECORP	COM NEW	44919P300	4173	145082	SH	DEFINED	21
IAC INTERACTIVECORP	COM NEW	44919P300	1320583	45917337	SH	DEFINED	8
IAMGOLD CORP	COM	450913108	7309	862900	SH	DEFINED	7
IBASIS INC	COM NEW	450732201	377	45499	SH	DEFINED	3
IBASIS INC	COM NEW	450732201	1	67	SH	DEFINED	17
IBERIABANK CORP	COM	450828108	5518	90455	SH	DEFINED	18
IBERIABANK CORP	COM	450828108	6619	108512	SH	DEFINED	6
IBERIABANK CORP	COM	450828108	1998	32750	SH	DEFINED	1
IBIS TECHNOLOGY CORP	COM	450909106	10	3000	SH	DEFINED	5
ICICI BK LTD	ADR	45104G104	3028	98600	SH	DEFINED	3
ICICI BK LTD	ADR	45104G104	15	500	SH	DEFINED	11
ICICI BK LTD	ADR	45104G104	22	700	SH	DEFINED	17
ICO INC NEW	COM	449293109	27	4190	SH	DEFINED	5
ICONIX BRAND GROUP INC	COM	451055107	221	13700	SH	DEFINED	3
ICOS CORP	COM	449295104	3877	154710	SH	DEFINED	3
ICT GROUP INC	COM	44929Y101	7307	232180	SH	DEFINED	3
ICU MED INC	COM	44930G107	4728	103960	SH	DEFINED	3
IDACORP INC	COM	451107106	10	267	SH	DEFINED	17
IDACORP INC	COM	451107106	9991	264250	SH	DEFINED	3
IDACORP INC	COM	451107106	0	301	SH	DEFINED	18
IDACORP INC	COM	451107106	3318	87760	SH	DEFINED	6
IDEX CORP	COM	45167R104	12	275	SH	DEFINED	11
IDEX CORP	COM	45167R104	7555	175500	SH	DEFINED	21
IDEX CORP	COM	45167R104	181	4200	SH	DEFINED	20
IDEX CORP	COM	45167R104	21084	489745	SH	DEFINED	18
IDEX CORP	COM	45167R104	52	1200	SH	DEFINED	2
IDEX CORP	COM	45167R104	8482	197020	SH	DEFINED	1
IDEXX LABS INC	COM	45168D104	93	1015	SH	DEFINED	5
IDEXX LABS INC	COM	45168D104	1135	12450	SH	DEFINED	11
IDEXX LABS INC	COM	45168D104	2799	30715	SH	DEFINED	3
IDEXX LABS INC	COM	45168D104	0	640	SH	DEFINED	18
IHOP CORP	COM	449623107	93	2000	SH	DEFINED	17
IKON OFFICE SOLUTIONS INC	COM	451713101	5237	389670	SH	DEFINED	6
IKON OFFICE SOLUTIONS INC	COM	451713101	17275	1285310	SH	DEFINED	3
IKON OFFICE SOLUTIONS INC	COM	451713101	0	430	SH	DEFINED	18
ILLINOIS TOOL WKS INC	COM	452308109	12281	273522	SH	DEFINED	18
ILLINOIS TOOL WKS INC	COM	452308109	13994	311674	SH	DEFINED	2
ILLINOIS TOOL WKS INC	COM	452308109	95	2100	SH	DEFINED	5
ILLINOIS TOOL WKS INC	COM	452308109	5364	119461	SH	DEFINED	17
ILLINOIS TOOL WKS INC	COM	452308109	287	6400	SH	DEFINED	1

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

ILLINOIS TOOL WKS INC	COM		452308109	20	450	SH	DEFINED	4
ILLINOIS TOOL WKS INC	COM		452308109	2468	54960	SH	DEFINED	6
ILLINOIS TOOL WKS INC	COM		452308109	6669	148519	SH	DEFINED	3
ILLINOIS TOOL WKS INC	COM		452308109	1768	39373	SH	DEFINED	11
ILLUMINA INC	COM		452327109	9591	290281	SH	DEFINED	3
IMAGE ENTMT INC	COM NEW		452439201	36	10000	SH	DEFINED	5
IMATION CORP	COM		45245A107	249	6200	SH	DEFINED	11
IMATION CORP	COM		45245A107	5960	148451	SH	DEFINED	3
IMATION CORP	COM		45245A107	0	130	SH	DEFINED	18
IMCLONE SYS INC	COM		45245W109	264629	9344259	SH	DEFINED	18
IMCLONE SYS INC	COM		45245W109	411	14500	SH	DEFINED	22
IMCLONE SYS INC	COM		45245W109	2597	91700	SH	DEFINED	23
IMCLONE SYS INC	COM		45245W109	15419	544450	SH	DEFINED	8
IMCLONE SYS INC	COM		45245W109	3908	138000	SH	DEFINED	3
IMCLONE SYS INC	COM		45245W109	1515	53503	SH	DEFINED	21
IMCLONE SYS INC	COM		45245W109	2949	104140	SH	DEFINED	20
IMERGENT INC	COM		45247Q100	78	5500	SH	DEFINED	3
IMMUCOR INC	COM		452526106	37	1655	SH	DEFINED	2
IMMUCOR INC	COM		452526106	666	29700	SH	DEFINED	3
IMMUNICON CORP DEL	COM		45260A107	26	6000	SH	DEFINED	11
IMPAC MTG HLDGS INC	COM		45254P102	369	39400	SH	DEFINED	3
IMPERIAL OIL LTD	COM NEW		453038408	9830	292680	SH	DEFINED	7
IMPERIAL OIL LTD	COM NEW		453038408	595	17736	SH	DEFINED	3
IMPERIAL OIL LTD	COM NEW		453038408	0	883	SH	DEFINED	18
IMPERIAL SUGAR CO NEW	COM NEW		453096208	4084	131230	SH	DEFINED	3
IMPERIAL SUGAR CO NEW	COM NEW		453096208	239	7680	SH	DEFINED	21
IMPERIAL SUGAR CO NEW	COM NEW		453096208	217	8884	SH	DEFINED	14
IMPERIAL TOBACCO GROUP PLC	SPONSORED ADR		453142101	67	1000	SH	DEFINED	17
IMPERIAL TOBACCO GROUP PLC	SPONSORED ADR		453142101	0	1135	SH	DEFINED	18
IMPERIAL TOBACCO GROUP PLC	SPONSORED ADR		453142101	28	420	SH	DEFINED	2
IMS HEALTH INC	COM		449934108	95	3582	SH	DEFINED	2
IMS HEALTH INC	COM		449934108	278	10450	SH	DEFINED	11
IMS HEALTH INC	COM		449934108	56	2134	SH	DEFINED	5
IMS HEALTH INC	COM		449934108	5729	215059	SH	DEFINED	17
IMS HEALTH INC	COM		449934108	914	34322	SH	DEFINED	3
INCO LTD	COM		453258402	2412	31575	SH	DEFINED	7
INCO LTD	COM		453258402	23	300	SH	DEFINED	5
INCO LTD	COM		453258402	0	200	SH	DEFINED	18
INCYTE CORP	NOTE	3.500% 2/1	45337CAE2	4908	6550000	PRN	DEFINED	21
INCYTE CORP	NOTE	3.500% 2/1	45337CAE2	1	775000	PRN	DEFINED	18
INDEPENDENT BANK CORP MASS	COM		453836108	16	500	SH	DEFINED	5
INDEVUS PHARMACEUTICALS INC	COM		454072109	6	1000	SH	DEFINED	5
INDEVUS PHARMACEUTICALS INC	COM		454072109	878	148310	SH	DEFINED	3
INDIA FD INC	COM		454089103	0	2000	SH	DEFINED	18
INDUSTRIAL SVCS AMER INC FLA	COM		456314103	94	16226	SH	DEFINED	6
INDYMAC BANCORP INC	COM		456607100	14	349	SH	DEFINED	2
INDYMAC BANCORP INC	COM		456607100	46950	1140670	SH	DEFINED	6
INERGY L P	UNIT LTD PTNR		456615103	0	10	SH	DEFINED	7
INFINEON TECHNOLOGIES AG	SPONSORED ADR		45662N103	2	160	SH	DEFINED	17
INFINEON TECHNOLOGIES AG	SPONSORED ADR		45662N103	10013	869260	SH	DEFINED	6
INFINITY PPTY & CAS CORP	COM		45665Q103	30123	732398	SH	DEFINED	6
INFINITY PPTY & CAS CORP	COM		45665Q103	0	1201	SH	DEFINED	18
INFORMATICA CORP	COM		45666Q102	2627	193280	SH	DEFINED	18
INFOSPACE INC	COM NEW		45678T201	0	5448	SH	DEFINED	18
INFOSPACE INC	COM NEW		45678T201	4043	219244	SH	DEFINED	6
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR		456788108	2873	60186	SH	DEFINED	22
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR		456788108	778	16300	SH	DEFINED	3
INFOUSA INC NEW	COM		456818301	1440	173510	SH	DEFINED	3
INFOUSA INC NEW	COM		456818301	8085	974126	SH	DEFINED	6
INFRASTRUCTURE SVCS INC	COM		45684P102	7230	411970	SH	DEFINED	3
ING CLARION GLB RE EST INCM	COM		44982G104	0	1243	SH	DEFINED	18
ING CLARION REAL EST INCOME	COM SHS		449788108	0	4	SH	DEFINED	18

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

ING GLBL ADV & PREM OPP FUND	COM		44982N109	0	21	SH	DEFINED	18
ING GLOBAL EQTY DIV & PREM O	COM		45684E107	0	8	SH	DEFINED	18
ING GROEP N V	SPONSORED ADR		456837103	137	3123	SH	DEFINED	17
ING GROEP N V	SPONSORED ADR		456837103	425	9669	SH	DEFINED	2
ING GROEP N V	SPONSORED ADR		456837103	33590	763751	SH	DEFINED	18
ING GROEP N V	SPONSORED ADR		456837103	5810	140889	SH	DEFINED	6
ING PRIME RATE TR	SH BEN INT		44977W106	0	1526	SH	DEFINED	18
INGERSOLL-RAND COMPANY LTD	CL A		G4776G101	2119	55785	SH	DEFINED	3
INGERSOLL-RAND COMPANY LTD	CL A		G4776G101	392	10136	SH	DEFINED	5
INGERSOLL-RAND COMPANY LTD	CL A		G4776G101	1494	39355	SH	DEFINED	18
INGLES MKTS INC	CL A		457030104	14	519	SH	DEFINED	17
INGLES MKTS INC	CL A		457030104	4030	152785	SH	DEFINED	6
INGRAM MICRO INC	CL A		457153104	27710	1446250	SH	DEFINED	6
INGRAM MICRO INC	CL A		457153104	0	290	SH	DEFINED	18
INGRAM MICRO INC	CL A		457153104	2	125	SH	DEFINED	5
INGRAM MICRO INC	CL A		457153104	6328	330270	SH	DEFINED	3
INLAND REAL ESTATE CORP	COM NEW		457461200	831	47420	SH	DEFINED	3
INNKEEPERS USA TR	COM		4576J0104	9907	608150	SH	DEFINED	3
INNKEEPERS USA TR	COM		4576J0104	534	32792	SH	DEFINED	17
INNKEEPERS USA TR	COM		4576J0104	33	2000	SH	DEFINED	2
INPHONIC INC	COM		45772G105	11	1475	SH	DEFINED	5
INPUT/OUTPUT INC	COM		457652105	10202	1027350	SH	DEFINED	18
INPUT/OUTPUT INC	COM		457652105	242	24400	SH	DEFINED	20
INPUT/OUTPUT INC	COM		457652105	31325	3154600	SH	DEFINED	21
INSMED INC	COM NEW		457669208	6	4375	SH	DEFINED	17
INSTEEL INDUSTRIES INC	COM		45774W108	9980	502250	SH	DEFINED	3
INSTEEL INDUSTRIES INC	COM		45774W108	8	400	SH	DEFINED	11
INTEGRA BK CORP	COM		45814P105	2078	82209	SH	DEFINED	6
INTEGRA BK CORP	COM		45814P105	479	18950	SH	DEFINED	3
INTEGRA LIFESCIENCES HLDGS C	COM NEW		457985208	3595	95920	SH	DEFINED	3
INTEGRA LIFESCIENCES HLDGS C	COM NEW		457985208	172	4580	SH	DEFINED	17
INTEGRATED DEVICE TECHNOLOGY	COM		458118106	3916	243710	SH	DEFINED	3
INTEGRATED SILICON SOLUTION	COM		45812P107	0	4	SH	DEFINED	2
INTEL CORP	COM		458140100	6411	311650	SH	DEFINED	20
INTEL CORP	COM		458140100	36375	1768360	SH	DEFINED	2
INTEL CORP	COM		458140100	53223	2587423	SH	DEFINED	17
INTEL CORP	COM		458140100	114410	5562000	SH	DEFINED	8
INTEL CORP	COM		458140100	11504	559284	SH	DEFINED	4
INTEL CORP	COM		458140100	10746	522395	SH	DEFINED	21
INTEL CORP	COM		458140100	18004	875257	SH	DEFINED	1
INTEL CORP	COM		458140100	1133	55087	SH	DEFINED	11
INTEL CORP	COM		458140100	1122105	54550549	SH	DEFINED	18
INTEL CORP	COM		458140100	45668	2220112	SH	DEFINED	3
INTEL CORP	COM		458140100	1973	96502	SH	DEFINED	5
INTEL CORP	COM		458140100	54949	2671337	SH	DEFINED	6
INTEL CORP	COM		458140100	7569	367970	SH	DEFINED	7
INTEL CORP	COM		458140100	4783	232500	SH	DEFINED	10
INTEL CORP	COM		458140100	1790	87031	SH	DEFINED	23
INTELLI-CHECK INC	COM		45817G102	11	2000	SH	DEFINED	17
INTER TEL INC	COM		458372109	1528	70713	SH	DEFINED	6
INTERCONTINENTALEXCHANGE INC	COM		45865V100	430	5775	SH	DEFINED	5
INTERDIGITAL COMMUNICATIONS	COM		45866A105	17554	514770	SH	DEFINED	3
INTERDIGITAL COMMUNICATIONS	COM		45866A105	17	500	SH	DEFINED	17
INTERFACE INC	CL A		458665106	10042	779657	SH	DEFINED	3
INTERGRAPH CORP	COM		458683109	270	6300	SH	DEFINED	20
INTERGRAPH CORP	COM		458683109	29306	683438	SH	DEFINED	18
INTERMAGNETICS GEN CORP	COM		458771102	25	937	SH	DEFINED	11
INTERMEDIATE MUNI FD INC	COM		45880P104	0	122	SH	DEFINED	18
INTERMUNE INC	NOTE	0.250% 3/0	45884XAC7	2615	2775000	PRN	DEFINED	21
INTERNATIONAL ASSETS HLDG CO	COM		459028106	0	400	SH	DEFINED	18
INTERNATIONAL BANCSHARES COR	COM		459044103	20324	684764	SH	DEFINED	6
INTERNATIONAL BUSINESS MACHS	COM		459200101	85998	1049534	SH	DEFINED	3

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

INTERNATIONAL BUSINESS MACHS	COM	459200101	10568	128976	SH	DEFINED	23
INTERNATIONAL BUSINESS MACHS	COM	459200101	9142	111574	SH	DEFINED	22
INTERNATIONAL BUSINESS MACHS	COM	459200101	55678	679502	SH	DEFINED	21
INTERNATIONAL BUSINESS MACHS	COM	459200101	4784	58390	SH	DEFINED	20
INTERNATIONAL BUSINESS MACHS	COM	459200101	65767	802620	SH	DEFINED	10
INTERNATIONAL BUSINESS MACHS	COM	459200101	70898	865243	SH	DEFINED	17
INTERNATIONAL BUSINESS MACHS	COM	459200101	2300	28072	SH	DEFINED	11
INTERNATIONAL BUSINESS MACHS	COM	459200101	21086	257339	SH	DEFINED	2
INTERNATIONAL BUSINESS MACHS	COM	459200101	7448	90895	SH	DEFINED	7
INTERNATIONAL BUSINESS MACHS	COM	459200101	540980	6602145	SH	DEFINED	8
INTERNATIONAL BUSINESS MACHS	COM	459200101	3854	47027	SH	DEFINED	1
INTERNATIONAL BUSINESS MACHS	COM	459200101	533	6510	SH	DEFINED	4
INTERNATIONAL BUSINESS MACHS	COM	459200101	149526	1824815	SH	DEFINED	6
INTERNATIONAL BUSINESS MACHS	COM	459200101	2234	27290	SH	DEFINED	5
INTERNATIONAL BUSINESS MACHS	COM	459200101	462558	5645081	SH	DEFINED	18
INTERNATIONAL DISPLAYWORKS I	COM	459412102	0	14100	SH	DEFINED	18
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	540	13668	SH	DEFINED	3
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	43	1100	SH	DEFINED	17
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	12	300	SH	DEFINED	2
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	61879	1564977	SH	DEFINED	18
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	218	5500	SH	DEFINED	5
INTERNATIONAL GAME TECHNOLOG	COM	459902102	1348	32485	SH	DEFINED	11
INTERNATIONAL GAME TECHNOLOG	COM	459902102	2438	58741	SH	DEFINED	3
INTERNATIONAL GAME TECHNOLOG	COM	459902102	0	4043	SH	DEFINED	18
INTERNATIONAL GAME TECHNOLOG	COM	459902102	558	13493	SH	DEFINED	5
INTERNATIONAL GAME TECHNOLOG	COM	459902102	3214	77445	SH	DEFINED	17
INTERNATIONAL GAME TECHNOLOG	COM	459902102	62	1500	SH	DEFINED	1
INTERNATIONAL PWR PLC	SPONSORED ADR	46018M104	44918	775536	SH	DEFINED	6
INTERNATIONAL PWR PLC	SPONSORED ADR	46018M104	1957	32975	SH	DEFINED	17
INTERNATIONAL RECTIFIER CORP	COM	460254105	30	850	SH	DEFINED	6
INTERNATIONAL SHIPHOLDING CO	COM NEW	460321201	0	2400	SH	DEFINED	18
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	42	850	SH	DEFINED	11
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	62866	1261350	SH	DEFINED	8
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	10	200	SH	DEFINED	2
INTERNET CAP GROUP INC	COM NEW	46059C205	1	90	SH	DEFINED	17
INTERNET HOLDERS TR	DEPOSIT RCPT	46059W102	5	100	SH	DEFINED	2
INTERNET SEC SYS INC	COM	46060X107	0	10316	SH	DEFINED	18
INTERNET SEC SYS INC	COM	46060X107	6	200	SH	DEFINED	2
INTERNET SEC SYS INC	COM	46060X107	275	9900	SH	DEFINED	5
INTERNET SEC SYS INC	COM	46060X107	33	1200	SH	DEFINED	11
INTERNET SEC SYS INC	COM	46060X107	136	4910	SH	DEFINED	17
INTERPOOL INC	COM	46062R108	5906	262940	SH	DEFINED	6
INTERPUBLIC GROUP COS INC	COM	460690100	0	47	SH	DEFINED	2
INTERPUBLIC GROUP COS INC	COM	460690100	245	24797	SH	DEFINED	6
INTERPUBLIC GROUP COS INC	COM	460690100	297	30000	SH	DEFINED	4
INTERPUBLIC GROUP COS INC	COM	460690100	7311	738533	SH	DEFINED	21
INTERPUBLIC GROUP COS INC	COM	460690100	1821	183976	SH	DEFINED	3
INTERPUBLIC GROUP COS INC	COM	460690100	45	4573	SH	DEFINED	17
INTERPUBLIC GROUP COS INC	COM	460690100	272409	27516073	SH	DEFINED	18
INTERPUBLIC GROUP COS INC	COM	460690100	4629	467600	SH	DEFINED	20
INTERPUBLIC GROUP COS INC	COM	460690100	295	29758	SH	DEFINED	5
INTERSECTIONS INC	COM	460981301	2414	261527	SH	DEFINED	6
INTERSIL CORP	CL A	46069S109	227	9240	SH	DEFINED	6
INTERSIL CORP	CL A	46069S109	0	55	SH	DEFINED	18
INTERSTATE HOTELS & RESRTS I	COM	46088S106	17	1600	SH	DEFINED	6
INTERSTATE HOTELS & RESRTS I	COM	46088S106	1525	141490	SH	DEFINED	3
INTERTAPE POLYMER GROUP INC	COM	460919103	14	1850	SH	DEFINED	7
INTERVEST BANCSHARES CORP	CL A	460927106	8007	183825	SH	DEFINED	3
INTERVIDEO INC	COM	46114Y101	2784	218377	SH	DEFINED	3
INTERVIDEO INC	COM	46114Y101	2327	182540	SH	DEFINED	6
INTERVOICE INC NEW	COM	46114Z101	689	108638	SH	DEFINED	6
INTERWOVEN INC	COM NEW	46114T508	3448	312560	SH	DEFINED	3

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

INTL PAPER CO	COM	460146103	52	1500	SH	DEFINED	5
INTL PAPER CO	COM	460146103	6252	180535	SH	DEFINED	18
INTL PAPER CO	COM	460146103	2725	78678	SH	DEFINED	3
INTL PAPER CO	COM	460146103	99	2867	SH	DEFINED	17
INTL PAPER CO	COM	460146103	639	18456	SH	DEFINED	2
INTL PAPER CO	COM	460146103	260	7500	SH	DEFINED	6
INTL PAPER CO	COM	460146103	21	616	SH	DEFINED	1
INTRAWEST CORPORATION	COM NEW	460915200	356	10270	SH	DEFINED	5
INTUIT	COM	461202103	6	191	SH	DEFINED	2
INTUIT	COM	461202103	35	1100	SH	DEFINED	5
INTUIT	COM	461202103	199	6200	SH	DEFINED	11
INTUIT	COM	461202103	5380	167667	SH	DEFINED	3
INTUIT	COM	461202103	10	300	SH	DEFINED	1
INTUIT	COM	461202103	290	9040	SH	DEFINED	17
INTUIT	COM	461202103	0	13950	SH	DEFINED	18
INTUITIVE SURGICAL INC	COM NEW	46120E602	53	500	SH	DEFINED	2
INTUITIVE SURGICAL INC	COM NEW	46120E602	11	100	SH	DEFINED	17
INTUITIVE SURGICAL INC	COM NEW	46120E602	344	3355	SH	DEFINED	5
INVACARE CORP	COM	461203101	188	8000	SH	DEFINED	2
INVENTIV HEALTH INC	COM	46122E105	5617	175362	SH	DEFINED	3
INVENTIV HEALTH INC	COM	46122E105	2	50000	SH	DEFINED	18
INVERNESS MED INNOVATIONS IN	COM	46126P106	10902	313632	SH	DEFINED	3
INVESTMENT GRADE MUN INCOME	COM	461368102	0	1359	SH	DEFINED	18
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	5392	120489	SH	DEFINED	3
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	3037	67860	SH	DEFINED	18
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	8570	191500	SH	DEFINED	6
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	54	1200	SH	DEFINED	17
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	16	350	SH	DEFINED	11
INVESTORS BANCORP INC	COM	46146P102	206	13850	SH	DEFINED	5
INVESTORS FINL SERVICES CORP	COM	461915100	7680	178281	SH	DEFINED	18
INVESTORS FINL SERVICES CORP	COM	461915100	163642	3798550	SH	DEFINED	8
INVESTORS FINL SERVICES CORP	COM	461915100	13	300	SH	DEFINED	5
INVITROGEN CORP	COM	46185R100	0	4835	SH	DEFINED	18
INVITROGEN CORP	COM	46185R100	2353	37100	SH	DEFINED	22
INVITROGEN CORP	NOTE 1.500% 2/1	46185RAK6	12031	13800000	PRN	DEFINED	21
INVITROGEN CORP	NOTE 1.500% 2/1	46185RAK6	2	1700000	PRN	DEFINED	18
INVITROGEN CORP	COM	46185R100	29439	464269	SH	DEFINED	3
IOWA TELECOMM SERVICES INC	COM	462594201	13098	661860	SH	DEFINED	6
IOWA TELECOMM SERVICES INC	COM	462594201	30	1500	SH	DEFINED	11
IOWA TELECOMM SERVICES INC	COM	462594201	12	600	SH	DEFINED	2
IPARTY CORP	COM	46261R107	0	1000	SH	DEFINED	5
IPCS INC	COM	44980Y305	289	5429	SH	DEFINED	14
IPSCO INC	COM	462622101	16042	185093	SH	DEFINED	3
IRELAND BK	SPONSORED ADR	46267Q103	28772	365219	SH	DEFINED	18
IRON MTN INC	COM	462846106	947	22050	SH	DEFINED	11
IRON MTN INC	COM	462846106	0	1	SH	DEFINED	18
IRON MTN INC	COM	462846106	2	55	SH	DEFINED	2
IRON MTN INC	COM	462846106	254	6000	SH	DEFINED	5
IRWIN FINL CORP	COM	464119106	3140	160535	SH	DEFINED	6
ISHARES INC	MSCI SWITZERLD	464286749	37	1600	SH	DEFINED	7
ISHARES INC	MSCI PAC J IDX	464286665	2	20041	SH	DEFINED	18
ISHARES INC	MSCI SINGAPORE	464286673	15	1600	SH	DEFINED	7
ISHARES INC	MSCI SINGAPORE	464286673	0	5325	SH	DEFINED	18
ISHARES INC	MSCI UTD KINGD	464286699	390	17800	SH	DEFINED	7
ISHARES INC	MSCI FRANCE	464286707	0	452	SH	DEFINED	18
ISHARES INC	MSCI BELGIUM	464286301	0	564	SH	DEFINED	18
ISHARES INC	MSCI TAIWAN	464286731	0	1063	SH	DEFINED	18
ISHARES INC	MSCI AUSTRALIA	464286103	0	673	SH	DEFINED	18
ISHARES INC	MSCI SWEDEN	464286756	31	1150	SH	DEFINED	7
ISHARES INC	MSCI S KOREA	464286772	185	4000	SH	DEFINED	3
ISHARES INC	MSCI JAPAN	464286848	630	46500	SH	DEFINED	7
ISHARES INC	MSCI JAPAN	464286848	301	22200	SH	DEFINED	20

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

ISHARES INC	MSCI JAPAN	464286848	65044	4803804	SH	DEFINED	18
ISHARES INC	MSCI ITALY	464286855	0	464	SH	DEFINED	18
ISHARES INC	MSCI HONG KONG	464286871	18	1250	SH	DEFINED	7
ISHARES INC	MSCI TAIWAN	464286731	21969	1716298	SH	DEFINED	22
ISHARES INC	MSCI AUSTRALIA	464286103	60	2850	SH	DEFINED	7
ISHARES INC	MSCI EMU INDEX	464286608	688	7300	SH	DEFINED	7
ISHARES SILVER TRUST	ISHARES	46428Q109	0	44	SH	DEFINED	18
ISHARES TR	US TIPS BD FD	464287176	10	100	SH	DEFINED	7
ISHARES TR	DJ SEL DIV INX	464287168	0	515	SH	DEFINED	18
ISHARES TR	20+ YR TRS BD	464287432	0	850	SH	DEFINED	18
ISHARES TR	RUSL 2000 VALU	464287630	31	426419	SH	DEFINED	18
ISHARES TR	COHEN&ST RLTY	464287564	0	113	SH	DEFINED	18
ISHARES TR	RUSSELL MIDCAP	464287499	0	1656	SH	DEFINED	18
ISHARES TR	MSCI EAFE IDX	464287465	1561	23038	SH	DEFINED	7
ISHARES TR	GLDM SACHS TEC	464287549	0	611	SH	DEFINED	18
ISHARES TR	NASDQ BIO INDX	464287556	16187	219394	SH	DEFINED	18
ISHARES TR	S&P GBL HLTHCR	464287325	0	25	SH	DEFINED	18
ISHARES TR	MSCI EAFE IDX	464287465	1883	27780	SH	DEFINED	6
ISHARES TR	S&P LTN AM 40	464287390	0	7	SH	DEFINED	18
ISHARES TR	FTSE XNHUA IDX	464287184	1	9443	SH	DEFINED	18
ISHARES TR	LEHMAN AGG BND	464287226	0	105	SH	DEFINED	18
ISHARES TR	MSCI EMERG MKT	464287234	580	5995	SH	DEFINED	1
ISHARES TR	MSCI EMERG MKT	464287234	4	41238	SH	DEFINED	18
ISHARES TR	RUSL 2000 GROW	464287648	7203	99500	SH	DEFINED	21
ISHARES TR	MSCI EAFE IDX	464287465	18	259672	SH	DEFINED	18
ISHARES TR	MSCI EAFE IDX	464287465	4883	72075	SH	DEFINED	1
ISHARES TR	S&P GBL FIN	464287333	0	17	SH	DEFINED	18
ISHARES TR	S&P EURO PLUS	464287861	14	142072	SH	DEFINED	18
ISHARES TR	RUSSELL 2000	464287655	0	6650	SH	DEFINED	18
ISHARES TR	RUSL 3000 GROW	464287671	0	3075	SH	DEFINED	18
ISHARES TR	RUSSELL 3000	464287689	0	235	SH	DEFINED	18
ISHARES TR	DJ US UTILS	464287697	0	190	SH	DEFINED	18
ISHARES TR	DJ US TELECOMM	464287713	0	499	SH	DEFINED	18
ISHARES TR	DJ US REAL EST	464287739	39	500	SH	DEFINED	3
ISHARES TR	DJ US ENERGY	464287796	0	315	SH	DEFINED	18
ISHARES TR	S&P SMLCAP 600	464287804	0	1285	SH	DEFINED	18
ISHARES TR	RUSSELL1000GRW	464287614	1	25525	SH	DEFINED	18
ISHARES TR	S&P EURO PLUS	464287861	24	250	SH	DEFINED	7
ISHARES TR	RUSSELL1000VAL	464287598	27	351000	SH	DEFINED	18
ISHARES TR	S&P EURO PLUS	464287861	48	500	SH	DEFINED	5
ISHARES TR	S&P 500 INDEX	464287200	37	276	SH	DEFINED	4
ISHARES TR	CONS GOODS IDX	464287812	0	580	SH	DEFINED	18
ISIS PHARMACEUTICALS INC	COM	464330109	27244	3794427	SH	DEFINED	18
ISIS PHARMACEUTICALS INC	COM	464330109	1572	219001	SH	DEFINED	3
ISIS PHARMACEUTICALS INC	COM	464330109	59	8200	SH	DEFINED	21
ISIS PHARMACEUTICALS INC	COM	464330109	538	75000	SH	DEFINED	20
ISIS PHARMACEUTICALS INC DEL	NOTE 5.500% 5/0	464337AC8	932782	12400000	PRN	DEFINED	18
ISIS PHARMACEUTICALS INC DEL	NOTE 5.500% 5/0	464337AC8	466	500000	PRN	DEFINED	21
ISOLAGEN INC	COM	46488N103	6	1800	SH	DEFINED	11
ISTAR FINL INC	COM	45031U101	4296	103020	SH	DEFINED	3
ISTAR FINL INC	COM	45031U101	0	6800	SH	DEFINED	18
ISTAR FINL INC	COM	45031U101	75	1770	SH	DEFINED	5
ITC HLDGS CORP	COM	465685105	193	6200	SH	DEFINED	20
ITC HLDGS CORP	COM	465685105	7797	249900	SH	DEFINED	21
ITC HLDGS CORP	COM	465685105	22	700	SH	DEFINED	5
ITC HLDGS CORP	COM	465685105	24993	801050	SH	DEFINED	18
ITLA CAP CORP	COM	450565106	102	1900	SH	DEFINED	3
ITLA CAP CORP	COM	450565106	3370	62690	SH	DEFINED	6
ITRON INC	COM	465741106	13331	238900	SH	DEFINED	3
ITRON INC	COM	465741106	3	46200	SH	DEFINED	18
ITT CORP NEW	COM	450911102	7947	155000	SH	DEFINED	7
ITT CORP NEW	COM	450911102	3118	61739	SH	DEFINED	5

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

ITT CORP NEW	COM	450911102	342	6675	SH	DEFINED	11
ITT CORP NEW	COM	450911102	1639	31962	SH	DEFINED	3
ITT CORP NEW	COM	450911102	24873	485128	SH	DEFINED	17
ITT CORP NEW	COM	450911102	327	6370	SH	DEFINED	18
ITT CORP NEW	COM	450911102	204	3988	SH	DEFINED	2
ITT EDUCATIONAL SERVICES INC	COM	45068B109	7560	114020	SH	DEFINED	3
ITT EDUCATIONAL SERVICES INC	COM	45068B109	10153	153148	SH	DEFINED	6
ITT EDUCATIONAL SERVICES INC	COM	45068B109	464	7000	SH	DEFINED	17
ITURAN LOCATION AND CONTROL	SHS	M6158M104	38	2700	SH	DEFINED	5
J & J SNACK FOODS CORP	COM	466032109	19	600	SH	DEFINED	11
J & J SNACK FOODS CORP	COM	466032109	10182	327412	SH	DEFINED	6
J CREW GROUP INC	COM	46612H402	90	3000	SH	DEFINED	20
J CREW GROUP INC	COM	46612H402	21	700	SH	DEFINED	21
J CREW GROUP INC	COM	46612H402	4174	138800	SH	DEFINED	18
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	4772	175630	SH	DEFINED	3
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	193	7100	SH	DEFINED	20
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	21123	777448	SH	DEFINED	18
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	12	429	SH	DEFINED	2
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	19	700	SH	DEFINED	17
JABIL CIRCUIT INC	COM	466313103	3123	109300	SH	DEFINED	22
JABIL CIRCUIT INC	COM	466313103	10	345	SH	DEFINED	4
JABIL CIRCUIT INC	COM	466313103	4172	146042	SH	DEFINED	17
JABIL CIRCUIT INC	COM	466313103	54	1900	SH	DEFINED	11
JABIL CIRCUIT INC	COM	466313103	3954	138411	SH	DEFINED	3
JABIL CIRCUIT INC	COM	466313103	92	3200	SH	DEFINED	5
JACK IN THE BOX INC	COM	466367109	33964	650900	SH	DEFINED	6
JACK IN THE BOX INC	COM	466367109	13	250	SH	DEFINED	11
JACK IN THE BOX INC	COM	466367109	54540	1045234	SH	DEFINED	3
JACKSON HEWITT TAX SVCS INC	COM	468202106	5371	178958	SH	DEFINED	3
JACOBS ENGR GROUP INC DEL	COM	469814107	6	80	SH	DEFINED	2
JACOBS ENGR GROUP INC DEL	COM	469814107	11	150	SH	DEFINED	1
JACOBS ENGR GROUP INC DEL	COM	469814107	231	3100	SH	DEFINED	5
JACOBS ENGR GROUP INC DEL	COM	469814107	41	550	SH	DEFINED	11
JACOBS ENGR GROUP INC DEL	COM	469814107	0	53	SH	DEFINED	18
JACUZZI BRANDS INC	COM	469865109	24	2400	SH	DEFINED	11
JAKKS PAC INC	COM	47012E106	9974	559736	SH	DEFINED	6
JAKKS PAC INC	COM	47012E106	6097	342140	SH	DEFINED	3
JANUS CAP GROUP INC	COM	47102X105	169	8580	SH	DEFINED	6
JANUS CAP GROUP INC	COM	47102X105	0	10800	SH	DEFINED	18
JANUS CAP GROUP INC	COM	47102X105	1546	78374	SH	DEFINED	2
JANUS CAP GROUP INC	COM	47102X105	704	35724	SH	DEFINED	3
JANUS CAP GROUP INC	COM	47102X105	106	5400	SH	DEFINED	11
JANUS CAP GROUP INC	COM	47102X105	55	2813	SH	DEFINED	17
JANUS CAP GROUP INC	COM	47102X105	19	1000	SH	DEFINED	5
JAPAN EQUITY FD INC	COM	471057109	0	20550	SH	DEFINED	18
JARDEN CORP	COM	471109108	35320	1071287	SH	DEFINED	6
JARDEN CORP	COM	471109108	164850	5000000	SH	DEFINED	13
JARDEN CORP	COM	471109108	8	245	SH	DEFINED	5
JDA SOFTWARE GROUP INC	COM	46612K108	156	10090	SH	DEFINED	3
JDS UNIPHASE CORP	COM	46612J101	620	283075	SH	DEFINED	3
JDS UNIPHASE CORP	COM	46612J101	2028	926166	SH	DEFINED	18
JDS UNIPHASE CORP	COM	46612J101	0	50	SH	DEFINED	2
JDS UNIPHASE CORP	COM	46612J101	23	10175	SH	DEFINED	5
JEFFERIES GROUP INC NEW	COM	472319102	29	1020	SH	DEFINED	2
JEFFERIES GROUP INC NEW	COM	472319102	5775	202635	SH	DEFINED	3
JEFFERIES GROUP INC NEW	COM	472319102	0	160	SH	DEFINED	18
JETBLUE AWYS CORP	COM	477143101	35226	3800000	SH	DEFINED	13
JETBLUE AWYS CORP	NOTE	3.500% 7/1 477143AB7	1	1000000	PRN	DEFINED	18
JETBLUE AWYS CORP	NOTE	3.500% 7/1 477143AB7	6938	7675000	PRN	DEFINED	21
JETBLUE AWYS CORP	COM	477143101	1726	186837	SH	DEFINED	18
JETBLUE AWYS CORP	COM	477143101	220	23812	SH	DEFINED	21
JETBLUE AWYS CORP	COM	477143101	3	300	SH	DEFINED	17

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

JLG INDS INC	COM	466210101	355	17900	SH	DEFINED	20
JLG INDS INC	COM	466210101	9445	476800	SH	DEFINED	21
JLG INDS INC	COM	466210101	42958	2168490	SH	DEFINED	3
JLG INDS INC	COM	466210101	62	3100	SH	DEFINED	5
JLG INDS INC	COM	466210101	16207	818111	SH	DEFINED	18
JLG INDS INC	COM	466210101	2419	122100	SH	DEFINED	22
JOHN HANCOCK BK &THRIFT OPP	SH BEN INT	409735107	0	14436	SH	DEFINED	18
JOHNSON & JOHNSON	COM	478160104	12394	190844	SH	DEFINED	1
JOHNSON & JOHNSON	COM	478160104	17239	265462	SH	DEFINED	4
JOHNSON & JOHNSON	COM	478160104	11689	180000	SH	DEFINED	8
JOHNSON & JOHNSON	COM	478160104	1244	19150	SH	DEFINED	7
JOHNSON & JOHNSON	COM	478160104	68471	1054374	SH	DEFINED	3
JOHNSON & JOHNSON	COM	478160104	4020	61904	SH	DEFINED	11
JOHNSON & JOHNSON	COM	478160104	74441	1146304	SH	DEFINED	17
JOHNSON & JOHNSON	COM	478160104	1894	29161	SH	DEFINED	22
JOHNSON & JOHNSON	COM	478160104	2965	45663	SH	DEFINED	23
JOHNSON & JOHNSON	COM	478160104	1888400	29079144	SH	DEFINED	18
JOHNSON & JOHNSON	COM	478160104	7729	118746	SH	DEFINED	5
JOHNSON & JOHNSON	COM	478160104	62365	960351	SH	DEFINED	21
JOHNSON & JOHNSON	COM	478160104	34355	529028	SH	DEFINED	2
JOHNSON & JOHNSON	COM	478160104	14105	217202	SH	DEFINED	20
JOHNSON & JOHNSON	COM	478160104	43657	677218	SH	DEFINED	6
JOHNSON CTLS INC	COM	478366107	41	575	SH	DEFINED	11
JOHNSON CTLS INC	COM	478366107	1716	23925	SH	DEFINED	2
JOHNSON CTLS INC	COM	478366107	4076	56822	SH	DEFINED	3
JOHNSON CTLS INC	COM	478366107	9942	138584	SH	DEFINED	17
JOHNSON CTLS INC	COM	478366107	66	913	SH	DEFINED	5
JOHNSON CTLS INC	COM	478366107	0	4690	SH	DEFINED	18
JOHNSON CTLS INC	COM	478366107	1643	22900	SH	DEFINED	22
JOHNSON CTLS INC	COM	478366107	6	80	SH	DEFINED	6
JONES APPAREL GROUP INC	COM	480074103	9307	286910	SH	DEFINED	6
JONES APPAREL GROUP INC	COM	480074103	3	100	SH	DEFINED	17
JONES APPAREL GROUP INC	COM	480074103	2485	76606	SH	DEFINED	3
JONES APPAREL GROUP INC	COM	480074103	5272	162507	SH	DEFINED	23
JONES APPAREL GROUP INC	COM	480074103	0	7400	SH	DEFINED	18
JONES APPAREL GROUP INC	COM	480074103	372	11545	SH	DEFINED	5
JONES LANG LASALLE INC	COM	48020Q107	40079	468865	SH	DEFINED	3
JOS A BANK CLOTHIERS INC	COM	480838101	13	431	SH	DEFINED	11
JOS A BANK CLOTHIERS INC	COM	480838101	12	400	SH	DEFINED	5
JOS A BANK CLOTHIERS INC	COM	480838101	2479	82748	SH	DEFINED	6
JOS A BANK CLOTHIERS INC	COM	480838101	13	438	SH	DEFINED	2
JOURNAL COMMUNICATIONS INC	CL A	481130102	11771	1044490	SH	DEFINED	6
JOURNAL REGISTER CO	COM	481138105	6	1091	SH	DEFINED	5
JOURNAL REGISTER CO	COM	481138105	2088	368200	SH	DEFINED	6
JOY GLOBAL INC	COM	481165108	14	375	SH	DEFINED	5
JOY GLOBAL INC	COM	481165108	0	66	SH	DEFINED	18
JOY GLOBAL INC	COM	481165108	6	160	SH	DEFINED	2
JOY GLOBAL INC	COM	481165108	12	320	SH	DEFINED	4
JP MORGAN CHASE & CO	COM	46625H100	7025	149600	SH	DEFINED	23
JP MORGAN CHASE & CO	COM	46625H100	1965940	41864146	SH	DEFINED	8
JP MORGAN CHASE & CO	COM	46625H100	266181	5668254	SH	DEFINED	21
JP MORGAN CHASE & CO	COM	46625H100	866502	18451908	SH	DEFINED	18
JP MORGAN CHASE & CO	COM	46625H100	7551	161095	SH	DEFINED	5
JP MORGAN CHASE & CO	COM	46625H100	77	1650	SH	DEFINED	7
JP MORGAN CHASE & CO	COM	46625H100	12973	276263	SH	DEFINED	2
JP MORGAN CHASE & CO	COM	46625H100	3007	64035	SH	DEFINED	11
JP MORGAN CHASE & CO	COM	46625H100	7076	150684	SH	DEFINED	22
JP MORGAN CHASE & CO	COM	46625H100	259656	5529300	SH	DEFINED	10
JP MORGAN CHASE & CO	COM	46625H100	108131	2302626	SH	DEFINED	3
JP MORGAN CHASE & CO	COM	46625H100	2723	57993	SH	DEFINED	1
JP MORGAN CHASE & CO	COM	46625H100	60376	1285687	SH	DEFINED	6
JP MORGAN CHASE & CO	COM	46625H100	9758	207794	SH	DEFINED	20

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

JP MORGAN CHASE & CO	COM	46625H100	40613	864848	SH	DEFINED	17
JP MORGAN CHASE & CO	COM	46625H100	187	3980	SH	DEFINED	4
JP MORGAN CHASE & CO	COM	46625H100	14100	15000	CALL	DEFINED	13
JUNIPER NETWORKS INC	COM	48203R104	103527	5991150	SH	DEFINED	8
JUNIPER NETWORKS INC	COM	48203R104	78	4530	SH	DEFINED	6
JUNIPER NETWORKS INC	COM	48203R104	22778	1318180	SH	DEFINED	21
JUNIPER NETWORKS INC	COM	48203R104	1944	112493	SH	DEFINED	3
JUNIPER NETWORKS INC	COM	48203R104	14078	814687	SH	DEFINED	17
JUNIPER NETWORKS INC	COM	48203R104	117	6947	SH	DEFINED	5
JUNIPER NETWORKS INC	COM	48203R104	146324	8467838	SH	DEFINED	18
JUNIPER NETWORKS INC	COM	48203R104	2421	140100	SH	DEFINED	20
JUPITERMEDIA CORP	COM	48207D101	7	800	SH	DEFINED	11
K V PHARMACEUTICAL CO	CL A	482740206	18164	766423	SH	DEFINED	3
K-SWISS INC	CL A	482686102	6373	212000	SH	DEFINED	21
K-SWISS INC	CL A	482686102	156	5200	SH	DEFINED	20
K-SWISS INC	CL A	482686102	14240	473717	SH	DEFINED	6
K-SWISS INC	CL A	482686102	2059	68502	SH	DEFINED	3
K-SWISS INC	CL A	482686102	1593	53000	SH	DEFINED	18
K2 INC	COM	482732104	1372	116970	SH	DEFINED	3
K2 INC	COM	482732104	7081	603665	SH	DEFINED	18
KADANT INC	COM	48282T104	57	2313	SH	DEFINED	18
KADANT INC	COM	48282T104	246	10000	SH	DEFINED	17
KAMAN CORP	COM	483548103	3079	170970	SH	DEFINED	3
KANSAS CITY SOUTHERN	COM NEW	485170302	847	31000	SH	DEFINED	11
KANSAS CITY SOUTHERN	COM NEW	485170302	5	200	SH	DEFINED	17
KANSAS CITY SOUTHERN	COM NEW	485170302	39839	1458784	SH	DEFINED	2
KANSAS CITY SOUTHERN	COM NEW	485170302	0	2700	SH	DEFINED	18
KATY INDS INC	COM	486026107	1	500	SH	DEFINED	17
KAYDON CORP	COM	486587108	677	18300	SH	DEFINED	2
KAYDON CORP	COM	486587108	11959	323050	SH	DEFINED	3
KAYDON CORP	COM	486587108	18785	507438	SH	DEFINED	18
KAYNE ANDERSON ENRGY TTL RT	COM	48660P104	0	563	SH	DEFINED	18
KAYNE ANDERSON MLP INVMNT C	COM	486606106	0	1142	SH	DEFINED	18
KAYNE ANDERSON MLP INVMNT C	COM	486606106	53	1916	SH	DEFINED	2
KB HOME	COM	48666K109	1656	37817	SH	DEFINED	18
KB HOME	COM	48666K109	17	378	SH	DEFINED	2
KB HOME	COM	48666K109	175200	4000000	SH	DEFINED	8
KB HOME	COM	48666K109	44	1010	SH	DEFINED	6
KB HOME	COM	48666K109	609	13897	SH	DEFINED	3
KB HOME	COM	48666K109	29	660	SH	DEFINED	17
KEANE INC	COM	486665102	1115	77392	SH	DEFINED	3
KELLOGG CO	COM	487836108	493	10010	SH	DEFINED	5
KELLOGG CO	COM	487836108	2142	43255	SH	DEFINED	3
KELLOGG CO	COM	487836108	47715	963545	SH	DEFINED	21
KELLOGG CO	COM	487836108	3320	67034	SH	DEFINED	17
KELLOGG CO	COM	487836108	362	7312	SH	DEFINED	11
KELLOGG CO	COM	487836108	129	2600	SH	DEFINED	2
KELLOGG CO	COM	487836108	31107	628162	SH	DEFINED	18
KELLY SVCS INC	CL A	488152208	4773	174140	SH	DEFINED	3
KEMET CORP	COM	488360108	10812	1339735	SH	DEFINED	3
KEMET CORP	COM	488360108	0	300	SH	DEFINED	18
KENDLE INTERNATIONAL INC	COM	48880L107	48	1500	SH	DEFINED	2
KENDLE INTERNATIONAL INC	COM	48880L107	12731	397580	SH	DEFINED	3
KENEXA CORP	COM	488879107	2	90400	SH	DEFINED	18
KENNAMETAL INC	COM	489170100	52202	921490	SH	DEFINED	3
KENNAMETAL INC	COM	489170100	2232	39400	SH	DEFINED	22
KENNAMETAL INC	COM	489170100	13613	240300	SH	DEFINED	18
KENNAMETAL INC	COM	489170100	10540	186050	SH	DEFINED	6
KENNAMETAL INC	COM	489170100	11	200	SH	DEFINED	11
KENSEY NASH CORP	COM	490057106	117	4000	SH	DEFINED	2
KENSEY NASH CORP	COM	490057106	23	800	SH	DEFINED	3
KEY TRONICS CORP	COM	493144109	889	151402	SH	DEFINED	6

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

KEYCORP NEW	COM	493267108	162	4331	SH	DEFINED	11
KEYCORP NEW	COM	493267108	36356	971050	SH	DEFINED	6
KEYCORP NEW	COM	493267108	2044	54605	SH	DEFINED	17
KEYCORP NEW	COM	493267108	463	12430	SH	DEFINED	5
KEYCORP NEW	COM	493267108	445	11883	SH	DEFINED	18
KEYCORP NEW	COM	493267108	2607	69626	SH	DEFINED	3
KEYCORP NEW	COM	493267108	1396	37273	SH	DEFINED	2
KEYSPAN CORP	COM	49337W100	539	13110	SH	DEFINED	6
KEYSPAN CORP	COM	49337W100	171	4150	SH	DEFINED	2
KEYSPAN CORP	COM	49337W100	4732	142346	SH	DEFINED	18
KEYSPAN CORP	COM	49337W100	1239	30126	SH	DEFINED	3
KEYSPAN CORP	COM	49337W100	25	600	SH	DEFINED	11
KEYSPAN CORP	COM	49337W100	138	3350	SH	DEFINED	5
KEYSPAN CORP	COM	49337W100	602	14630	SH	DEFINED	17
KEYSTONE AUTOMOTIVE INDS INC	COM	49338N109	1046	27500	SH	DEFINED	11
KFORCE INC	COM	493732101	4979	417369	SH	DEFINED	3
KILROY RLTY CORP	COM	49427F108	37	495	SH	DEFINED	17
KILROY RLTY CORP	COM	49427F108	1609	21360	SH	DEFINED	3
KILROY RLTY CORP	COM	49427F108	0	6500	SH	DEFINED	18
KIMBALL INTL INC	CL B	494274103	1350	69930	SH	DEFINED	3
KIMBALL INTL INC	CL B	494274103	14	700	SH	DEFINED	5
KIMBERLY CLARK CORP	COM	494368103	951	14550	SH	DEFINED	6
KIMBERLY CLARK CORP	COM	494368103	8813	134834	SH	DEFINED	17
KIMBERLY CLARK CORP	COM	494368103	12647	193491	SH	DEFINED	3
KIMBERLY CLARK CORP	COM	494368103	446088	6825096	SH	DEFINED	18
KIMBERLY CLARK CORP	COM	494368103	252	3865	SH	DEFINED	5
KIMBERLY CLARK CORP	COM	494368103	1634	25000	SH	DEFINED	8
KIMBERLY CLARK CORP	COM	494368103	508	7778	SH	DEFINED	11
KIMBERLY CLARK CORP	COM	494368103	81323	1244231	SH	DEFINED	21
KIMBERLY CLARK CORP	COM	494368103	3101	47450	SH	DEFINED	20
KIMBERLY CLARK CORP	COM	494368103	16896	258502	SH	DEFINED	2
KIMCO REALTY CORP	COM	49446R109	307	7171	SH	DEFINED	2
KIMCO REALTY CORP	COM	49446R109	579	13496	SH	DEFINED	1
KIMCO REALTY CORP	COM	49446R109	0	1601	SH	DEFINED	18
KIMCO REALTY CORP	COM	49446R109	1733	40432	SH	DEFINED	3
KIMCO REALTY CORP	COM	49446R109	5296	123535	SH	DEFINED	11
KIMCO REALTY CORP	COM	49446R109	32	750	SH	DEFINED	5
KIMCO REALTY CORP	COM	49446R109	279	6512	SH	DEFINED	17
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	2	39221	SH	DEFINED	18
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1256	28614	SH	DEFINED	17
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1151	26224	SH	DEFINED	2
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	105	2400	SH	DEFINED	5
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	69	1565	SH	DEFINED	11
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	2	40	SH	DEFINED	1
KINDER MORGAN INC KANS	COM	49455P101	246	2350	SH	DEFINED	11
KINDER MORGAN INC KANS	COM	49455P101	1059	10100	SH	DEFINED	17
KINDER MORGAN INC KANS	COM	49455P101	53	504	SH	DEFINED	7
KINDER MORGAN INC KANS	COM	49455P101	47	450	SH	DEFINED	4
KINDER MORGAN INC KANS	COM	49455P101	1935	18457	SH	DEFINED	3
KINDER MORGAN INC KANS	COM	49455P101	113	1075	SH	DEFINED	5
KINDER MORGAN INC KANS	COM	49455P101	0	1038	SH	DEFINED	18
KINDER MORGAN MANAGEMENT LLC	SHS	49455U100	0	0	SH	DEFINED	5
KINDER MORGAN MANAGEMENT LLC	SHS	49455U100	244	5778	SH	DEFINED	6
KINDRED HEALTHCARE INC	COM	494580103	5210	175230	SH	DEFINED	3
KINDRED HEALTHCARE INC	COM	494580103	27643	929790	SH	DEFINED	6
KINDRED HEALTHCARE INC	COM	494580103	8	262	SH	DEFINED	2
KINETIC CONCEPTS INC	COM NEW	49460W208	1403	44590	SH	DEFINED	3
KINETIC CONCEPTS INC	COM NEW	49460W208	17024	541152	SH	DEFINED	6
KING PHARMACEUTICALS INC	COM	495582108	424	24900	SH	DEFINED	21
KING PHARMACEUTICALS INC	COM	495582108	7375	433030	SH	DEFINED	6
KING PHARMACEUTICALS INC	COM	495582108	2679	157300	SH	DEFINED	23
KING PHARMACEUTICALS INC	COM	495582108	60766	3568207	SH	DEFINED	3

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

KING PHARMACEUTICALS INC	COM	495582108	106731	6267243	SH	DEFINED	18
KING PHARMACEUTICALS INC	COM	495582108	2143	125833	SH	DEFINED	20
KING PHARMACEUTICALS INC	COM	495582108	3262	191550	SH	DEFINED	22
KINGSWAY FINL SVCS INC	COM	496904103	1731	76020	SH	DEFINED	7
KINROSS GOLD CORP	COM NO PAR	496902404	1807	144100	SH	DEFINED	7
KINROSS GOLD CORP	COM NO PAR	496902404	5401	431402	SH	DEFINED	6
KIRBY CORP	COM	497266106	4271	136330	SH	DEFINED	3
KIRBY CORP	COM	497266106	15098	481894	SH	DEFINED	18
KITE RLTY GROUP TR	COM	49803T102	238	13950	SH	DEFINED	3
KKR FINL CORP	COM	482476306	23221	946270	SH	DEFINED	3
KKR FINL CORP	COM	482476306	31	1250	SH	DEFINED	11
KKR FINL CORP	COM	482476306	0	1150	SH	DEFINED	18
KLA-TENCOR CORP	COM	482480100	15	345	SH	DEFINED	5
KLA-TENCOR CORP	COM	482480100	49	1100	SH	DEFINED	11
KLA-TENCOR CORP	COM	482480100	10578	237866	SH	DEFINED	17
KLA-TENCOR CORP	COM	482480100	36	815	SH	DEFINED	2
KLA-TENCOR CORP	COM	482480100	0	55	SH	DEFINED	18
KLA-TENCOR CORP	COM	482480100	25	552	SH	DEFINED	21
KLA-TENCOR CORP	COM	482480100	1512	34000	SH	DEFINED	3
KNBT BANCORP INC	COM	482921103	1745	108500	SH	DEFINED	4
KNIGHT CAPITAL GROUP INC	CL A	499005106	27669	1520262	SH	DEFINED	3
KNIGHT TRANSN INC	COM	499064103	76	4500	SH	DEFINED	5
KNIGHT TRANSN INC	COM	499064103	0	97	SH	DEFINED	18
KNIGHTSBRIDGE TANKERS LTD	ORD	G5299G106	310	12000	SH	DEFINED	17
KNOLL INC	COM NEW	498904200	63	3100	SH	DEFINED	11
KNOLOGY INC	COM	499183804	4530	456620	SH	DEFINED	3
KNOT INC	COM	499184109	6840	309100	SH	DEFINED	3
KOHL'S CORP	COM	500255104	6709	103342	SH	DEFINED	3
KOHL'S CORP	COM	500255104	34	530	SH	DEFINED	21
KOHL'S CORP	COM	500255104	8534	130303	SH	DEFINED	5
KOHL'S CORP	COM	500255104	2630	40515	SH	DEFINED	17
KOHL'S CORP	COM	500255104	0	7625	SH	DEFINED	18
KOMAG INC	COM NEW	500453204	30439	952410	SH	DEFINED	3
KONA GRILL INC	COM	50047H201	25	1700	SH	DEFINED	6
KONAMI CORP	SPONSORED ADR	50046R101	20068	799846	SH	DEFINED	6
KONAMI CORP	SPONSORED ADR	50046R101	991	38695	SH	DEFINED	17
KONINKLIJKE AHOLD N V	SPON ADR NEW	500467303	729	68810	SH	DEFINED	17
KONINKLIJKE AHOLD N V	SPON ADR NEW	500467303	15805	1519491	SH	DEFINED	6
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	103782	2996249	SH	DEFINED	6
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	3	95	SH	DEFINED	2
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	10713	306010	SH	DEFINED	21
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	2206	63000	SH	DEFINED	8
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	4	110	SH	DEFINED	7
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	29510	842902	SH	DEFINED	18
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	56	1613	SH	DEFINED	11
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	3858	110192	SH	DEFINED	17
KOOKMIN BK NEW	SPONSORED ADR	50049M109	35207	451200	SH	DEFINED	3
KOOKMIN BK NEW	SPONSORED ADR	50049M109	11664	149486	SH	DEFINED	22
KOOKMIN BK NEW	SPONSORED ADR	50049M109	47514	614075	SH	DEFINED	6
KOOKMIN BK NEW	SPONSORED ADR	50049M109	1152	14760	SH	DEFINED	17
KOPPERS HOLDINGS INC	COM	50060P106	2818	148570	SH	DEFINED	3
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	2283	116800	SH	DEFINED	3
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	82	4200	SH	DEFINED	2
KOREA FD	COM	500634100	0	1000	SH	DEFINED	18
KORN FERRY INTL	COM NEW	500643200	2588	123600	SH	DEFINED	18
KORN FERRY INTL	COM NEW	500643200	1660	79256	SH	DEFINED	3
KRAFT FOODS INC	CL A	50075N104	5651	158468	SH	DEFINED	21
KRAFT FOODS INC	CL A	50075N104	835	23404	SH	DEFINED	17
KRAFT FOODS INC	CL A	50075N104	1389	38950	SH	DEFINED	6
KRAFT FOODS INC	CL A	50075N104	47855	1342002	SH	DEFINED	3
KRAFT FOODS INC	CL A	50075N104	75	2100	SH	DEFINED	11
KRAFT FOODS INC	CL A	50075N104	3683	103272	SH	DEFINED	23

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

KRAFT FOODS INC	CL A		50075N104	3721	104358	SH	DEFINED	22
KRAFT FOODS INC	CL A		50075N104	3420	95900	SH	DEFINED	20
KRAFT FOODS INC	CL A		50075N104	310002	8693281	SH	DEFINED	18
KRAFT FOODS INC	CL A		50075N104	36	1000	SH	DEFINED	2
KROGER CO	COM		501044101	2576	111321	SH	DEFINED	2
KROGER CO	COM		501044101	3345	144542	SH	DEFINED	17
KROGER CO	COM		501044101	58518	2528856	SH	DEFINED	18
KROGER CO	COM		501044101	727	31539	SH	DEFINED	5
KROGER CO	COM		501044101	868	37500	SH	DEFINED	20
KROGER CO	COM		501044101	2106	91030	SH	DEFINED	22
KROGER CO	COM		501044101	1504	65000	SH	DEFINED	23
KROGER CO	COM		501044101	46	2000	SH	DEFINED	11
KROGER CO	COM		501044101	34920	1509066	SH	DEFINED	3
KROGER CO	COM		501044101	66264	2863600	SH	DEFINED	21
KROGER CO	COM		501044101	10023	433160	SH	DEFINED	6
KRONOS INC	COM		501052104	941	27595	SH	DEFINED	17
KRONOS WORLDWIDE INC	COM		50105F105	182	6320	SH	DEFINED	21
KT CORP	SPONSORED ADR		48268K101	0	4853	SH	DEFINED	18
KT CORP	SPONSORED ADR		48268K101	118	5500	SH	DEFINED	3
KT CORP	SPONSORED ADR		48268K101	10206	475345	SH	DEFINED	6
KUBOTA CORP	ADR		501173207	0	36	SH	DEFINED	18
KULICKE & SOFFA INDS INC	COM		501242101	5342	604340	SH	DEFINED	6
KULICKE & SOFFA INDS INC	COM		501242101	13938	1576700	SH	DEFINED	18
KULICKE & SOFFA INDS INC	COM		501242101	26	3000	SH	DEFINED	5
KVH INDS INC	COM		482738101	26	2000	SH	DEFINED	11
KYOCERA CORP	ADR		501556203	15	175	SH	DEFINED	11
KYOCERA CORP	ADR		501556203	0	1795	SH	DEFINED	18
KYPHON INC	COM		501577100	12	320	SH	DEFINED	5
KYPHON INC	COM		501577100	662	17700	SH	DEFINED	17
KYPHON INC	COM		501577100	6752	180445	SH	DEFINED	2
KYPHON INC	COM		501577100	47	1250	SH	DEFINED	11
L-1 IDENTITY SOLUTIONS INC	COM		50212A106	13	1000	SH	DEFINED	5
L-3 COMMUNICATIONS CORP	DEBT	3.000% 8/0	502413AW7	4692	4600000	PRN	DEFINED	21
L-3 COMMUNICATIONS CORP	DEBT	3.000% 8/0	502413AW7	51	500000	SH	DEFINED	18
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	39	495	SH	DEFINED	5
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	1665	21259	SH	DEFINED	3
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	922523	11777393	SH	DEFINED	18
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	152	1945	SH	DEFINED	17
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	458	5850	SH	DEFINED	11
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	8802	112370	SH	DEFINED	20
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	16462	210165	SH	DEFINED	1
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	50591	645865	SH	DEFINED	21
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	7245	92496	SH	DEFINED	2
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	53	680	SH	DEFINED	4
LA BARGE INC	COM		502470107	374	36000	SH	DEFINED	17
LABOR READY INC	COM NEW		505401208	6520	409300	SH	DEFINED	1
LABOR READY INC	COM NEW		505401208	10972	688765	SH	DEFINED	18
LABOR READY INC	COM NEW		505401208	17087	1072656	SH	DEFINED	3
LABOR READY INC	COM NEW		505401208	21	1300	SH	DEFINED	11
LABOR READY INC	COM NEW		505401208	4382	275050	SH	DEFINED	6
LABORATORY CORP AMER HLDGS	COM NEW		50540R409	718	10955	SH	DEFINED	11
LABORATORY CORP AMER HLDGS	COM NEW		50540R409	102	1548	SH	DEFINED	2
LABORATORY CORP AMER HLDGS	COM NEW		50540R409	0	1277	SH	DEFINED	18
LABORATORY CORP AMER HLDGS	COM NEW		50540R409	1424	21711	SH	DEFINED	3
LABORATORY CORP AMER HLDGS	COM NEW		50540R409	5933	90490	SH	DEFINED	17
LACLEDE GROUP INC	COM		505597104	64	2000	SH	DEFINED	2
LACLEDE GROUP INC	COM		505597104	45	1408	SH	DEFINED	17
LACLEDE GROUP INC	COM		505597104	11644	362960	SH	DEFINED	6
LADENBURG THALMAN FIN SVCS I	COM		50575Q102	0	205	SH	DEFINED	18
LADENBURG THALMAN FIN SVCS I	COM		50575Q102	0	203	SH	DEFINED	1
LAFARGE COPPEE S A	SPON ADR NEW		505861401	1228	38100	SH	DEFINED	11
LAIDLAW INTL INC	COM		50730R102	1125	41180	SH	DEFINED	3

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

LAKELAND FINL CORP	COM	511656100	1888	80290	SH	DEFINED	6
LAKELAND INDS INC	COM	511795106	686	56381	SH	DEFINED	6
LAM RESEARCH CORP	COM	512807108	222	4900	SH	DEFINED	20
LAM RESEARCH CORP	COM	512807108	20268	447115	SH	DEFINED	18
LAM RESEARCH CORP	COM	512807108	17	379	SH	DEFINED	2
LAM RESEARCH CORP	COM	512807108	4683	103305	SH	DEFINED	11
LAM RESEARCH CORP	COM	512807108	4445	98059	SH	DEFINED	17
LAM RESEARCH CORP	COM	512807108	5120	112939	SH	DEFINED	3
LAM RESEARCH CORP	COM	512807108	154	3400	SH	DEFINED	21
LAMAR ADVERTISING CO	CL A	512815101	336	6300	SH	DEFINED	21
LAMAR ADVERTISING CO	CL A	512815101	32509	608661	SH	DEFINED	18
LAMSON & SESSIONS CO	COM	513696104	22801	957200	SH	DEFINED	3
LAMSON & SESSIONS CO	COM	513696104	19	778	SH	DEFINED	2
LANCASTER COLONY CORP	COM	513847103	51	1150	SH	DEFINED	17
LANCASTER COLONY CORP	COM	513847103	0	1703	SH	DEFINED	18
LANDAMERICA FINL GROUP INC	COM	514936103	218	3330	SH	DEFINED	5
LANDAMERICA FINL GROUP INC	COM	514936103	1251	19010	SH	DEFINED	3
LANDAMERICA FINL GROUP INC	COM	514936103	21864	332330	SH	DEFINED	6
LANDAUER INC	COM	51476K103	802	15800	SH	DEFINED	17
LANDRYS RESTAURANTS INC	COM	51508L103	4603	152660	SH	DEFINED	6
LANDSTAR SYS INC	COM	515098101	2	52300	SH	DEFINED	18
LANDSTAR SYS INC	COM	515098101	637	14926	SH	DEFINED	17
LANNET INC	COM	516012101	0	500	SH	DEFINED	18
LAS VEGAS SANDS CORP	COM	517834107	124	1835	SH	DEFINED	5
LAS VEGAS SANDS CORP	COM	517834107	123	1800	SH	DEFINED	17
LAS VEGAS SANDS CORP	COM	517834107	42	618	SH	DEFINED	2
LAS VEGAS SANDS CORP	COM	517834107	36578	535150	SH	DEFINED	18
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	13461	310600	SH	DEFINED	18
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	87	2000	SH	DEFINED	2
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	19427	448235	SH	DEFINED	3
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	43	1000	SH	DEFINED	17
LASERCARD CORP	COM	51807U101	46	3500	SH	DEFINED	21
LASERCARD CORP	COM	51807U101	5011	384300	SH	DEFINED	18
LATTICE SEMICONDUCTOR CORP	COM	518415104	3222	472415	SH	DEFINED	3
LAUDER ESTEE COS INC	CL A	518439104	10	260	SH	DEFINED	4
LAUDER ESTEE COS INC	CL A	518439104	16	400	SH	DEFINED	1
LAUDER ESTEE COS INC	CL A	518439104	21296	528052	SH	DEFINED	3
LAUDER ESTEE COS INC	CL A	518439104	716	17747	SH	DEFINED	17
LAUDER ESTEE COS INC	CL A	518439104	3	70	SH	DEFINED	7
LAUDER ESTEE COS INC	CL A	518439104	24	600	SH	DEFINED	5
LAUDER ESTEE COS INC	CL A	518439104	2	49124	SH	DEFINED	18
LAUDER ESTEE COS INC	CL A	518439104	2710	67200	SH	DEFINED	22
LAUDER ESTEE COS INC	CL A	518439104	6	150	SH	DEFINED	2
LAUREATE EDUCATION INC	COM	518613104	20	420	SH	DEFINED	2
LAUREATE EDUCATION INC	COM	518613104	18	375	SH	DEFINED	5
LAUREATE EDUCATION INC	COM	518613104	46	955	SH	DEFINED	11
LAWSON SOFTWARE INC NEW	COM	52078P102	13272	1830680	SH	DEFINED	18
LAZARD GLB TTL RET&INCM FD I	COM	52106W103	0	13	SH	DEFINED	18
LAZARD LTD	SHS A	G54050102	19089	477470	SH	DEFINED	3
LAZARD LTD	SHS A	G54050102	167	4200	SH	DEFINED	18
LCA-VISION INC	COM PAR \$.001	501803308	6	150	SH	DEFINED	2
LEAPFROG ENTERPRISES INC	CL A	52186N106	24	3000	SH	DEFINED	5
LEAPFROG ENTERPRISES INC	CL A	52186N106	0	9500	SH	DEFINED	18
LEAR CORP	COM	521865105	72450	3500000	SH	DEFINED	13
LEAR CORP	COM	521865105	44231	2136787	SH	DEFINED	18
LEAR CORP	COM	521865105	480	23211	SH	DEFINED	3
LEAR CORP	COM	521865105	2082	100600	SH	DEFINED	6
LEAR CORP	COM	521865105	1684	81333	SH	DEFINED	23
LEAR CORP	COM	521865105	1793	86600	SH	DEFINED	20
LEAR CORP	COM	521865105	2029	97997	SH	DEFINED	21
LECROY CORP	COM	52324W109	208	14951	SH	DEFINED	5
LECROY CORP	COM	52324W109	906	65772	SH	DEFINED	6

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

LEE ENTERPRISES INC	COM	523768109	358	14200	SH	DEFINED	11
LEE ENTERPRISES INC	COM	523768109	2	64742	SH	DEFINED	18
LEE ENTERPRISES INC	COM	523768109	100	4037	SH	DEFINED	5
LEE ENTERPRISES INC	COM	523768109	7449	295125	SH	DEFINED	6
LEESPORT FINANCIAL CORP	COM	524477106	49	2100	SH	DEFINED	1
LEGG MASON INC	COM	524901105	57	561	SH	DEFINED	7
LEGG MASON INC	COM	524901105	1	6600	SH	DEFINED	18
LEGG MASON INC	COM	524901105	10260	101724	SH	DEFINED	1
LEGG MASON INC	COM	524901105	121	1200	SH	DEFINED	17
LEGG MASON INC	COM	524901105	62971	624337	SH	DEFINED	11
LEGG MASON INC	COM	524901105	2289	22698	SH	DEFINED	3
LEGG MASON INC	COM	524901105	1698	16835	SH	DEFINED	2
LEGG MASON INC	COM	524901105	447	4465	SH	DEFINED	5
LEGGETT & PLATT INC	COM	524660107	51	2030	SH	DEFINED	6
LEGGETT & PLATT INC	COM	524660107	18900	755080	SH	DEFINED	4
LEGGETT & PLATT INC	COM	524660107	2020	80722	SH	DEFINED	3
LEGGETT & PLATT INC	COM	524660107	355	14200	SH	DEFINED	2
LEGGETT & PLATT INC	COM	524660107	201	8025	SH	DEFINED	7
LEGGETT & PLATT INC	COM	524660107	1655	66225	SH	DEFINED	5
LEHMAN BROS HLDGS INC	COM	524908100	193	2615	SH	DEFINED	4
LEHMAN BROS HLDGS INC	COM	524908100	5734	77630	SH	DEFINED	6
LEHMAN BROS HLDGS INC	COM	524908100	27087	366736	SH	DEFINED	3
LEHMAN BROS HLDGS INC	COM	524908100	1082	14644	SH	DEFINED	11
LEHMAN BROS HLDGS INC	COM	524908100	609	8240	SH	DEFINED	17
LEHMAN BROS HLDGS INC	COM	524908100	3634	49200	SH	DEFINED	22
LEHMAN BROS HLDGS INC	COM	524908100	18728	253556	SH	DEFINED	20
LEHMAN BROS HLDGS INC	COM	524908100	63652	861798	SH	DEFINED	21
LEHMAN BROS HLDGS INC	COM	524908100	859	11536	SH	DEFINED	5
LEHMAN BROS HLDGS INC	COM	524908100	2007846	27184489	SH	DEFINED	18
LEHMAN BROS HLDGS INC	COM	524908100	1858	25149	SH	DEFINED	23
LEHMAN BROS HLDGS INC	COM	524908100	474	6424	SH	DEFINED	2
LENNAR CORP	CL A	526057104	1102	24351	SH	DEFINED	3
LENNAR CORP	CL B	526057302	3	60	SH	DEFINED	11
LENNAR CORP	CL A	526057104	2738	60500	SH	DEFINED	17
LENNAR CORP	CL A	526057104	95025	2100000	SH	DEFINED	13
LENNAR CORP	CL A	526057104	0	3718	SH	DEFINED	18
LENNAR CORP	CL A	526057104	27	600	SH	DEFINED	11
LENNAR CORP	CL A	526057104	26	566	SH	DEFINED	2
LENNOX INTL INC	COM	526107107	34	1500	SH	DEFINED	2
LENNOX INTL INC	COM	526107107	21831	953330	SH	DEFINED	6
LENNOX INTL INC	COM	526107107	12321	538050	SH	DEFINED	3
LENNOX INTL INC	COM	526107107	16	700	SH	DEFINED	11
LENOX GROUP INC	COM	526262100	708	117070	SH	DEFINED	6
LESCO INC OHIO	COM	526872106	4	450	SH	DEFINED	5
LEUCADIA NATL CORP	COM	527288104	200	7640	SH	DEFINED	5
LEUCADIA NATL CORP	COM	527288104	31	1200	SH	DEFINED	17
LEUCADIA NATL CORP	COM	527288104	3661	139900	SH	DEFINED	21
LEUCADIA NATL CORP	COM	527288104	1	22730	SH	DEFINED	18
LEUCADIA NATL CORP	COM	527288104	76	2920	SH	DEFINED	6
LEUCADIA NATL CORP	COM	527288104	167	6384	SH	DEFINED	1
LEUCADIA NATL CORP	COM	527288104	270	10300	SH	DEFINED	2
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	187250	35000000	SH	DEFINED	13
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	32	6249	SH	DEFINED	5
LEVEL 3 COMMUNICATIONS INC	NOTE	6.000% 3/1 52729NAS9	7652	8700000	PRN	DEFINED	21
LEVEL 3 COMMUNICATIONS INC	NOTE	6.000% 3/1 52729NAS9	1	1200000	PRN	DEFINED	18
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	0	78172	SH	DEFINED	18
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	227521	42527225	SH	DEFINED	8
LEVITT CORP	CL A	52742P108	15613	1327631	SH	DEFINED	6
LEXINGTON CORP PPTYS TR	COM	529043101	3	141	SH	DEFINED	17
LEXINGTON CORP PPTYS TR	COM	529043101	30	1400	SH	DEFINED	2
LEXINGTON CORP PPTYS TR	COM	529043101	0	3000	SH	DEFINED	18
LEXMARK INTL NEW	CL A	529771107	1708	29625	SH	DEFINED	21

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

LEXMARK INTL NEW	CL A	529771107	12394	214962	SH	DEFINED	3
LEXMARK INTL NEW	CL A	529771107	99148	1719529	SH	DEFINED	18
LEXMARK INTL NEW	CL A	529771107	1067	18500	SH	DEFINED	20
LEXMARK INTL NEW	CL A	529771107	3810	66075	SH	DEFINED	22
LEXMARK INTL NEW	CL A	529771107	2488	43148	SH	DEFINED	23
LEXMARK INTL NEW	CL A	529771107	7973	138275	SH	DEFINED	2
LEXMARK INTL NEW	CL A	529771107	297	5150	SH	DEFINED	11
LEXMARK INTL NEW	CL A	529771107	6269	108731	SH	DEFINED	6
LEXMARK INTL NEW	CL A	529771107	1	15	SH	DEFINED	17
LHC GROUP INC	COM	50187A107	1982	88800	SH	DEFINED	3
LIBBEY INC	COM	529898108	112	10000	SH	DEFINED	2
LIBERTY ALL STAR EQUITY FD	SH BEN INT	530158104	0	7354	SH	DEFINED	18
LIBERTY ALL-STAR GROWTH FD I	COM	529900102	0	76	SH	DEFINED	18
LIBERTY GLOBAL INC	COM SER C	530555309	3	118	SH	DEFINED	2
LIBERTY GLOBAL INC	COM SER C	530555309	767	30611	SH	DEFINED	17
LIBERTY GLOBAL INC	COM SER A	530555101	527	20474	SH	DEFINED	20
LIBERTY GLOBAL INC	COM SER C	530555309	520	20764	SH	DEFINED	20
LIBERTY GLOBAL INC	COM SER A	530555101	103138	4006929	SH	DEFINED	18
LIBERTY GLOBAL INC	COM SER A	530555101	29	1115	SH	DEFINED	5
LIBERTY GLOBAL INC	COM SER A	530555101	6	214	SH	DEFINED	11
LIBERTY GLOBAL INC	COM SER A	530555101	1477	57383	SH	DEFINED	21
LIBERTY GLOBAL INC	COM SER A	530555101	6	222	SH	DEFINED	4
LIBERTY GLOBAL INC	COM SER A	530555101	3	113	SH	DEFINED	2
LIBERTY GLOBAL INC	COM SER C	530555309	4	150	SH	DEFINED	5
LIBERTY GLOBAL INC	COM SER C	530555309	6	221	SH	DEFINED	4
LIBERTY GLOBAL INC	COM SER C	530555309	58195	2322244	SH	DEFINED	18
LIBERTY GLOBAL INC	COM SER C	530555309	5	214	SH	DEFINED	11
LIBERTY GLOBAL INC	COM SER C	530555309	94	3734	SH	DEFINED	21
LIBERTY GLOBAL INC	COM SER A	530555101	765	29711	SH	DEFINED	17
LIBERTY MEDIA CORP	DEB 3.500% 1/1	530715AN1	1562	1400000	SH	DEFINED	14
LIBERTY MEDIA CORP	DEB 3.750% 2/1	530715AL5	9674	15425000	SH	DEFINED	14
LIBERTY MEDIA CORP	DEB 4.000%11/1	530715AG6	2851	4200000	SH	DEFINED	14
LIBERTY MEDIA CORP NEW	DEB 0.750% 3/3	530718AF2	99	900000	SH	DEFINED	18
LIBERTY MEDIA CORP NEW	DEB 0.750% 3/3	530718AF2	7336	6650000	PRN	DEFINED	21
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	27723	331734	SH	DEFINED	21
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	19	222	SH	DEFINED	2
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	3591	42975	SH	DEFINED	17
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	348	1709340	PRN	DEFINED	21
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	13	150	SH	DEFINED	5
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	401763	4807505	SH	DEFINED	18
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	4339	212906	SH	DEFINED	17
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	21	257	SH	DEFINED	4
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	2788	136800	SH	DEFINED	20
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	25	1243	SH	DEFINED	2
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	26	1275	SH	DEFINED	4
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	551320	27052002	SH	DEFINED	18
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	28	1380	SH	DEFINED	11
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	23	276	SH	DEFINED	11
LIBERTY MEDIA HLDG CORP	CAP COM SER A	53071M302	2317	27720	SH	DEFINED	20
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	15	750	SH	DEFINED	5
LIBERTY PPTY TR	SH BEN INT	531172104	12	250	SH	DEFINED	11
LIBERTY PPTY TR	SH BEN INT	531172104	846	17695	SH	DEFINED	17
LIBERTY PPTY TR	SH BEN INT	531172104	19	400	SH	DEFINED	2
LIBERTY PPTY TR	SH BEN INT	531172104	114	2400	SH	DEFINED	5
LIBERTY PPTY TR	SH BEN INT	531172104	6609	138300	SH	DEFINED	18
LIBERTY PPTY TR	SH BEN INT	531172104	38	800	SH	DEFINED	3
LIFE TIME FITNESS INC	COM	53217R207	221	4770	SH	DEFINED	17
LIFE TIME FITNESS INC	COM	53217R207	9	190	SH	DEFINED	2
LIFE TIME FITNESS INC	COM	53217R207	194	4200	SH	DEFINED	3
LIFECCELL CORP	COM	531927101	3	87200	SH	DEFINED	18
LIFECCELL CORP	COM	531927101	22579	700787	SH	DEFINED	3
LIFEPOINT HOSPITALS INC	COM	53219L109	1162	32900	SH	DEFINED	18

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

LIFEPOINT HOSPITALS INC	COM	53219L109	18	500	SH	DEFINED	17
LIFEPOINT HOSPITALS INC	COM	53219L109	9738	275700	SH	DEFINED	6
LIFEPOINT HOSPITALS INC	COM	53219L109	116	3280	SH	DEFINED	20
LIFEPOINT HOSPITALS INC	COM	53219L109	4805	136050	SH	DEFINED	21
LIFEPOINT HOSPITALS INC	COM	53219L109	2	66	SH	DEFINED	2
LIFETIME BRANDS INC	COM	53222Q103	541	29220	SH	DEFINED	3
LIGHTBRIDGE INC	COM	532226107	1250	106684	SH	DEFINED	3
LILLY ELI & CO	COM	532457108	11647	204325	SH	DEFINED	17
LILLY ELI & CO	COM	532457108	11	200	SH	DEFINED	7
LILLY ELI & CO	COM	532457108	2005	35297	SH	DEFINED	5
LILLY ELI & CO	COM	532457108	4693	82332	SH	DEFINED	21
LILLY ELI & CO	COM	532457108	2958	51900	SH	DEFINED	20
LILLY ELI & CO	COM	532457108	233198	4091192	SH	DEFINED	18
LILLY ELI & CO	COM	532457108	335	5873	SH	DEFINED	11
LILLY ELI & CO	COM	532457108	10289	180500	SH	DEFINED	6
LILLY ELI & CO	COM	532457108	19357	339598	SH	DEFINED	3
LILLY ELI & CO	COM	532457108	1404	24637	SH	DEFINED	2
LIMITED BRANDS INC	COM	532716107	4096	154609	SH	DEFINED	3
LIMITED BRANDS INC	COM	532716107	0	1	SH	DEFINED	11
LIMITED BRANDS INC	COM	532716107	155	5836	SH	DEFINED	17
LIMITED BRANDS INC	COM	532716107	832	31400	SH	DEFINED	2
LIMITED BRANDS INC	COM	532716107	151	5700	SH	DEFINED	6
LIMITED BRANDS INC	COM	532716107	2911	109894	SH	DEFINED	18
LIMITED BRANDS INC	COM	532716107	459	17138	SH	DEFINED	5
LINCARE HLDGS INC	COM	532791100	0	75	SH	DEFINED	18
LINCOLN ELEC HLDGS INC	COM	533900106	332	6100	SH	DEFINED	22
LINCOLN ELEC HLDGS INC	COM	533900106	11685	214593	SH	DEFINED	3
LINCOLN NATL CORP IND	COM	534187109	11838	190696	SH	DEFINED	3
LINCOLN NATL CORP IND	COM	534187109	10	165	SH	DEFINED	4
LINCOLN NATL CORP IND	COM	534187109	3	45	SH	DEFINED	7
LINCOLN NATL CORP IND	COM	534187109	1	18900	SH	DEFINED	18
LINCOLN NATL CORP IND	COM	534187109	1225	19734	SH	DEFINED	11
LINCOLN NATL CORP IND	COM	534187109	1671	26921	SH	DEFINED	6
LINCOLN NATL CORP IND	COM	534187109	4062	65424	SH	DEFINED	17
LINCOLN NATL CORP IND	COM	534187109	1552	25000	SH	DEFINED	1
LINCOLN NATL CORP IND	COM	534187109	158	2549	SH	DEFINED	5
LINCOLN NATL CORP IND	COM	534187109	8522	137271	SH	DEFINED	2
LINEAR TECHNOLOGY CORP	COM	535678106	1629	52358	SH	DEFINED	3
LINEAR TECHNOLOGY CORP	COM	535678106	308	9850	SH	DEFINED	5
LINEAR TECHNOLOGY CORP	COM	535678106	10580	339961	SH	DEFINED	17
LINEAR TECHNOLOGY CORP	COM	535678106	12	400	SH	DEFINED	2
LINEAR TECHNOLOGY CORP	COM	535678106	10083	324015	SH	DEFINED	1
LINEAR TECHNOLOGY CORP	COM	535678106	1	16535	SH	DEFINED	18
LINEAR TECHNOLOGY CORP	COM	535678106	117	3750	SH	DEFINED	11
LIQUIDITY SERVICES INC	COM	53635B107	51	3300	SH	DEFINED	3
LITHIA MTRS INC	CL A	536797103	6675	270030	SH	DEFINED	6
LITTELFUSE INC	COM	537008104	4300	123915	SH	DEFINED	3
LIVE NATION INC	COM	538034109	0	24	SH	DEFINED	17
LIVE NATION INC	COM	538034109	6	296	SH	DEFINED	2
LIVE NATION INC	COM	538034109	24	1153	SH	DEFINED	18
LIVE NATION INC	COM	538034109	11779	576840	SH	DEFINED	3
LIVE NATION INC	COM	538034109	23	1125	SH	DEFINED	11
LIZ CLAIBORNE INC	COM	539320101	809	20485	SH	DEFINED	17
LIZ CLAIBORNE INC	COM	539320101	885	22409	SH	DEFINED	3
LIZ CLAIBORNE INC	COM	539320101	41631	1053675	SH	DEFINED	6
LIZ CLAIBORNE INC	COM	539320101	1	12834	SH	DEFINED	18
LIZ CLAIBORNE INC	COM	539320101	159	4020	SH	DEFINED	22
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	745	18400	SH	DEFINED	17
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	14	340	SH	DEFINED	2
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	1132	27950	SH	DEFINED	6
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	0	70	SH	DEFINED	18
LMI AEROSPACE INC	COM	502079106	19	1000	SH	DEFINED	6

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

LOCKHEED MARTIN CORP	COM		539830109	5	59904	SH	DEFINED	18
LOCKHEED MARTIN CORP	COM		539830109	28121	326770	SH	DEFINED	3
LOCKHEED MARTIN CORP	DBCV	8/1	539830AP4	165	1300000	SH	DEFINED	18
LOCKHEED MARTIN CORP	DBCV	8/1	539830AP4	12969	10200000	PRN	DEFINED	21
LOCKHEED MARTIN CORP	COM		539830109	2412	28030	SH	DEFINED	17
LOCKHEED MARTIN CORP	COM		539830109	17212	200000	SH	DEFINED	8
LOCKHEED MARTIN CORP	COM		539830109	1375	15983	SH	DEFINED	2
LOCKHEED MARTIN CORP	COM		539830109	52	600	SH	DEFINED	5
LOCKHEED MARTIN CORP	COM		539830109	564	6550	SH	DEFINED	22
LOCKHEED MARTIN CORP	COM		539830109	1026	11926	SH	DEFINED	21
LOCKHEED MARTIN CORP	COM		539830109	112	1305	SH	DEFINED	11
LODGENET ENTMT CORP	COM		540211109	2886	152834	SH	DEFINED	3
LOEWS CORP	COM		540424108	40716	1074287	SH	DEFINED	3
LOEWS CORP	COM		540424108	54883	1448089	SH	DEFINED	18
LOEWS CORP	CAROLNA GP STK		540424207	0	530	SH	DEFINED	18
LOEWS CORP	CAROLNA GP STK		540424207	731	13200	SH	DEFINED	22
LOEWS CORP	CAROLNA GP STK		540424207	33753	609367	SH	DEFINED	3
LOEWS CORP	COM		540424108	286	7540	SH	DEFINED	17
LOEWS CORP	COM		540424108	2508	66162	SH	DEFINED	2
LOEWS CORP	COM		540424108	5737	157132	SH	DEFINED	6
LOEWS CORP	COM		540424108	1173	30950	SH	DEFINED	20
LOEWS CORP	COM		540424108	89543	2362600	SH	DEFINED	21
LONE STAR STEAKHOUSE SALOON	COM		542307103	4305	155039	SH	DEFINED	6
LONGS DRUG STORES CORP	COM		543162101	21518	467682	SH	DEFINED	3
LONGS DRUG STORES CORP	COM		543162101	222	4860	SH	DEFINED	5
LOOPNET INC	COM		543524300	24	1870	SH	DEFINED	5
LOUDEYE CORP	NEW COM		545754202	0	100	SH	DEFINED	17
LOUISIANA PAC CORP	COM		546347105	341	18156	SH	DEFINED	3
LOUISIANA PAC CORP	COM		546347105	9	500	SH	DEFINED	17
LOUISIANA PAC CORP	COM		546347105	12972	691120	SH	DEFINED	6
LOUISIANA PAC CORP	COM		546347105	60	3170	SH	DEFINED	2
LOWES COS INC	COM		548661107	19627	699473	SH	DEFINED	2
LOWES COS INC	NOTE	0.861%10/1	548661CG0	2	1500000	PRN	DEFINED	18
LOWES COS INC	COM		548661107	22	769914	SH	DEFINED	18
LOWES COS INC	COM		548661107	1439	51099	SH	DEFINED	5
LOWES COS INC	COM		548661107	6203	221059	SH	DEFINED	11
LOWES COS INC	COM		548661107	27961	996469	SH	DEFINED	3
LOWES COS INC	COM		548661107	84	2984	SH	DEFINED	21
LOWES COS INC	COM		548661107	14	490	SH	DEFINED	4
LOWES COS INC	NOTE	0.861%10/1	548661CG0	11644	11775000	PRN	DEFINED	21
LOWES COS INC	COM		548661107	2881	102671	SH	DEFINED	17
LSB FINL CORP	COM		501925101	0	1	SH	DEFINED	18
LSI LOGIC CORP	COM		502161102	140	17050	SH	DEFINED	21
LSI LOGIC CORP	COM		502161102	59	7000	SH	DEFINED	5
LSI LOGIC CORP	COM		502161102	27227	3312320	SH	DEFINED	8
LSI LOGIC CORP	COM		502161102	33	4000	SH	DEFINED	2
LSI LOGIC CORP	COM		502161102	54	6566	SH	DEFINED	17
LSI LOGIC CORP	COM		502161102	153	18580	SH	DEFINED	6
LSI LOGIC CORP	COM		502161102	2156	262339	SH	DEFINED	3
LTC PPTYS INC	COM		502175102	3873	159720	SH	DEFINED	3
LTX CORP	COM		502392103	4	850	SH	DEFINED	5
LUBRIZOL CORP	COM		549271104	15	335	SH	DEFINED	2
LUBRIZOL CORP	COM		549271104	716	15650	SH	DEFINED	17
LUBRIZOL CORP	COM		549271104	26234	573680	SH	DEFINED	6
LUBRIZOL CORP	COM		549271104	1	12780	SH	DEFINED	18
LUBRIZOL CORP	COM		549271104	326	7125	SH	DEFINED	21
LUBRIZOL CORP	COM		549271104	1104	24140	SH	DEFINED	11
LUCENT TECHNOLOGIES INC	COM		549463107	11	4664	SH	DEFINED	17
LUCENT TECHNOLOGIES INC	COM		549463107	14	5984	SH	DEFINED	2
LUCENT TECHNOLOGIES INC	COM		549463107	112	47770	SH	DEFINED	6
LUCENT TECHNOLOGIES INC	COM		549463107	609	260200	SH	DEFINED	21
LUCENT TECHNOLOGIES INC	COM		549463107	1815	775697	SH	DEFINED	3

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

LUCENT TECHNOLOGIES INC	COM	549463107	1	276	SH	DEFINED	11
LUCENT TECHNOLOGIES INC	COM	549463107	0	19	SH	DEFINED	5
LUCENT TECHNOLOGIES INC	COM	549463107	333	142369	SH	DEFINED	18
LUFKIN INDS INC	COM	549764108	2616	49441	SH	DEFINED	3
LUMINENT MTG CAP INC	COM	550278303	790	76800	SH	DEFINED	3
LUMINEX CORP DEL	COM	55027E102	3879	212765	SH	DEFINED	3
LUXOTTICA GROUP S P A	SPONSORED ADR	55068R202	200	6808	SH	DEFINED	2
LUXOTTICA GROUP S P A	SPONSORED ADR	55068R202	0	5510	SH	DEFINED	18
LYONDELL CHEMICAL CO	COM	552078107	25699	1012958	SH	DEFINED	3
LYONDELL CHEMICAL CO	COM	552078107	0	533	SH	DEFINED	18
LYONDELL CHEMICAL CO	COM	552078107	44	1685	SH	DEFINED	5
LYONDELL CHEMICAL CO	COM	552078107	4602	181410	SH	DEFINED	6
LYONDELL CHEMICAL CO	COM	552078107	3	108	SH	DEFINED	17
LYONDELL CHEMICAL CO	COM	552078107	16	625	SH	DEFINED	11
M & F WORLDWIDE CORP	COM	552541104	1093	74385	SH	DEFINED	6
M & T BK CORP	COM	55261F104	197	1640	SH	DEFINED	17
M & T BK CORP	COM	55261F104	83	700	SH	DEFINED	5
M & T BK CORP	COM	55261F104	1628	13575	SH	DEFINED	3
M & T BK CORP	COM	55261F104	96	800	SH	DEFINED	2
M & T BK CORP	COM	55261F104	1	8050	SH	DEFINED	18
M & T BK CORP	COM	55261F104	690	5750	SH	DEFINED	7
M & T BK CORP	COM	55261F104	12509	104275	SH	DEFINED	4
M & T BK CORP	COM	55261F104	4379	36500	SH	DEFINED	23
M D C HLDGS INC	COM	552676108	160	3370	SH	DEFINED	5
M D C HLDGS INC	COM	552676108	865	18632	SH	DEFINED	6
M D C HLDGS INC	COM	552676108	0	8410	SH	DEFINED	18
M D C HLDGS INC	COM	552676108	1	15	SH	DEFINED	7
MACDERMID INC	COM	554273102	10	300	SH	DEFINED	11
MACERICH CO	COM	554382101	17	225	SH	DEFINED	17
MACERICH CO	COM	554382101	0	373	SH	DEFINED	18
MACERICH CO	COM	554382101	50	650	SH	DEFINED	3
MACK CALI RLTY CORP	COM	554489104	0	233	SH	DEFINED	18
MACK CALI RLTY CORP	COM	554489104	2146	41435	SH	DEFINED	2
MACK CALI RLTY CORP	COM	554489104	71	1370	SH	DEFINED	17
MACK CALI RLTY CORP	COM	554489104	5	100	SH	DEFINED	11
MACKINAC FINL CORP	COM	554571109	2	150	SH	DEFINED	2
MACQUARIE FT TR GB INF UT DI	COM	55607W100	0	35	SH	DEFINED	18
MACQUARIE GBL INFRA TOTL RE	COM	55608D101	0	1781	SH	DEFINED	18
MADDEN STEVEN LTD	COM	556269108	24	600	SH	DEFINED	5
MADDEN STEVEN LTD	COM	556269108	29100	741592	SH	DEFINED	3
MAF BANCORP INC	COM	55261R108	10745	260237	SH	DEFINED	4
MAF BANCORP INC	COM	55261R108	24432	591725	SH	DEFINED	6
MAF BANCORP INC	COM	55261R108	62	1500	SH	DEFINED	7
MAF BANCORP INC	COM	55261R108	0	175	SH	DEFINED	18
MAF BANCORP INC	COM	55261R108	264	6410	SH	DEFINED	5
MAF BANCORP INC	COM	55261R108	144	3495	SH	DEFINED	2
MAGELLAN HEALTH SVCS INC	COM NEW	559079207	541	12700	SH	DEFINED	3
MAGELLAN HEALTH SVCS INC	COM NEW	559079207	27924	655482	SH	DEFINED	6
MAGELLAN MIDSTREAM HLDGS LP	COM LP INTS	55907R108	180	8000	SH	DEFINED	11
MAGELLAN MIDSTREAM PRTNRS LP	COM UNIT RP LP	559080106	322	8736	SH	DEFINED	3
MAGNA ENTMT CORP	CL A	559211107	7	1496	SH	DEFINED	17
MAGNA ENTMT CORP	CL A	559211107	0	176	SH	DEFINED	18
MAGNA INTL INC	CL A	559222401	0	1505	SH	DEFINED	18
MAGNA INTL INC	CL A	559222401	460	6300	SH	DEFINED	22
MAGNA INTL INC	CL A	559222401	22080	303551	SH	DEFINED	7
MAGNETEK INC	COM	559424106	8	2050	SH	DEFINED	5
MAGUIRE PPTYS INC	COM	559775101	159	3900	SH	DEFINED	3
MAGUIRE PPTYS INC	COM	559775101	12	300	SH	DEFINED	17
MAIDENFORM BRANDS INC	COM	560305104	8244	427170	SH	DEFINED	3
MAINSOURCE FINANCIAL GP INC	COM	56062Y102	3472	204587	SH	DEFINED	6
MAIR HOLDINGS INC	COM	560635104	1994	349360	SH	DEFINED	6
MAKITA CORP	ADR NEW	560877300	0	188	SH	DEFINED	18

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

MANAGED HIGH INCOME PORTFOLI	COM	56166C105	0	3628	SH	DEFINED	18
MANAGED MUNS PORTFOLIO INC	COM	561662107	0	9636	SH	DEFINED	18
MANITOWOC INC	COM	563571108	1895	42300	SH	DEFINED	22
MANITOWOC INC	COM	563571108	63	1400	SH	DEFINED	2
MANITOWOC INC	COM	563571108	11613	259279	SH	DEFINED	3
MANNATECH INC	COM	563771104	1222	68960	SH	DEFINED	3
MANOR CARE INC NEW	COM	564055101	1473	28175	SH	DEFINED	18
MANOR CARE INC NEW	COM	564055101	5563	106400	SH	DEFINED	21
MANOR CARE INC NEW	COM	564055101	141	2700	SH	DEFINED	20
MANOR CARE INC NEW	COM	564055101	71	1350	SH	DEFINED	2
MANOR CARE INC NEW	COM	564055101	6049	115698	SH	DEFINED	3
MANPOWER INC	COM	56418H100	406	6625	SH	DEFINED	21
MANPOWER INC	COM	56418H100	1379	22500	SH	DEFINED	23
MANPOWER INC	COM	56418H100	1	9825	SH	DEFINED	18
MANPOWER INC	COM	56418H100	285	4650	SH	DEFINED	5
MANPOWER INC	COM	56418H100	61	1000	SH	DEFINED	17
MANPOWER INC	COM	56418H100	42422	692377	SH	DEFINED	3
MANTECH INTL CORP	CL A	564563104	8105	245540	SH	DEFINED	3
MANULIFE FINL CORP	COM	56501R106	2189	67867	SH	DEFINED	3
MANULIFE FINL CORP	COM	56501R106	1494	46321	SH	DEFINED	18
MANULIFE FINL CORP	COM	56501R106	32	992	SH	DEFINED	5
MANULIFE FINL CORP	COM	56501R106	58821	1822882	SH	DEFINED	7
MAPINFO CORP	COM	565105103	83	6480	SH	DEFINED	3
MARATHON OIL CORP	COM	565849106	219	2847	SH	DEFINED	17
MARATHON OIL CORP	COM	565849106	2679	34835	SH	DEFINED	18
MARATHON OIL CORP	COM	565849106	8	100	SH	DEFINED	5
MARATHON OIL CORP	COM	565849106	222	2881	SH	DEFINED	11
MARATHON OIL CORP	COM	565849106	27099	352394	SH	DEFINED	3
MARATHON OIL CORP	COM	565849106	18	236	SH	DEFINED	4
MARATHON OIL CORP	COM	565849106	673	8750	SH	DEFINED	6
MARATHON OIL CORP	COM	565849106	207	2698	SH	DEFINED	2
MARATHON OIL CORP	COM	565849106	2015	26200	SH	DEFINED	22
MARCUS CORP	COM	566330106	99	4300	SH	DEFINED	5
MARCUS CORP	COM	566330106	540	23500	SH	DEFINED	11
MARCUS CORP	COM	566330106	126	5500	SH	DEFINED	20
MARCUS CORP	COM	566330106	20871	908625	SH	DEFINED	18
MARINEMAX INC	COM	567908108	5027	197510	SH	DEFINED	6
MARINER ENERGY INC	COM	56845T305	3155	171770	SH	DEFINED	3
MARKEL CORP	COM	570535104	365	890	SH	DEFINED	11
MARKEL CORP	COM	570535104	2111	5140	SH	DEFINED	3
MARKET VECTORS ETF TR	GOLD MINER ETF	57060U100	0	100	SH	DEFINED	18
MARLIN BUSINESS SVCS CORP	COM	571157106	1422	68040	SH	DEFINED	6
MARRIOTT INTL INC NEW	CL A	571903202	2794	72312	SH	DEFINED	3
MARRIOTT INTL INC NEW	CL A	571903202	0	7280	SH	DEFINED	18
MARRIOTT INTL INC NEW	CL A	571903202	84	2164	SH	DEFINED	2
MARRIOTT INTL INC NEW	CL A	571903202	8936	231272	SH	DEFINED	17
MARRIOTT INTL INC NEW	CL A	571903202	112	2906	SH	DEFINED	11
MARSH & MCLENNAN COS INC	COM	571748102	58	2100	SH	DEFINED	5
MARSH & MCLENNAN COS INC	COM	571748102	131443	4669382	SH	DEFINED	18
MARSH & MCLENNAN COS INC	COM	571748102	2681	95256	SH	DEFINED	3
MARSH & MCLENNAN COS INC	COM	571748102	1234	43840	SH	DEFINED	20
MARSH & MCLENNAN COS INC	COM	571748102	21135	750768	SH	DEFINED	6
MARSH & MCLENNAN COS INC	COM	571748102	4	130	SH	DEFINED	2
MARSH & MCLENNAN COS INC	COM	571748102	3920	139257	SH	DEFINED	17
MARSH & MCLENNAN COS INC	COM	571748102	132502	4707000	SH	DEFINED	21
MARSHALL & ILSLEY CORP	COM	571834100	3183	66070	SH	DEFINED	17
MARSHALL & ILSLEY CORP	COM	571834100	3615	75029	SH	DEFINED	3
MARSHALL & ILSLEY CORP	COM	571834100	4	80140	SH	DEFINED	18
MARSHALL & ILSLEY CORP	COM	571834100	1016	21080	SH	DEFINED	1
MARSHALL & ILSLEY CORP	COM	571834100	335	6960	SH	DEFINED	6
MARSHALL & ILSLEY CORP	COM	571834100	615	12760	SH	DEFINED	2
MARTEK BIOSCIENCES CORP	COM	572901106	284	13200	SH	DEFINED	3

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

MARTEK BIOSCIENCES CORP	COM	572901106	14	666	SH	DEFINED	11
MARTEN TRANS LTD	COM	573075108	68	4000	SH	DEFINED	11
MARTHA STEWART LIVING OMNIME	CL A	573083102	2	100	SH	DEFINED	5
MARTHA STEWART LIVING OMNIME	CL A	573083102	0	17300	SH	DEFINED	18
MARTHA STEWART LIVING OMNIME	CL A	573083102	0	25	SH	DEFINED	17
MARTIN MARIETTA MATLS INC	COM	573284106	13505	159590	SH	DEFINED	3
MARTIN MARIETTA MATLS INC	COM	573284106	14702	217700	SH	DEFINED	18
MARTIN MARIETTA MATLS INC	COM	573284106	7836	92600	SH	DEFINED	6
MARTIN MARIETTA MATLS INC	COM	573284106	1239	14637	SH	DEFINED	2
MARTIN MARIETTA MATLS INC	COM	573284106	173	2050	SH	DEFINED	11
MARVEL ENTERTAINMENT INC	COM	57383T103	6172	255690	SH	DEFINED	21
MARVEL ENTERTAINMENT INC	COM	57383T103	1487	61610	SH	DEFINED	18
MARVEL ENTERTAINMENT INC	COM	57383T103	149	6185	SH	DEFINED	20
MASCO CORP	COM	574599106	1897	69177	SH	DEFINED	3
MASCO CORP	COM	574599106	227909	8311769	SH	DEFINED	8
MASCO CORP	COM	574599106	106761	3893562	SH	DEFINED	21
MASCO CORP	COM	574599106	134799	4916089	SH	DEFINED	18
MASCO CORP	COM	574599106	335	12218	SH	DEFINED	17
MASCO CORP	COM	574599106	6917	252240	SH	DEFINED	6
MASCO CORP	COM	574599106	683	24900	SH	DEFINED	20
MASCO CORP	COM	574599106	231	8440	SH	DEFINED	11
MASCO CORP	COM	574599106	28611	1043425	SH	DEFINED	10
MASCO CORP	NOTE	7/2 574599BB1	14314	30700000	PRN	DEFINED	21
MASCO CORP	COM	574599106	324	11834	SH	DEFINED	2
MASCO CORP	NOTE	7/2 574599BB1	4	4000000	PRN	DEFINED	18
MASSBANK CORP READ MASS	COM	576152102	39	1200	SH	DEFINED	1
MASSEY ENERGY CORP	COM	576206106	6	300	SH	DEFINED	11
MASSEY ENERGY CORP	COM	576206106	0	100	SH	DEFINED	18
MASSEY ENERGY CORP	COM	576206106	52	2500	SH	DEFINED	17
MASSMUTUAL CORPORATE INVS IN	COM	576292106	0	10	SH	DEFINED	18
MASSMUTUAL PARTN INVS	SH BEN INT	576299101	0	145	SH	DEFINED	18
MASTEC INC	COM	576323109	1027	92810	SH	DEFINED	3
MASTERCARD INC	COM	57636Q104	746	10600	SH	DEFINED	11
MATERIAL SCIENCES CORP	COM	576674105	12	1200	SH	DEFINED	5
MATRIA HEALTHCARE INC	COM NEW	576817209	33	1180	SH	DEFINED	2
MATRIX SVC CO	COM	576853105	1996	152460	SH	DEFINED	3
MATRIX INITIATIVES INC	COM	57685L105	883	46410	SH	DEFINED	3
MATSUSHITA ELEC INDL	ADR	576879209	5	220	SH	DEFINED	7
MATSUSHITA ELEC INDL	ADR	576879209	11	510	SH	DEFINED	17
MATSUSHITA ELEC INDL	ADR	576879209	181	8550	SH	DEFINED	2
MATTEL INC	COM	577081102	55	2812	SH	DEFINED	21
MATTEL INC	COM	577081102	12	596	SH	DEFINED	2
MATTEL INC	COM	577081102	273	13840	SH	DEFINED	6
MATTEL INC	COM	577081102	15	747	SH	DEFINED	1
MATTEL INC	COM	577081102	6929	351714	SH	DEFINED	3
MATTEL INC	COM	577081102	961	48775	SH	DEFINED	17
MATTEL INC	COM	577081102	0	5285	SH	DEFINED	18
MATTSON TECHNOLOGY INC	COM	577223100	1	157000	SH	DEFINED	18
MAUI LD & PINEAPPLE INC	COM	577345101	1432	48280	SH	DEFINED	6
MAVERICK TUBE CORP	COM	577914104	4713	72700	SH	DEFINED	3
MAVERICK TUBE CORP	COM	577914104	1	8425	SH	DEFINED	18
MAX & ERMAS RESTAURANTS INC	COM	577903107	1	110	SH	DEFINED	5
MAXIM INTEGRATED PRODS INC	COM	57772K101	5	168	SH	DEFINED	17
MAXIM INTEGRATED PRODS INC	COM	57772K101	285	10158	SH	DEFINED	18
MAXIM INTEGRATED PRODS INC	COM	57772K101	1558	55502	SH	DEFINED	3
MAXIM INTEGRATED PRODS INC	COM	57772K101	125	4499	SH	DEFINED	5
MAXIM INTEGRATED PRODS INC	COM	57772K101	73	2600	SH	DEFINED	21
MAXWELL TECHNOLOGIES INC	COM	577767106	9	450	SH	DEFINED	5
MBIA INC	COM	55262C100	20	325	SH	DEFINED	5
MBIA INC	COM	55262C100	0	625	SH	DEFINED	18
MBIA INC	COM	55262C100	1413	22992	SH	DEFINED	3
MBIA INC	COM	55262C100	681	11080	SH	DEFINED	6

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

MBIA INC	COM	55262C100	403	6560	SH	DEFINED	2
MBIA INC	COM	55262C100	30588	497859	SH	DEFINED	17
MBIA INC	COM	55262C100	194	3150	SH	DEFINED	11
MBT FINL CORP	COM	578877102	379	25533	SH	DEFINED	6
MCAFEЕ INC	COM	579064106	12050	492634	SH	DEFINED	18
MCCLATCHY CO	CL A	579489105	1653	39188	SH	DEFINED	18
MCCLATCHY CO	CL A	579489105	841	19934	SH	DEFINED	11
MCCLATCHY CO	CL A	579489105	78	1841	SH	DEFINED	17
MCCLATCHY CO	CL A	579489105	273	6578	SH	DEFINED	5
MCCLATCHY CO	CL A	579489105	10	230	SH	DEFINED	2
MCCORMICK & CO INC	COM NON VTG	579780206	2180	57410	SH	DEFINED	17
MCCORMICK & CO INC	COM NON VTG	579780206	12441	327564	SH	DEFINED	18
MCCORMICK & CO INC	COM NON VTG	579780206	123	3250	SH	DEFINED	5
MCCORMICK & CO INC	COM NON VTG	579780206	485	12759	SH	DEFINED	11
MCCORMICK & CO INC	COM NON VTG	579780206	869	22872	SH	DEFINED	3
MCCORMICK & CO INC	COM NON VTG	579780206	39238	1033113	SH	DEFINED	21
MCCORMICK & CO INC	COM NON VTG	579780206	8269	217720	SH	DEFINED	1
MCCORMICK & CO INC	COM NON VTG	579780206	20490	539488	SH	DEFINED	2
MCDATA CORP	CL A	580031201	15492	3079901	SH	DEFINED	3
MCDATA CORP	CL A	580031201	0	46	SH	DEFINED	17
MCDATA CORP	CL A	580031201	0	1096	SH	DEFINED	18
MCDATA CORP	CL A	580031201	35	6500	SH	DEFINED	5
MCDATA CORP	CL A	580031201	0	34	SH	DEFINED	2
MCDERMOTT INTL INC	COM	580037109	462	11050	SH	DEFINED	3
MCDERMOTT INTL INC	COM	580037109	22	522	SH	DEFINED	2
MCDONALDS CORP	COM	580135101	16	400	SH	DEFINED	7
MCDONALDS CORP	COM	580135101	17120	437639	SH	DEFINED	2
MCDONALDS CORP	COM	580135101	32934	848372	SH	DEFINED	6
MCDONALDS CORP	COM	580135101	17974	459450	SH	DEFINED	17
MCDONALDS CORP	COM	580135101	16925	432632	SH	DEFINED	3
MCDONALDS CORP	COM	580135101	581	14857	SH	DEFINED	11
MCDONALDS CORP	COM	580135101	1375	35150	SH	DEFINED	20
MCDONALDS CORP	COM	580135101	160463	4101814	SH	DEFINED	21
MCDONALDS CORP	COM	580135101	2098	53104	SH	DEFINED	5
MCDONALDS CORP	COM	580135101	273759	6997935	SH	DEFINED	18
MCDONALDS CORP	COM	580135101	207	5303	SH	DEFINED	1
MCG CAPITAL CORP	COM	58047P107	5	310	SH	DEFINED	2
MCGRATH RENTCORP	COM	580589109	23	887	SH	DEFINED	6
MCGRAW HILL COS INC	COM	580645109	18463	318155	SH	DEFINED	17
MCGRAW HILL COS INC	COM	580645109	13	221091	SH	DEFINED	18
MCGRAW HILL COS INC	COM	580645109	339	5851	SH	DEFINED	5
MCGRAW HILL COS INC	COM	580645109	537	9256	SH	DEFINED	11
MCGRAW HILL COS INC	COM	580645109	394	6788	SH	DEFINED	1
MCGRAW HILL COS INC	COM	580645109	5650	97369	SH	DEFINED	2
MCGRAW HILL COS INC	COM	580645109	212	3660	SH	DEFINED	7
MCGRAW HILL COS INC	COM	580645109	3533	60876	SH	DEFINED	3
MCKESSON CORP	COM	58155Q103	132	2504	SH	DEFINED	2
MCKESSON CORP	COM	58155Q103	44	830	SH	DEFINED	5
MCKESSON CORP	COM	58155Q103	211	4000	SH	DEFINED	11
MCKESSON CORP	COM	58155Q103	0	4155	SH	DEFINED	18
MCKESSON CORP	COM	58155Q103	11	200	SH	DEFINED	7
MCKESSON CORP	COM	58155Q103	174	3294	SH	DEFINED	17
MCKESSON CORP	COM	58155Q103	11852	224806	SH	DEFINED	3
MCMORAN EXPLORATION CO	COM	582411104	0	17	SH	DEFINED	2
MCMORAN EXPLORATION CO	COM	582411104	2	124	SH	DEFINED	7
MDS INC	COM	55269P302	280	16325	SH	DEFINED	7
MDU RES GROUP INC	COM	552690109	2	71639	SH	DEFINED	18
MDU RES GROUP INC	COM	552690109	15138	677627	SH	DEFINED	3
MDU RES GROUP INC	COM	552690109	37	1650	SH	DEFINED	5
MDU RES GROUP INC	COM	552690109	8680	388540	SH	DEFINED	6
MDU RES GROUP INC	COM	552690109	246	11025	SH	DEFINED	2
MDU RES GROUP INC	COM	552690109	120	5385	SH	DEFINED	17

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

MEADE INSTRUMENTS CORP	COM		583062104	51	22800	SH	DEFINED	6
MEADOWBROOK INS GROUP INC	COM		58319P108	305	27070	SH	DEFINED	3
MEADOWBROOK INS GROUP INC	COM		58319P108	4919	436900	SH	DEFINED	6
MEADOWBROOK INS GROUP INC	COM		58319P108	204	18106	SH	DEFINED	2
MEADWESTVACO CORP	COM		583334107	1442	54412	SH	DEFINED	18
MEADWESTVACO CORP	COM		583334107	2446	92275	SH	DEFINED	6
MEADWESTVACO CORP	COM		583334107	78	2910	SH	DEFINED	5
MEADWESTVACO CORP	COM		583334107	820	30933	SH	DEFINED	3
MEADWESTVACO CORP	COM		583334107	469	17702	SH	DEFINED	2
MEADWESTVACO CORP	COM		583334107	70	2622	SH	DEFINED	17
MEASUREMENT SPECIALTIES INC	COM		583421102	7	350	SH	DEFINED	5
MECHANICAL TECHNOLOGY INC	COM		583538103	30	16500	SH	DEFINED	17
MEDAREX INC	COM		583916101	0	2108	SH	DEFINED	18
MEDAREX INC	COM		583916101	17	1554	SH	DEFINED	2
MEDCATH CORP	COM		58404W109	3421	113685	SH	DEFINED	3
MEDCO HEALTH SOLUTIONS INC	COM		58405U102	4691	78040	SH	DEFINED	3
MEDCO HEALTH SOLUTIONS INC	COM		58405U102	4477	74926	SH	DEFINED	5
MEDCO HEALTH SOLUTIONS INC	COM		58405U102	367	6113	SH	DEFINED	11
MEDCO HEALTH SOLUTIONS INC	COM		58405U102	8085	134510	SH	DEFINED	17
MEDCO HEALTH SOLUTIONS INC	COM		58405U102	507	8431	SH	DEFINED	2
MEDCO HEALTH SOLUTIONS INC	COM		58405U102	45	746	SH	DEFINED	1
MEDCO HEALTH SOLUTIONS INC	COM		58405U102	660	10973	SH	DEFINED	18
MEDIA GEN INC	CL A		584404107	53	1437	SH	DEFINED	5
MEDIA GEN INC	CL A		584404107	158	4200	SH	DEFINED	11
MEDIACOM COMMUNICATIONS CORP	CL A		58446K105	20262	2845841	SH	DEFINED	6
MEDICINES CO	COM		584688105	5407	239650	SH	DEFINED	3
MEDICIS PHARMACEUTICAL CORP	CL A NEW		584690309	193698	5987565	SH	DEFINED	8
MEDICIS PHARMACEUTICAL CORP	CL A NEW		584690309	0	25	SH	DEFINED	18
MEDIFAST INC	COM		58470H101	3	320	SH	DEFINED	3
MEDIMMUNE INC	COM		584699102	53	1800	SH	DEFINED	7
MEDIMMUNE INC	COM		584699102	15979	547050	SH	DEFINED	2
MEDIMMUNE INC	COM		584699102	58	1986	SH	DEFINED	21
MEDIMMUNE INC	COM		584699102	459	15700	SH	DEFINED	11
MEDIMMUNE INC	COM		584699102	104	3600	SH	DEFINED	5
MEDIMMUNE INC	COM		584699102	23505	803044	SH	DEFINED	18
MEDIMMUNE INC	COM		584699102	211	7200	SH	DEFINED	20
MEDIMMUNE INC	COM		584699102	13268	453278	SH	DEFINED	3
MEDIMMUNE INC	COM		584699102	685	23440	SH	DEFINED	17
MEDTRONIC INC	COM		585055106	3017	64966	SH	DEFINED	21
MEDTRONIC INC	NOTE	1.500% 4/1	585055AL0	0	100000	PRN	DEFINED	18
MEDTRONIC INC	NOTE	1.500% 4/1	585055AL0	1005	1025000	PRN	DEFINED	21
MEDTRONIC INC	COM		585055106	28109	605283	SH	DEFINED	2
MEDTRONIC INC	COM		585055106	34	725	SH	DEFINED	4
MEDTRONIC INC	COM		585055106	21645	466103	SH	DEFINED	1
MEDTRONIC INC	COM		585055106	1555	33492	SH	DEFINED	11
MEDTRONIC INC	COM		585055106	2639	56825	SH	DEFINED	20
MEDTRONIC INC	COM		585055106	1927	41264	SH	DEFINED	5
MEDTRONIC INC	COM		585055106	10611	228497	SH	DEFINED	17
MEDTRONIC INC	COM		585055106	186340	4012483	SH	DEFINED	18
MEDTRONIC INC	COM		585055106	17710	381349	SH	DEFINED	3
MELLON FINL CORP	COM		58551A108	2775	70969	SH	DEFINED	3
MELLON FINL CORP	COM		58551A108	342	8750	SH	DEFINED	6
MELLON FINL CORP	COM		58551A108	35	900	SH	DEFINED	4
MELLON FINL CORP	COM		58551A108	425	10867	SH	DEFINED	1
MELLON FINL CORP	COM		58551A108	9580	245023	SH	DEFINED	17
MELLON FINL CORP	COM		58551A108	3	85	SH	DEFINED	7
MELLON FINL CORP	COM		58551A108	278	7112	SH	DEFINED	21
MELLON FINL CORP	COM		58551A108	155	3955	SH	DEFINED	11
MELLON FINL CORP	COM		58551A108	43	1092	SH	DEFINED	5
MELLON FINL CORP	COM		58551A108	0	7293	SH	DEFINED	18
MELLON FINL CORP	COM		58551A108	10126	258971	SH	DEFINED	2
MEMC ELECTR MATLS INC	COM		552715104	16	440	SH	DEFINED	2

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

MEMC ELECTR MATLS INC	COM		552715104	3617	98735	SH	DEFINED	18
MEMC ELECTR MATLS INC	COM		552715104	20	550	SH	DEFINED	5
MENS WEARHOUSE INC	COM		587118100	6863	184450	SH	DEFINED	21
MENS WEARHOUSE INC	COM		587118100	175	4715	SH	DEFINED	20
MENS WEARHOUSE INC	COM		587118100	1704	45800	SH	DEFINED	18
MENS WEARHOUSE INC	NOTE	3.125%10/1	587118AC4	16125	11750000	PRN	DEFINED	21
MENS WEARHOUSE INC	NOTE	3.125%10/1	587118AC4	2	1500000	PRN	DEFINED	18
MENS WEARHOUSE INC	COM		587118100	26200	704110	SH	DEFINED	3
MENTOR CORP MINN	COM		587188103	13	250	SH	DEFINED	4
MENTOR CORP MINN	COM		587188103	4995	99130	SH	DEFINED	3
MENTOR CORP MINN	COM		587188103	0	2520	SH	DEFINED	18
MENTOR GRAPHICS CORP	COM		587200106	69	4975	SH	DEFINED	5
MENTOR GRAPHICS CORP	COM		587200106	259	18400	SH	DEFINED	3
MENTOR GRAPHICS CORP	COM		587200106	144	10200	SH	DEFINED	11
MERCANTILE BANK CORP	COM		587376104	111	2810	SH	DEFINED	3
MERCANTILE BANKSHARES CORP	COM		587405101	0	1794	SH	DEFINED	18
MERCANTILE BANKSHARES CORP	COM		587405101	305	8400	SH	DEFINED	21
MERCANTILE BANKSHARES CORP	COM		587405101	116	3205	SH	DEFINED	5
MERCANTILE BANKSHARES CORP	COM		587405101	3	75	SH	DEFINED	6
MERCANTILE BANKSHARES CORP	COM		587405101	2133	58802	SH	DEFINED	11
MERCANTILE BANKSHARES CORP	COM		587405101	4898	135029	SH	DEFINED	1
MERCANTILE BANKSHARES CORP	COM		587405101	80	1794	SH	DEFINED	14
MERCER INTL INC	COM		588056101	168	17800	SH	DEFINED	17
MERCHANTS BANCSHARES	COM		588448100	1554	65750	SH	DEFINED	6
MERCHANTS GROUP INC	COM		588539106	0	4000	SH	DEFINED	18
MERCHANTS GROUP INC	COM		588539106	1200	40000	SH	DEFINED	21
MERCK & CO INC	COM		589331107	2307	55042	SH	DEFINED	1
MERCK & CO INC	COM		589331107	136	3250	SH	DEFINED	4
MERCK & CO INC	COM		589331107	20538	490166	SH	DEFINED	17
MERCK & CO INC	COM		589331107	17	400	SH	DEFINED	7
MERCK & CO INC	COM		589331107	2917	69607	SH	DEFINED	2
MERCK & CO INC	COM		589331107	989	23600	SH	DEFINED	21
MERCK & CO INC	COM		589331107	45759	1092108	SH	DEFINED	3
MERCK & CO INC	COM		589331107	1013	24184	SH	DEFINED	11
MERCK & CO INC	COM		589331107	2949	70769	SH	DEFINED	5
MERCK & CO INC	COM		589331107	44001	1050151	SH	DEFINED	18
MERCK & CO INC	COM		589331107	43257	1032381	SH	DEFINED	6
MERCURY COMPUTER SYS	COM		589378108	7038	593947	SH	DEFINED	18
MERCURY GENL CORP NEW	COM		589400100	25	500	SH	DEFINED	5
MERCURY GENL CORP NEW	COM		589400100	15994	322390	SH	DEFINED	6
MEREDITH CORP	COM		589433101	34647	702345	SH	DEFINED	18
MEREDITH CORP	COM		589433101	922	18683	SH	DEFINED	3
MEREDITH CORP	COM		589433101	25	497	SH	DEFINED	11
MEREDITH CORP	COM		589433101	11	225	SH	DEFINED	5
MEREDITH CORP	COM		589433101	118	2400	SH	DEFINED	20
MEREDITH CORP	COM		589433101	49	1000	SH	DEFINED	2
MERGE TECHNOLOGIES INC	COM		589981109	7	1000	SH	DEFINED	7
MERIDIAN BIOSCIENCE INC	COM		589584101	923	39259	SH	DEFINED	2
MERIDIAN GOLD INC	COM		589975101	4008	161230	SH	DEFINED	18
MERIDIAN GOLD INC	COM		589975101	12	500	SH	DEFINED	7
MERIDIAN RESOURCE CORP	COM		58977Q109	3306	1080230	SH	DEFINED	6
MERITAGE HOMES CORP	COM		59001A102	8	200	SH	DEFINED	11
MERITAGE HOMES CORP	COM		59001A102	86209	2071835	SH	DEFINED	8
MERITAGE HOMES CORP	COM		59001A102	41610	1000000	SH	DEFINED	13
MERIX CORP	COM		590049102	1860	193510	SH	DEFINED	3
MERRILL LYNCH & CO INC	COM		590188108	5475	70000	SH	DEFINED	8
MERRILL LYNCH & CO INC	COM		590188108	475	6073	SH	DEFINED	2
MERRILL LYNCH & CO INC	NOTE	3/1	590188W46	21415	18400000	PRN	DEFINED	21
MERRILL LYNCH & CO INC	COM		590188108	80606	1030502	SH	DEFINED	6
MERRILL LYNCH & CO INC	COM		590188108	9438	120665	SH	DEFINED	17
MERRILL LYNCH & CO INC	COM		590188108	357	4566	SH	DEFINED	1
MERRILL LYNCH & CO INC	COM		590188108	7435	95050	SH	DEFINED	7

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

MERRILL LYNCH & CO INC	COM		590188108	2071776	26486532	SH	DEFINED	18
MERRILL LYNCH & CO INC	COM		590188108	286	3650	SH	DEFINED	11
MERRILL LYNCH & CO INC	NOTE	3/1	590188W46	2	2300000	PRN	DEFINED	18
MERRILL LYNCH & CO INC	COM		590188108	2338	29802	SH	DEFINED	5
MERRILL LYNCH & CO INC	COM		590188108	237791	3040026	SH	DEFINED	21
MERRILL LYNCH & CO INC	COM		590188108	25320	323700	SH	DEFINED	20
MERRILL LYNCH & CO INC	COM		590188108	37755	482683	SH	DEFINED	3
MESA AIR GROUP INC	COM		590479101	55	7128	SH	DEFINED	2
MESA AIR GROUP INC	COM		590479101	4378	564170	SH	DEFINED	6
METAL MGMT INC	COM NEW		591097209	287	10300	SH	DEFINED	3
METASOLV INC	COM		59139P104	13	4200	SH	DEFINED	5
METHANEX CORP	COM		59151K108	2091	85910	SH	DEFINED	3
METHANEX CORP	COM		59151K108	14	592	SH	DEFINED	2
METLIFE INC	COM		59156R108	2750	48520	SH	DEFINED	18
METLIFE INC	COM		59156R108	1376	24458	SH	DEFINED	5
METLIFE INC	COM		59156R108	5207	91860	SH	DEFINED	22
METLIFE INC	COM		59156R108	447	7888	SH	DEFINED	11
METLIFE INC	COM		59156R108	25578	451263	SH	DEFINED	3
METLIFE INC	COM		59156R108	618	10895	SH	DEFINED	17
METLIFE INC	COM		59156R108	67	1181	SH	DEFINED	2
METLIFE INC	COM		59156R108	66966	1181477	SH	DEFINED	6
METTLER TOLEDO INTERNATIONAL	COM		592688105	205	3100	SH	DEFINED	7
METTLER TOLEDO INTERNATIONAL	COM		592688105	10	150	SH	DEFINED	2
METTLER TOLEDO INTERNATIONAL	COM		592688105	59106	893514	SH	DEFINED	18
METTLER TOLEDO INTERNATIONAL	COM		592688105	2346	35460	SH	DEFINED	20
METTLER TOLEDO INTERNATIONAL	COM		592688105	8824	133400	SH	DEFINED	21
METTLER TOLEDO INTERNATIONAL	COM		592688105	53	800	SH	DEFINED	11
MEXCO ENERGY CORP	COM		592770101	21	3400	SH	DEFINED	6
MEXICO FD INC	COM		592835102	0	117	SH	DEFINED	18
MFS CHARTER INCOME TR	SH BEN INT		552727109	0	5366	SH	DEFINED	18
MFS GOVT MKTS INCOME TR	SH BEN INT		552939100	0	420	SH	DEFINED	18
MFS INTER INCOME TR	SH BEN INT		55273C107	0	8891	SH	DEFINED	18
MFS MULTIMARKET INCOME TR	SH BEN INT		552737108	0	5805	SH	DEFINED	18
MFS SPL VALUE TR	SH BEN INT		55274E102	0	180	SH	DEFINED	18
MGE ENERGY INC	COM		55277P104	7	225	SH	DEFINED	17
MGE ENERGY INC	COM		55277P104	45	1400	SH	DEFINED	11
MGE ENERGY INC	COM		55277P104	2862	88400	SH	DEFINED	18
MGI PHARMA INC	COM		552880106	96	5600	SH	DEFINED	20
MGI PHARMA INC	COM		552880106	11540	670568	SH	DEFINED	18
MGIC INVT CORP WIS	COM		552848103	524	8740	SH	DEFINED	6
MGIC INVT CORP WIS	COM		552848103	26	435	SH	DEFINED	2
MGIC INVT CORP WIS	COM		552848103	102	1700	SH	DEFINED	11
MGIC INVT CORP WIS	COM		552848103	313725	5231364	SH	DEFINED	18
MGIC INVT CORP WIS	COM		552848103	1872	31213	SH	DEFINED	3
MGIC INVT CORP WIS	COM		552848103	6890	114894	SH	DEFINED	21
MGIC INVT CORP WIS	COM		552848103	4396	73300	SH	DEFINED	20
MGIC INVT CORP WIS	COM		552848103	4498	75000	SH	DEFINED	8
MGIC INVT CORP WIS	COM		552848103	6	95	SH	DEFINED	17
MGIC INVT CORP WIS	COM		552848103	6	100	SH	DEFINED	7
MGM MIRAGE	COM		552953101	999	25300	SH	DEFINED	11
MGM MIRAGE	COM		552953101	8	200	SH	DEFINED	7
MGM MIRAGE	COM		552953101	34	858	SH	DEFINED	2
MGM MIRAGE	COM		552953101	0	1200	SH	DEFINED	18
MGM MIRAGE	COM		552953101	695	17084	SH	DEFINED	5
MGP INGREDIENTS INC	COM		55302G103	3766	177072	SH	DEFINED	3
MI DEVS INC	CL A SUB VTG		55304X104	0	751	SH	DEFINED	18
MI DEVS INC	CL A SUB VTG		55304X104	2541	69700	SH	DEFINED	3
MICREL INC	COM		594793101	7533	784730	SH	DEFINED	3
MICREL INC	COM		594793101	0	3330	SH	DEFINED	18
MICROCHIP TECHNOLOGY INC	COM		595017104	65	2000	SH	DEFINED	11
MICROCHIP TECHNOLOGY INC	COM		595017104	0	779	SH	DEFINED	18
MICROCHIP TECHNOLOGY INC	COM		595017104	422	13200	SH	DEFINED	5

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

MICROCHIP TECHNOLOGY INC	COM	595017104	7938	244835	SH	DEFINED	1
MICROCHIP TECHNOLOGY INC	COM	595017104	16	500	SH	DEFINED	2
MICROCHIP TECHNOLOGY INC	COM	595017104	16	504	SH	DEFINED	17
MICROMET INC	COM	59509C105	26	9900	SH	DEFINED	20
MICROMET INC	COM	59509C105	2	866	SH	DEFINED	21
MICROMET INC	COM	59509C105	1748	654599	SH	DEFINED	18
MICRON TECHNOLOGY INC	COM	595112103	7526	432500	SH	DEFINED	20
MICRON TECHNOLOGY INC	COM	595112103	2	110	SH	DEFINED	2
MICRON TECHNOLOGY INC	COM	595112103	822	47220	SH	DEFINED	6
MICRON TECHNOLOGY INC	COM	595112103	66	3780	SH	DEFINED	4
MICRON TECHNOLOGY INC	COM	595112103	19065	1095708	SH	DEFINED	3
MICRON TECHNOLOGY INC	COM	595112103	107880	6200000	SH	DEFINED	13
MICRON TECHNOLOGY INC	COM	595112103	829332	47662744	SH	DEFINED	18
MICRON TECHNOLOGY INC	COM	595112103	8540	490812	SH	DEFINED	21
MICRON TECHNOLOGY INC	COM	595112103	15	837	SH	DEFINED	5
MICRON TECHNOLOGY INC	COM	595112103	99563	5722025	SH	DEFINED	8
MICROS SYS INC	COM	594901100	62	1260	SH	DEFINED	5
MICROS SYS INC	COM	594901100	215	4400	SH	DEFINED	3
MICROSEMI CORP	COM	595137100	2	114400	SH	DEFINED	18
MICROSEMI CORP	COM	595137100	12	630	SH	DEFINED	2
MICROSOFT CORP	COM	594918104	9736	355965	SH	DEFINED	7
MICROSOFT CORP	COM	594918104	9010	335723	SH	DEFINED	6
MICROSOFT CORP	COM	594918104	20595	753024	SH	DEFINED	4
MICROSOFT CORP	COM	594918104	66936	2449172	SH	DEFINED	17
MICROSOFT CORP	COM	594918104	3071	112300	SH	DEFINED	23
MICROSOFT CORP	COM	594918104	2045310	74782824	SH	DEFINED	18
MICROSOFT CORP	COM	594918104	5648	206432	SH	DEFINED	5
MICROSOFT CORP	COM	594918104	220562	8064438	SH	DEFINED	21
MICROSOFT CORP	COM	594918104	22792	833369	SH	DEFINED	1
MICROSOFT CORP	COM	594918104	3980	145523	SH	DEFINED	22
MICROSOFT CORP	COM	594918104	11069	405000	SH	DEFINED	8
MICROSOFT CORP	COM	594918104	2271	83086	SH	DEFINED	11
MICROSOFT CORP	COM	594918104	93582	3421638	SH	DEFINED	3
MICROSOFT CORP	COM	594918104	38575	1411436	SH	DEFINED	2
MICROSOFT CORP	COM	594918104	12007	439005	SH	DEFINED	20
MICROSTRATEGY INC	CL A NEW	594972408	51	500	SH	DEFINED	2
MICROSTRATEGY INC	CL A NEW	594972408	6692	65713	SH	DEFINED	3
MID-AMER APT CMNTYS INC	COM	59522J103	3	54	SH	DEFINED	17
MIDAS GROUP INC	COM	595626102	0	250	SH	DEFINED	18
MIDAS GROUP INC	COM	595626102	12807	619335	SH	DEFINED	6
MIDCAP SPDR TR	UNIT SER 1	595635103	0	1143	SH	DEFINED	18
MIDCAP SPDR TR	UNIT SER 1	595635103	15252	110600	SH	DEFINED	17
MIDCAP SPDR TR	UNIT SER 1	595635103	207	1500	SH	DEFINED	11
MIDCAP SPDR TR	UNIT SER 1	595635103	28	200	SH	DEFINED	7
MIDLAND CO	COM	597486109	16345	377299	SH	DEFINED	18
MIDLAND CO	COM	597486109	8396	193824	SH	DEFINED	6
MIDWEST BANC HOLDINGS INC	COM	598251106	13263	543137	SH	DEFINED	18
MILACRON INC	COM	598709103	20	22401	SH	DEFINED	2
MILLEA HOLDINGS INC	ADR	60032R106	50930	575226	SH	DEFINED	6
MILLEA HOLDINGS INC	ADR	60032R106	3014	33160	SH	DEFINED	17
MILLEA HOLDINGS INC	ADR	60032R106	0	305	SH	DEFINED	18
MILLENNIUM PHARMACEUTICALS I	COM	599902103	1882	189311	SH	DEFINED	20
MILLENNIUM PHARMACEUTICALS I	COM	599902103	330819	33281550	SH	DEFINED	18
MILLENNIUM PHARMACEUTICALS I	COM	599902103	27	2745	SH	DEFINED	4
MILLENNIUM PHARMACEUTICALS I	COM	599902103	33	3300	SH	DEFINED	2
MILLENNIUM PHARMACEUTICALS I	COM	599902103	3937	396103	SH	DEFINED	21
MILLENNIUM PHARMACEUTICALS I	COM	599902103	41	4120	SH	DEFINED	6
MILLER HERMAN INC	COM	600544100	3045	89000	SH	DEFINED	18
MILLER HERMAN INC	COM	600544100	10	300	SH	DEFINED	11
MILLER HERMAN INC	COM	600544100	154	4500	SH	DEFINED	17
MILLER HERMAN INC	COM	600544100	82	2400	SH	DEFINED	2
MILLER HERMAN INC	COM	600544100	301	8800	SH	DEFINED	20

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

MILLER HERMAN INC	COM	600544100	12363	361400	SH	DEFINED	21
MILLER HERMAN INC	COM	600544100	9083	265500	SH	DEFINED	3
MILLER INDS INC TENN	COM NEW	600551204	37	2000	SH	DEFINED	2
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	3788	92560	SH	DEFINED	3
MILLIPORE CORP	COM	601073109	2768	45147	SH	DEFINED	3
MILLIPORE CORP	COM	601073109	2165	35319	SH	DEFINED	23
MILLIPORE CORP	COM	601073109	14795	241350	SH	DEFINED	1
MILLIPORE CORP	COM	601073109	123	2000	SH	DEFINED	17
MILLIPORE CORP	COM	601073109	169	2750	SH	DEFINED	11
MILLIPORE CORP	COM	601073109	20	330	SH	DEFINED	5
MILLS CORP	COM	601148109	2	105	SH	DEFINED	2
MILLS CORP	COM	601148109	22	1300	SH	DEFINED	11
MILLS CORP	COM	601148109	0	825	SH	DEFINED	18
MIND C T I LTD	ORD	M70240102	2	780	SH	DEFINED	5
MINDSPEED TECHNOLOGIES INC	COM	602682106	1	500	SH	DEFINED	17
MINE SAFETY APPLIANCES CO	COM	602720104	71	2000	SH	DEFINED	5
MINERALS TECHNOLOGIES INC	COM	603158106	9060	169660	SH	DEFINED	21
MINERALS TECHNOLOGIES INC	COM	603158106	232	4350	SH	DEFINED	20
MINERALS TECHNOLOGIES INC	COM	603158106	2291	42900	SH	DEFINED	18
MIPS TECHNOLOGIES INC	COM	604567107	0	376	SH	DEFINED	18
MIRANT CORP NEW	*W EXP 01/03/201	60467R118	1	103	SH	DEFINED	7
MIRANT CORP NEW	COM	60467R100	1	19	SH	DEFINED	17
MIRANT CORP NEW	COM	60467R100	1	32	SH	DEFINED	7
MIRANT CORP NEW	COM	60467R100	3014	110360	SH	DEFINED	3
MITSUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	3193	249235	SH	DEFINED	17
MITSUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	148	11590	SH	DEFINED	2
MITSUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	49986	4001154	SH	DEFINED	6
MITSUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	35009	2732941	SH	DEFINED	18
mitsui & co ltd	ADR	606827202	0	100	SH	DEFINED	18
MITTAL STEEL CO N V	NY REG SH CL A	60684P101	601	17300	SH	DEFINED	3
MITTAL STEEL CO N V	NY REG SH CL A	60684P101	7817	225000	SH	DEFINED	10
MITTAL STEEL CO N V	NY REG SH CL A	60684P101	44501	1280980	SH	DEFINED	8
MITTAL STEEL CO N V	NY REG SH CL A	60684P101	267498	7700000	SH	DEFINED	13
MITY ENTERPRISES INC	COM	606850105	702	38580	SH	DEFINED	6
MKS INSTRUMENT INC	COM	55306N104	1568	77200	SH	DEFINED	3
MOBILE MINI INC	COM	60740F105	5	181000	SH	DEFINED	18
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	64115	1697500	SH	DEFINED	22
MODINE MFG CO	COM	607828100	14132	580846	SH	DEFINED	6
MODINE MFG CO	COM	607828100	9	350	SH	DEFINED	11
MOHAWK INDS INC	COM	608190104	54	720	SH	DEFINED	6
MOHAWK INDS INC	COM	608190104	190	2550	SH	DEFINED	20
MOHAWK INDS INC	COM	608190104	20637	277194	SH	DEFINED	18
MOHAWK INDS INC	COM	608190104	144	1933	SH	DEFINED	21
MOLDFLOW CORP	COM	608507109	7	600	SH	DEFINED	5
MOLECULAR DEVICES CORP	COM	60851C107	3339	180580	SH	DEFINED	3
MOLEX INC	CL A	608554200	46	1400	SH	DEFINED	11
MOLEX INC	CL A	608554200	227	6887	SH	DEFINED	2
MOLEX INC	CL A	608554200	49	1500	SH	DEFINED	1
MOLEX INC	CL A	608554200	0	953	SH	DEFINED	18
MOLEX INC	COM	608554101	62	1600	SH	DEFINED	2
MOLEX INC	COM	608554101	9236	237014	SH	DEFINED	3
MOLEX INC	COM	608554101	54	1381	SH	DEFINED	11
MOLEX INC	COM	608554101	0	451	SH	DEFINED	18
MOLINA HEALTHCARE INC	COM	60855R100	2	53800	SH	DEFINED	18
MOLINA HEALTHCARE INC	COM	60855R100	7837	221637	SH	DEFINED	3
MOLSON COORS BREWING CO	CL B	60871R209	91038	1321311	SH	DEFINED	18
MOLSON COORS BREWING CO	CL B	60871R209	17	250	SH	DEFINED	5
MOLSON COORS BREWING CO	CL B	60871R209	2330	33822	SH	DEFINED	21
MOLSON COORS BREWING CO	CL B	60871R209	8	120	SH	DEFINED	6
MOLSON COORS BREWING CO	CL B	60871R209	8647	125499	SH	DEFINED	3
MOLSON COORS BREWING CO	CL B	60871R209	3527	51195	SH	DEFINED	17
MOLSON COORS BREWING CO	CL B	60871R209	1915	27800	SH	DEFINED	20

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

MONARCH CASINO & RESORT INC	COM	609027107	8000	412600	SH	DEFINED	3
MONEYGRAM INTL INC	COM	60935Y109	13767	473729	SH	DEFINED	3
MONEYGRAM INTL INC	COM	60935Y109	49	1700	SH	DEFINED	17
MONSANTO CO NEW	COM	61166W101	7714	164092	SH	DEFINED	17
MONSANTO CO NEW	COM	61166W101	4584	97528	SH	DEFINED	3
MONSANTO CO NEW	COM	61166W101	167	3546	SH	DEFINED	11
MONSANTO CO NEW	COM	61166W101	646	13794	SH	DEFINED	5
MONSANTO CO NEW	COM	61166W101	1017	21636	SH	DEFINED	18
MONSANTO CO NEW	COM	61166W101	1762	37490	SH	DEFINED	21
MONSANTO CO NEW	COM	61166W101	126	2676	SH	DEFINED	2
MONSANTO CO NEW	COM	61166W101	47	1000	SH	DEFINED	4
MONSTER WORLDWIDE INC	COM	611742107	799	22089	SH	DEFINED	3
MONSTER WORLDWIDE INC	COM	611742107	1004	27741	SH	DEFINED	18
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	111953	5773750	SH	DEFINED	8
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	41	2100	SH	DEFINED	4
MOODYS CORP	COM	615369105	724	11275	SH	DEFINED	5
MOODYS CORP	COM	615369105	2679	40982	SH	DEFINED	3
MOODYS CORP	COM	615369105	0	1578	SH	DEFINED	18
MOODYS CORP	COM	615369105	360	5504	SH	DEFINED	2
MOODYS CORP	COM	615369105	714	10925	SH	DEFINED	11
MOODYS CORP	COM	615369105	4436	67857	SH	DEFINED	17
MOOG INC	CL A	615394202	34	1000	SH	DEFINED	5
MOOG INC	CL A	615394202	1	16874	SH	DEFINED	18
MOOG INC	CL A	615394202	177	5107	SH	DEFINED	17
MORGAN STANLEY	COM NEW	617446448	11	150	SH	DEFINED	1
MORGAN STANLEY	COM NEW	617446448	57696	791323	SH	DEFINED	3
MORGAN STANLEY	COM NEW	617446448	394	5409	SH	DEFINED	2
MORGAN STANLEY	COM NEW	617446448	1718	23566	SH	DEFINED	17
MORGAN STANLEY	COM NEW	617446448	5104	70000	SH	DEFINED	8
MORGAN STANLEY	COM NEW	617446448	246774	3384640	SH	DEFINED	18
MORGAN STANLEY	COM NEW	617446448	52	715	SH	DEFINED	4
MORGAN STANLEY	COM NEW	617446448	111903	1539691	SH	DEFINED	6
MORGAN STANLEY	MUN PREM INCOM	61745P429	0	500	SH	DEFINED	18
MORGAN STANLEY	MUN INCM OPPTN	61745P452	0	2167	SH	DEFINED	18
MORGAN STANLEY	N Y QULTY MUN	61745P528	0	607	SH	DEFINED	18
MORGAN STANLEY	QLT MUN INV TR	61745P668	0	30	SH	DEFINED	18
MORGAN STANLEY	COM NEW	617446448	11055	151620	SH	DEFINED	7
MORGAN STANLEY	COM NEW	617446448	3568	48940	SH	DEFINED	20
MORGAN STANLEY	COM NEW	617446448	672	9210	SH	DEFINED	21
MORGAN STANLEY	COM NEW	617446448	758	10384	SH	DEFINED	5
MORGAN STANLEY	INSD MUN SECS	61745P833	0	1282	SH	DEFINED	18
MORGAN STANLEY	QUALT MUN INCM	61745P734	0	2066	SH	DEFINED	18
MORGAN STANLEY	INCOME SEC INC	61745P874	0	963	SH	DEFINED	18
MORGAN STANLEY	INSD MUN INCM	61745P791	0	453	SH	DEFINED	18
MORGAN STANLEY	COM NEW	617446448	31	419	SH	DEFINED	11
MORGAN STANLEY ASIA PAC FD I	COM	61744U106	0	16819	SH	DEFINED	18
MORGAN STANLEY EMER MKTS FD	COM	61744G107	0	12030	SH	DEFINED	18
MORGAN STANLEY GBL OPP BOND	COM	61744R103	0	2591	SH	DEFINED	18
MORGAN STANLEY INDIA INVS FD	COM	61745C105	1	15950	SH	DEFINED	18
MORTGAGEIT HLDGS INC	COM	61915Q108	10	700	SH	DEFINED	17
MORTONS RESTAURANT GRP INC N	COM	619430101	14	900	SH	DEFINED	11
MOSAIC CO	COM	61945A107	80	4720	SH	DEFINED	6
MOSAIC CO	COM	61945A107	7	400	SH	DEFINED	17
MOSAIC CO	COM	61945A107	2	119	SH	DEFINED	2
MOSAIC CO	COM	61945A107	311	18400	SH	DEFINED	11
MOTHERS WK INC	COM	619903107	2309	47990	SH	DEFINED	3
MOTOROLA INC	COM	620076109	15	590	SH	DEFINED	4
MOTOROLA INC	COM	620076109	742	29697	SH	DEFINED	5
MOTOROLA INC	COM	620076109	894	35748	SH	DEFINED	2
MOTOROLA INC	COM	620076109	301	12022	SH	DEFINED	11
MOTOROLA INC	COM	620076109	2879	115153	SH	DEFINED	17
MOTOROLA INC	COM	620076109	46315	1852594	SH	DEFINED	3

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

MOTOROLA INC	COM	620076109	934385	37375396	SH	DEFINED	18
MOTOROLA INC	COM	620076109	17035	681409	SH	DEFINED	20
MOTOROLA INC	COM	620076109	77038	3081524	SH	DEFINED	21
MOTOROLA INC	COM	620076109	710	33524	SH	DEFINED	14
MOVADO GROUP INC	COM	624580106	1326	52150	SH	DEFINED	3
MOVE INC COM	COM	62458M108	0	2	SH	DEFINED	21
MPS GROUP INC	COM	553409103	13759	910582	SH	DEFINED	3
MPS GROUP INC	COM	553409103	3	202400	SH	DEFINED	18
MRO SOFTWARE INC	COM	55347W105	881	34310	SH	DEFINED	3
MSC INDL DIRECT INC	CL A	553530106	14	350	SH	DEFINED	11
MSC INDL DIRECT INC	CL A	553530106	7269	178415	SH	DEFINED	18
MSC INDL DIRECT INC	CL A	553530106	17876	438780	SH	DEFINED	21
MSC INDL DIRECT INC	CL A	553530106	441	10820	SH	DEFINED	20
MSC INDL DIRECT INC	CL A	553530106	23995	588990	SH	DEFINED	3
MTI TECHNOLOGY CORP	COM	553903105	3	2925	SH	DEFINED	5
MTS SYS CORP	COM	553777103	705	21800	SH	DEFINED	3
MTS SYS CORP	COM	553777103	501	15500	SH	DEFINED	17
MUELLER INDS INC	COM	624756102	18	500	SH	DEFINED	11
MUELLER INDS INC	COM	624756102	14053	399577	SH	DEFINED	3
MUELLER INDS INC	COM	624756102	28172	801025	SH	DEFINED	21
MUELLER INDS INC	COM	624756102	16	460	SH	DEFINED	17
MUELLER INDS INC	COM	624756102	278	7900	SH	DEFINED	20
MUELLER INDS INC	COM	624756102	17455	496290	SH	DEFINED	18
MUELLER WTR PRODS INC	COM SER A	624758108	4497	307830	SH	DEFINED	3
MULTI COLOR CORP	COM	625383104	9	300	SH	DEFINED	2
MUNICIPAL HIGH INCOME FD INC	COM	626214100	0	2598	SH	DEFINED	18
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	0	2000	SH	DEFINED	18
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	57	2000	SH	DEFINED	17
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	82	2900	SH	DEFINED	11
MUNIHOLDINGS FD II INC	COM	626243109	0	1000	SH	DEFINED	18
MUNIHOLDINGS FD II INC	COM	625935101	0	1000	SH	DEFINED	18
MUNIVEST FD II INC	COM	62629P105	0	1000	SH	DEFINED	18
MUNIYIELD FD INC	COM	626299101	0	1000	SH	DEFINED	18
MUNIYIELD INSD FD INC	COM	62630E107	0	2149	SH	DEFINED	18
MUNIYIELD N J INSD FD INC	COM	625921101	0	9	SH	DEFINED	18
MUNIYIELD N Y INSD FD INC	COM	626301105	0	598	SH	DEFINED	18
MUNIYIELD QUALITY FD II	COM	62630T104	0	1000	SH	DEFINED	18
MUNIYIELD QUALITY FD INC	COM	626302103	0	1000	SH	DEFINED	18
MURPHY OIL CORP	COM	626717102	2889	60764	SH	DEFINED	20
MURPHY OIL CORP	COM	626717102	57	1196	SH	DEFINED	11
MURPHY OIL CORP	COM	626717102	13343	280600	SH	DEFINED	6
MURPHY OIL CORP	COM	626717102	10441	219573	SH	DEFINED	21
MURPHY OIL CORP	COM	626717102	2312	48622	SH	DEFINED	3
MURPHY OIL CORP	COM	626717102	233233	4905015	SH	DEFINED	18
MURPHY OIL CORP	COM	626717102	12	245	SH	DEFINED	2
MUTUALFIRST FINL INC	COM	62845B104	68	3300	SH	DEFINED	11
MUTUALFIRST FINL INC	COM	62845B104	35	1700	SH	DEFINED	5
MWI VETERINARY SUPPLY INC	COM	55402X105	44	1290	SH	DEFINED	5
MYERS INDS INC	COM	628464109	6161	362440	SH	DEFINED	3
MYLAN LABS INC	COM	628530107	3173	157650	SH	DEFINED	22
MYLAN LABS INC	COM	628530107	23	1125	SH	DEFINED	11
MYLAN LABS INC	COM	628530107	1495	74251	SH	DEFINED	18
MYLAN LABS INC	COM	628530107	29280	1454531	SH	DEFINED	3
MYLAN LABS INC	COM	628530107	48	2400	SH	DEFINED	17
MYLAN LABS INC	COM	628530107	34	1687	SH	DEFINED	2
MYRIAD GENETICS INC	COM	62855J104	22	900	SH	DEFINED	2
MYRIAD GENETICS INC	COM	62855J104	2527	102500	SH	DEFINED	18
NABI BIOPHARMACEUTICALS	COM	629519109	28	4800	SH	DEFINED	21
NABI BIOPHARMACEUTICALS	COM	629519109	87	15000	SH	DEFINED	20
NABI BIOPHARMACEUTICALS	COM	629519109	5604	969600	SH	DEFINED	18
NABORS INDUSTRIES LTD	SHS	G6359F103	4304	144663	SH	DEFINED	3
NABORS INDUSTRIES LTD	SHS	G6359F103	741	24915	SH	DEFINED	11

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

NABORS INDUSTRIES LTD	SHS	G6359F103	199	6948	SH	DEFINED	5
NABORS INDUSTRIES LTD	SHS	G6359F103	7	230	SH	DEFINED	4
NABORS INDUSTRIES LTD	SHS	G6359F103	20822	699898	SH	DEFINED	2
NABORS INDUSTRIES LTD	SHS	G6359F103	291	9780	SH	DEFINED	17
NABORS INDUSTRIES LTD	SHS	G6359F103	13845	465403	SH	DEFINED	18
NACCO INDS INC	CL A	629579103	68	500	SH	DEFINED	2
NACCO INDS INC	CL A	629579103	1211	8907	SH	DEFINED	6
NAIC GROWTH FD INC	COM	628921108	0	167	SH	DEFINED	18
NALCO HOLDING COMPANY	COM	62985Q101	1375	74230	SH	DEFINED	3
NAM TAI ELECTRS INC	COM PAR \$0.02	629865205	2275	185150	SH	DEFINED	3
NANOGEN INC	COM	630075109	3762	2113400	SH	DEFINED	18
NANOGEN INC	COM	630075109	93	52200	SH	DEFINED	20
NANOGEN INC	COM	630075109	9	4860	SH	DEFINED	21
NAPSTER INC	COM	630797108	0	5	SH	DEFINED	7
NARA BANCORP INC	COM	63080P105	7120	389283	SH	DEFINED	3
NASDAQ 100 TR	UNIT SER 1	631100104	4532	111500	SH	DEFINED	20
NASDAQ 100 TR	UNIT SER 1	631100104	129010	3173671	SH	DEFINED	18
NASDAQ 100 TR	UNIT SER 1	631100104	148	3645	SH	DEFINED	17
NASDAQ 100 TR	UNIT SER 1	631100104	163	4000	SH	DEFINED	11
NASDAQ 100 TR	UNIT SER 1	631100104	1285	31600	SH	DEFINED	21
NASDAQ 100 TR	UNIT SER 1	631100104	285	7000	SH	DEFINED	1
NASDAQ 100 TR	UNIT SER 1	631100104	5	125	SH	DEFINED	4
NASDAQ 100 TR	UNIT SER 1	631100104	221	5430	SH	DEFINED	2
NASDAQ STOCK MARKET INC	COM	631103108	56	1855	SH	DEFINED	17
NASDAQ STOCK MARKET INC	COM	631103108	52	1775	SH	DEFINED	5
NASH FINCH CO	COM	631158102	3363	142910	SH	DEFINED	6
NASTECH PHARMACEUTICAL INC	COM PAR \$0.006	631728409	0	16	SH	DEFINED	18
NATCO GROUP INC	CL A	63227W203	12532	435150	SH	DEFINED	3
NATIONAL AUSTRALIA BK LTD	SPONSORED ADR	632525408	291	2130	SH	DEFINED	2
NATIONAL BEVERAGE CORP	COM	635017106	3662	307462	SH	DEFINED	3
NATIONAL BK GREECE S A	SPONSORED ADR	633643408	11221	1288325	SH	DEFINED	18
NATIONAL CITY CORP	COM	635405103	3417	93369	SH	DEFINED	17
NATIONAL CITY CORP	COM	635405103	0	12476	SH	DEFINED	18
NATIONAL CITY CORP	COM	635405103	928	25147	SH	DEFINED	5
NATIONAL CITY CORP	COM	635405103	40	1088	SH	DEFINED	11
NATIONAL CITY CORP	COM	635405103	258	7056	SH	DEFINED	1
NATIONAL CITY CORP	COM	635405103	193	5278	SH	DEFINED	4
NATIONAL CITY CORP	COM	635405103	4962	135571	SH	DEFINED	2
NATIONAL CITY CORP	COM	635405103	4137	113044	SH	DEFINED	3
NATIONAL DENTEX CORP	COM	63563H109	11511	585779	SH	DEFINED	18
NATIONAL FINL PARTNERS CORP	COM	63607P208	1246	30357	SH	DEFINED	18
NATIONAL FUEL GAS CO N J	COM	636180101	1	21200	SH	DEFINED	18
NATIONAL FUEL GAS CO N J	COM	636180101	8453	232546	SH	DEFINED	3
NATIONAL FUEL GAS CO N J	COM	636180101	44	1200	SH	DEFINED	11
NATIONAL FUEL GAS CO N J	COM	636180101	26	700	SH	DEFINED	5
NATIONAL GRID PLC	SPON ADR NEW	636274300	0	50	SH	DEFINED	18
NATIONAL GRID PLC	SPON ADR NEW	636274300	96	1524	SH	DEFINED	17
NATIONAL GRID PLC	SPON ADR NEW	636274300	10	152	SH	DEFINED	2
NATIONAL GRID PLC	SPON ADR NEW	636274300	2	26	SH	DEFINED	7
NATIONAL INSTRS CORP	COM	636518102	0	630	SH	DEFINED	18
NATIONAL OILWELL VARCO INC	COM	637071101	49884	851989	SH	DEFINED	18
NATIONAL OILWELL VARCO INC	COM	637071101	70	1200	SH	DEFINED	11
NATIONAL OILWELL VARCO INC	COM	637071101	56	952	SH	DEFINED	17
NATIONAL OILWELL VARCO INC	COM	637071101	11764	200925	SH	DEFINED	2
NATIONAL OILWELL VARCO INC	COM	637071101	141	2400	SH	DEFINED	20
NATIONAL OILWELL VARCO INC	COM	637071101	1795	30665	SH	DEFINED	3
NATIONAL OILWELL VARCO INC	COM	637071101	29240	499400	SH	DEFINED	21
NATIONAL PENN BANCSHARES INC	COM	637138108	245	12500	SH	DEFINED	11
NATIONAL PENN BANCSHARES INC	COM	637138108	1	37500	SH	DEFINED	18
NATIONAL PRESTO INDS INC	COM	637215104	61	1100	SH	DEFINED	17
NATIONAL PRESTO INDS INC	COM	637215104	0	1260	SH	DEFINED	18
NATIONAL RETAIL PROPERTIES I	COM	637417106	11837	547987	SH	DEFINED	3

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

NATIONAL RETAIL PROPERTIES I	COM	637417106	86	4000	SH	DEFINED	11
NATIONAL SEMICONDUCTOR CORP	COM	637640103	4	187	SH	DEFINED	11
NATIONAL SEMICONDUCTOR CORP	COM	637640103	28	1172	SH	DEFINED	17
NATIONAL SEMICONDUCTOR CORP	COM	637640103	73903	3140800	SH	DEFINED	8
NATIONAL SEMICONDUCTOR CORP	COM	637640103	1727	73400	SH	DEFINED	23
NATIONAL SEMICONDUCTOR CORP	COM	637640103	671	28525	SH	DEFINED	21
NATIONAL SEMICONDUCTOR CORP	COM	637640103	1200	50997	SH	DEFINED	3
NATIONAL SEMICONDUCTOR CORP	COM	637640103	0	600	SH	DEFINED	18
NATIONAL WESTMINSTER BK PLC	SPON ADR C	638539882	13	500	SH	DEFINED	17
NATIONWIDE FINL SVCS INC	CL A	638612101	364	7570	SH	DEFINED	6
NATIONWIDE FINL SVCS INC	CL A	638612101	5	107	SH	DEFINED	2
NATIONWIDE FINL SVCS INC	CL A	638612101	35466	737331	SH	DEFINED	3
NATIONWIDE FINL SVCS INC	CL A	638612101	6	121	SH	DEFINED	11
NATIONWIDE FINL SVCS INC	CL A	638612101	30	615	SH	DEFINED	17
NATIONWIDE HEALTH PPTYS INC	COM	638620104	321	12000	SH	DEFINED	17
NATIONWIDE HEALTH PPTYS INC	COM	638620104	2129	79600	SH	DEFINED	3
NATIONWIDE HEALTH PPTYS INC	COM	638620104	21	800	SH	DEFINED	11
NATURAL RESOURCE PARTNERS L	COM UNIT L P	63900P103	2	45	SH	DEFINED	2
NATURAL RESOURCE PARTNERS L	COM UNIT L P	63900P103	61	1200	SH	DEFINED	17
NAUTILUS INC	COM	63910B102	0	19783	SH	DEFINED	18
NAUTILUS INC	COM	63910B102	10	700	SH	DEFINED	5
NAVIGANT CONSULTING INC	COM	63935N107	5	260000	SH	DEFINED	18
NAVIGATORS GROUP INC	COM	638904102	84	1760	SH	DEFINED	1
NAVISTAR INTL CORP NEW	COM	63934E108	0	230	SH	DEFINED	18
NAVISTAR INTL CORP NEW	COM	63934E108	15	600	SH	DEFINED	17
NAVISTAR INTL CORP NEW	COM	63934E108	14347	555639	SH	DEFINED	3
NAVTEQ CORP	COM	63936L100	1408	53925	SH	DEFINED	1
NAVTEQ CORP	COM	63936L100	21	796	SH	DEFINED	5
NB & T FINL GROUP INC	COM	62874M104	422	20419	SH	DEFINED	2
NBT BANCORP INC	COM	628778102	17068	733774	SH	DEFINED	6
NBT BANCORP INC	COM	628778102	12	500	SH	DEFINED	17
NBTY INC	COM	628782104	117	4000	SH	DEFINED	17
NBTY INC	COM	628782104	3553	121400	SH	DEFINED	6
NBTY INC	COM	628782104	22181	757805	SH	DEFINED	3
NBTY INC	COM	628782104	45	1525	SH	DEFINED	11
NCI BUILDING SYS INC	COM	628852105	320	5500	SH	DEFINED	20
NCI BUILDING SYS INC	COM	628852105	13257	227900	SH	DEFINED	21
NCI BUILDING SYS INC	COM	628852105	26027	447431	SH	DEFINED	6
NCI BUILDING SYS INC	COM	628852105	3339	57400	SH	DEFINED	18
NCO GROUP INC	COM	628858102	86	3300	SH	DEFINED	5
NCO GROUP INC	COM	628858102	12	450	SH	DEFINED	17
NCO GROUP INC	COM	628858102	745	28430	SH	DEFINED	6
NCR CORP NEW	COM	62886E108	177	4494	SH	DEFINED	2
NCR CORP NEW	COM	62886E108	1	24	SH	DEFINED	11
NCR CORP NEW	COM	62886E108	15	382	SH	DEFINED	18
NCR CORP NEW	COM	62886E108	14	344	SH	DEFINED	17
NCR CORP NEW	COM	62886E108	1246	31568	SH	DEFINED	3
NEENAH PAPER INC	COM	640079109	5	136	SH	DEFINED	2
NEENAH PAPER INC	COM	640079109	0	6	SH	DEFINED	7
NEENAH PAPER INC	COM	640079109	133	3900	SH	DEFINED	3
NEENAH PAPER INC	COM	640079109	1	15	SH	DEFINED	11
NEENAH PAPER INC	COM	640079109	1	18	SH	DEFINED	5
NEENAH PAPER INC	COM	640079109	6	181	SH	DEFINED	21
NEENAH PAPER INC	COM	640079109	0	580	SH	DEFINED	18
NEENAH PAPER INC	COM	640079109	1	21	SH	DEFINED	17
NEENAH PAPER INC	COM	640079109	2617	76465	SH	DEFINED	6
NEKTAR THERAPEUTICS	COM	640268108	4	300	SH	DEFINED	11
NEKTAR THERAPEUTICS	COM	640268108	6973	483900	SH	DEFINED	21
NEKTAR THERAPEUTICS	COM	640268108	10	724	SH	DEFINED	2
NEKTAR THERAPEUTICS	COM	640268108	1735	120400	SH	DEFINED	18
NEKTAR THERAPEUTICS	COM	640268108	169	11700	SH	DEFINED	20
NELNET INC	CL A	64031N108	13391	435637	SH	DEFINED	18

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

NELNET INC	CL A	64031N108	10384	337800	SH	DEFINED	21
NELNET INC	CL A	64031N108	380	12370	SH	DEFINED	20
NEOPHARM INC	COM	640919106	8	1425	SH	DEFINED	5
NESS TECHNOLOGIES INC	COM	64104X108	4419	330988	SH	DEFINED	6
NESS TECHNOLOGIES INC	COM	64104X108	1344	100650	SH	DEFINED	3
NET 1 UEPS TECHNOLOGIES INC	COM NEW	64107N206	2260	98880	SH	DEFINED	3
NETEASE COM INC	SPONSORED ADR	64110W102	111248	6800000	SH	DEFINED	13
NETEASE COM INC	SPONSORED ADR	64110W102	51076	3122000	SH	DEFINED	22
NETFLIX COM INC	COM	64110L106	1	50000	SH	DEFINED	18
NETFLIX COM INC	COM	64110L106	559	24512	SH	DEFINED	5
NETFLIX COM INC	COM	64110L106	170850	7500000	SH	DEFINED	13
NETGEAR INC	COM	64111Q104	17359	843090	SH	DEFINED	18
NETGEAR INC	COM	64111Q104	152	7400	SH	DEFINED	20
NETGEAR INC	COM	64111Q104	6492	315285	SH	DEFINED	21
NETGEAR INC	COM	64111Q104	4	200	SH	DEFINED	5
NETGEAR INC	COM	64111Q104	29	1400	SH	DEFINED	11
NETGEAR INC	COM	64111Q104	408	19800	SH	DEFINED	3
NETWORK APPLIANCE INC	COM	64120L104	2385	64453	SH	DEFINED	3
NETWORK APPLIANCE INC	COM	64120L104	1078	29129	SH	DEFINED	1
NETWORK APPLIANCE INC	COM	64120L104	1	19	SH	DEFINED	4
NETWORK APPLIANCE INC	COM	64120L104	5	125	SH	DEFINED	2
NETWORK APPLIANCE INC	COM	64120L104	70	1900	SH	DEFINED	11
NETWORK APPLIANCE INC	COM	64120L104	12801	345891	SH	DEFINED	18
NETWORK APPLIANCE INC	COM	64120L104	367	9967	SH	DEFINED	5
NETWORK APPLIANCE INC	COM	64120L104	8844	238965	SH	DEFINED	17
NETWORK EQUIP TECHNOLOGIES	COM	641208103	0	35000	SH	DEFINED	18
NEUBERGER BERMAN INCOME OPP	COM SHS	64126L108	0	2037	SH	DEFINED	18
NEUBERGER BERMAN NY INT MUN	COM	64124K102	0	11	SH	DEFINED	18
NEUBERGER BERMAN RE ES SEC F	COM	64190A103	0	8	SH	DEFINED	18
NEUSTAR INC	CL A	64126X201	333	12000	SH	DEFINED	11
NEW AMER HIGH INCOME FD INC	COM	641876107	0	7	SH	DEFINED	18
NEW CENTURY FINANCIAL CORP M	COM	6435EV108	7	190	SH	DEFINED	5
NEW CENTURY FINANCIAL CORP M	COM	6435EV108	4690	119306	SH	DEFINED	3
NEW CENTURY FINANCIAL CORP M	COM	6435EV108	1105	28100	SH	DEFINED	23
NEW GERMANY FD INC	COM	644465106	0	4203	SH	DEFINED	18
NEW JERSEY RES	COM	646025106	27	546	SH	DEFINED	17
NEW JERSEY RES	COM	646025106	7459	151300	SH	DEFINED	18
NEW JERSEY RES	COM	646025106	38	771	SH	DEFINED	4
NEW ORIENTAL ED & TECH GRP I	SPON ADR	647581107	7	270	SH	DEFINED	5
NEW PLAN EXCEL RLTY TR INC	COM	648053106	0	10850	SH	DEFINED	18
NEW PLAN EXCEL RLTY TR INC	COM	648053106	643	23780	SH	DEFINED	3
NEW PLAN EXCEL RLTY TR INC	COM	648053106	141	5200	SH	DEFINED	17
NEW PLAN EXCEL RLTY TR INC	COM	648053106	30	1100	SH	DEFINED	5
NEW PLAN EXCEL RLTY TR INC	COM	648053106	365	13500	SH	DEFINED	21
NEW PLAN EXCEL RLTY TR INC	COM	648053106	11	400	SH	DEFINED	1
NEW RIV PHARMACEUTICALS INC	COM	648468205	20904	812450	SH	DEFINED	8
NEW YORK CMNTY BANCORP INC	COM	649445103	16	1000	SH	DEFINED	17
NEW YORK CMNTY BANCORP INC	COM	649445103	150562	9191804	SH	DEFINED	18
NEW YORK CMNTY BANCORP INC	COM	649445103	66	4000	SH	DEFINED	11
NEW YORK CMNTY BANCORP INC	COM	649445103	297	18149	SH	DEFINED	21
NEW YORK CMNTY BANCORP INC	COM	649445103	15	941	SH	DEFINED	4
NEW YORK CMNTY BANCORP INC	COM	649445103	9	525	SH	DEFINED	2
NEW YORK CMNTY BANCORP INC	COM	649445103	170	10365	SH	DEFINED	6
NEW YORK CMNTY BANCORP INC	COM	649445103	1429	87216	SH	DEFINED	20
NEW YORK TIMES CO	CL A	650111107	503	21900	SH	DEFINED	11
NEW YORK TIMES CO	CL A	650111107	572	24870	SH	DEFINED	3
NEW YORK TIMES CO	CL A	650111107	37	1600	SH	DEFINED	17
NEW YORK TIMES CO	CL A	650111107	0	19589	SH	DEFINED	18
NEW YORK TIMES CO	CL A	650111107	3229	143150	SH	DEFINED	5
NEW YORK TIMES CO	CL A	650111107	8	350	SH	DEFINED	2
NEWALLIANCE BANCSHARES INC	COM	650203102	100	6849	SH	DEFINED	17
NEWCASTLE INVT CORP	COM	65105M108	8258	301280	SH	DEFINED	3

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

NEWELL RUBBERMAID INC	COM	651229106	697	24600	SH	DEFINED	20
NEWELL RUBBERMAID INC	COM	651229106	57797	2040865	SH	DEFINED	18
NEWELL RUBBERMAID INC	COM	651229106	111	3900	SH	DEFINED	5
NEWELL RUBBERMAID INC	COM	651229106	53666	1895000	SH	DEFINED	21
NEWELL RUBBERMAID INC	COM	651229106	13171	465056	SH	DEFINED	3
NEWELL RUBBERMAID INC	COM	651229106	5664	200000	SH	DEFINED	7
NEWELL RUBBERMAID INC	COM	651229106	1632	57610	SH	DEFINED	17
NEWELL RUBBERMAID INC	COM	651229106	47	1643	SH	DEFINED	11
NEWELL RUBBERMAID INC	COM	651229106	375	13229	SH	DEFINED	2
NEWFIELD EXPL CO	COM	651290108	165	4286	SH	DEFINED	20
NEWFIELD EXPL CO	COM	651290108	20	516	SH	DEFINED	11
NEWFIELD EXPL CO	COM	651290108	12	300	SH	DEFINED	2
NEWFIELD EXPL CO	COM	651290108	17101	443710	SH	DEFINED	18
NEWKIRK REALTY TR INC	COM	651497109	1685	102240	SH	DEFINED	3
NEWMARKET CORP	COM	651587107	0	11	SH	DEFINED	18
NEWMONT MINING CORP	COM	651639106	257	6014	SH	DEFINED	2
NEWMONT MINING CORP	COM	651639106	4916	115000	SH	DEFINED	8
NEWMONT MINING CORP	COM	651639106	307	7177	SH	DEFINED	21
NEWMONT MINING CORP	COM	651639106	3406	79675	SH	DEFINED	3
NEWMONT MINING CORP	COM	651639106	259	5997	SH	DEFINED	5
NEWMONT MINING CORP	COM	651639106	0	4306	SH	DEFINED	18
NEWMONT MINING CORP	COM	651639106	128	2995	SH	DEFINED	17
NEWPARK RES INC	COM PAR \$.01NEW	651718504	72	13489	SH	DEFINED	2
NEWPARK RES INC	COM PAR \$.01NEW	651718504	2243	420800	SH	DEFINED	3
NEWPARK RES INC	COM PAR \$.01NEW	651718504	15	2925	SH	DEFINED	5
NEWPORT CORP	COM	651824104	19	1150	SH	DEFINED	2
NEWPORT CORP	COM	651824104	106	6500	SH	DEFINED	11
NEWPORT CORP	COM	651824104	56	3500	SH	DEFINED	5
NEWS CORP	CL B	65248E203	411	19909	SH	DEFINED	22
NEWS CORP	CL A	65248E104	23	1169	SH	DEFINED	11
NEWS CORP	CL A	65248E104	134	6926	SH	DEFINED	5
NEWS CORP	CL A	65248E104	12	598535	SH	DEFINED	18
NEWS CORP	CL B	65248E203	1975	95685	SH	DEFINED	23
NEWS CORP	CL B	65248E203	3207	155374	SH	DEFINED	3
NEWS CORP	CL B	65248E203	657360	31848813	SH	DEFINED	18
NEWS CORP	CL B	65248E203	1276	73508	SH	DEFINED	6
NEWS CORP	CL A	65248E104	66	3368	SH	DEFINED	17
NEWS CORP	CL B	65248E203	9	450	SH	DEFINED	2
NEWS CORP	CL A	65248E104	11098	564786	SH	DEFINED	21
NEWS CORP	CL B	65248E203	9569	463600	SH	DEFINED	20
NEWS CORP	CL A	65248E104	9	440	SH	DEFINED	4
NEWS CORP	CL A	65248E104	5	261	SH	DEFINED	2
NEWS CORP	CL A	65248E104	15219	774494	SH	DEFINED	3
NEWS CORP	CL B	65248E203	170463	8258843	SH	DEFINED	21
NEWS CORP	CL B	65248E203	25	1200	SH	DEFINED	17
NEXEN INC	COM	65334H102	1978	37000	SH	DEFINED	22
NEXEN INC	COM	65334H102	12318	230412	SH	DEFINED	18
NEXEN INC	COM	65334H102	3291	61567	SH	DEFINED	23
NEXEN INC	COM	65334H102	13619	254300	SH	DEFINED	7
NEXEN INC	COM	65334H102	144	2690	SH	DEFINED	20
NEXMED INC	COM	652903105	1	1111110	SH	DEFINED	18
NEXTEST SYS CORP	COM	653339101	72	5500	SH	DEFINED	3
NFJ DIVID INT & PREM STRTGY	COM SHS	65337H109	0	2400	SH	DEFINED	18
NGP CAP RES CO	COM	62912R107	271	18600	SH	DEFINED	3
NICE SYS LTD	SPONSORED ADR	653656108	69	2510	SH	DEFINED	5
NICHOLAS APPLGATE CV&INC FD	COM	65370G109	0	60	SH	DEFINED	18
NICHOLAS-APPLGATE CV & INC	COM	65370F101	0	16	SH	DEFINED	18
NICOR INC	COM	654086107	15	350	SH	DEFINED	5
NICOR INC	COM	654086107	13	300	SH	DEFINED	2
NICOR INC	COM	654086107	327	7649	SH	DEFINED	3
NICOR INC	COM	654086107	0	3650	SH	DEFINED	18
NIGHTHAWK RADIOLOGY HLDGS IN	COM	65411N105	495	25850	SH	DEFINED	3

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

NII HLDGS INC	CL B NEW	62913F201	435120	7000000	SH	DEFINED	13
NII HLDGS INC	NOTE 2.750% 8/1	62913FAF9	4357	3075000	PRN	DEFINED	21
NII HLDGS INC	CL B NEW	62913F201	148696	2392145	SH	DEFINED	8
NII HLDGS INC	CL B NEW	62913F201	361	5800	SH	DEFINED	11
NII HLDGS INC	NOTE 2.750% 8/1	62913FAF9	0	400000	PRN	DEFINED	18
NIKE INC	CL B	654106103	1	9737	SH	DEFINED	18
NIKE INC	CL B	654106103	26	300	SH	DEFINED	17
NIKE INC	CL B	654106103	461	5260	SH	DEFINED	2
NIKE INC	CL B	654106103	3137	35800	SH	DEFINED	23
NIKE INC	CL B	654106103	466410	5323100	SH	DEFINED	8
NIKE INC	CL B	654106103	111	1270	SH	DEFINED	5
NIKE INC	CL B	654106103	14	160	SH	DEFINED	4
NIKE INC	CL B	654106103	263	3000	SH	DEFINED	11
NIKE INC	CL B	654106103	50644	578000	SH	DEFINED	10
NIKE INC	CL B	654106103	775	8850	SH	DEFINED	22
NIKE INC	CL B	654106103	17952	204877	SH	DEFINED	3
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	25046	1021035	SH	DEFINED	18
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	4	150	SH	DEFINED	17
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	4	175	SH	DEFINED	2
NISOURCE INC	COM	65473P105	1026	47204	SH	DEFINED	3
NISOURCE INC	COM	65473P105	93	4264	SH	DEFINED	2
NISOURCE INC	COM	65473P105	570	26217	SH	DEFINED	17
NISOURCE INC	COM	65473P105	30	1400	SH	DEFINED	11
NISOURCE INC	COM	65473P105	45718	2102943	SH	DEFINED	18
NISSAN MOTORS	SPONSORED ADR	654744408	22	1000	SH	DEFINED	17
NISSAN MOTORS	SPONSORED ADR	654744408	40	1795	SH	DEFINED	2
NL INDS INC	COM NEW	629156407	113	11400	SH	DEFINED	21
NMS COMMUNICATIONS CORP	COM	629248105	10	3350	SH	DEFINED	5
NN INC	COM	629337106	2548	215364	SH	DEFINED	6
NN INC	COM	629337106	219	18500	SH	DEFINED	3
NOBEL LEARNING CMNTYS INC	COM	654889104	0	5000	SH	DEFINED	18
NOBLE CORPORATION	SHS	G65422100	1511	23546	SH	DEFINED	3
NOBLE CORPORATION	SHS	G65422100	157	2450	SH	DEFINED	11
NOBLE CORPORATION	SHS	G65422100	103	1604	SH	DEFINED	2
NOBLE CORPORATION	SHS	G65422100	1898	29580	SH	DEFINED	17
NOBLE CORPORATION	SHS	G65422100	68	1088	SH	DEFINED	5
NOBLE CORPORATION	SHS	G65422100	27632	430549	SH	DEFINED	18
NOBLE ENERGY INC	COM	655044105	222	5040	SH	DEFINED	5
NOBLE ENERGY INC	COM	655044105	77	1687	SH	DEFINED	2
NOBLE ENERGY INC	COM	655044105	6	140	SH	DEFINED	17
NOBLE ENERGY INC	COM	655044105	6	128	SH	DEFINED	11
NOBLE ENERGY INC	COM	655044105	2	49073	SH	DEFINED	18
NOBLE ENERGY INC	COM	655044105	2439	53504	SH	DEFINED	3
NOBLE ENERGY INC	COM	655044105	22795	500000	SH	DEFINED	21
NOKIA CORP	SPONSORED ADR	654902204	241679	12274200	SH	DEFINED	8
NOKIA CORP	SPONSORED ADR	654902204	69778	3543849	SH	DEFINED	21
NOKIA CORP	SPONSORED ADR	654902204	6639	337175	SH	DEFINED	20
NOKIA CORP	SPONSORED ADR	654902204	345016	17522380	SH	DEFINED	18
NOKIA CORP	SPONSORED ADR	654902204	24670	1252899	SH	DEFINED	17
NOKIA CORP	SPONSORED ADR	654902204	945	47995	SH	DEFINED	11
NOKIA CORP	SPONSORED ADR	654902204	1413	72080	SH	DEFINED	5
NOKIA CORP	SPONSORED ADR	654902204	215	10900	SH	DEFINED	7
NOKIA CORP	SPONSORED ADR	654902204	10924	554800	SH	DEFINED	10
NOKIA CORP	SPONSORED ADR	654902204	34570	1797919	SH	DEFINED	6
NOKIA CORP	SPONSORED ADR	654902204	15684	796537	SH	DEFINED	2
NOKIA CORP	SPONSORED ADR	654902204	1516	76969	SH	DEFINED	3
NOMURA HLDGS INC	SPONSORED ADR	65535H208	24167	1374698	SH	DEFINED	18
NOMURA HLDGS INC	SPONSORED ADR	65535H208	31060	1817396	SH	DEFINED	6
NOMURA HLDGS INC	SPONSORED ADR	65535H208	2553	145235	SH	DEFINED	17
NOMURA HLDGS INC	SPONSORED ADR	65535H208	37	2115	SH	DEFINED	2
NORDSON CORP	COM	655663102	243	6100	SH	DEFINED	3
NORDSTROM INC	COM	655664100	337	7975	SH	DEFINED	2

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

NORDSTROM INC	COM	655664100	308	7270	SH	DEFINED	17
NORDSTROM INC	COM	655664100	1	25386	SH	DEFINED	18
NORDSTROM INC	COM	655664100	262	6200	SH	DEFINED	22
NORDSTROM INC	COM	655664100	19106	451679	SH	DEFINED	3
NORDSTROM INC	COM	655664100	48	1132	SH	DEFINED	11
NORFOLK SOUTHERN CORP	COM	655844108	1	12150	SH	DEFINED	18
NORFOLK SOUTHERN CORP	COM	655844108	7384	167622	SH	DEFINED	2
NORFOLK SOUTHERN CORP	COM	655844108	68	1550	SH	DEFINED	4
NORFOLK SOUTHERN CORP	COM	655844108	22	500	SH	DEFINED	1
NORFOLK SOUTHERN CORP	COM	655844108	7851	178229	SH	DEFINED	3
NORFOLK SOUTHERN CORP	COM	655844108	595	13513	SH	DEFINED	11
NORFOLK SOUTHERN CORP	COM	655844108	441	10263	SH	DEFINED	5
NORFOLK SOUTHERN CORP	COM	655844108	3163	71810	SH	DEFINED	17
NORSK HYDRO A S	SPONSORED ADR	656531605	371	16500	SH	DEFINED	2
NORTEL NETWORKS CORP NEW	COM	656568102	16497	7217509	SH	DEFINED	7
NORTEL NETWORKS CORP NEW	COM	656568102	11547	5020628	SH	DEFINED	6
NORTEL NETWORKS CORP NEW	COM	656568102	0	4098	SH	DEFINED	18
NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	0	6970	SH	DEFINED	18
NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	12	315	SH	DEFINED	2
NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	196	5300	SH	DEFINED	17
NORTH FORK BANCORPORATION NY	COM	659424105	4474	156209	SH	DEFINED	17
NORTH FORK BANCORPORATION NY	COM	659424105	2319	80984	SH	DEFINED	3
NORTH FORK BANCORPORATION NY	COM	659424105	213	7500	SH	DEFINED	5
NORTH FORK BANCORPORATION NY	COM	659424105	4987	174139	SH	DEFINED	18
NORTH FORK BANCORPORATION NY	COM	659424105	129	4500	SH	DEFINED	11
NORTH FORK BANCORPORATION NY	COM	659424105	6537	228239	SH	DEFINED	1
NORTH FORK BANCORPORATION NY	COM	659424105	195	6825	SH	DEFINED	2
NORTH PITTSBURGH SYS INC	COM	661562108	770	30580	SH	DEFINED	3
NORTHEAST UTILS	COM	664397106	21	884	SH	DEFINED	17
NORTHEAST UTILS	COM	664397106	56	2417	SH	DEFINED	18
NORTHEAST UTILS	COM	664397106	11	480	SH	DEFINED	2
NORTHEAST UTILS	COM	664397106	1319	56700	SH	DEFINED	3
NORTHERN TR CORP	COM	665859104	643	11000	SH	DEFINED	11
NORTHERN TR CORP	COM	665859104	139	2375	SH	DEFINED	2
NORTHERN TR CORP	COM	665859104	38388	657003	SH	DEFINED	3
NORTHERN TR CORP	COM	665859104	3576	61194	SH	DEFINED	17
NORTHERN TR CORP	COM	665859104	117	2000	SH	DEFINED	1
NORTHERN TR CORP	COM	665859104	788	13546	SH	DEFINED	5
NORTHERN TR CORP	COM	665859104	1267	21680	SH	DEFINED	18
NORTHFIELD LABS INC	COM	666135108	0	500	SH	DEFINED	18
NORTHGATE MINERALS CORP	COM	666416102	1150	357500	SH	DEFINED	7
NORTHGATE MINERALS CORP	COM	666416102	2998	936810	SH	DEFINED	3
NORTHRIM BANCORP INC	COM	666762109	933	35478	SH	DEFINED	6
NORTHRIM BANCORP INC	COM	666762109	1109	42000	SH	DEFINED	1
NORTHROP GRUMMAN CORP	COM	666807102	272	4003	SH	DEFINED	2
NORTHROP GRUMMAN CORP	COM	666807102	282	4150	SH	DEFINED	11
NORTHROP GRUMMAN CORP	COM	666807102	1292	18983	SH	DEFINED	17
NORTHROP GRUMMAN CORP	COM	666807102	21722	319112	SH	DEFINED	3
NORTHROP GRUMMAN CORP	COM	666807102	1	13935	SH	DEFINED	18
NORTHROP GRUMMAN CORP	COM	666807102	3019	43537	SH	DEFINED	5
NORTHSTAR RLTY FIN CORP	COM	66704R100	5143	404950	SH	DEFINED	3
NORTHWEST NAT GAS CO	COM	667655104	4	100	SH	DEFINED	2
NORTHWEST NAT GAS CO	COM	667655104	7392	188200	SH	DEFINED	18
NORTHWESTERN CORP	COM NEW	668074305	0	31	SH	DEFINED	18
NORTHWESTERN CORP	COM NEW	668074305	3804	106794	SH	DEFINED	14
NOVA CHEMICALS CORP	COM	66977W109	6	200	SH	DEFINED	3
NOVA CHEMICALS CORP	COM	66977W109	22737	740640	SH	DEFINED	7
NOVAGOLD RES INC	COM NEW	66987E206	5	330	SH	DEFINED	5
NOVAMERICAN STL INC	COM	669959108	260	7617	SH	DEFINED	3
NOVARTIS A G	SPONSORED ADR	66987V109	6855	117292	SH	DEFINED	11
NOVARTIS A G	SPONSORED ADR	66987V109	545	9320	SH	DEFINED	2
NOVARTIS A G	SPONSORED ADR	66987V109	16	280	SH	DEFINED	4

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

NOVARTIS A G	SPONSORED ADR	66987V109	13748	235258	SH	DEFINED	17
NOVARTIS A G	SPONSORED ADR	66987V109	53	900	SH	DEFINED	7
NOVARTIS A G	SPONSORED ADR	66987V109	4279	73220	SH	DEFINED	20
NOVARTIS A G	SPONSORED ADR	66987V109	79292	1356818	SH	DEFINED	21
NOVARTIS A G	SPONSORED ADR	66987V109	687	11764	SH	DEFINED	3
NOVARTIS A G	SPONSORED ADR	66987V109	4703	80275	SH	DEFINED	5
NOVARTIS A G	SPONSORED ADR	66987V109	330456	5654618	SH	DEFINED	18
NOVARTIS A G	SPONSORED ADR	66987V109	48132	849440	SH	DEFINED	6
NOVASTAR FINL INC	COM	669947400	4	150	SH	DEFINED	5
NOVATEL WIRELESS INC	COM NEW	66987M604	4	397	SH	DEFINED	5
NOVAVAX INC	COM	670002104	91	24000	SH	DEFINED	3
NOVAVAX INC	COM	670002104	9	2355	SH	DEFINED	5
NOVELIS INC	COM	67000X106	127	4960	SH	DEFINED	7
NOVELL INC	COM	670006105	0	5700	SH	DEFINED	18
NOVELL INC	COM	670006105	1	200	SH	DEFINED	2
NOVELL INC	COM	670006105	353	57884	SH	DEFINED	3
NOVELLUS SYS INC	COM	670008101	150010	5423345	SH	DEFINED	18
NOVELLUS SYS INC	COM	670008101	13729	496339	SH	DEFINED	3
NOVELLUS SYS INC	COM	670008101	429	15500	SH	DEFINED	11
NOVELLUS SYS INC	COM	670008101	182	6565	SH	DEFINED	17
NOVELLUS SYS INC	COM	670008101	1985	71755	SH	DEFINED	23
NOVELLUS SYS INC	COM	670008101	2379	86000	SH	DEFINED	20
NOVELLUS SYS INC	COM	670008101	279	10075	SH	DEFINED	5
NOVELLUS SYS INC	COM	670008101	3849	139165	SH	DEFINED	21
NOVO-NORDISK A S	ADR	670100205	169	2270	SH	DEFINED	7
NOVO-NORDISK A S	ADR	670100205	693	9300	SH	DEFINED	2
NOVO-NORDISK A S	ADR	670100205	29515	408997	SH	DEFINED	6
NOVO-NORDISK A S	ADR	670100205	32181	431840	SH	DEFINED	18
NOVO-NORDISK A S	ADR	670100205	1051	14100	SH	DEFINED	17
NPS PHARMACEUTICALS INC	NOTE 3.000% 6/1	62936PAB9	8406	9775000	PRN	DEFINED	21
NPS PHARMACEUTICALS INC	COM	62936P103	1751	459500	SH	DEFINED	21
NPS PHARMACEUTICALS INC	COM	62936P103	7938	2083450	SH	DEFINED	8
NPS PHARMACEUTICALS INC	COM	62936P103	430	112775	SH	DEFINED	18
NPS PHARMACEUTICALS INC	COM	62936P103	42	11000	SH	DEFINED	20
NPS PHARMACEUTICALS INC	NOTE 3.000% 6/1	62936PAB9	1376005	20700000	PRN	DEFINED	18
NRG ENERGY INC	COM NEW	629377508	15306	341141	SH	DEFINED	6
NRG ENERGY INC	COM NEW	629377508	13330	294265	SH	DEFINED	3
NRG ENERGY INC	COM NEW	629377508	0	652	SH	DEFINED	14
NS GROUP INC	COM	628916108	45	700	SH	DEFINED	3
NS GROUP INC	COM	628916108	53	815	SH	DEFINED	5
NSTAR	COM	67019E107	0	1427	SH	DEFINED	18
NSTAR	COM	67019E107	936	28053	SH	DEFINED	3
NSTAR	COM	67019E107	34	1032	SH	DEFINED	17
NSTAR	COM	67019E107	70	2058	SH	DEFINED	5
NTELOS HLDGS CORP	COM	67020Q107	23	1800	SH	DEFINED	3
NTL INC DEL	COM	62941W101	43	1629	SH	DEFINED	14
NTL INC DEL	COM	62941W101	26182	1289900	SH	DEFINED	18
NTL INC DEL	COM	62941W101	13555	533016	SH	DEFINED	6
NTT DOCOMO INC	SPONS ADR	62942M201	1	75	SH	DEFINED	7
NTT DOCOMO INC	SPONS ADR	62942M201	980	63575	SH	DEFINED	6
NU HORIZONS ELECTRS CORP	COM	669908105	782	61400	SH	DEFINED	3
NU SKIN ENTERPRISES INC	CL A	67018T105	2299	131200	SH	DEFINED	18
NU SKIN ENTERPRISES INC	CL A	67018T105	224	12800	SH	DEFINED	20
NU SKIN ENTERPRISES INC	CL A	67018T105	9291	530300	SH	DEFINED	21
NUANCE COMMUNICATIONS INC	COM	67020Y100	787	96322	SH	DEFINED	11
NUANCE COMMUNICATIONS INC	COM	67020Y100	327	41500	SH	DEFINED	5
NUCO2 INC	COM	629428103	13	500	SH	DEFINED	5
NUCOR CORP	COM	670346105	40	800	SH	DEFINED	11
NUCOR CORP	COM	670346105	82	1664	SH	DEFINED	1
NUCOR CORP	COM	670346105	4	89774	SH	DEFINED	18
NUCOR CORP	COM	670346105	162	3276	SH	DEFINED	2
NUCOR CORP	COM	670346105	441	8904	SH	DEFINED	17

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

NUCOR CORP	COM	670346105	30742	621178	SH	DEFINED	3
NUCOR CORP	COM	670346105	416	8400	SH	DEFINED	22
NUCOR CORP	COM	670346105	1817	36707	SH	DEFINED	23
NUTRI SYS INC NEW	COM	67069D108	15825	254061	SH	DEFINED	3
NUVEEN CA DIV ADVANTG MUN FD	COM	67069X104	8	500	SH	DEFINED	2
NUVEEN CA INVT QUALITY MUN F	COM	67062A101	0	2500	SH	DEFINED	18
NUVEEN CA SELECT QUALITY MUN	COM	670975101	0	3311	SH	DEFINED	18
NUVEEN CALIF MUN VALUE FD	COM	67062C107	0	4300	SH	DEFINED	18
NUVEEN CALIF QUALITY INCM MU	COM	670985100	0	6700	SH	DEFINED	18
NUVEEN DIV ADVANTAGE MUN FD	COM	67070F100	0	667	SH	DEFINED	18
NUVEEN DIVID ADVANTAGE MUN F	COM	67066V101	0	1528	SH	DEFINED	18
NUVEEN EQTY PRM OPPORTUNITYF	COM	6706EM102	0	3979	SH	DEFINED	18
NUVEEN EQUITY PREM ADV FD	COM	6706ET107	0	762	SH	DEFINED	18
NUVEEN EQUITY PREM INCOME FD	COM	6706ER101	0	41	SH	DEFINED	18
NUVEEN FLA INVT QUALITY MUN	COM	670970102	0	750	SH	DEFINED	18
NUVEEN FLA QUALITY INCOME MU	COM	670978105	0	750	SH	DEFINED	18
NUVEEN FLOATING RATE INCOME	COM	67072T108	0	680	SH	DEFINED	18
NUVEEN FLTNG RTE INCM OPP FD	COM SHS	6706EN100	0	4521	SH	DEFINED	18
NUVEEN INS NY TX FR ADV MUN	COM	670656107	0	8	SH	DEFINED	18
NUVEEN INSD DIVID ADVANTAGE	COM	67071L106	0	330	SH	DEFINED	18
NUVEEN INSD FLA PREM INCOME	COM	67101V108	0	166	SH	DEFINED	18
NUVEEN INSD MUN OPPORTUNITY	COM	670984103	0	9400	SH	DEFINED	18
NUVEEN INSD NY PREM INCOME F	COM	67101R107	0	175	SH	DEFINED	18
NUVEEN INSD PREM INCOME MUN	COM	6706D8104	0	2050	SH	DEFINED	18
NUVEEN INVT QUALITY MUN FD I	COM	67062E103	0	300	SH	DEFINED	18
NUVEEN INVTS INC	CL A	67090F106	20	400	SH	DEFINED	5
NUVEEN INVTS INC	CL A	67090F106	18	350	SH	DEFINED	11
NUVEEN INVTS INC	CL A	67090F106	1092	21310	SH	DEFINED	17
NUVEEN MICH PREM INCOME MUN	COM	67101Q109	0	14	SH	DEFINED	18
NUVEEN MUN ADVANTAGE FD INC	COM	67062H106	0	2250	SH	DEFINED	18
NUVEEN MUN INCOME FD INC	COM	67062J102	0	26	SH	DEFINED	18
NUVEEN MUN MKT OPPORTUNITY F	COM	67062W103	0	4670	SH	DEFINED	18
NUVEEN MUN VALUE FD INC	COM	670928100	0	4954	SH	DEFINED	18
NUVEEN N Y INVT QUALITY MUN	COM	67062X101	0	6	SH	DEFINED	18
NUVEEN NJ DIV ADVANTAGE MUN	COM	67069Y102	0	2062	SH	DEFINED	18
NUVEEN NJ INVT QUALITY MUN F	COM	670971100	0	1802	SH	DEFINED	18
NUVEEN NY DIVID ADVNTG MUN F	COM	67066X107	0	3	SH	DEFINED	18
NUVEEN NY MUN VALUE FD	COM	67062M105	0	1	SH	DEFINED	18
NUVEEN NY PERFORM PLUS MUN F	COM	67062R104	0	1151	SH	DEFINED	18
NUVEEN NY SELECT QUALITY MUN	COM	670976109	0	1000	SH	DEFINED	18
NUVEEN PERFORMANCE PLUS MUN	COM	67062P108	0	1154	SH	DEFINED	18
NUVEEN PFD & CONV INC FD	COM	67073B106	0	3409	SH	DEFINED	18
NUVEEN PFD & CONV INCOME FD	COM SHS	67073D102	0	9360	SH	DEFINED	18
NUVEEN PREM INCOME MUN FD	COM	67062T100	0	10325	SH	DEFINED	18
NUVEEN PREM INCOME MUN FD 2	COM	67063W102	0	676	SH	DEFINED	18
NUVEEN PREM INCOME MUN FD 4	COM	6706K4105	0	2042	SH	DEFINED	18
NUVEEN PREMIER MUN INCOME FD	COM	670988104	0	432	SH	DEFINED	18
NUVEEN QUALITY INCOME MUN FD	COM	670977107	0	1500	SH	DEFINED	18
NUVEEN QUALITY PFD INC FD 3	COM	67072W101	0	147	SH	DEFINED	18
NUVEEN QUALITY PFD INCOME FD	COM	67071S101	0	535	SH	DEFINED	18
NUVEEN QUALITY PFD INCOME FD	COM	67072C105	0	3868	SH	DEFINED	18
NUVEEN REAL ESTATE INCOME FD	COM	67071B108	0	8490	SH	DEFINED	18
NUVEEN SELECT QUALITY MUN FD	COM	670973106	0	1235	SH	DEFINED	18
NUVEEN SR INCOME FD	COM	67067Y104	0	140	SH	DEFINED	18
NUVEEN VA DIV ADV MUNI FD 2	COM	67071C106	0	1000	SH	DEFINED	18
NVE CORP	COM NEW	629445206	45	1500	SH	DEFINED	11
NVIDIA CORP	COM	67066G104	0	1701	SH	DEFINED	18
NVIDIA CORP	COM	67066G104	107	3600	SH	DEFINED	2
NVIDIA CORP	COM	67066G104	1805	61010	SH	DEFINED	3
NVR INC	COM	62944T105	2461	4600	SH	DEFINED	22
NVR INC	COM	62944T105	16763	31332	SH	DEFINED	3
NYMOX PHARMACEUTICAL CORP	COM	67076P102	0	2000	SH	DEFINED	18

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

NYSE GROUP INC	COM	62949W103	18637	249320	SH	DEFINED	17
NYSE GROUP INC	COM	62949W103	3587	47985	SH	DEFINED	11
NYSE GROUP INC	COM	62949W103	162	2189	SH	DEFINED	5
O CHARLEYS INC	COM	670823103	16843	887870	SH	DEFINED	18
O REILLY AUTOMOTIVE INC	COM	686091109	154	4650	SH	DEFINED	21
O REILLY AUTOMOTIVE INC	COM	686091109	33	1000	SH	DEFINED	5
O REILLY AUTOMOTIVE INC	COM	686091109	1061	31950	SH	DEFINED	11
O REILLY AUTOMOTIVE INC	COM	686091109	0	51	SH	DEFINED	18
OCCIDENTAL PETE CORP DEL	COM	674599105	3196	66440	SH	DEFINED	11
OCCIDENTAL PETE CORP DEL	COM	674599105	35501	737916	SH	DEFINED	3
OCCIDENTAL PETE CORP DEL	COM	674599105	359	7608	SH	DEFINED	5
OCCIDENTAL PETE CORP DEL	COM	674599105	179	3730	SH	DEFINED	17
OCCIDENTAL PETE CORP DEL	COM	674599105	0	8007	SH	DEFINED	18
OCCIDENTAL PETE CORP DEL	COM	674599105	99	2066	SH	DEFINED	2
OCCIDENTAL PETE CORP DEL	COM	674599105	1713	35600	SH	DEFINED	22
OCEANEERING INTL INC	COM	675232102	60	1936	SH	DEFINED	3
OCEANFIRST FINL CORP	COM	675234108	124	5800	SH	DEFINED	11
OCWEN FINL CORP	COM NEW	675746309	1	100000	SH	DEFINED	18
OCWEN FINL CORP	COM NEW	675746309	4955	332570	SH	DEFINED	3
ODYSSEY RE HLDGS CORP	COM	67612W108	334	9900	SH	DEFINED	3
OFFICE DEPOT INC	COM	676220106	5444	137119	SH	DEFINED	3
OFFICE DEPOT INC	COM	676220106	4345	109437	SH	DEFINED	11
OFFICE DEPOT INC	COM	676220106	107	2695	SH	DEFINED	17
OFFICE DEPOT INC	COM	676220106	16	400	SH	DEFINED	7
OFFICE DEPOT INC	COM	676220106	7719	194435	SH	DEFINED	18
OFFICE DEPOT INC	COM	676220106	471	11740	SH	DEFINED	5
OFFICEMAX INC DEL	COM	67622P101	518	12707	SH	DEFINED	3
OFFICEMAX INC DEL	COM	67622P101	0	933	SH	DEFINED	18
OGE ENERGY CORP	COM	670837103	729	20190	SH	DEFINED	6
OGE ENERGY CORP	COM	670837103	1982	54900	SH	DEFINED	23
OGE ENERGY CORP	COM	670837103	1986	55000	SH	DEFINED	22
OGE ENERGY CORP	COM	670837103	20176	558735	SH	DEFINED	3
OGE ENERGY CORP	COM	670837103	118	3280	SH	DEFINED	17
OGE ENERGY CORP	COM	670837103	0	6697	SH	DEFINED	18
OGE ENERGY CORP	COM	670837103	57	1575	SH	DEFINED	2
OHIO CAS CORP	COM	677240103	0	375	SH	DEFINED	18
OHIO CAS CORP	COM	677240103	12283	474791	SH	DEFINED	3
OHIO CAS CORP	COM	677240103	448	17328	SH	DEFINED	17
OHIO CAS CORP	COM	677240103	160	6180	SH	DEFINED	2
OIL STS INTL INC	COM	678026105	5	197	SH	DEFINED	2
OIL STS INTL INC	COM	678026105	18066	656940	SH	DEFINED	3
OLD DOMINION FGHT LINES INC	COM	679580100	2	72900	SH	DEFINED	18
OLD DOMINION FGHT LINES INC	COM	679580100	17876	595264	SH	DEFINED	3
OLD REP INTL CORP	COM	680223104	39	1750	SH	DEFINED	2
OLD REP INTL CORP	COM	680223104	34	1531	SH	DEFINED	11
OLD REP INTL CORP	COM	680223104	1523	68750	SH	DEFINED	1
OLD REP INTL CORP	COM	680223104	920	41520	SH	DEFINED	3
OLD REP INTL CORP	COM	680223104	1827	82500	SH	DEFINED	21
OLD REP INTL CORP	COM	680223104	23306	1052195	SH	DEFINED	18
OLD REP INTL CORP	COM	680223104	214	9650	SH	DEFINED	20
OLD REP INTL CORP	COM	680223104	31	1415	SH	DEFINED	17
OLD REP INTL CORP	COM	680223104	266	12090	SH	DEFINED	5
OLD SECOND BANCORP INC ILL	COM	680277100	12	400	SH	DEFINED	11
OLIN CORP	COM PAR \$1	680665205	0	1480	SH	DEFINED	18
OLIN CORP	COM PAR \$1	680665205	4	250	SH	DEFINED	5
OLIN CORP	COM PAR \$1	680665205	15	1000	SH	DEFINED	2
OLYMPIC STEEL INC	COM	68162K106	1189	47840	SH	DEFINED	3
OM GROUP INC	COM	670872100	17	393	SH	DEFINED	2
OM GROUP INC	COM	670872100	0	2000	SH	DEFINED	18
OM GROUP INC	COM	670872100	6073	138217	SH	DEFINED	3
OMEGA HEALTHCARE INVS INC	COM	681936100	18	1225	SH	DEFINED	11
OMEGA HEALTHCARE INVS INC	COM	681936100	813	54150	SH	DEFINED	3

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

OMI CORP NEW	COM	Y6476W104	6930	319186	SH	DEFINED	3
OMI CORP NEW	COM	Y6476W104	1618	74525	SH	DEFINED	6
OMI CORP NEW	COM	Y6476W104	746	34350	SH	DEFINED	11
OMNICARE CAP TR II	PFD B TR 4.00%	68214Q200	2	29000	SH	DEFINED	18
OMNICARE CAP TR II	PFD B TR 4.00%	68214Q200	13724	235100	SH	DEFINED	21
OMNICARE INC	COM	681904108	2	50	SH	DEFINED	2
OMNICARE INC	COM	681904108	695	16300	SH	DEFINED	5
OMNICARE INC	COM	681904108	291	6750	SH	DEFINED	11
OMNICOM GROUP INC	COM	681919106	868	9300	SH	DEFINED	5
OMNICOM GROUP INC	COM	681919106	30	320	SH	DEFINED	11
OMNICOM GROUP INC	COM	681919106	2776	29655	SH	DEFINED	3
OMNICOM GROUP INC	COM	681919106	15543	166057	SH	DEFINED	18
OMNICOM GROUP INC	COM	681919106	66	700	SH	DEFINED	4
OMNICOM GROUP INC	COM	681919106	9	100	SH	DEFINED	2
OMNICOM GROUP INC	COM	681919106	187	2000	SH	DEFINED	17
OMNIVISION TECHNOLOGIES INC	COM	682128103	7	500	SH	DEFINED	11
OMNIVISION TECHNOLOGIES INC	COM	682128103	14628	1025063	SH	DEFINED	3
OMNIVISION TECHNOLOGIES INC	COM	682128103	10273	719910	SH	DEFINED	18
OMNIVISION TECHNOLOGIES INC	COM	682128103	1492	104552	SH	DEFINED	6
OMNOVA SOLUTIONS INC	COM	682129101	4	845	SH	DEFINED	5
OMNOVA SOLUTIONS INC	COM	682129101	65	15500	SH	DEFINED	3
OMRIX BIOPHARMACEUTICALS INC	COM	681989109	424	22500	SH	DEFINED	3
ON SEMICONDUCTOR CORP	COM	682189105	1	100	SH	DEFINED	2
ON SEMICONDUCTOR CORP	COM	682189105	36529	6212480	SH	DEFINED	3
ON SEMICONDUCTOR CORP	COM	682189105	2	383200	SH	DEFINED	18
ONEOK INC NEW	COM	682680103	38	1000	SH	DEFINED	17
ONEOK INC NEW	COM	682680103	52	1387	SH	DEFINED	11
ONEOK INC NEW	COM	682680103	812	21478	SH	DEFINED	3
ONEOK INC NEW	COM	682680103	1	15437	SH	DEFINED	18
ONEOK PARTNERS LP	UNIT LTD PARTN	68268N103	671	11650	SH	DEFINED	5
ONEOK PARTNERS LP	UNIT LTD PARTN	68268N103	17	300	SH	DEFINED	2
ONEOK PARTNERS LP	UNIT LTD PARTN	68268N103	2	32950	SH	DEFINED	18
ONLINE RES CORP	COM	68273G101	1103	90000	SH	DEFINED	1
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	0	1514	SH	DEFINED	18
OPEN SOLUTIONS INC	NOTE 1.467% 2/0	68371PAB8	4572	6850000	PRN	DEFINED	21
OPEN SOLUTIONS INC	NOTE 1.467% 2/0	68371PAB8	1	510000	PRN	DEFINED	18
OPEN TEXT CORP	COM	683715106	6855	382400	SH	DEFINED	7
OPEN TEXT CORP	COM	683715106	856	47830	SH	DEFINED	3
OPENWAVE SYS INC	COM NEW	683718308	1491	159265	SH	DEFINED	18
OPENWAVE SYS INC	COM NEW	683718308	3004	320905	SH	DEFINED	6
OPENWAVE SYS INC	COM NEW	683718308	6091	650800	SH	DEFINED	21
OPENWAVE SYS INC	COM NEW	683718308	144	15400	SH	DEFINED	20
OPNET TECHNOLOGIES INC	COM	683757108	87	6650	SH	DEFINED	3
OPPENHEIMER HLDGS INC	CL A NON VTG	683797104	53	1900	SH	DEFINED	5
OPSWARE INC	COM	68383A101	24	2700	SH	DEFINED	17
OPTIMAL GROUP INC	CL A NEW	68388R208	543	46200	SH	DEFINED	3
OPTIONSXPRESS HLDGS INC	COM	684010101	3327	119335	SH	DEFINED	18
ORACLE CORP	COM	68389X105	8283	469013	SH	DEFINED	5
ORACLE CORP	COM	68389X105	1508	85000	SH	DEFINED	2
ORACLE CORP	COM	68389X105	25	1400	SH	DEFINED	4
ORACLE CORP	COM	68389X105	4889	275576	SH	DEFINED	1
ORACLE CORP	COM	68389X105	205	11534	SH	DEFINED	11
ORACLE CORP	COM	68389X105	4	245	SH	DEFINED	7
ORACLE CORP	COM	68389X105	22911	1291496	SH	DEFINED	3
ORACLE CORP	COM	68389X105	95496	5383063	SH	DEFINED	18
ORACLE CORP	COM	68389X105	184	10373	SH	DEFINED	21
ORACLE CORP	COM	68389X105	7200	405845	SH	DEFINED	17
ORBITAL SCIENCES CORP	COM	685564106	181	9624	SH	DEFINED	20
ORBITAL SCIENCES CORP	COM	685564106	29540	1573791	SH	DEFINED	18
ORBITAL SCIENCES CORP	COM	685564106	31444	1675234	SH	DEFINED	21
ORBOTECH LTD	ORD	M75253100	2408	101610	SH	DEFINED	3
ORCKIT COMMUNICATIONS LTD	SHS NEW	M7531S206	0	10	SH	DEFINED	3

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

OREGON STL MLS INC	COM		686079104	10874	222500	SH	DEFINED	3
ORIX CORP	SPONSORED ADR		686330101	39855	288592	SH	DEFINED	18
ORIX CORP	SPONSORED ADR		686330101	443	3210	SH	DEFINED	6
ORMAT TECHNOLOGIES INC	COM		686688102	71	2170	SH	DEFINED	20
ORMAT TECHNOLOGIES INC	COM		686688102	3046	93100	SH	DEFINED	21
ORMAT TECHNOLOGIES INC	COM		686688102	2052	62700	SH	DEFINED	3
ORMAT TECHNOLOGIES INC	COM		686688102	735	22450	SH	DEFINED	18
ORTHOFIX INTL N V	COM		N6748L102	1052	23139	SH	DEFINED	3
ORTHOVITA INC	COM		68750U102	37	10500	SH	DEFINED	17
OSCIENT PHARMACEUTICALS CORP	NOTE	3.500% 4/1	68812RAB1	1	1200000	PRN	DEFINED	18
OSCIENT PHARMACEUTICALS CORP	NOTE	3.500% 4/1	68812RAB1	6504	9725000	PRN	DEFINED	21
OSCIENT PHARMACEUTICALS CORP	COM		68812R105	594	576727	SH	DEFINED	18
OSCIENT PHARMACEUTICALS CORP	COM		68812R105	48	46700	SH	DEFINED	20
OSCIENT PHARMACEUTICALS CORP	COM		68812R105	2718	2638460	SH	DEFINED	21
OSHKOSH TRUCK CORP	COM		688239201	1	12367	SH	DEFINED	18
OSHKOSH TRUCK CORP	COM		688239201	11	218	SH	DEFINED	2
OSI PHARMACEUTICALS INC	COM		671040103	0	5	SH	DEFINED	17
OSI RESTAURANT PARTNERS INC	COM		67104A101	392	12365	SH	DEFINED	21
OSI RESTAURANT PARTNERS INC	COM		67104A101	137	4300	SH	DEFINED	5
OSI RESTAURANT PARTNERS INC	COM		67104A101	64	2200	SH	DEFINED	17
OSI RESTAURANT PARTNERS INC	COM		67104A101	4207	132658	SH	DEFINED	18
OTTER TAIL CORP	COM		689648103	7	250	SH	DEFINED	2
OTTER TAIL CORP	COM		689648103	1193	40800	SH	DEFINED	3
OVERSEAS SHIPHOLDING GROUP I	COM		690368105	3	50	SH	DEFINED	2
OVERSEAS SHIPHOLDING GROUP I	COM		690368105	259	4200	SH	DEFINED	3
OVERSEAS SHIPHOLDING GROUP I	COM		690368105	1291	20900	SH	DEFINED	21
OVERSTOCK COM INC DEL	COM		690370101	219	12500	SH	DEFINED	4
OWENS & MINOR INC NEW	COM		690732102	233	7080	SH	DEFINED	17
OWENS & MINOR INC NEW	COM		690732102	0	3610	SH	DEFINED	18
OWENS ILL INC	COM NEW		690768403	1862	120755	SH	DEFINED	6
OWENS ILL INC	COM NEW		690768403	243	16128	SH	DEFINED	5
OXFORD INDS INC	COM		691497309	19	450	SH	DEFINED	11
OXFORD INDS INC	COM		691497309	14051	327460	SH	DEFINED	3
P A M TRANSN SVCS INC	COM		693149106	1798	71730	SH	DEFINED	3
P F CHANGS CHINA BISTRO INC	COM		69333Y108	1888	54381	SH	DEFINED	18
P F CHANGS CHINA BISTRO INC	COM		69333Y108	180	5200	SH	DEFINED	20
P F CHANGS CHINA BISTRO INC	COM		69333Y108	7669	220950	SH	DEFINED	21
P T TELEKOMUNIKASI INDONESIA	SPONSORED ADR		715684106	18	500	SH	DEFINED	17
P T TELEKOMUNIKASI INDONESIA	SPONSORED ADR		715684106	3829	105900	SH	DEFINED	3
P T TELEKOMUNIKASI INDONESIA	SPONSORED ADR		715684106	806	22300	SH	DEFINED	22
PACCAR INC	COM		693718108	19130	335492	SH	DEFINED	17
PACCAR INC	COM		693718108	1227	21512	SH	DEFINED	2
PACCAR INC	COM		693718108	475	8325	SH	DEFINED	11
PACCAR INC	COM		693718108	4219	74002	SH	DEFINED	3
PACER INTL INC TENN	COM		69373H106	8541	307660	SH	DEFINED	3
PACER INTL INC TENN	COM		69373H106	14	500	SH	DEFINED	11
PACIFIC CAP BANCORP NEW	COM		69404P101	69	2633	SH	DEFINED	5
PACIFIC CAP BANCORP NEW	COM		69404P101	1605	59500	SH	DEFINED	3
PACIFIC CONTINENTAL CORP	COM		69412V108	95	5200	SH	DEFINED	1
PACIFIC ENERGY PARTNERS L P	COM UNIT		69422R105	18	500	SH	DEFINED	17
PACIFIC MERCANTILE BANCORP	COM		694552100	12	712	SH	DEFINED	2
PACIFIC SUNWEAR CALIF INC	COM		694873100	1468	97370	SH	DEFINED	6
PACIFICARE HEALTH SYS DEL	DBCV	3.000%10/1	695112AG7	258	700000	SH	DEFINED	18
PACIFICARE HEALTH SYS DEL	DBCV	3.000%10/1	695112AG7	20522	5575000	PRN	DEFINED	21
PACKETEER INC	COM		695210104	103	12000	SH	DEFINED	3
PACTIV CORP	COM		695257105	39	1360	SH	DEFINED	11
PACTIV CORP	COM		695257105	0	594	SH	DEFINED	18
PACTIV CORP	COM		695257105	17	600	SH	DEFINED	5
PACTIV CORP	COM		695257105	29239	1028824	SH	DEFINED	3
PACTIV CORP	COM		695257105	1069	37622	SH	DEFINED	22
PACTIV CORP	COM		695257105	3833	134859	SH	DEFINED	23
PACTIV CORP	COM		695257105	47	1667	SH	DEFINED	17

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

PACTIV CORP	COM	695257105	5	175	SH	DEFINED	2
PALL CORP	COM	696429307	74	2400	SH	DEFINED	2
PALL CORP	COM	696429307	458655	14886558	SH	DEFINED	18
PALL CORP	COM	696429307	672	21824	SH	DEFINED	3
PALL CORP	COM	696429307	5052	163981	SH	DEFINED	21
PALL CORP	COM	696429307	2758	89500	SH	DEFINED	20
PALL CORP	COM	696429307	46	1500	SH	DEFINED	4
PALL CORP	COM	696429307	6147	199520	SH	DEFINED	11
PALM INC NEW	COM	696643105	5669	389330	SH	DEFINED	3
PALM INC NEW	COM	696643105	1	100	SH	DEFINED	7
PALM INC NEW	COM	696643105	0	14	SH	DEFINED	2
PALM INC NEW	COM	696643105	515	37555	SH	DEFINED	6
PALM INC NEW	COM	696643105	8	548700	SH	DEFINED	18
PALM INC NEW	COM	696643105	86	5900	SH	DEFINED	20
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	20536	295826	SH	DEFINED	18
PANACOS PHARMACEUTICALS INC	COM	69811Q106	20	3910	SH	DEFINED	5
PANERA BREAD CO	CL A	69840W108	1949	33460	SH	DEFINED	18
PANERA BREAD CO	CL A	69840W108	26	450	SH	DEFINED	5
PANTRY INC	COM	698657103	28616	507640	SH	DEFINED	3
PAPA JOHNS INTL INC	COM	698813102	9	249	SH	DEFINED	2
PAPA JOHNS INTL INC	COM	698813102	17902	495754	SH	DEFINED	3
PARALLEL PETE CORP DEL	COM	699157103	14	750	SH	DEFINED	5
PARAMETRIC TECHNOLOGY CORP	COM NEW	699173209	332	18999	SH	DEFINED	3
PARAMETRIC TECHNOLOGY CORP	COM NEW	699173209	107	6120	SH	DEFINED	21
PAREXEL INTL CORP	COM	699462107	3399	102705	SH	DEFINED	18
PAREXEL INTL CORP	COM	699462107	11882	359083	SH	DEFINED	3
PARK ELECTROCHEMICAL CORP	COM	700416209	32	1000	SH	DEFINED	5
PARK ELECTROCHEMICAL CORP	COM	700416209	4143	130783	SH	DEFINED	3
PARK NATL CORP	COM	700658107	610	6091	SH	DEFINED	17
PARK NATL CORP	COM	700658107	17	168	SH	DEFINED	2
PARKER DRILLING CO	COM	701081101	16264	2297150	SH	DEFINED	3
PARKER HANNIFIN CORP	COM	701094104	82113	1056390	SH	DEFINED	21
PARKER HANNIFIN CORP	COM	701094104	4982	64100	SH	DEFINED	22
PARKER HANNIFIN CORP	COM	701094104	73412	944447	SH	DEFINED	18
PARKER HANNIFIN CORP	COM	701094104	175	2250	SH	DEFINED	5
PARKER HANNIFIN CORP	COM	701094104	10107	130032	SH	DEFINED	3
PARKER HANNIFIN CORP	COM	701094104	777	9990	SH	DEFINED	20
PARKER HANNIFIN CORP	COM	701094104	79	1012	SH	DEFINED	2
PARKER HANNIFIN CORP	COM	701094104	513	6600	SH	DEFINED	11
PARKER HANNIFIN CORP	COM	701094104	14940	192208	SH	DEFINED	17
PARLUX FRAGRANCES INC	COM	701645103	8	1499	SH	DEFINED	2
PARTNERRE LTD	COM	G6852T105	327	4925	SH	DEFINED	5
PARTNERRE LTD	COM	G6852T105	20683	306107	SH	DEFINED	18
PARTNERS TR FINL GROUP INC N	COM	70213F102	160	14920	SH	DEFINED	11
PARTNERS TR FINL GROUP INC N	COM	70213F102	52	4830	SH	DEFINED	5
PATHMARK STORES INC NEW	COM	70322A101	1546	155400	SH	DEFINED	6
PATHMARK STORES INC NEW	COM	70322A101	0	267	SH	DEFINED	18
PATNI COMPUTER SYS	SPONS ADR	703248203	0	13200	SH	DEFINED	18
PATRICK INDS INC	COM	703343103	7267	584125	SH	DEFINED	18
PATTERSON COMPANIES INC	COM	703395103	185	5560	SH	DEFINED	5
PATTERSON COMPANIES INC	COM	703395103	8	227867	SH	DEFINED	18
PATTERSON COMPANIES INC	COM	703395103	12	350	SH	DEFINED	2
PATTERSON COMPANIES INC	COM	703395103	820	24391	SH	DEFINED	3
PATTERSON UTI ENERGY INC	COM	703481101	299	12600	SH	DEFINED	21
PATTERSON UTI ENERGY INC	COM	703481101	0	17895	SH	DEFINED	18
PATTERSON UTI ENERGY INC	COM	703481101	14	604	SH	DEFINED	17
PATTERSON UTI ENERGY INC	COM	703481101	17831	750456	SH	DEFINED	3
PAYCHEX INC	COM	704326107	15790	428499	SH	DEFINED	18
PAYCHEX INC	COM	704326107	174	4717	SH	DEFINED	17
PAYCHEX INC	COM	704326107	3406	92425	SH	DEFINED	2
PAYCHEX INC	COM	704326107	10242	277950	SH	DEFINED	1
PAYCHEX INC	COM	704326107	32701	887408	SH	DEFINED	21

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

PAYCHEX INC	COM	704326107	2164	58738	SH	DEFINED	3
PAYCHEX INC	COM	704326107	119	3250	SH	DEFINED	5
PAYCHEX INC	COM	704326107	1264	34300	SH	DEFINED	11
PAYLESS SHOESOURCE INC	COM	704379106	0	1440	SH	DEFINED	18
PAYLESS SHOESOURCE INC	COM	704379106	45847	1841257	SH	DEFINED	3
PC-TEL INC	COM	69325Q105	0	5000	SH	DEFINED	18
PDL BIOPHARMA INC	COM	69329Y104	1983	103270	SH	DEFINED	3
PDL BIOPHARMA INC	COM	69329Y104	0	15275	SH	DEFINED	18
PEABODY ENERGY CORP	COM	704549104	26	720	SH	DEFINED	2
PEABODY ENERGY CORP	COM	704549104	882	23977	SH	DEFINED	3
PEABODY ENERGY CORP	COM	704549104	38	1040	SH	DEFINED	17
PEABODY ENERGY CORP	COM	704549104	140	3816	SH	DEFINED	11
PEABODY ENERGY CORP	COM	704549104	0	7035	SH	DEFINED	18
PEABODY ENERGY CORP	COM	704549104	5	135	SH	DEFINED	4
PEARSON PLC	SPONSORED ADR	705015105	219240	15396058	SH	DEFINED	18
PEARSON PLC	SPONSORED ADR	705015105	2616	183683	SH	DEFINED	21
PEARSON PLC	SPONSORED ADR	705015105	1837	129000	SH	DEFINED	20
PEARSON PLC	SPONSORED ADR	705015105	7809	550510	SH	DEFINED	6
PEARSON PLC	SPONSORED ADR	705015105	127	8900	SH	DEFINED	2
PEARSON PLC	SPONSORED ADR	705015105	1301	91380	SH	DEFINED	17
PEARSON PLC	SPONSORED ADR	705015105	1577	110742	SH	DEFINED	3
PEDIATRIX MED GROUP	COM	705324101	3393	74400	SH	DEFINED	11
PEDIATRIX MED GROUP	COM	705324101	210	4600	SH	DEFINED	20
PEDIATRIX MED GROUP	COM	705324101	18636	408675	SH	DEFINED	17
PEDIATRIX MED GROUP	COM	705324101	32652	716045	SH	DEFINED	18
PEDIATRIX MED GROUP	COM	705324101	873	19150	SH	DEFINED	3
PEETS COFFEE & TEA INC	COM	705560100	85	3400	SH	DEFINED	2
PEGASYSTEMS INC	COM	705573103	9	975	SH	DEFINED	5
PENGROWTH ENERGY TR	TR UNIT NEW	706902509	217	12200	SH	DEFINED	7
PENGROWTH ENERGY TR	TR UNIT NEW	706902509	197	10100	SH	DEFINED	5
PENGROWTH ENERGY TR	TR UNIT NEW	706902509	0	2200	SH	DEFINED	18
PENN NATL GAMING INC	COM	707569109	12	320	SH	DEFINED	2
PENN VA CORP	COM	707882106	99	1600	SH	DEFINED	5
PENN WEST ENERGY TR	TR UNIT	707885109	141	3849	SH	DEFINED	7
PENNEY J C INC	COM	708160106	3748	54800	SH	DEFINED	23
PENNEY J C INC	COM	708160106	1	14363	SH	DEFINED	18
PENNEY J C INC	COM	708160106	191	2765	SH	DEFINED	5
PENNEY J C INC	COM	708160106	5499	80400	SH	DEFINED	22
PENNEY J C INC	COM	708160106	171	2500	SH	DEFINED	2
PENNEY J C INC	COM	708160106	44	648	SH	DEFINED	17
PENNEY J C INC	COM	708160106	212	3096	SH	DEFINED	11
PENNEY J C INC	COM	708160106	62059	907419	SH	DEFINED	3
PENNEY J C INC	COM	708160106	246	3600	SH	DEFINED	6
PENNEY J C INC	COM	708160106	3	45	SH	DEFINED	7
PENNEY J C INC	COM	708160106	89	1300	SH	DEFINED	21
PENNFED FINL SVCS INC	COM	708167101	84	5000	SH	DEFINED	11
PENNFED FINL SVCS INC	COM	708167101	30	1800	SH	DEFINED	5
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	9	200	SH	DEFINED	11
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	1650	38762	SH	DEFINED	17
PENSON WORLDWIDE INC	COM	709600100	57	3200	SH	DEFINED	3
PENTAIR INC	COM	709631105	2873	109694	SH	DEFINED	2
PENTAIR INC	COM	709631105	1797	68600	SH	DEFINED	17
PENTAIR INC	COM	709631105	13756	525225	SH	DEFINED	18
PENTAIR INC	COM	709631105	15	566	SH	DEFINED	11
PEOPLES BK BRIDGEPORT CONN	COM	710198102	239	6025	SH	DEFINED	1
PEOPLES BK BRIDGEPORT CONN	COM	710198102	1047	26434	SH	DEFINED	17
PEOPLES ENERGY CORP	COM	711030106	29	700	SH	DEFINED	5
PEOPLES ENERGY CORP	COM	711030106	24	600	SH	DEFINED	2
PEOPLES ENERGY CORP	COM	711030106	273	6709	SH	DEFINED	3
PEOPLESUPPORT INC	COM	712714302	35	1900	SH	DEFINED	3
PEPCO HOLDINGS INC	COM	713291102	77	3200	SH	DEFINED	3
PEPCO HOLDINGS INC	COM	713291102	32	1315	SH	DEFINED	17

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

PEPCO HOLDINGS INC	COM	713291102	163	6746	SH	DEFINED	2
PEPCO HOLDINGS INC	COM	713291102	17629	729398	SH	DEFINED	18
PEPCO HOLDINGS INC	COM	713291102	181	7500	SH	DEFINED	20
PEPSI BOTTLING GROUP INC	COM	713409100	1857	52300	SH	DEFINED	22
PEPSI BOTTLING GROUP INC	COM	713409100	35945	1012541	SH	DEFINED	3
PEPSI BOTTLING GROUP INC	COM	713409100	7988	225000	SH	DEFINED	8
PEPSI BOTTLING GROUP INC	COM	713409100	0	150	SH	DEFINED	18
PEPSI BOTTLING GROUP INC	COM	713409100	6351	178900	SH	DEFINED	23
PEPSIAMERICAS INC	COM	71343P200	0	1500	SH	DEFINED	18
PEPSIAMERICAS INC	COM	71343P200	6	300	SH	DEFINED	2
PEPSIAMERICAS INC	COM	71343P200	53	2497	SH	DEFINED	17
PEPSICO INC	COM	713448108	1070232	16399506	SH	DEFINED	18
PEPSICO INC	COM	713448108	301	4610	SH	DEFINED	7
PEPSICO INC	COM	713448108	22461	344171	SH	DEFINED	1
PEPSICO INC	COM	713448108	35091	537721	SH	DEFINED	3
PEPSICO INC	COM	713448108	2628	40845	SH	DEFINED	5
PEPSICO INC	COM	713448108	4217	64620	SH	DEFINED	20
PEPSICO INC	COM	713448108	45196	692556	SH	DEFINED	17
PEPSICO INC	COM	713448108	39203	600720	SH	DEFINED	2
PEPSICO INC	COM	713448108	14819	227077	SH	DEFINED	11
PEPSICO INC	COM	713448108	82	1258	SH	DEFINED	4
PEPSICO INC	COM	713448108	79531	1218682	SH	DEFINED	21
PER-SE TECHNOLOGIES INC	COM NEW	713569309	2	100	SH	DEFINED	11
PER-SE TECHNOLOGIES INC	COM NEW	713569309	0	7	SH	DEFINED	18
PEREGRINE PHARMACEUTICALS IN	COM	713661106	0	10	SH	DEFINED	2
PERFORMANCE FOOD GROUP CO	COM	713755106	19	700	SH	DEFINED	11
PERFORMANCE FOOD GROUP CO	COM	713755106	2	75920	SH	DEFINED	18
PERINI CORP	COM	713839108	207	10000	SH	DEFINED	5
PERINI CORP	COM	713839108	2	115	SH	DEFINED	2
PERKINELMER INC	COM	714046109	733	38716	SH	DEFINED	3
PERKINELMER INC	COM	714046109	3	176	SH	DEFINED	2
PERMA-FIX ENVIRONMENTAL SVCS	COM	714157104	0	1000	SH	DEFINED	18
PERMIAN BASIN RTY TR	UNIT BEN INT	714236106	1413	88100	SH	DEFINED	3
PEROT SYS CORP	CL A	714265105	14214	1030750	SH	DEFINED	18
PEROT SYS CORP	CL A	714265105	12833	930600	SH	DEFINED	3
PEROT SYS CORP	CL A	714265105	27	1875	SH	DEFINED	11
PERRIGO CO	COM	714290103	10247	603820	SH	DEFINED	3
PERRIGO CO	COM	714290103	19	1100	SH	DEFINED	11
PETRO-CDA	COM	71644E102	36982	916660	SH	DEFINED	7
PETRO-CDA	COM	71644E102	8	200	SH	DEFINED	5
PETRO-CDA	COM	71644E102	10822	268343	SH	DEFINED	3
PETROCHINA CO LTD	SPONSORED ADR	71646E100	233	2160	SH	DEFINED	18
PETROCHINA CO LTD	SPONSORED ADR	71646E100	266	2475	SH	DEFINED	17
PETROCHINA CO LTD	SPONSORED ADR	71646E100	5	50	SH	DEFINED	2
PETROHAWK ENERGY CORP	COM	716495106	0	4930	SH	DEFINED	18
PETROHAWK ENERGY CORP	COM	716495106	5	475	SH	DEFINED	5
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	67	800	SH	DEFINED	3
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	74073	989747	SH	DEFINED	22
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	84031	1122809	SH	DEFINED	3
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	256	3050	SH	DEFINED	17
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	15	195	SH	DEFINED	17
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	14	164	SH	DEFINED	2
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	0	1843	SH	DEFINED	18
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	415	5550	SH	DEFINED	6
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	13525	161340	SH	DEFINED	22
PETROLEUM & RES CORP	COM	716549100	0	501	SH	DEFINED	18
PETROLEUM GEO SVCS ASA NEW	SPONSORED ADR	716599105	0	3	SH	DEFINED	17
PETSMART INC	COM	716768106	18	650	SH	DEFINED	5
PETSMART INC	COM	716768106	36	1300	SH	DEFINED	11
PETSMART INC	COM	716768106	1412	50895	SH	DEFINED	17
PFF BANCORP INC	COM	69331W104	21	555	SH	DEFINED	2
PFF BANCORP INC	COM	69331W104	2319	62612	SH	DEFINED	3

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

PFF BANCORP INC	COM	69331W104	48	1290	SH	DEFINED	11
PFIZER INC	COM	717081103	22489	792987	SH	DEFINED	21
PFIZER INC	COM	717081103	11591	408696	SH	DEFINED	20
PFIZER INC	COM	717081103	3988	140618	SH	DEFINED	11
PFIZER INC	COM	717081103	6852	242020	SH	DEFINED	5
PFIZER INC	COM	717081103	98064	3457833	SH	DEFINED	10
PFIZER INC	COM	717081103	3497	123320	SH	DEFINED	22
PFIZER INC	COM	717081103	47055	1659194	SH	DEFINED	17
PFIZER INC	COM	717081103	20299	715769	SH	DEFINED	2
PFIZER INC	COM	717081103	11005	388054	SH	DEFINED	7
PFIZER INC	COM	717081103	6952	245127	SH	DEFINED	1
PFIZER INC	COM	717081103	11189	394551	SH	DEFINED	4
PFIZER INC	COM	717081103	9488	341159	SH	DEFINED	6
PFIZER INC	COM	717081103	778956	27466699	SH	DEFINED	8
PFIZER INC	COM	717081103	3094	109100	SH	DEFINED	23
PFIZER INC	COM	717081103	94551	3333974	SH	DEFINED	3
PFIZER INC	COM	717081103	1716684	60531892	SH	DEFINED	18
PG&E CORP	COM	69331C108	0	3999	SH	DEFINED	18
PG&E CORP	COM	69331C108	10	245	SH	DEFINED	2
PG&E CORP	COM	69331C108	3	65	SH	DEFINED	17
PG&E CORP	COM	69331C108	77	1845	SH	DEFINED	11
PG&E CORP	COM	69331C108	13791	331133	SH	DEFINED	3
PHARMACEUTICAL PROD DEV INC	COM	717124101	0	2666	SH	DEFINED	18
PHARMACEUTICAL PROD DEV INC	COM	717124101	225	6300	SH	DEFINED	3
PHARMACEUTICAL PROD DEV INC	COM	717124101	106	2970	SH	DEFINED	11
PHARMACEUTICAL PROD DEV INC	COM	717124101	10	300	SH	DEFINED	5
PHARMACEUTICAL PROD DEV INC	COM	717124101	29	800	SH	DEFINED	2
PHARMACOPEIA DRUG DISCVRY IN	COM	7171EP101	25	6500	SH	DEFINED	17
PHARMANET DEV GROUP INC	COM	717148100	5102	262600	SH	DEFINED	3
PHARMANET DEV GROUP INC	COM	717148100	3032	156045	SH	DEFINED	6
PHELPS DODGE CORP	COM	717265102	953	11200	SH	DEFINED	5
PHELPS DODGE CORP	COM	717265102	225	2654	SH	DEFINED	11
PHELPS DODGE CORP	COM	717265102	76	900	SH	DEFINED	17
PHELPS DODGE CORP	COM	717265102	39	464	SH	DEFINED	2
PHELPS DODGE CORP	COM	717265102	2795	33000	SH	DEFINED	23
PHELPS DODGE CORP	COM	717265102	4091	48300	SH	DEFINED	22
PHELPS DODGE CORP	COM	717265102	0	3545	SH	DEFINED	18
PHELPS DODGE CORP	COM	717265102	41389	488650	SH	DEFINED	3
PHH CORP	COM NEW	693320202	4	129	SH	DEFINED	2
PHH CORP	COM NEW	693320202	32	1180	SH	DEFINED	7
PHH CORP	COM NEW	693320202	9348	341175	SH	DEFINED	4
PHH CORP	COM NEW	693320202	0	5000	SH	DEFINED	18
PHH CORP	COM NEW	693320202	10	375	SH	DEFINED	17
PHILADELPHIA CONS HLDG CORP	COM	717528103	768	19300	SH	DEFINED	17
PHILADELPHIA CONS HLDG CORP	COM	717528103	10182	255964	SH	DEFINED	1
PHILADELPHIA CONS HLDG CORP	COM	717528103	1	19575	SH	DEFINED	18
PHILADELPHIA CONS HLDG CORP	COM	717528103	17616	443280	SH	DEFINED	3
PHILADELPHIA CONS HLDG CORP	COM	717528103	24	610	SH	DEFINED	2
PHILADELPHIA CONS HLDG CORP	COM	717528103	402	10125	SH	DEFINED	21
PHILIPPINE LONG DISTANCE TEL	SPONSORED ADR	718252604	183	4200	SH	DEFINED	3
PHILIPPINE LONG DISTANCE TEL	SPONSORED ADR	718252604	135	3100	SH	DEFINED	22
PHILLIPS VAN HEUSEN CORP	COM	718592108	42	1000	SH	DEFINED	11
PHILLIPS VAN HEUSEN CORP	COM	718592108	58208	1393543	SH	DEFINED	3
PHILLIPS VAN HEUSEN CORP	COM	718592108	0	400	SH	DEFINED	18
PHOENIX COS INC NEW	COM	71902E109	8	548	SH	DEFINED	2
PHOENIX COS INC NEW	COM	71902E109	0	4	SH	DEFINED	18
PHOENIX TECHNOLOGY LTD	COM	719153108	4	1000	SH	DEFINED	2
PHOTOMEDEX INC	COM	719358103	76	46500	SH	DEFINED	17
PHOTON DYNAMICS INC	COM	719364101	6	425	SH	DEFINED	5
PHOTON DYNAMICS INC	COM	719364101	13270	1000002	SH	DEFINED	21
PHOTON DYNAMICS INC	COM	719364101	1	82480	SH	DEFINED	18
PHOTON DYNAMICS INC	COM	719364101	13	1000	SH	DEFINED	11

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

PHOTRONICS INC	COM	719405102	141	10000	SH	DEFINED	20
PHOTRONICS INC	COM	719405102	1481	104800	SH	DEFINED	18
PHOTRONICS INC	COM	719405102	10	700	SH	DEFINED	11
PHOTRONICS INC	COM	719405102	6097	431500	SH	DEFINED	21
PICO HLDGS INC	COM NEW	693366205	8	250	SH	DEFINED	2
PIEDMONT NAT GAS INC	COM	720186105	40	1600	SH	DEFINED	2
PIEDMONT NAT GAS INC	COM	720186105	24	950	SH	DEFINED	5
PIER 1 IMPORTS INC	COM	720279108	4522	609400	SH	DEFINED	21
PIER 1 IMPORTS INC	COM	720279108	108	14500	SH	DEFINED	20
PIER 1 IMPORTS INC	COM	720279108	1124	151500	SH	DEFINED	18
PILGRIMS PRIDE CORP	COM	721467108	3490	127600	SH	DEFINED	18
PIMCO CALIF MUN INCOME FD II	COM	72200M108	0	5	SH	DEFINED	18
PIMCO COML MTG SECS TR INC	COM	693388100	0	1000	SH	DEFINED	18
PIMCO CORPORATE OPP FD	COM	72201B101	0	86	SH	DEFINED	18
PIMCO HIGH INCOME FD	COM SHS	722014107	0	1700	SH	DEFINED	18
PIMCO MUN INCOME FD II	COM	72200W106	0	7	SH	DEFINED	18
PIMCO NEW YORK MUN FD II	COM	72200Y102	0	3882	SH	DEFINED	18
PIMCO STRATEGIC GBL GOV FD I	COM	72200X104	1	89858	SH	DEFINED	18
PINNACLE ENTMT INC	COM	723456109	8363	297390	SH	DEFINED	3
PINNACLE ENTMT INC	COM	723456109	50616	1800000	SH	DEFINED	13
PINNACLE FINL PARTNERS INC	COM	72346Q104	161	4500	SH	DEFINED	3
PINNACLE WEST CAP CORP	COM	723484101	784	17406	SH	DEFINED	3
PINNACLE WEST CAP CORP	COM	723484101	0	1467	SH	DEFINED	18
PINNACLE WEST CAP CORP	COM	723484101	921	20220	SH	DEFINED	5
PINNACLE WEST CAP CORP	COM	723484101	2	50	SH	DEFINED	2
PINNACLE WEST CAP CORP	COM	723484101	239	5300	SH	DEFINED	17
PINNACLE WEST CAP CORP	COM	723484101	15	340	SH	DEFINED	11
PIONEER COS INC	COM NEW	723643300	59	2400	SH	DEFINED	3
PIONEER DRILLING CO	COM	723655106	9047	704624	SH	DEFINED	3
PIONEER HIGH INCOME TR	COM	72369H106	0	2050	SH	DEFINED	18
PIONEER INTREST SHS	COM	723703104	0	10	SH	DEFINED	18
PIONEER MUN HIGH INCOME TR	COM SHS	723763108	0	1092	SH	DEFINED	18
PIONEER NAT RES CO	COM	723787107	14094	360264	SH	DEFINED	18
PIONEER NAT RES CO	COM	723787107	211	5512	SH	DEFINED	5
PIONEER NAT RES CO	COM	723787107	3	87	SH	DEFINED	1
PIONEER NAT RES CO	COM	723787107	5	129	SH	DEFINED	17
PIONEER NAT RES CO	COM	723787107	125	3200	SH	DEFINED	20
PIONEER TAX ADVNTAGE BALANC	COM	72388R101	0	6258	SH	DEFINED	18
PIPER JAFFRAY COS	COM	724078100	14	230	SH	DEFINED	11
PIPER JAFFRAY COS	COM	724078100	4	69	SH	DEFINED	17
PIPER JAFFRAY COS	COM	724078100	88	1450	SH	DEFINED	2
PIPER JAFFRAY COS	COM	724078100	0	4359	SH	DEFINED	18
PIPER JAFFRAY COS	COM	724078100	0	5	SH	DEFINED	5
PITNEY BOWES INC	COM	724479100	1689	38072	SH	DEFINED	3
PITNEY BOWES INC	COM	724479100	22	500	SH	DEFINED	7
PITNEY BOWES INC	COM	724479100	530	11947	SH	DEFINED	2
PITNEY BOWES INC	COM	724479100	400	9005	SH	DEFINED	6
PITNEY BOWES INC	COM	724479100	5498	123918	SH	DEFINED	17
PITNEY BOWES INC	COM	724479100	111	2500	SH	DEFINED	5
PITNEY BOWES INC	COM	724479100	152204	3430346	SH	DEFINED	18
PITNEY BOWES INC	COM	724479100	382	8600	SH	DEFINED	20
PITNEY BOWES INC	COM	724479100	8	178	SH	DEFINED	11
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	3	71000	SH	DEFINED	18
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	153	3330	SH	DEFINED	5
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	46	1000	SH	DEFINED	2
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	610	13225	SH	DEFINED	17
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	46	1000	SH	DEFINED	11
PLAINS EXPL& PRODTN CO	COM	726505100	178	4220	SH	DEFINED	5
PLAINS EXPL& PRODTN CO	COM	726505100	1030	24000	SH	DEFINED	2
PLAINS EXPL& PRODTN CO	COM	726505100	2277	53070	SH	DEFINED	3
PLANAR SYS INC	COM	726900103	58	5100	SH	DEFINED	3
PLANTRONICS INC NEW	COM	727493108	27	1525	SH	DEFINED	21

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

PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	2337	75815	SH	DEFINED	6
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	535	17385	SH	DEFINED	18
PLATO LEARNING INC	COM	72764Y100	7	1075	SH	DEFINED	5
PLAYBOY ENTERPRISES INC	CL B	728117300	9	1000	SH	DEFINED	2
PLAYTEX PRODS INC	COM	72813P100	5	400	SH	DEFINED	11
PLEXUS CORP	COM	729132100	14575	759109	SH	DEFINED	3
PLUG POWER INC	COM	72919P103	1	150	SH	DEFINED	17
PLUM CREEK TIMBER CO INC	COM	729251108	150	4406	SH	DEFINED	2
PLUM CREEK TIMBER CO INC	COM	729251108	811	23780	SH	DEFINED	5
PLUM CREEK TIMBER CO INC	COM	729251108	982	28853	SH	DEFINED	11
PLUM CREEK TIMBER CO INC	COM	729251108	1050	30852	SH	DEFINED	3
PLUM CREEK TIMBER CO INC	COM	729251108	1	39034	SH	DEFINED	18
PLUM CREEK TIMBER CO INC	COM	729251108	24	708	SH	DEFINED	1
PLUM CREEK TIMBER CO INC	COM	729251108	14	411	SH	DEFINED	17
PMA CAP CORP	CL A	693419202	21	2375	SH	DEFINED	5
PMC COML TR	SH BEN INT	693434102	0	685	SH	DEFINED	18
PMC-SIERRA INC	COM	69344F106	0	50	SH	DEFINED	17
PMC-SIERRA INC	COM	69344F106	206	34627	SH	DEFINED	3
PMC-SIERRA INC	COM	69344F106	226	38048	SH	DEFINED	18
PMC-SIERRA INC	COM	69344F106	0	50	SH	DEFINED	2
PMI GROUP INC	COM	69344M101	5498	125491	SH	DEFINED	3
PMI GROUP INC	COM	69344M101	4569	104284	SH	DEFINED	23
PMI GROUP INC	COM	69344M101	384888	8785394	SH	DEFINED	18
PMI GROUP INC	COM	69344M101	9754	222635	SH	DEFINED	21
PMI GROUP INC	COM	69344M101	6681	152500	SH	DEFINED	20
PMI GROUP INC	COM	69344M101	2580	58900	SH	DEFINED	22
PMI GROUP INC	COM	69344M101	19159	437317	SH	DEFINED	2
PMI GROUP INC	COM	69344M101	425	9700	SH	DEFINED	11
PNC FINL SVCS GROUP INC	COM	693475105	3493	48226	SH	DEFINED	2
PNC FINL SVCS GROUP INC	COM	693475105	125	1725	SH	DEFINED	7
PNC FINL SVCS GROUP INC	COM	693475105	17043	235272	SH	DEFINED	3
PNC FINL SVCS GROUP INC	COM	693475105	144	1986	SH	DEFINED	21
PNC FINL SVCS GROUP INC	COM	693475105	16289	224860	SH	DEFINED	4
PNC FINL SVCS GROUP INC	COM	693475105	5150	71100	SH	DEFINED	17
PNC FINL SVCS GROUP INC	COM	693475105	2850	39388	SH	DEFINED	5
PNC FINL SVCS GROUP INC	COM	693475105	0	3777	SH	DEFINED	18
PNC FINL SVCS GROUP INC	COM	693475105	303	4180	SH	DEFINED	11
PNM RES INC	COM	69349H107	15	530	SH	DEFINED	2
PNM RES INC	COM	69349H107	6	210	SH	DEFINED	14
PNM RES INC	COM	69349H107	0	1450	SH	DEFINED	18
PNM RES INC	COM	69349H107	1886	68400	SH	DEFINED	3
POGO PRODUCING CO	COM	730448107	0	2000	SH	DEFINED	18
POLARIS INDS INC	COM	731068102	1288	31300	SH	DEFINED	17
POLARIS INDS INC	COM	731068102	16	400	SH	DEFINED	11
POLARIS INDS INC	COM	731068102	1	12925	SH	DEFINED	18
POLO RALPH LAUREN CORP	CL A	731572103	2497	38594	SH	DEFINED	3
POLO RALPH LAUREN CORP	CL A	731572103	0	3715	SH	DEFINED	18
POLYCOM INC	COM	73172K104	18	750	SH	DEFINED	11
POLYCOM INC	COM	73172K104	1952	79570	SH	DEFINED	3
POLYCOM INC	COM	73172K104	0	500	SH	DEFINED	18
POLYONE CORP	COM	73179P106	286	34308	SH	DEFINED	6
POLYONE CORP	COM	73179P106	11487	1379050	SH	DEFINED	3
POLYONE CORP	COM	73179P106	7	900	SH	DEFINED	5
POMEROY IT SOLUTIONS INC	COM	731822102	4	539	SH	DEFINED	2
POOL CORPORATION	COM	73278L105	101	2620	SH	DEFINED	20
POOL CORPORATION	COM	73278L105	643	16700	SH	DEFINED	11
POOL CORPORATION	COM	73278L105	928	24100	SH	DEFINED	18
POOL CORPORATION	COM	73278L105	3847	99923	SH	DEFINED	21
POOL CORPORATION	COM	73278L105	19	487	SH	DEFINED	17
POPE & TALBOT INC	COM	732827100	0	25	SH	DEFINED	18
POPULAR INC	COM	733174106	27	1400	SH	DEFINED	17
POPULAR INC	COM	733174106	4615	237400	SH	DEFINED	21

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

PORTFOLIO RECOVERY ASSOCS IN	COM	73640Q105	20080	457710	SH	DEFINED	18
PORTLAND GEN ELEC CO	COM NEW	736508847	2744	112430	SH	DEFINED	3
PORTLAND GEN ELEC CO	COM NEW	736508847	0	7	SH	DEFINED	18
PORTLAND GEN ELEC CO	COM NEW	736508847	18	750	SH	DEFINED	14
POSCO	SPONSORED ADR	693483109	868	13365	SH	DEFINED	6
POSCO	SPONSORED ADR	693483109	2058	31700	SH	DEFINED	22
POSCO	SPONSORED ADR	693483109	8441	130000	SH	DEFINED	3
POSCO	SPONSORED ADR	693483109	152	2337	SH	DEFINED	18
POSCO	SPONSORED ADR	693483109	153	2362	SH	DEFINED	2
POSCO	SPONSORED ADR	693483109	78	1200	SH	DEFINED	17
POSSIS MEDICAL INC	COM	737407106	4	450	SH	DEFINED	2
POST PTYS INC	COM	737464107	618	13000	SH	DEFINED	2
POTASH CORP SASK INC	COM	73755L107	6541	62900	SH	DEFINED	7
POTASH CORP SASK INC	COM	73755L107	0	4	SH	DEFINED	18
POTLATCH CORP NEW	COM	737630103	8	208	SH	DEFINED	11
POWERSHARES DB CMDTY IDX TRA	UNIT BEN INT	73935S105	0	4000	SH	DEFINED	18
POWERSHARES ETF TRUST	DYN BIOT & GEN	73935X856	0	348	SH	DEFINED	18
POWERSHARES ETF TRUST	GOLDEN DRG USX	73935X401	0	4000	SH	DEFINED	18
POWERSHARES ETF TRUST	DYN SFTWR PORT	73935X773	0	58	SH	DEFINED	18
POWERSHARES ETF TRUST	HI YLD EQ DVDN	73935X302	0	0	SH	DEFINED	18
PPG INDS INC	COM	693506107	30	450	SH	DEFINED	5
PPG INDS INC	COM	693506107	828	12350	SH	DEFINED	2
PPG INDS INC	COM	693506107	204118	3042906	SH	DEFINED	18
PPG INDS INC	COM	693506107	449	6700	SH	DEFINED	20
PPG INDS INC	COM	693506107	9350	139384	SH	DEFINED	3
PPG INDS INC	COM	693506107	986	14696	SH	DEFINED	17
PPL CORP	COM	69351T106	106	3218	SH	DEFINED	11
PPL CORP	COM	69351T106	12936	393203	SH	DEFINED	3
PPL CORP	COM	69351T106	1	17010	SH	DEFINED	18
PPL CORP	COM	69351T106	22	650	SH	DEFINED	5
PPL CORP	COM	69351T106	30	920	SH	DEFINED	2
PPL CORP	COM	69351T106	1244	37824	SH	DEFINED	17
PRA INTL	COM	69353C101	18	660	SH	DEFINED	2
PRAXAIR INC	COM	74005P104	561	9521	SH	DEFINED	5
PRAXAIR INC	COM	74005P104	8386	141746	SH	DEFINED	11
PRAXAIR INC	COM	74005P104	3301	55791	SH	DEFINED	3
PRAXAIR INC	COM	74005P104	1548	26168	SH	DEFINED	18
PRAXAIR INC	COM	74005P104	299	5051	SH	DEFINED	6
PRAXAIR INC	COM	74005P104	17052	288231	SH	DEFINED	2
PRAXAIR INC	COM	74005P104	33999	574697	SH	DEFINED	17
PRECISION CASTPARTS CORP	COM	740189105	208	3293	SH	DEFINED	11
PRECISION CASTPARTS CORP	COM	740189105	0	6603	SH	DEFINED	18
PRECISION CASTPARTS CORP	COM	740189105	7729	122369	SH	DEFINED	3
PRECISION CASTPARTS CORP	COM	740189105	249	4000	SH	DEFINED	5
PRECISION DRILLING TR	TR UNIT	740215108	8561	278200	SH	DEFINED	7
PRECISION DRILLING TR	TR UNIT	740215108	4117	133579	SH	DEFINED	3
PRECISION DRILLING TR	TR UNIT	740215108	0	6100	SH	DEFINED	18
PRECISION DRILLING TR	TR UNIT	740215108	704	22850	SH	DEFINED	22
PRECISION DRILLING TR	TR UNIT	740215108	203	6600	SH	DEFINED	21
PREFERRED BK LOS ANGELES CA	COM	740367107	6751	112580	SH	DEFINED	3
PREFERRED BK LOS ANGELES CA	COM	740367107	2	29400	SH	DEFINED	18
PREMIERE GLOBAL SVCS INC	COM	740585104	0	1000	SH	DEFINED	18
PREMIERE GLOBAL SVCS INC	COM	740585104	1	100	SH	DEFINED	2
PRESTIGE BRANDS HLDGS INC	COM	74112D101	1232	110550	SH	DEFINED	3
PRESTIGE BRANDS HLDGS INC	COM	74112D101	29	2600	SH	DEFINED	11
PRICE T ROWE GROUP INC	COM	74144T108	6039	126212	SH	DEFINED	17
PRICE T ROWE GROUP INC	COM	74144T108	29	600	SH	DEFINED	5
PRICE T ROWE GROUP INC	COM	74144T108	2167	45288	SH	DEFINED	3
PRICE T ROWE GROUP INC	COM	74144T108	530	11066	SH	DEFINED	18
PRICE T ROWE GROUP INC	COM	74144T108	19	400	SH	DEFINED	2
PRICE T ROWE GROUP INC	COM	74144T108	1477	30870	SH	DEFINED	11
PRICELINE COM INC	COM NEW	741503403	0	333	SH	DEFINED	18

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

PRICELINE COM INC	COM NEW	741503403	14553	395577	SH	DEFINED	3
PRICELINE COM INC	COM NEW	741503403	18	500	SH	DEFINED	11
PRIDE INTL INC DEL	COM	74153Q102	1353	49345	SH	DEFINED	3
PRIDE INTL INC DEL	NOTE 3.250% 5/0	74153QAD4	13625	11250000	PRN	DEFINED	21
PRIDE INTL INC DEL	NOTE 3.250% 5/0	74153QAD4	1	1400000	PRN	DEFINED	18
PRIDE INTL INC DEL	COM	74153Q102	137	5000	SH	DEFINED	2
PRIMEWEST ENERGY TR	TR UNIT NEW	741930309	123	5000	SH	DEFINED	7
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	142	2625	SH	DEFINED	5
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	11097	204445	SH	DEFINED	3
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	6238	114924	SH	DEFINED	2
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	126	2323	SH	DEFINED	17
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	261	4800	SH	DEFINED	11
PRIVATEBANCORP INC	COM	742962103	0	660	SH	DEFINED	18
PROASSURANCE CORP	COM	74267C106	17783	360847	SH	DEFINED	3
PROCTER & GAMBLE CO	COM	742718109	1455061	23476307	SH	DEFINED	18
PROCTER & GAMBLE CO	COM	742718109	63660	1027104	SH	DEFINED	3
PROCTER & GAMBLE CO	COM	742718109	61646	994611	SH	DEFINED	21
PROCTER & GAMBLE CO	COM	742718109	5926	95605	SH	DEFINED	20
PROCTER & GAMBLE CO	COM	742718109	9951	160555	SH	DEFINED	7
PROCTER & GAMBLE CO	COM	742718109	127363	2054902	SH	DEFINED	17
PROCTER & GAMBLE CO	COM	742718109	13373	215762	SH	DEFINED	11
PROCTER & GAMBLE CO	COM	742718109	19043	307243	SH	DEFINED	1
PROCTER & GAMBLE CO	COM	742718109	223	3600	SH	DEFINED	4
PROCTER & GAMBLE CO	COM	742718109	101768	1641943	SH	DEFINED	2
PROCTER & GAMBLE CO	COM	742718109	30703	494893	SH	DEFINED	5
PROGENICS PHARMACEUTICALS IN	COM	743187106	26	1100	SH	DEFINED	3
PROGRESS ENERGY INC	COM	743263105	1977	43558	SH	DEFINED	3
PROGRESS ENERGY INC	COM	743263105	153	3369	SH	DEFINED	11
PROGRESS ENERGY INC	COM	743263105	0	7208	SH	DEFINED	18
PROGRESS ENERGY INC	COM	743263105	589	12985	SH	DEFINED	2
PROGRESS ENERGY INC	COM	743263105	611	13471	SH	DEFINED	17
PROGRESS ENERGY INC	COM	743263105	92	2000	SH	DEFINED	5
PROGRESS SOFTWARE CORP	COM	743312100	341	13100	SH	DEFINED	11
PROGRESS SOFTWARE CORP	COM	743312100	71	2750	SH	DEFINED	5
PROGRESSIVE CORP OHIO	COM	743315103	3280	133649	SH	DEFINED	3
PROGRESSIVE CORP OHIO	COM	743315103	2	63737	SH	DEFINED	18
PROGRESSIVE CORP OHIO	COM	743315103	26	1076	SH	DEFINED	2
PROGRESSIVE CORP OHIO	COM	743315103	29	1200	SH	DEFINED	17
PROGRESSIVE CORP OHIO	COM	743315103	21	870	SH	DEFINED	11
PROGRESSIVE GAMING INTL CORP	COM	74332S102	10	1200	SH	DEFINED	11
PROLIANCE INTL INC	COM	74340R104	0	2000	SH	DEFINED	18
PROLIANCE INTL INC	COM	74340R104	2	375	SH	DEFINED	5
PROLOGIS	SH BEN INT	743410102	1024	17940	SH	DEFINED	11
PROLOGIS	SH BEN INT	743410102	1	15495	SH	DEFINED	18
PROLOGIS	SH BEN INT	743410102	71	1245	SH	DEFINED	17
PROLOGIS	SH BEN INT	743410102	3090	54147	SH	DEFINED	3
PROQUEST COMPANY	COM	74346P102	0	600	SH	DEFINED	18
PROSHARES TR	SHORT QQQ PSHS	74347R602	0	130	SH	DEFINED	18
PROSHARES TR	SHORT MDCAP400	74347R800	0	70	SH	DEFINED	18
PROSHARES TR	ULTRASHT DOW30	74347R867	0	50	SH	DEFINED	18
PROSHARES TR	ULTRASHORT QQQ	74347R875	0	50	SH	DEFINED	18
PROSHARES TR	ULTRASHT SP500	74347R883	0	50	SH	DEFINED	18
PROSPERITY BANCSHARES INC	COM	743606105	60	1775	SH	DEFINED	2
PROTECTIVE LIFE CORP	COM	743674103	17	370	SH	DEFINED	2
PROTECTIVE LIFE CORP	COM	743674103	24	535	SH	DEFINED	11
PROTECTIVE LIFE CORP	COM	743674103	0	575	SH	DEFINED	18
PROVIDENT BANKSHARES CORP	COM	743859100	0	639	SH	DEFINED	18
PROVIDENT BANKSHARES CORP	COM	743859100	76	2058	SH	DEFINED	11
PROVIDENT BANKSHARES CORP	COM	743859100	2873	77550	SH	DEFINED	3
PROVIDENT BANKSHARES CORP	COM	743859100	15	414	SH	DEFINED	4
PROVIDENT BANKSHARES CORP	COM	743859100	7	200	SH	DEFINED	17
PROVIDENT FINL SVCS INC	COM	74386T105	19	1000	SH	DEFINED	17

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

PROVIDENT FINL SVCS INC	COM	74386T105	296	15992	SH	DEFINED	11
PROVIDENT FINL SVCS INC	COM	74386T105	37	2000	SH	DEFINED	5
PROVIDENT NEW YORK BANCORP	COM	744028101	46	3400	SH	DEFINED	5
PROVIDENT NEW YORK BANCORP	COM	744028101	287	21000	SH	DEFINED	11
PRUDENTIAL FINL INC	COM	744320102	14	189	SH	DEFINED	2
PRUDENTIAL FINL INC	COM	744320102	10	130	SH	DEFINED	1
PRUDENTIAL FINL INC	COM	744320102	15777	206910	SH	DEFINED	3
PRUDENTIAL FINL INC	COM	744320102	5	70	SH	DEFINED	11
PRUDENTIAL FINL INC	COM	744320102	1468	19250	SH	DEFINED	18
PRUDENTIAL FINL INC	COM	744320102	114	1500	SH	DEFINED	7
PRUDENTIAL FINL INC	COM	744320102	119	1566	SH	DEFINED	17
PRUDENTIAL PLC	ADR	74435K204	37	1500	SH	DEFINED	17
PS BUSINESS PKS INC CALIF	COM	69360J107	4896	81200	SH	DEFINED	21
PS BUSINESS PKS INC CALIF	COM	69360J107	128	2120	SH	DEFINED	20
PS BUSINESS PKS INC CALIF	COM	69360J107	1327	22002	SH	DEFINED	18
PSS WORLD MED INC	COM	69366A100	19	970	SH	DEFINED	2
PSS WORLD MED INC	COM	69366A100	2518	125960	SH	DEFINED	18
PSS WORLD MED INC	COM	69366A100	42	2100	SH	DEFINED	3
PSYCHIATRIC SOLUTIONS INC	COM	74439H108	20	600	SH	DEFINED	5
PSYCHIATRIC SOLUTIONS INC	COM	74439H108	4	104700	SH	DEFINED	18
PUBLIC STORAGE INC	COM	74460D109	43	500	SH	DEFINED	2
PUBLIC STORAGE INC	COM	74460D109	19	219	SH	DEFINED	17
PUBLIC STORAGE INC	COM	74460D109	9	100	SH	DEFINED	11
PUBLIC STORAGE INC	COM	74460D109	2	18407	SH	DEFINED	18
PUBLIC STORAGE INC	COM	74460D109	3701	43040	SH	DEFINED	3
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	1362	22262	SH	DEFINED	17
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	45	741	SH	DEFINED	2
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	112	1835	SH	DEFINED	11
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	2806	45865	SH	DEFINED	3
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	816	13333	SH	DEFINED	18
PUBLICIS S A NEW	SPONSORED ADR	74463M106	171	4325	SH	DEFINED	18
PUBLICIS S A NEW	SPONSORED ADR	74463M106	2559	64665	SH	DEFINED	6
PUGET ENERGY INC NEW	COM	745310102	7	300	SH	DEFINED	2
PUGET ENERGY INC NEW	COM	745310102	0	3387	SH	DEFINED	18
PUGET ENERGY INC NEW	COM	745310102	5	202	SH	DEFINED	17
PUGET ENERGY INC NEW	COM	745310102	5268	231779	SH	DEFINED	3
PULTE HOMES INC	COM	745867101	713310	22388889	SH	DEFINED	8
PULTE HOMES INC	COM	745867101	0	113	SH	DEFINED	18
PULTE HOMES INC	COM	745867101	99222	3114323	SH	DEFINED	10
PULTE HOMES INC	COM	745867101	515	16175	SH	DEFINED	11
PULTE HOMES INC	COM	745867101	111510	3500000	SH	DEFINED	13
PULTE HOMES INC	COM	745867101	1182	37113	SH	DEFINED	3
PUTNAM HIGH YIELD MUN TR	SH BEN INT	746781103	0	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	0	1742	SH	DEFINED	18
PUTNAM PREMIER INCOME TR	SH BEN INT	746853100	0	5383	SH	DEFINED	18
PW EAGLE INC	COM	69366Y108	8361	278600	SH	DEFINED	3
QIAGEN N V	ORD	N72482107	105	6600	SH	DEFINED	3
QIMONDA AG	SPONSORED ADR	746904101	626	37400	SH	DEFINED	5
QLOGIC CORP	COM	747277101	0	302	SH	DEFINED	18
QLOGIC CORP	COM	747277101	530	28049	SH	DEFINED	3
QLT INC	COM	746927102	23	3000	SH	DEFINED	17
QLT INC	COM	746927102	1443	190700	SH	DEFINED	7
QLT INC	COM	746927102	15	2000	SH	DEFINED	2
QLT INC	COM	746927102	0	4000	SH	DEFINED	18
QLT INC	COM	746927102	2411	317200	SH	DEFINED	3
QUALCOMM INC	COM	747525103	19554	537920	SH	DEFINED	3
QUALCOMM INC	COM	747525103	220	6051	SH	DEFINED	2
QUALCOMM INC	COM	747525103	170114	4679900	SH	DEFINED	8
QUALCOMM INC	COM	747525103	8059	221700	SH	DEFINED	10
QUALCOMM INC	COM	747525103	7343	202003	SH	DEFINED	17
QUALCOMM INC	COM	747525103	5	125	SH	DEFINED	1

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

QUALCOMM INC	COM	747525103	25	700	SH	DEFINED	4
QUALCOMM INC	COM	747525103	94794	2607800	SH	DEFINED	21
QUALCOMM INC	COM	747525103	2088	60236	SH	DEFINED	5
QUALCOMM INC	COM	747525103	1166	32084	SH	DEFINED	11
QUALCOMM INC	COM	747525103	3264	89800	SH	DEFINED	20
QUALCOMM INC	COM	747525103	274386	7548438	SH	DEFINED	18
QUANEX CORP	COM	747620102	2339	77065	SH	DEFINED	3
QUANEX CORP	COM	747620102	18	600	SH	DEFINED	11
QUANTA SVCS INC	COM	74762E102	2	89220	SH	DEFINED	18
QUANTUM CORP	COM DSSG	747906204	69	31500	SH	DEFINED	21
QUANTUM CORP	COM DSSG	747906204	45	20600	SH	DEFINED	11
QUANTUM CORP	COM DSSG	747906204	184	84400	SH	DEFINED	20
QUANTUM CORP	COM DSSG	747906204	32511	14913074	SH	DEFINED	18
QUANTUM CORP	COM DSSG	747906204	2	1095	SH	DEFINED	4
QUANTUM CORP	COM DSSG	747906204	23	10300	SH	DEFINED	5
QUANTUM FUEL SYS TECH WORLDW	COM	74765E109	5	2500	SH	DEFINED	5
QUANTUM FUEL SYS TECH WORLDW	COM	74765E109	0	250	SH	DEFINED	17
QUEBECOR WORLD INC	COM NON-VTG	748203106	360	34500	SH	DEFINED	7
QUEBECOR WORLD INC	COM NON-VTG	748203106	0	177	SH	DEFINED	18
QUEST DIAGNOSTICS INC	COM	74834L100	8	137714	SH	DEFINED	18
QUEST DIAGNOSTICS INC	COM	74834L100	37	600	SH	DEFINED	5
QUEST DIAGNOSTICS INC	COM	74834L100	29	480	SH	DEFINED	2
QUEST DIAGNOSTICS INC	COM	74834L100	22599	369508	SH	DEFINED	17
QUEST DIAGNOSTICS INC	COM	74834L100	37	600	SH	DEFINED	11
QUEST DIAGNOSTICS INC	COM	74834L100	2003	32751	SH	DEFINED	3
QUEST SOFTWARE INC	COM	74834T103	102	7150	SH	DEFINED	21
QUEST SOFTWARE INC	COM	74834T103	2625	183795	SH	DEFINED	18
QUESTAR CORP	COM	748356102	249	3043	SH	DEFINED	17
QUESTAR CORP	COM	748356102	0	5050	SH	DEFINED	18
QUESTAR CORP	COM	748356102	398	4900	SH	DEFINED	5
QUESTAR CORP	COM	748356102	663	8110	SH	DEFINED	11
QUESTAR CORP	COM	748356102	12461	152389	SH	DEFINED	3
QUESTAR CORP	COM	748356102	33939	415060	SH	DEFINED	2
QUICKSILVER RESOURCES INC	COM	74837R104	112	3500	SH	DEFINED	21
QUICKSILVER RESOURCES INC	COM	74837R104	168	5370	SH	DEFINED	5
QUIGLEY CORP	COM NEW	74838L304	27	3600	SH	DEFINED	5
QUIPP INC	COM	748802105	12	1500	SH	DEFINED	17
QWEST COMMUNICATIONS INTL IN	COM	749121109	2013380	230892198	SH	DEFINED	8
QWEST COMMUNICATIONS INTL IN	COM	749121109	4067	466395	SH	DEFINED	23
QWEST COMMUNICATIONS INTL IN	COM	749121109	0	3139	SH	DEFINED	18
QWEST COMMUNICATIONS INTL IN	COM	749121109	44370	5088270	SH	DEFINED	3
QWEST COMMUNICATIONS INTL IN	COM	749121109	252024	28901800	SH	DEFINED	10
QWEST COMMUNICATIONS INTL IN	COM	749121109	66	7553	SH	DEFINED	17
QWEST COMMUNICATIONS INTL IN	COM	749121109	1652	189460	SH	DEFINED	11
QWEST COMMUNICATIONS INTL IN	COM	749121109	70	8000	SH	DEFINED	4
QWEST COMMUNICATIONS INTL IN	COM	749121109	4	492	SH	DEFINED	2
R & G FINANCIAL CORP	CL B	749136107	1001	134300	SH	DEFINED	3
R H DONNELLEY CORP	COM NEW	74955W307	4117	77827	SH	DEFINED	18
R H DONNELLEY CORP	COM NEW	74955W307	455	8600	SH	DEFINED	11
R H DONNELLEY CORP	COM NEW	74955W307	18356	347000	SH	DEFINED	21
R H DONNELLEY CORP	COM NEW	74955W307	454	8580	SH	DEFINED	20
R H DONNELLEY CORP	COM NEW	74955W307	19	360	SH	DEFINED	2
R H DONNELLEY CORP	COM NEW	74955W307	331	6250	SH	DEFINED	17
R H DONNELLEY CORP	COM NEW	74955W307	1	15	SH	DEFINED	7
RACKABLE SYS INC	COM	750077109	2986	109100	SH	DEFINED	18
RADIAN GROUP INC	COM	750236101	27664	461066	SH	DEFINED	3
RADIAN GROUP INC	COM	750236101	151	2524	SH	DEFINED	2
RADIAN GROUP INC	COM	750236101	202	3400	SH	DEFINED	5
RADIAN GROUP INC	COM	750236101	4314	71900	SH	DEFINED	23
RADIAN GROUP INC	COM	750236101	6479	107990	SH	DEFINED	22
RADIAN GROUP INC	COM	750236101	0	8063	SH	DEFINED	18
RADIATION THERAPY SVCS INC	COM	750323206	4644	158880	SH	DEFINED	3

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

RADIOSHACK CORP	COM	750438103	445	23072	SH	DEFINED	3
RADIOSHACK CORP	COM	750438103	19	1000	SH	DEFINED	11
RADIOSHACK CORP	COM	750438103	1	60	SH	DEFINED	17
RADIOSHACK CORP	COM	750438103	0	5245	SH	DEFINED	18
RADVISION LTD	ORD	M81869105	20	1200	SH	DEFINED	11
RADVISION LTD	ORD	M81869105	34	2050	SH	DEFINED	3
RADVISION LTD	ORD	M81869105	2	150	SH	DEFINED	2
RADYNE CORP	COM NEW	750611402	3031	247610	SH	DEFINED	3
RAILAMERICA INC	COM	750753105	4	399	SH	DEFINED	5
RAMBUS INC DEL	COM	750917106	1	44000	SH	DEFINED	18
RAMBUS INC DEL	COM	750917106	3	150	SH	DEFINED	17
RAMBUS INC DEL	COM	750917106	4	250	SH	DEFINED	2
RAMCO-GERSHENSON PPTYS TR	COM SH BEN INT	751452202	882	27600	SH	DEFINED	3
RANDGOLD RES LTD	ADR	752344309	0	100	SH	DEFINED	18
RANGE RES CORP	COM	75281A109	162	6400	SH	DEFINED	20
RANGE RES CORP	COM	75281A109	1181	46800	SH	DEFINED	18
RANGE RES CORP	COM	75281A109	14	540	SH	DEFINED	2
RANGE RES CORP	COM	75281A109	3	101	SH	DEFINED	11
RANGE RES CORP	COM	75281A109	6653	263600	SH	DEFINED	21
RAVEN INDS INC	COM	754212108	951	31700	SH	DEFINED	17
RAVEN INDS INC	COM	754212108	513	17100	SH	DEFINED	11
RAYMOND JAMES FINANCIAL INC	COM	754730109	2923	99976	SH	DEFINED	23
RAYMOND JAMES FINANCIAL INC	COM	754730109	4183	143050	SH	DEFINED	22
RAYMOND JAMES FINANCIAL INC	COM	754730109	0	750	SH	DEFINED	18
RAYMOND JAMES FINANCIAL INC	COM	754730109	25	850	SH	DEFINED	2
RAYMOND JAMES FINANCIAL INC	COM	754730109	319	10900	SH	DEFINED	11
RAYMOND JAMES FINANCIAL INC	COM	754730109	25964	887967	SH	DEFINED	3
RAYMOND JAMES FINANCIAL INC	COM	754730109	227	7875	SH	DEFINED	5
RAYONIER INC	COM	754907103	914	24185	SH	DEFINED	11
RAYONIER INC	COM	754907103	0	2638	SH	DEFINED	18
RAYONIER INC	COM	754907103	467	12350	SH	DEFINED	3
RAYONIER INC	COM	754907103	2665	70490	SH	DEFINED	21
RAYONIER INC	COM	754907103	94	2484	SH	DEFINED	2
RAYONIER INC	COM	754907103	311	8220	SH	DEFINED	17
RAYTHEON CO	*W EXP 06/16/201	755111119	0	1564	SH	DEFINED	18
RAYTHEON CO	*W EXP 06/16/201	755111119	1	4252	SH	DEFINED	14
RAYTHEON CO	COM NEW	755111507	143	2978	SH	DEFINED	11
RAYTHEON CO	COM NEW	755111507	97	1996	SH	DEFINED	5
RAYTHEON CO	COM NEW	755111507	623760	12992286	SH	DEFINED	18
RAYTHEON CO	COM NEW	755111507	1198	24950	SH	DEFINED	22
RAYTHEON CO	COM NEW	755111507	7193	149830	SH	DEFINED	23
RAYTHEON CO	COM NEW	755111507	40791	849636	SH	DEFINED	3
RAYTHEON CO	COM NEW	755111507	56207	1170742	SH	DEFINED	21
RAYTHEON CO	COM NEW	755111507	7937	165312	SH	DEFINED	20
RAYTHEON CO	COM NEW	755111507	421	8761	SH	DEFINED	2
RAYTHEON CO	COM NEW	755111507	1246	25954	SH	DEFINED	17
RBC BEARINGS INC	COM	75524B104	5984	247790	SH	DEFINED	18
RBC BEARINGS INC	COM	75524B104	402	16600	SH	DEFINED	5
RC2 CORP	COM	749388104	13	400	SH	DEFINED	11
READERS DIGEST ASSN INC	COM	755267101	4	275	SH	DEFINED	2
READERS DIGEST ASSN INC	COM	755267101	159	12250	SH	DEFINED	3
REAL ESTATE INCOME FUND INC	COM	755881109	0	2505	SH	DEFINED	18
REALNETWORKS INC	COM	75605L104	11947	1126021	SH	DEFINED	3
REALNETWORKS INC	COM	75605L104	0	350	SH	DEFINED	18
REALOGY CORP	COM	75605E100	796	35087	SH	DEFINED	18
REALOGY CORP	COM	75605E100	22	992	SH	DEFINED	7
REALOGY CORP	COM	75605E100	0	18	SH	DEFINED	2
REALOGY CORP	COM	75605E100	3059	134858	SH	DEFINED	4
REALOGY CORP	COM	75605E100	79	3500	SH	DEFINED	11
REALOGY CORP	COM	75605E100	40578	1789145	SH	DEFINED	8
REALOGY CORP	COM	75605E100	549	24199	SH	DEFINED	17
REALOGY CORP	COM	75605E100	838	36940	SH	DEFINED	3

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

REALTY INCOME CORP	COM	756109104	225	9100	SH	DEFINED	3
RECKSON ASSOCS RLTY CORP	COM	75621K106	13	300	SH	DEFINED	11
RECKSON ASSOCS RLTY CORP	COM	75621K106	419	9800	SH	DEFINED	3
RECKSON ASSOCS RLTY CORP	COM	75621K106	599	14000	SH	DEFINED	21
RED HAT INC	COM	756577102	2764	131100	SH	DEFINED	20
RED HAT INC	COM	756577102	162034	7686600	SH	DEFINED	18
RED HAT INC	COM	756577102	300	14590	SH	DEFINED	5
RED HAT INC	COM	756577102	348	16500	SH	DEFINED	21
RED HAT INC	COM	756577102	134	6337	SH	DEFINED	3
REDBACK NETWORKS INC	COM NEW	757209507	3810	274460	SH	DEFINED	21
REDBACK NETWORKS INC	COM NEW	757209507	93	6700	SH	DEFINED	20
REDBACK NETWORKS INC	COM NEW	757209507	1	45500	SH	DEFINED	18
REDWOOD TR INC	COM	758075402	126	2500	SH	DEFINED	5
REDWOOD TR INC	COM	758075402	3	68	SH	DEFINED	17
REDWOOD TR INC	COM	758075402	3929	78002	SH	DEFINED	11
REDWOOD TR INC	COM	758075402	18	360	SH	DEFINED	2
REDWOOD TR INC	COM	758075402	290	5750	SH	DEFINED	3
REED ELSEVIER N V	SPONSORED ADR	758204101	0	2000	SH	DEFINED	18
REED ELSEVIER P L C	SPONSORED ADR	758205108	923	20735	SH	DEFINED	6
REGAL BELOIT CORP	COM	758750103	24	550	SH	DEFINED	11
REGAL BELOIT CORP	COM	758750103	28824	662624	SH	DEFINED	3
REGAL ENTMT GROUP	CL A	758766109	20	1000	SH	DEFINED	2
REGAL ENTMT GROUP	CL A	758766109	2300	116020	SH	DEFINED	3
REGAL ENTMT GROUP	CL A	758766109	12	619970	SH	DEFINED	18
REGENCY CTRS CORP	COM	758849103	215	3122	SH	DEFINED	3
REGENERON PHARMACEUTICALS	COM	75886F107	846	53900	SH	DEFINED	3
REGIONS FINANCIAL CORP NEW	COM	7591EP100	774	21037	SH	DEFINED	18
REGIONS FINANCIAL CORP NEW	COM	7591EP100	23	617	SH	DEFINED	5
REGIONS FINANCIAL CORP NEW	COM	7591EP100	600	16303	SH	DEFINED	11
REGIONS FINANCIAL CORP NEW	COM	7591EP100	2892	78617	SH	DEFINED	3
REGIONS FINANCIAL CORP NEW	COM	7591EP100	281	7628	SH	DEFINED	17
REGIONS FINANCIAL CORP NEW	COM	7591EP100	195	5307	SH	DEFINED	2
REGIS CORP MINN	COM	758932107	229	6400	SH	DEFINED	3
REGIS CORP MINN	COM	758932107	18	500	SH	DEFINED	11
REGIS CORP MINN	COM	758932107	0	1894	SH	DEFINED	18
REHABCARE GROUP INC	COM	759148109	8211	626825	SH	DEFINED	18
REINSURANCE GROUP AMER INC	COM	759351109	9	170	SH	DEFINED	17
REINSURANCE GROUP AMER INC	COM	759351109	21013	404638	SH	DEFINED	3
RELIANCE STEEL & ALUMINUM CO	COM	759509102	3314	103100	SH	DEFINED	22
RELIANCE STEEL & ALUMINUM CO	COM	759509102	47080	1464858	SH	DEFINED	3
RELIANCE STEEL & ALUMINUM CO	COM	759509102	1	45270	SH	DEFINED	18
RELIANCE STEEL & ALUMINUM CO	COM	759509102	8993	279800	SH	DEFINED	21
RELIANCE STEEL & ALUMINUM CO	COM	759509102	16	500	SH	DEFINED	11
RELIANT ENERGY INC	COM	75952B105	4	293419	SH	DEFINED	18
RELIANT ENERGY INC	COM	75952B105	9	709	SH	DEFINED	17
RELIANT ENERGY INC	COM	75952B105	12772	1037521	SH	DEFINED	6
RELIANT ENERGY INC	COM	75952B105	60	4866	SH	DEFINED	2
RELIV INTL INC	COM	75952R100	11	1250	SH	DEFINED	5
RENAISSANCE LEARNING INC	COM	75968L105	72	5000	SH	DEFINED	17
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	282	5125	SH	DEFINED	5
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	2435	43790	SH	DEFINED	3
RENT A CTR INC NEW	COM	76009N100	13783	470570	SH	DEFINED	3
RENT A CTR INC NEW	COM	76009N100	3507	119743	SH	DEFINED	6
REPLIGEN CORP	COM	759916109	2	700	SH	DEFINED	17
REPSOL YPF S A	SPONSORED ADR	76026T205	1795	60170	SH	DEFINED	6
REPSOL YPF S A	SPONSORED ADR	76026T205	361	12095	SH	DEFINED	2
REPSOL YPF S A	SPONSORED ADR	76026T205	7	235	SH	DEFINED	17
REPUBLIC FIRST BANCORP INC	COM	760416107	5	356	SH	DEFINED	17
REPUBLIC SVCS INC	COM	760759100	16	400	SH	DEFINED	5
REPUBLIC SVCS INC	COM	760759100	32285	802915	SH	DEFINED	8
REPUBLIC SVCS INC	COM	760759100	8930	222096	SH	DEFINED	3
REPUBLIC SVCS INC	COM	760759100	135	3350	SH	DEFINED	17

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

REPUBLIC SVCS INC	COM	760759100	1863	46344	SH	DEFINED	11
RES-CARE INC	COM	760943100	5464	271956	SH	DEFINED	3
RESEARCH IN MOTION LTD	COM	760975102	19734	241100	SH	DEFINED	18
RESEARCH IN MOTION LTD	COM	760975102	11604	112980	SH	DEFINED	7
RESMED INC	COM	761152107	229	5680	SH	DEFINED	17
RESMED INC	COM	761152107	60	1500	SH	DEFINED	11
RESMED INC	COM	761152107	1489	37000	SH	DEFINED	3
RESMED INC	COM	761152107	3026	75171	SH	DEFINED	18
RESMED INC	COM	761152107	16632	413200	SH	DEFINED	1
RESMED INC	COM	761152107	20	500	SH	DEFINED	5
RESOURCE AMERICA INC	CL A	761195205	21	1000	SH	DEFINED	1
RESOURCE AMERICA INC	CL A	761195205	1809	86970	SH	DEFINED	6
RESOURCE CAP CORP	COM	76120W302	1058	68500	SH	DEFINED	6
RESOURCE CAP CORP	COM	76120W302	1037	67150	SH	DEFINED	3
RESPIRONICS INC	COM	761230101	378	9800	SH	DEFINED	21
RESPIRONICS INC	COM	761230101	9131	236505	SH	DEFINED	3
RESPIRONICS INC	COM	761230101	8	200	SH	DEFINED	2
REUTERS GROUP PLC	SPONSORED ADR	76132M102	195	4011	SH	DEFINED	17
REUTERS GROUP PLC	SPONSORED ADR	76132M102	147	3025	SH	DEFINED	18
REUTERS GROUP PLC	SPONSORED ADR	76132M102	12	240	SH	DEFINED	2
REVLON INC	CL A	761525500	11	10000	SH	DEFINED	17
REWARDS NETWORK INC	COM	761557107	0	1333	SH	DEFINED	18
REXAM PLC	SP ADR NEW2001	761655406	0	1860	SH	DEFINED	18
REYNOLDS & REYNOLDS CO	CL A	761695105	0	4700	SH	DEFINED	18
REYNOLDS & REYNOLDS CO	CL A	761695105	12	300	SH	DEFINED	2
REYNOLDS & REYNOLDS CO	CL A	761695105	112	2825	SH	DEFINED	3
REYNOLDS & REYNOLDS CO	CL A	761695105	67	1700	SH	DEFINED	5
REYNOLDS & REYNOLDS CO	CL A	761695105	32	800	SH	DEFINED	17
REYNOLDS AMERICAN INC	COM	761713106	71	1146	SH	DEFINED	2
REYNOLDS AMERICAN INC	COM	761713106	25	400	SH	DEFINED	5
REYNOLDS AMERICAN INC	COM	761713106	0	796	SH	DEFINED	18
REYNOLDS AMERICAN INC	COM	761713106	3989	64376	SH	DEFINED	3
RF MICRODEVICES INC	COM	749941100	41872	5524050	SH	DEFINED	18
RF MICRODEVICES INC	NOTE 1.500% 7/0	749941AE0	1	800000	PRN	DEFINED	18
RF MICRODEVICES INC	NOTE 1.500% 7/0	749941AE0	8258	7150000	PRN	DEFINED	21
RF MICRODEVICES INC	COM	749941100	32	4250	SH	DEFINED	11
RF MICRODEVICES INC	COM	749941100	601	79255	SH	DEFINED	6
RF MICRODEVICES INC	COM	749941100	758	100000	SH	DEFINED	20
RF MICRODEVICES INC	COM	749941100	134	17700	SH	DEFINED	21
RF MICRODEVICES INC	COM	749941100	242	31950	SH	DEFINED	3
RIMAGE CORP	COM	766721104	4237	189000	SH	DEFINED	18
RINKER GROUP LTD	SPONSORED ADR	76687M101	272	5290	SH	DEFINED	21
RINKER GROUP LTD	SPONSORED ADR	76687M101	0	395	SH	DEFINED	18
RIO TINTO PLC	SPONSORED ADR	767204100	31706	167201	SH	DEFINED	18
RIO TINTO PLC	SPONSORED ADR	767204100	200	1040	SH	DEFINED	5
RIO TINTO PLC	SPONSORED ADR	767204100	20377	107457	SH	DEFINED	2
RIO TINTO PLC	SPONSORED ADR	767204100	149	785	SH	DEFINED	17
RIO TINTO PLC	SPONSORED ADR	767204100	2052	10820	SH	DEFINED	11
RITE AID CORP	COM	767754104	0	6500	SH	DEFINED	18
RITE AID CORP	COM	767754104	8	1666	SH	DEFINED	5
RITE AID CORP	COM	767754104	54	11964	SH	DEFINED	2
RIVERVIEW BANCORP INC	COM	769397100	1368	101340	SH	DEFINED	1
RLI CORP	COM	749607107	6994	137700	SH	DEFINED	1
ROBBINS & MYERS INC	COM	770196103	3063	99050	SH	DEFINED	3
ROBERT HALF INTL INC	COM	770323103	1	15540	SH	DEFINED	18
ROBERT HALF INTL INC	COM	770323103	6596	194180	SH	DEFINED	3
ROBERT HALF INTL INC	COM	770323103	319	9400	SH	DEFINED	21
ROBERT HALF INTL INC	COM	770323103	14	400	SH	DEFINED	11
ROCK-TENN CO	CL A	772739207	2965	149747	SH	DEFINED	6
ROCKWELL AUTOMATION INC	COM	773903109	29	500	SH	DEFINED	5
ROCKWELL AUTOMATION INC	COM	773903109	1351	23260	SH	DEFINED	17
ROCKWELL AUTOMATION INC	COM	773903109	1776	30565	SH	DEFINED	3

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

ROCKWELL AUTOMATION INC	COM	773903109	7900	135975	SH	DEFINED	1
ROCKWELL AUTOMATION INC	COM	773903109	15	265	SH	DEFINED	4
ROCKWELL AUTOMATION INC	COM	773903109	58	1000	SH	DEFINED	2
ROCKWELL AUTOMATION INC	COM	773903109	47848	823552	SH	DEFINED	18
ROCKWELL AUTOMATION INC	COM	773903109	216	3715	SH	DEFINED	11
ROCKWELL COLLINS INC	COM	774341101	0	1785	SH	DEFINED	18
ROCKWELL COLLINS INC	COM	774341101	394	7180	SH	DEFINED	17
ROCKWELL COLLINS INC	COM	774341101	55	1000	SH	DEFINED	2
ROCKWELL COLLINS INC	COM	774341101	168	3050	SH	DEFINED	5
ROCKWELL COLLINS INC	COM	774341101	1627	29665	SH	DEFINED	3
ROCKWELL COLLINS INC	COM	774341101	110	2000	SH	DEFINED	1
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	18	300	SH	DEFINED	11
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	4109	67619	SH	DEFINED	3
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	0	83	SH	DEFINED	18
ROGERS COMMUNICATIONS INC	CL B	775109200	175	3185	SH	DEFINED	18
ROGERS COMMUNICATIONS INC	CL B	775109200	13120	239165	SH	DEFINED	7
ROGERS CORP	COM	775133101	4289	69450	SH	DEFINED	3
ROGERS CORP	COM	775133101	222	3600	SH	DEFINED	17
ROHM & HAAS CO	COM	775371107	0	8182	SH	DEFINED	18
ROHM & HAAS CO	COM	775371107	43	900	SH	DEFINED	11
ROHM & HAAS CO	COM	775371107	1189	25105	SH	DEFINED	3
ROHM & HAAS CO	COM	775371107	276	5825	SH	DEFINED	2
ROHM & HAAS CO	COM	775371107	314	6638	SH	DEFINED	17
ROLLINS INC	COM	775711104	28	1350	SH	DEFINED	17
ROLLINS INC	COM	775711104	7910	374717	SH	DEFINED	3
ROPER INDS INC NEW	COM	776696106	904	20200	SH	DEFINED	17
ROPER INDS INC NEW	COM	776696106	18	400	SH	DEFINED	5
ROPER INDS INC NEW	COM	776696106	164	3670	SH	DEFINED	20
ROPER INDS INC NEW	COM	776696106	59	1320	SH	DEFINED	1
ROPER INDS INC NEW	COM	776696106	29710	664049	SH	DEFINED	18
ROPER INDS INC NEW	NOTE 1.481% 1/1	776696AA4	2	1900000	PRN	DEFINED	18
ROPER INDS INC NEW	NOTE 1.481% 1/1	776696AA4	8742	14825000	PRN	DEFINED	21
ROSS STORES INC	COM	778296103	93	3650	SH	DEFINED	3
ROSS STORES INC	COM	778296103	13	500	SH	DEFINED	5
ROWAN COS INC	COM	779382100	13061	412950	SH	DEFINED	1
ROWAN COS INC	COM	779382100	36	1149	SH	DEFINED	2
ROWAN COS INC	COM	779382100	3539	111900	SH	DEFINED	21
ROWAN COS INC	COM	779382100	600	18977	SH	DEFINED	3
ROWAN COS INC	COM	779382100	56	1770	SH	DEFINED	11
ROWAN COS INC	COM	779382100	2	78400	SH	DEFINED	18
ROWAN COS INC	COM	779382100	5	151	SH	DEFINED	17
ROYAL & SUN ALLIANCE INS	SPON ADR NEW	78004V202	1272	91065	SH	DEFINED	17
ROYAL & SUN ALLIANCE INS	SPON ADR NEW	78004V202	0	2040	SH	DEFINED	18
ROYAL & SUN ALLIANCE INS	SPON ADR NEW	78004V202	21573	1586405	SH	DEFINED	6
ROYAL BK CDA MONTREAL QUE	COM	780087102	46	1010	SH	DEFINED	5
ROYAL BK CDA MONTREAL QUE	COM	780087102	4898	110170	SH	DEFINED	23
ROYAL BK CDA MONTREAL QUE	COM	780087102	5606	126100	SH	DEFINED	22
ROYAL BK CDA MONTREAL QUE	COM	780087102	0	5714	SH	DEFINED	18
ROYAL BK CDA MONTREAL QUE	COM	780087102	58619	1320914	SH	DEFINED	7
ROYAL BK SCOTLAND GROUP PLC	SP ADR PREF E	780097705	13	498	SH	DEFINED	2
ROYAL BK SCOTLAND GROUP PLC	SPON ADR PRF G	780097887	0	1600	SH	DEFINED	18
ROYAL BK SCOTLAND GROUP PLC	SPON ADR F	780097804	0	1779	SH	DEFINED	18
ROYAL BK SCOTLAND GROUP PLC	SP ADR PREF M	780097796	0	300	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	65	2700	SH	DEFINED	2
ROYAL BK SCOTLAND GROUP PLC	SP ADR PREF E	780097705	0	2500	SH	DEFINED	18
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	273	3995	SH	DEFINED	18
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	1586	24000	SH	DEFINED	8
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	14746	228614	SH	DEFINED	6
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	812	12291	SH	DEFINED	1
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	1095	16664	SH	DEFINED	5
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	62861	951000	SH	DEFINED	21

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

ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	68688	1039159	SH	DEFINED	18
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	617	9340	SH	DEFINED	20
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	37060	560667	SH	DEFINED	17
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	192	2806	SH	DEFINED	17
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	3843	58139	SH	DEFINED	2
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	300	4537	SH	DEFINED	11
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	920	13456	SH	DEFINED	2
ROYCE MICRO-CAP TR INC	COM	780915104	0	20	SH	DEFINED	18
ROYCE VALUE TR INC	COM	780910105	0	1320	SH	DEFINED	18
RPC INC	COM	749660106	13450	734177	SH	DEFINED	3
RPM INTL INC	COM	749685103	0	462	SH	DEFINED	18
RPM INTL INC	COM	749685103	56	2930	SH	DEFINED	5
RPM INTL INC	COM	749685103	5	265	SH	DEFINED	2
RPM INTL INC	COM	749685103	1201	63250	SH	DEFINED	11
RPM INTL INC	COM	749685103	4	200	SH	DEFINED	3
RTI INTL METALS INC	COM	74973W107	1756	40300	SH	DEFINED	20
RTI INTL METALS INC	COM	74973W107	1922	44100	SH	DEFINED	21
RTI INTL METALS INC	COM	74973W107	55	1300	SH	DEFINED	5
RTI INTL METALS INC	COM	74973W107	45885	1052880	SH	DEFINED	18
RUBY TUESDAY INC	COM	781182100	0	1500	SH	DEFINED	18
RUBY TUESDAY INC	COM	781182100	104	3680	SH	DEFINED	2
RUBY TUESDAY INC	COM	781182100	742	26330	SH	DEFINED	3
RUDDICK CORP	COM	781258108	20	750	SH	DEFINED	11
RUDDICK CORP	COM	781258108	2428	93295	SH	DEFINED	3
RUSH ENTERPRISES INC	CL A	781846209	2980	178670	SH	DEFINED	3
RUTHS CHRIS STEAK HSE INC	COM	783332109	837	44500	SH	DEFINED	3
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	29238	477538	SH	DEFINED	6
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	165	2600	SH	DEFINED	7
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	2185	34525	SH	DEFINED	17
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	494	7800	SH	DEFINED	11
RYDER SYS INC	COM	783549108	39	750	SH	DEFINED	11
RYDER SYS INC	COM	783549108	62298	1205451	SH	DEFINED	3
RYDER SYS INC	COM	783549108	0	3765	SH	DEFINED	18
RYDEX ETF TRUST	S&P 500 EQ TRD	78355W106	0	119	SH	DEFINED	18
RYDEX ETF TRUST	TOP 50 ETF	78355W205	0	23	SH	DEFINED	18
RYERSON INC	COM	78375P107	6	273	SH	DEFINED	2
RYLAND GROUP INC	COM	783764103	0	5455	SH	DEFINED	18
RYLAND GROUP INC	COM	783764103	30556	707161	SH	DEFINED	10
RYLAND GROUP INC	COM	783764103	164198	3800000	SH	DEFINED	13
RYLAND GROUP INC	COM	783764103	151	3500	SH	DEFINED	21
RYLAND GROUP INC	COM	783764103	157	3625	SH	DEFINED	11
RYLAND GROUP INC	COM	783764103	140910	3261056	SH	DEFINED	8
SABRE HLDGS CORP	CL A	785905100	15069	644234	SH	DEFINED	21
SABRE HLDGS CORP	CL A	785905100	1087	46454	SH	DEFINED	3
SABRE HLDGS CORP	CL A	785905100	17485	747558	SH	DEFINED	6
SABRE HLDGS CORP	CL A	785905100	21788	931509	SH	DEFINED	18
SABRE HLDGS CORP	CL A	785905100	543	23200	SH	DEFINED	20
SAFECO CORP	COM	786429100	1330	22576	SH	DEFINED	3
SAFECO CORP	COM	786429100	4812	81654	SH	DEFINED	2
SAFECO CORP	COM	786429100	35	600	SH	DEFINED	17
SAFECO CORP	COM	786429100	0	13	SH	DEFINED	18
SAFEGUARD SCIENTIFICS INC	COM	786449108	6	3000	SH	DEFINED	17
SAFEGUARD SCIENTIFICS INC	COM	786449108	4	2000	SH	DEFINED	11
SAFENET INC	COM	78645R107	2226	122400	SH	DEFINED	21
SAFENET INC	COM	78645R107	0	16000	SH	DEFINED	18
SAFENET INC	COM	78645R107	10	525	SH	DEFINED	5
SAFETY INS GROUP INC	COM	78648T100	0	770	SH	DEFINED	18
SAFETY INS GROUP INC	COM	78648T100	15	302	SH	DEFINED	2
SAFETY INS GROUP INC	COM	78648T100	12802	263090	SH	DEFINED	3
SAFEWAY INC	COM NEW	786514208	5103	168150	SH	DEFINED	20
SAFEWAY INC	COM NEW	786514208	532	17515	SH	DEFINED	5
SAFEWAY INC	COM NEW	786514208	27355	901321	SH	DEFINED	3

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

SAFEWAY INC	COM NEW	786514208	8982	295950	SH	DEFINED	22
SAFEWAY INC	COM NEW	786514208	7661	252409	SH	DEFINED	23
SAFEWAY INC	COM NEW	786514208	37	1212	SH	DEFINED	11
SAFEWAY INC	COM NEW	786514208	7462	245873	SH	DEFINED	21
SAFEWAY INC	COM NEW	786514208	31	1037	SH	DEFINED	2
SAFEWAY INC	COM NEW	786514208	21	690	SH	DEFINED	17
SAFEWAY INC	COM NEW	786514208	264974	8730626	SH	DEFINED	18
SAFEWAY INC	COM NEW	786514208	294	9685	SH	DEFINED	6
SAIA INC	COM	78709Y105	577	17700	SH	DEFINED	3
SAKS INC	COM	79377W108	14	800	SH	DEFINED	1
SAKS INC	COM	79377W108	150	8675	SH	DEFINED	21
SALESFORCE COM INC	COM	79466L302	0	207	SH	DEFINED	18
SALISBURY BANCORP INC	COM	795226109	1	14538	SH	DEFINED	18
SALIX PHARMACEUTICALS INC	COM	795435106	2	173	SH	DEFINED	17
SALIX PHARMACEUTICALS INC	COM	795435106	21	1565	SH	DEFINED	2
SALOMON BR EMRG MKTS INC II.	COM	794910109	13	1000	SH	DEFINED	17
SALOMON BROS 2008 WORLDWIDE	COM	79548R103	0	106	SH	DEFINED	18
SALOMON BROS CP & INCM FD IN	COM	795500107	0	3908	SH	DEFINED	18
SALOMON BROS EMERG MKT DEBT	COM	79550E107	0	842	SH	DEFINED	18
SALOMON BROS GLBL HIGH INC F	COM	79550G102	0	5521	SH	DEFINED	18
SALOMON BROS HIGH INCOME FD	COM	794907105	0	37597	SH	DEFINED	18
SALOMON BROS VAR RATE STRT F	COM	79550X105	0	3	SH	DEFINED	18
SALOMON BROS WORLDWIDE INCOM	COM	79548T109	0	33	SH	DEFINED	18
SAN JUAN BASIN RTY TR	UNIT BEN INT	798241105	0	1500	SH	DEFINED	18
SAN JUAN BASIN RTY TR	UNIT BEN INT	798241105	10	287	SH	DEFINED	17
SAN PAOLO-IMI S P A	SPONSORED ADR	799175104	0	160	SH	DEFINED	18
SAN PAOLO-IMI S P A	SPONSORED ADR	799175104	408	9657	SH	DEFINED	2
SANDISK CORP	COM	80004C101	67	1243	SH	DEFINED	2
SANDISK CORP	COM	80004C101	21	400	SH	DEFINED	17
SANDISK CORP	COM	80004C101	52	965	SH	DEFINED	4
SANDISK CORP	COM	80004C101	4481	83700	SH	DEFINED	20
SANDISK CORP	COM	80004C101	5007	93524	SH	DEFINED	21
SANDISK CORP	COM	80004C101	768720	14357867	SH	DEFINED	18
SANDISK CORP	COM	80004C101	1801	33634	SH	DEFINED	3
SANDY SPRING BANCORP INC	COM	800363103	48	1348	SH	DEFINED	11
SANMINA SCI CORP	COM	800907107	7	1798	SH	DEFINED	5
SANMINA SCI CORP	COM	800907107	12181	3256897	SH	DEFINED	3
SANMINA SCI CORP	COM	800907107	3002	802600	SH	DEFINED	22
SANMINA SCI CORP	COM	800907107	21	5700	SH	DEFINED	4
SANMINA SCI CORP	COM	800907107	16	4280	SH	DEFINED	2
SANMINA SCI CORP	COM	800907107	0	70	SH	DEFINED	11
SANOFI AVENTIS	SPONSORED ADR	80105N105	9	200	SH	DEFINED	11
SANOFI AVENTIS	SPONSORED ADR	80105N105	686	15430	SH	DEFINED	20
SANOFI AVENTIS	SPONSORED ADR	80105N105	66768	1501411	SH	DEFINED	18
SANOFI AVENTIS	SPONSORED ADR	80105N105	106404	2392712	SH	DEFINED	21
SANOFI AVENTIS	SPONSORED ADR	80105N105	136	3049	SH	DEFINED	7
SANOFI AVENTIS	SPONSORED ADR	80105N105	1791	40275	SH	DEFINED	17
SANOFI AVENTIS	SPONSORED ADR	80105N105	174	3900	SH	DEFINED	5
SANOFI AVENTIS	SPONSORED ADR	80105N105	29020	674325	SH	DEFINED	6
SANOFI AVENTIS	SPONSORED ADR	80105N105	49	1095	SH	DEFINED	2
SANTA FE ENERGY TR	RCPT DEP UNITS	802013102	0	200	SH	DEFINED	18
SANTARUS INC	COM	802817304	428	58500	SH	DEFINED	5
SANTOS LIMITED	SPONSORED ADR	803021609	1	19	SH	DEFINED	1
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	134	2700	SH	DEFINED	11
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	36146	730212	SH	DEFINED	18
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	13	255	SH	DEFINED	4
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	107	2154	SH	DEFINED	2
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	168	3400	SH	DEFINED	7
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	1157	23365	SH	DEFINED	17
SAPIENT CORP	COM	803062108	917	168500	SH	DEFINED	18
SAPIENT CORP	COM	803062108	41	7600	SH	DEFINED	20
SAPIENT CORP	COM	803062108	3224	592700	SH	DEFINED	21

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

SAPPI LTD	SPON ADR NEW	803069202	224	17590	SH	DEFINED	17
SAPPI LTD	SPON ADR NEW	803069202	506	39734	SH	DEFINED	6
SARA LEE CORP	COM	803111103	2103	130885	SH	DEFINED	3
SARA LEE CORP	COM	803111103	288	17900	SH	DEFINED	21
SARA LEE CORP	COM	803111103	1879	116913	SH	DEFINED	18
SARA LEE CORP	COM	803111103	1349	83973	SH	DEFINED	2
SARA LEE CORP	COM	803111103	6312	392797	SH	DEFINED	17
SARA LEE CORP	COM	803111103	77	4800	SH	DEFINED	11
SARA LEE CORP	COM	803111103	106	6600	SH	DEFINED	5
SASOL LTD	SPONSORED ADR	803866300	1097	33350	SH	DEFINED	11
SASOL LTD	SPONSORED ADR	803866300	0	57	SH	DEFINED	18
SATYAM COMPUTER SERVICES LTD	ADR	804098101	505	13000	SH	DEFINED	5
SATYAM COMPUTER SERVICES LTD	ADR	804098101	611	15800	SH	DEFINED	3
SATYAM COMPUTER SERVICES LTD	ADR	804098101	933	24107	SH	DEFINED	22
SATYAM COMPUTER SERVICES LTD	ADR	804098101	14	350	SH	DEFINED	2
SAUER-DANFOSS INC	COM	804137107	15926	664135	SH	DEFINED	18
SAUER-DANFOSS INC	COM	804137107	120	5000	SH	DEFINED	2
SAUL CTRS INC	COM	804395101	29	650	SH	DEFINED	11
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	0	3000	SH	DEFINED	18
SBA COMMUNICATIONS CORP	COM	78388J106	8008	329160	SH	DEFINED	3
SCANA CORP NEW	COM	80589M102	165	4100	SH	DEFINED	20
SCANA CORP NEW	COM	80589M102	17386	431738	SH	DEFINED	18
SCANA CORP NEW	COM	80589M102	14	350	SH	DEFINED	2
SCANA CORP NEW	COM	80589M102	20	500	SH	DEFINED	17
SCANA CORP NEW	COM	80589M102	122	3041	SH	DEFINED	11
SCHAWK INC	CL A	806373106	15	803	SH	DEFINED	2
SCHEIN HENRY INC	COM	806407102	32	644	SH	DEFINED	2
SCHEIN HENRY INC	COM	806407102	0	2919	SH	DEFINED	18
SCHEIN HENRY INC	COM	806407102	25	500	SH	DEFINED	5
SCHEIN HENRY INC	COM	806407102	7	144	SH	DEFINED	11
SCHERING PLOUGH CORP	COM	806605101	18700	846545	SH	DEFINED	18
SCHERING PLOUGH CORP	COM	806605101	129	5852	SH	DEFINED	11
SCHERING PLOUGH CORP	COM	806605101	10087	456625	SH	DEFINED	3
SCHERING PLOUGH CORP	COM	806605101	36804	1666100	SH	DEFINED	21
SCHERING PLOUGH CORP	COM	806605101	950	43019	SH	DEFINED	2
SCHERING PLOUGH CORP	PFD CONV MAND	806605606	3	50	SH	DEFINED	1
SCHERING PLOUGH CORP	COM	806605101	3	150	SH	DEFINED	7
SCHERING PLOUGH CORP	COM	806605101	7564	342396	SH	DEFINED	17
SCHLUMBERGER LTD	COM	806857108	7	110	SH	DEFINED	4
SCHLUMBERGER LTD	COM	806857108	3989	64300	SH	DEFINED	20
SCHLUMBERGER LTD	COM	806857108	17871	288110	SH	DEFINED	2
SCHLUMBERGER LTD	COM	806857108	28206	454715	SH	DEFINED	1
SCHLUMBERGER LTD	COM	806857108	6754	108880	SH	DEFINED	11
SCHLUMBERGER LTD	COM	806857108	23436	377819	SH	DEFINED	17
SCHLUMBERGER LTD	COM	806857108	6203	100000	SH	DEFINED	7
SCHLUMBERGER LTD	COM	806857108	4044	65200	SH	DEFINED	21
SCHLUMBERGER LTD	COM	806857108	19934	321358	SH	DEFINED	3
SCHLUMBERGER LTD	COM	806857108	1399	22970	SH	DEFINED	5
SCHLUMBERGER LTD	COM	806857108	139473	2248475	SH	DEFINED	18
SCHLUMBERGER LTD	BCV 1.500% 6/0	806857AC2	2601	1500000	SH	DEFINED	14
SCHOLASTIC CORP	COM	807066105	67	2135	SH	DEFINED	1
SCHOLASTIC CORP	COM	807066105	642	20600	SH	DEFINED	3
SCHULMAN A INC	COM	808194104	19	800	SH	DEFINED	11
SCHWAB CHARLES CORP NEW	COM	808513105	3393	189474	SH	DEFINED	3
SCHWAB CHARLES CORP NEW	COM	808513105	77	4351	SH	DEFINED	5
SCHWAB CHARLES CORP NEW	COM	808513105	3985	222640	SH	DEFINED	11
SCHWAB CHARLES CORP NEW	COM	808513105	1362	76020	SH	DEFINED	18
SCHWAB CHARLES CORP NEW	COM	808513105	1348	75301	SH	DEFINED	2
SCHWAB CHARLES CORP NEW	COM	808513105	16	884	SH	DEFINED	17
SCHWAB CHARLES CORP NEW	COM	808513105	125	7000	SH	DEFINED	1
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	46	2400	SH	DEFINED	11
SCIELE PHARMA INC	COM	808627103	14847	788038	SH	DEFINED	3

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

SCIENTIFIC GAMES CORP	CL A	80874P109	73	2300	SH	DEFINED	17
SCIENTIFIC GAMES CORP	CL A	80874P109	19	585	SH	DEFINED	2
SCOTTISH PWR PLC	SP ADR FNL NEW	81013T804	38	786	SH	DEFINED	2
SCOTTISH PWR PLC	SP ADR FNL NEW	81013T804	20	417	SH	DEFINED	17
SCOTTS MIRACLE GRO CO	CL A	810186106	144	3240	SH	DEFINED	20
SCOTTS MIRACLE GRO CO	CL A	810186106	1408	31640	SH	DEFINED	18
SCOTTS MIRACLE GRO CO	CL A	810186106	250	5600	SH	DEFINED	5
SCOTTS MIRACLE GRO CO	CL A	810186106	5806	130500	SH	DEFINED	21
SCOTTS MIRACLE GRO CO	CL A	810186106	691	15525	SH	DEFINED	2
SCRIPPS E W CO OHIO	CL A	811054204	693	14463	SH	DEFINED	3
SCRIPPS E W CO OHIO	CL A	811054204	0	790	SH	DEFINED	18
SCRIPPS E W CO OHIO	CL A	811054204	527	11000	SH	DEFINED	2
SCRIPPS E W CO OHIO	CL A	811054204	48	1000	SH	DEFINED	17
SCRIPPS E W CO OHIO	CL A	811054204	132	2752	SH	DEFINED	11
SEABRIGHT INSURANCE HLDGS IN	COM	811656107	1178	84300	SH	DEFINED	3
SEACOAST BKG CORP FLA	COM	811707306	51	1680	SH	DEFINED	3
SEACOAST BKG CORP FLA	COM	811707306	2	79400	SH	DEFINED	18
SEACOAST BKG CORP FLA	COM	811707306	26	1100	SH	DEFINED	11
SEACOR HOLDINGS INC	COM	811904101	14202	217500	SH	DEFINED	18
SEACOR HOLDINGS INC	COM	811904101	20278	245790	SH	DEFINED	3
SEAGATE TECHNOLOGY	SHS	G7945J104	2537	109886	SH	DEFINED	3
SEAGATE TECHNOLOGY	SHS	G7945J104	76789	3325655	SH	DEFINED	10
SEAGATE TECHNOLOGY	SHS	G7945J104	8633	373873	SH	DEFINED	6
SEAGATE TECHNOLOGY	SHS	G7945J104	591	25614	SH	DEFINED	11
SEAGATE TECHNOLOGY	SHS	G7945J104	626516	27133649	SH	DEFINED	8
SEAGATE TECHNOLOGY	SHS	G7945J104	375132	16246548	SH	DEFINED	18
SEAGATE TECHNOLOGY	SHS	G7945J104	4680	202700	SH	DEFINED	21
SEALED AIR CORP NEW	COM	81211K100	760	14051	SH	DEFINED	3
SEALED AIR CORP NEW	COM	81211K100	6	105	SH	DEFINED	17
SEALED AIR CORP NEW	COM	81211K100	19	345	SH	DEFINED	2
SEALED AIR CORP NEW	COM	81211K100	0	307	SH	DEFINED	18
SEALY CORP	COM	812139301	2581	197600	SH	DEFINED	3
SEARS HLDGS CORP	COM	812350106	2258	14281	SH	DEFINED	3
SEARS HLDGS CORP	COM	812350106	1757394	11116413	SH	DEFINED	8
SEARS HLDGS CORP	COM	812350106	2	15	SH	DEFINED	2
SEARS HLDGS CORP	COM	812350106	10	65	SH	DEFINED	4
SEARS HLDGS CORP	COM	812350106	1231	7785	SH	DEFINED	11
SEARS HLDGS CORP	COM	812350106	48	301	SH	DEFINED	17
SEARS HLDGS CORP	COM	812350106	0	381	SH	DEFINED	18
SEARS HLDGS CORP	COM	812350106	207288	1311200	SH	DEFINED	10
SEATTLE GENETICS INC	COM	812578102	0	1000	SH	DEFINED	18
SECURE COMPUTING CORP	COM	813705100	12	1900	SH	DEFINED	11
SECURITY CAPITAL ASSURANCE	COM	G8018D107	73552	3071050	SH	DEFINED	8
SEI INVESTMENTS CO	COM	784117103	13	300	SH	DEFINED	17
SELECT COMFORT CORP	COM	81616X103	13874	634108	SH	DEFINED	3
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	0	5000	SH	DEFINED	18
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	1895	55752	SH	DEFINED	3
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	0	1838	SH	DEFINED	18
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	0	19	SH	DEFINED	18
SELECT SECTOR SPDR TR	SBI CONS DISCR	81369Y407	0	488	SH	DEFINED	18
SELECT SECTOR SPDR TR	SBI MATERIALS	81369Y100	0	173	SH	DEFINED	18
SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y209	15017	452463	SH	DEFINED	18
SELECTIVE INS GROUP INC	COM	816300107	47	900	SH	DEFINED	11
SELECTIVE INS GROUP INC	COM	816300107	13019	247470	SH	DEFINED	3
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	61	1800	SH	DEFINED	5
SEMITOOL INC	COM	816909105	11	1150	SH	DEFINED	5
SEMPRA ENERGY	COM	816851109	5	95	SH	DEFINED	11
SEMPRA ENERGY	COM	816851109	16	319	SH	DEFINED	17
SEMPRA ENERGY	COM	816851109	23	460	SH	DEFINED	2
SEMPRA ENERGY	COM	816851109	195768	3895886	SH	DEFINED	21
SEMPRA ENERGY	COM	816851109	7205	143391	SH	DEFINED	3
SEMPRA ENERGY	COM	816851109	195464	3889836	SH	DEFINED	18

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

SEMPRA ENERGY	COM	816851109	40	800	SH	DEFINED	5
SEMPRA ENERGY	COM	816851109	1638	32600	SH	DEFINED	20
SENIOR HIGH INCOME PORTFOLIO	COM	81721E107	0	53	SH	DEFINED	18
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	1618	75800	SH	DEFINED	3
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	0	200	SH	DEFINED	18
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	259	12150	SH	DEFINED	17
SENOMYX INC	COM	81724Q107	137	8900	SH	DEFINED	20
SENOMYX INC	COM	81724Q107	1388	90300	SH	DEFINED	18
SENOMYX INC	COM	81724Q107	5765	375100	SH	DEFINED	21
SENSIENT TECHNOLOGIES CORP	COM	81725T100	0	10250	SH	DEFINED	18
SENSIENT TECHNOLOGIES CORP	COM	81725T100	27	1400	SH	DEFINED	2
SENSIENT TECHNOLOGIES CORP	COM	81725T100	39	1970	SH	DEFINED	17
SENSIENT TECHNOLOGIES CORP	COM	81725T100	18	900	SH	DEFINED	11
SEPRACOR INC	COM	817315104	24	500	SH	DEFINED	17
SEPRACOR INC	COM	817315104	286	5900	SH	DEFINED	21
SEPRACOR INC	COM	817315104	0	28	SH	DEFINED	18
SEPRACOR INC	COM	817315104	39	800	SH	DEFINED	4
SEPRACOR INC	COM	817315104	130788	2700000	SH	DEFINED	13
SEPRACOR INC	COM	817315104	119875	2474720	SH	DEFINED	8
SEPRACOR INC	COM	817315104	27	550	SH	DEFINED	5
SEQUA CORPORATION	CL A	817320104	94	1000	SH	DEFINED	2
SERVICE CORP INTL	COM	817565104	5	500	SH	DEFINED	17
SERVICE CORP INTL	COM	817565104	33	3545	SH	DEFINED	2
SERVICE CORP INTL	COM	817565104	1	70797	SH	DEFINED	18
SERVICE CORP INTL	COM	817565104	173	19000	SH	DEFINED	5
SERVICEMASTER CO	COM	81760N109	38581	3441646	SH	DEFINED	18
SERVICEMASTER CO	COM	81760N109	699	62398	SH	DEFINED	17
SERVICEMASTER CO	COM	81760N109	43	3795	SH	DEFINED	11
SERVICEMASTER CO	COM	81760N109	253	22586	SH	DEFINED	2
SERVICEMASTER CO	COM	81760N109	270	24100	SH	DEFINED	20
SERVICEMASTER CO	COM	81760N109	448	40000	SH	DEFINED	21
SERVICEMASTER CO	COM	81760N109	13	1150	SH	DEFINED	5
SERVICEMASTER CO	COM	81760N109	75	6700	SH	DEFINED	3
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	1172	39050	SH	DEFINED	22
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	2837	94500	SH	DEFINED	3
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	0	1500	SH	DEFINED	18
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	2417	80519	SH	DEFINED	6
SHAW GROUP INC	COM	820280105	18	750	SH	DEFINED	5
SHAW GROUP INC	COM	820280105	2	95975	SH	DEFINED	18
SHAW GROUP INC	COM	820280105	6	250	SH	DEFINED	17
SHAW GROUP INC	COM	820280105	23640	1000000	SH	DEFINED	21
SHERWIN WILLIAMS CO	COM	824348106	273	4900	SH	DEFINED	20
SHERWIN WILLIAMS CO	COM	824348106	4813	86284	SH	DEFINED	17
SHERWIN WILLIAMS CO	COM	824348106	647	11600	SH	DEFINED	22
SHERWIN WILLIAMS CO	COM	824348106	1081	19376	SH	DEFINED	3
SHERWIN WILLIAMS CO	COM	824348106	28623	513141	SH	DEFINED	18
SHERWIN WILLIAMS CO	COM	824348106	3430	61500	SH	DEFINED	23
SHERWIN WILLIAMS CO	COM	824348106	314	5625	SH	DEFINED	5
SHERWIN WILLIAMS CO	COM	824348106	126	2250	SH	DEFINED	2
SHERWIN WILLIAMS CO	COM	824348106	78	1400	SH	DEFINED	11
SHINHAN FINANCIAL GROUP CO L	SPN ADR RESTRD	824596100	3637	40500	SH	DEFINED	22
SHINHAN FINANCIAL GROUP CO L	SPN ADR RESTRD	824596100	118	1310	SH	DEFINED	18
SHIRE PLC	SPONSORED ADR	82481R106	37	750	SH	DEFINED	5
SHIRE PLC	SPONSORED ADR	82481R106	3	55	SH	DEFINED	2
SHIRE PLC	SPONSORED ADR	82481R106	112797	2283800	SH	DEFINED	8
SHIRE PLC	SPONSORED ADR	82481R106	0	3125	SH	DEFINED	18
SHOE CARNIVAL INC	COM	824889109	3775	149690	SH	DEFINED	3
SHUFFLE MASTER INC	COM	825549108	2551	94461	SH	DEFINED	18
SIEMENS A G	SPONSORED ADR	826197501	198	2270	SH	DEFINED	18
SIEMENS A G	SPONSORED ADR	826197501	37	432	SH	DEFINED	5
SIEMENS A G	SPONSORED ADR	826197501	30	350	SH	DEFINED	2
SIEMENS A G	SPONSORED ADR	826197501	2385	27377	SH	DEFINED	17

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

SIEMENS A G	SPONSORED ADR	826197501	28260	335898	SH	DEFINED	6
SIERRA HEALTH SVCS INC	COM	826322109	4499	118900	SH	DEFINED	18
SIERRA HEALTH SVCS INC	COM	826322109	14912	394085	SH	DEFINED	3
SIERRA PAC RES NEW	COM	826428104	8953	624338	SH	DEFINED	3
SIERRA PAC RES NEW	COM	826428104	10	695890	SH	DEFINED	18
SIERRA PAC RES NEW	COM	826428104	61	4260	SH	DEFINED	2
SIGMA ALDRICH CORP	COM	826552101	556	7350	SH	DEFINED	11
SIGMA ALDRICH CORP	COM	826552101	25137	332195	SH	DEFINED	17
SIGMA ALDRICH CORP	COM	826552101	197	2600	SH	DEFINED	2
SIGMA ALDRICH CORP	COM	826552101	466	6180	SH	DEFINED	5
SIGMA ALDRICH CORP	COM	826552101	3	44393	SH	DEFINED	18
SIGMA ALDRICH CORP	COM	826552101	871	11512	SH	DEFINED	3
SIGNET GROUP PLC	SP ADR REP 10	82668L872	0	5330	SH	DEFINED	18
SILGAN HOLDINGS INC	COM	827048109	5500	146433	SH	DEFINED	6
SILICON IMAGE INC	COM	82705T102	8400	660382	SH	DEFINED	3
SILICON LABORATORIES INC	COM	826919102	1	19602	SH	DEFINED	18
SILICON MOTION TECHNOLOGY CO	SPONSORED ADR	82706C108	23181	1445735	SH	DEFINED	6
SILICON MOTION TECHNOLOGY CO	SPONSORED ADR	82706C108	1915	115140	SH	DEFINED	17
SILICON STORAGE TECHNOLOGY I	COM	827057100	349	84720	SH	DEFINED	3
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	15856	2758476	SH	DEFINED	6
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	1951	327900	SH	DEFINED	22
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	7959	1337626	SH	DEFINED	3
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	1358	228286	SH	DEFINED	17
SILVER WHEATON CORP	COM	828336107	4	400	SH	DEFINED	5
SIMON PPTY GROUP INC NEW	COM	828806109	54	600	SH	DEFINED	5
SIMON PPTY GROUP INC NEW	COM	828806109	236	2600	SH	DEFINED	11
SIMON PPTY GROUP INC NEW	COM	828806109	3652	40299	SH	DEFINED	3
SIMON PPTY GROUP INC NEW	COM	828806109	1	16507	SH	DEFINED	18
SIMON PPTY GROUP INC NEW	COM	828806109	147	1625	SH	DEFINED	2
SIMON PPTY GROUP INC NEW	COM	828806109	598	6600	SH	DEFINED	7
SIMON PPTY GROUP INC NEW	COM	828806109	8098	89357	SH	DEFINED	17
SIMON PPTY GROUP INC NEW	PFD CONV I 6%	828806802	7578	102400	SH	DEFINED	21
SIMON PPTY GROUP INC NEW	PFD CONV I 6%	828806802	1	14000	SH	DEFINED	18
SIMPSON MANUFACTURING CO INC	COM	829073105	0	1066	SH	DEFINED	18
SINA CORP	ORD	G81477104	52815	2100000	SH	DEFINED	13
SINA CORP	ORD	G81477104	3717	147800	SH	DEFINED	18
SINA CORP	ORD	G81477104	14418	573300	SH	DEFINED	21
SINA CORP	NOTE	7/1 82922RAB9	1	1100000	PRN	DEFINED	18
SINA CORP	NOTE	7/1 82922RAB9	9907	8700000	PRN	DEFINED	21
SINGAPORE FD INC	COM	82929L109	0	250	SH	DEFINED	18
SIRENZA MICRODEVICES INC	COM	82966T106	141	17880	SH	DEFINED	3
SIRF TECHNOLOGY HLDGS INC	COM	82967H101	5	200	SH	DEFINED	17
SIRIUS SATELLITE RADIO INC	COM	82966U103	107596	27447990	SH	DEFINED	18
SIRIUS SATELLITE RADIO INC	COM	82966U103	1	300	SH	DEFINED	5
SIRIUS SATELLITE RADIO INC	COM	82966U103	30	7700	SH	DEFINED	17
SIRIUS SATELLITE RADIO INC	COM	82966U103	646	164795	SH	DEFINED	21
SIRIUS SATELLITE RADIO INC	COM	82966U103	2101	535975	SH	DEFINED	20
SIRNA THERAPEUTICS INC	COM	829669100	16	2820	SH	DEFINED	5
SIX FLAGS INC	COM	83001P109	0	3000	SH	DEFINED	18
SJW CORP	COM	784305104	2	60	SH	DEFINED	2
SK TELECOM LTD	SPONSORED ADR	78440P108	24692	1044927	SH	DEFINED	18
SK TELECOM LTD	SPONSORED ADR	78440P108	27302	1195965	SH	DEFINED	6
SK TELECOM LTD	SPONSORED ADR	78440P108	13	550	SH	DEFINED	2
SK TELECOM LTD	SPONSORED ADR	78440P108	1996	84455	SH	DEFINED	17
SKECHERS U S A INC	CL A	830566105	28752	1222954	SH	DEFINED	3
SKY FINL GROUP INC	COM	83080P103	157	6312	SH	DEFINED	11
SKY FINL GROUP INC	COM	83080P103	12	500	SH	DEFINED	2
SKYEPHARMA PLC	SPONSORED ADR	830808101	2	500	SH	DEFINED	7
SKYEPHARMA PLC	SPONSORED ADR	830808101	9	2000	SH	DEFINED	11
SKYWEST INC	COM	830879102	6292	256608	SH	DEFINED	18
SKYWEST INC	COM	830879102	11813	481783	SH	DEFINED	3
SKYWORKS SOLUTIONS INC	COM	83088M102	0	2000	SH	DEFINED	18

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

SKYWORKS SOLUTIONS INC	COM	83088M102	10	2000	SH	DEFINED	5
SKYWORKS SOLUTIONS INC	COM	83088M102	1	105	SH	DEFINED	17
SL GREEN RLTY CORP	COM	78440X101	3680	32948	SH	DEFINED	3
SLM CORP	COM	78442P106	59262	1140090	SH	DEFINED	18
SLM CORP	COM	78442P106	3677	70745	SH	DEFINED	3
SLM CORP	COM	78442P106	61	1200	SH	DEFINED	5
SLM CORP	COM	78442P106	624	11999	SH	DEFINED	2
SLM CORP	COM	78442P106	14310	275307	SH	DEFINED	17
SLM CORP	COM	78442P106	348	6700	SH	DEFINED	11
SMART MODULAR TECHNOLOGIES I	ORD SHS	G82245104	43	4300	SH	DEFINED	3
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	987	21546	SH	DEFINED	6
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	1120	24436	SH	DEFINED	3
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	21945	478834	SH	DEFINED	18
SMITH A O	COM	831865209	24739	627420	SH	DEFINED	3
SMITH A O	COM	831865209	43	1100	SH	DEFINED	2
SMITH INTL INC	COM	832110100	3367	86768	SH	DEFINED	3
SMITH INTL INC	COM	832110100	1526	39340	SH	DEFINED	11
SMITH INTL INC	COM	832110100	27	700	SH	DEFINED	17
SMITH INTL INC	COM	832110100	16533	426120	SH	DEFINED	18
SMITH INTL INC	COM	832110100	176	4530	SH	DEFINED	20
SMITH INTL INC	COM	832110100	248	6400	SH	DEFINED	21
SMITH INTL INC	COM	832110100	175	4700	SH	DEFINED	5
SMITH MICRO SOFTWARE INC	COM	832154108	814	56640	SH	DEFINED	3
SMITHFIELD FOODS INC	COM	832248108	9369	346740	SH	DEFINED	6
SMUCKER J M CO	COM NEW	832696405	18	383	SH	DEFINED	11
SMUCKER J M CO	COM NEW	832696405	6	120	SH	DEFINED	1
SMUCKER J M CO	COM NEW	832696405	3	63	SH	DEFINED	5
SMUCKER J M CO	COM NEW	832696405	1053	21959	SH	DEFINED	2
SMUCKER J M CO	COM NEW	832696405	361	7525	SH	DEFINED	18
SMUCKER J M CO	COM NEW	832696405	161	3350	SH	DEFINED	21
SMUCKER J M CO	COM NEW	832696405	18209	379746	SH	DEFINED	3
SMUCKER J M CO	COM NEW	832696405	152	3177	SH	DEFINED	17
SMURFIT-STONE CONTAINER CORP	COM	832727101	0	100	SH	DEFINED	18
SMURFIT-STONE CONTAINER CORP	COM	832727101	296	26335	SH	DEFINED	5
SNAP ON INC	COM	833034101	9606	215632	SH	DEFINED	18
SNAP ON INC	COM	833034101	2888	64820	SH	DEFINED	3
SNAP ON INC	COM	833034101	94	2100	SH	DEFINED	5
SNAP ON INC	COM	833034101	18	405	SH	DEFINED	2
SOCIEDAD QUIMICA MINERA DE C	SPON ADR SER B	833635105	115	1000	SH	DEFINED	2
SOFTBRANDS INC	COM	83402A107	4	2250	SH	DEFINED	5
SOHU COM INC	COM	83408W103	16497	749200	SH	DEFINED	21
SOHU COM INC	COM	83408W103	302	13700	SH	DEFINED	20
SOHU COM INC	COM	83408W103	6359	288800	SH	DEFINED	18
SOLECTRON CORP	COM	834182107	24	7300	SH	DEFINED	4
SOLECTRON CORP	COM	834182107	359	109048	SH	DEFINED	5
SOLECTRON CORP	COM	834182107	12767	3916252	SH	DEFINED	3
SOLECTRON CORP	COM	834182107	1423	436600	SH	DEFINED	22
SOLECTRON CORP	COM	834182107	71	21814	SH	DEFINED	18
SOMERSET HILLS BANCORP	COM	834728107	593	48400	SH	DEFINED	1
SONIC AUTOMOTIVE INC	CL A	83545G102	1922	83260	SH	DEFINED	3
SONIC CORP	COM	835451105	13	587	SH	DEFINED	2
SONIC CORP	COM	835451105	2703	119550	SH	DEFINED	3
SONIC SOLUTIONS	COM	835460106	22	1445	SH	DEFINED	2
SONOCO PRODS CO	COM	835495102	6237	185396	SH	DEFINED	3
SONOCO PRODS CO	COM	835495102	17	505	SH	DEFINED	11
SONOCO PRODS CO	COM	835495102	284	8436	SH	DEFINED	17
SONOCO PRODS CO	COM	835495102	24	717	SH	DEFINED	2
SONOCO PRODS CO	COM	835495102	1009	30000	SH	DEFINED	18
SONOCO PRODS CO	COM	835495102	29	850	SH	DEFINED	5
SONOSITE INC	COM	83568G104	420	14800	SH	DEFINED	3
SONUS NETWORKS INC	COM	835916107	0	30000	SH	DEFINED	18
SONUS NETWORKS INC	COM	835916107	14	2725	SH	DEFINED	5

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

SONY CORP	ADR NEW	835699307	15	368	SH	DEFINED	5
SONY CORP	ADR NEW	835699307	2704	67001	SH	DEFINED	17
SONY CORP	ADR NEW	835699307	36060	920408	SH	DEFINED	6
SONY CORP	ADR NEW	835699307	1092	27065	SH	DEFINED	2
SONY CORP	ADR NEW	835699307	0	2346	SH	DEFINED	18
SOTHEBYS	COM	835898107	31	970	SH	DEFINED	2
SOTHEBYS	COM	835898107	24345	755104	SH	DEFINED	3
SOURCE CAP INC	COM	836144105	79	1200	SH	DEFINED	5
SOURCE INTERLINK COS INC	COM NEW	836151209	1797	189180	SH	DEFINED	6
SOUTH FINL GROUP INC	COM	837841105	26	1000	SH	DEFINED	11
SOUTH FINL GROUP INC	COM	837841105	22	847	SH	DEFINED	2
SOUTH JERSEY INDS INC	COM	838518108	27	900	SH	DEFINED	17
SOUTHERN CO	COM	842587107	151	4380	SH	DEFINED	11
SOUTHERN CO	COM	842587107	4	129817	SH	DEFINED	18
SOUTHERN CO	COM	842587107	157	4566	SH	DEFINED	2
SOUTHERN CO	COM	842587107	152	4400	SH	DEFINED	7
SOUTHERN CO	COM	842587107	8299	240828	SH	DEFINED	17
SOUTHERN CO	COM	842587107	343	9846	SH	DEFINED	5
SOUTHERN CO	COM	842587107	5216	151377	SH	DEFINED	3
SOUTHERN COPPER CORP	COM	84265V105	16205	175192	SH	DEFINED	3
SOUTHERN COPPER CORP	COM	84265V105	11	120	SH	DEFINED	5
SOUTHERN UN CO NEW	COM	844030106	20	745	SH	DEFINED	17
SOUTHERN UN CO NEW	COM	844030106	4225	159990	SH	DEFINED	3
SOUTHWEST AIRLS CO	COM	844741108	46	2700	SH	DEFINED	5
SOUTHWEST AIRLS CO	COM	844741108	3390	203475	SH	DEFINED	3
SOUTHWEST AIRLS CO	COM	844741108	61129	3669211	SH	DEFINED	18
SOUTHWEST AIRLS CO	COM	844741108	50	3000	SH	DEFINED	11
SOUTHWEST AIRLS CO	COM	844741108	921	55284	SH	DEFINED	17
SOUTHWEST AIRLS CO	COM	844741108	8	500	SH	DEFINED	2
SOUTHWEST AIRLS CO	COM	844741108	303	18200	SH	DEFINED	20
SOUTHWEST AIRLS CO	COM	844741108	15	884	SH	DEFINED	21
SOUTHWEST BANCORP INC OKLA	COM	844767103	3566	138112	SH	DEFINED	3
SOUTHWEST GAS CORP	COM	844895102	0	28	SH	DEFINED	18
SOUTHWESTERN ENERGY CO	COM	845467109	0	454	SH	DEFINED	18
SOUTHWESTERN ENERGY CO	COM	845467109	39	1340	SH	DEFINED	5
SOVEREIGN BANCORP INC	COM	845905108	148	6888	SH	DEFINED	17
SOVEREIGN BANCORP INC	COM	845905108	26	1235	SH	DEFINED	5
SOVEREIGN BANCORP INC	COM	845905108	402	18701	SH	DEFINED	11
SOVEREIGN BANCORP INC	COM	845905108	0	500	SH	DEFINED	18
SOVEREIGN BANCORP INC	COM	845905108	1336	62102	SH	DEFINED	3
SOVEREIGN BANCORP INC	COM	845905108	17271	802938	SH	DEFINED	4
SOVEREIGN BANCORP INC	COM	845905108	9	420	SH	DEFINED	2
SOVEREIGN BANCORP INC	COM	845905108	296	13780	SH	DEFINED	7
SOVRAN SELF STORAGE INC	COM	84610H108	20	353	SH	DEFINED	17
SPAIN FD	COM	846330108	0	500	SH	DEFINED	18
SPANSION INC	COM CL A	84649R101	2812	168700	SH	DEFINED	3
SPARTAN MTRS INC	COM	846819100	1462	77649	SH	DEFINED	3
SPARTAN STORES INC	COM	846822104	5589	330734	SH	DEFINED	3
SPARTECH CORP	COM NEW	847220209	5062	189090	SH	DEFINED	3
SPDR TR	UNIT SER 1	78462F103	5	39678	SH	DEFINED	18
SPDR TR	UNIT SER 1	78462F103	1580	11827	SH	DEFINED	1
SPDR TR	UNIT SER 1	78462F103	76	570	SH	DEFINED	4
SPDR TR	UNIT SER 1	78462F103	6258	46848	SH	DEFINED	7
SPECTRALINK CORP	COM	847580107	2698	328647	SH	DEFINED	3
SPECTRALINK CORP	COM	847580107	1520	185115	SH	DEFINED	6
SPECTRUM CTL INC	COM	847615101	357	38000	SH	DEFINED	17
SPECTRUM CTL INC	COM	847615101	5	490	SH	DEFINED	11
SPEEDWAY MOTORSPORTS INC	COM	847788106	0	4853	SH	DEFINED	18
SPHERION CORP	COM	848420105	3772	527500	SH	DEFINED	3
SPIRIT FIN CORP	COM	848568309	5324	458578	SH	DEFINED	3
SPIRIT FIN CORP	COM	848568309	195	16830	SH	DEFINED	20
SPIRIT FIN CORP	COM	848568309	20121	1733108	SH	DEFINED	18

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

SPRINT NEXTEL CORP	COM FON	852061100	25454	1484187	SH	DEFINED	3
SPRINT NEXTEL CORP	COM FON	852061100	97633	5692901	SH	DEFINED	21
SPRINT NEXTEL CORP	COM FON	852061100	1002	59414	SH	DEFINED	5
SPRINT NEXTEL CORP	COM FON	852061100	43	2535	SH	DEFINED	4
SPRINT NEXTEL CORP	COM FON	852061100	1405	81905	SH	DEFINED	2
SPRINT NEXTEL CORP	COM FON	852061100	279	16264	SH	DEFINED	6
SPRINT NEXTEL CORP	COM FON	852061100	261616	15254585	SH	DEFINED	10
SPRINT NEXTEL CORP	COM FON	852061100	1435	83666	SH	DEFINED	20
SPRINT NEXTEL CORP	COM FON	852061100	761	44401	SH	DEFINED	17
SPRINT NEXTEL CORP	COM FON	852061100	3866	225411	SH	DEFINED	7
SPRINT NEXTEL CORP	COM FON	852061100	162925	9500000	SH	DEFINED	13
SPRINT NEXTEL CORP	COM FON	852061100	2269641	132340576	SH	DEFINED	8
SPRINT NEXTEL CORP	COM FON	852061100	118273	6896400	SH	DEFINED	18
SPRINT NEXTEL CORP	COM FON	852061100	2263	131977	SH	DEFINED	11
SPSS INC	COM	78462K102	4617	185190	SH	DEFINED	3
SPX CORP	COM	784635104	163	3052	SH	DEFINED	17
SPX CORP	COM	784635104	8	152000	SH	DEFINED	18
SPX CORP	COM	784635104	255	4718	SH	DEFINED	5
SRA INTL INC	CL A	78464R105	1105	36750	SH	DEFINED	11
SRA INTL INC	CL A	78464R105	9940	330675	SH	DEFINED	1
SRA INTL INC	CL A	78464R105	15	525	SH	DEFINED	5
SRA INTL INC	CL A	78464R105	0	60	SH	DEFINED	18
ST JOE CO	COM	790148100	2	31300	SH	DEFINED	18
ST JOE CO	COM	790148100	31590	575725	SH	DEFINED	8
ST JOE CO	COM	790148100	939	17119	SH	DEFINED	17
ST JUDE MED INC	COM	790849103	18655	528634	SH	DEFINED	17
ST JUDE MED INC	COM	790849103	29	833	SH	DEFINED	21
ST JUDE MED INC	COM	790849103	5081	143989	SH	DEFINED	18
ST JUDE MED INC	COM	790849103	603	17100	SH	DEFINED	2
ST JUDE MED INC	COM	790849103	2154	61032	SH	DEFINED	3
ST JUDE MED INC	COM	790849103	254	7200	SH	DEFINED	11
ST MARY LD & EXPL CO	COM	792228108	0	60	SH	DEFINED	18
ST MARY LD & EXPL CO	COM	792228108	558	15200	SH	DEFINED	2
ST MARY LD & EXPL CO	COM	792228108	27288	743343	SH	DEFINED	3
ST PAUL TRAVELERS INC	COM	792860108	962	20509	SH	DEFINED	17
ST PAUL TRAVELERS INC	COM	792860108	1060	22823	SH	DEFINED	5
ST PAUL TRAVELERS INC	COM	792860108	355515	7581890	SH	DEFINED	18
ST PAUL TRAVELERS INC	COM	792860108	20427	435655	SH	DEFINED	3
ST PAUL TRAVELERS INC	COM	792860108	66401	1416100	SH	DEFINED	21
ST PAUL TRAVELERS INC	COM	792860108	1648	35150	SH	DEFINED	20
ST PAUL TRAVELERS INC	COM	792860108	20696	441367	SH	DEFINED	10
ST PAUL TRAVELERS INC	COM	792860108	299	6369	SH	DEFINED	11
ST PAUL TRAVELERS INC	COM	792860108	13677	291690	SH	DEFINED	7
ST PAUL TRAVELERS INC	COM	792860108	221	4714	SH	DEFINED	2
ST PAUL TRAVELERS INC	COM	792860108	209262	4462838	SH	DEFINED	8
ST PAUL TRAVELERS INC	COM	792860108	432	9205	SH	DEFINED	6
STAGE STORES INC	COM NEW	85254C305	3814	129980	SH	DEFINED	3
STANCORP FINL GROUP INC	COM	852891100	0	6640	SH	DEFINED	18
STANCORP FINL GROUP INC	COM	852891100	120	2700	SH	DEFINED	21
STANCORP FINL GROUP INC	COM	852891100	5496	123141	SH	DEFINED	1
STANDARD MICROSYSTEMS CORP	COM	853626109	125	4400	SH	DEFINED	20
STANDARD MICROSYSTEMS CORP	COM	853626109	55673	1958935	SH	DEFINED	18
STANDARD MICROSYSTEMS CORP	COM	853626109	19	685	SH	DEFINED	4
STANDARD MICROSYSTEMS CORP	COM	853626109	153	5400	SH	DEFINED	21
STANDARD PAC CORP NEW	COM	85375C101	114	4800	SH	DEFINED	5
STANDARD PAC CORP NEW	COM	85375C101	13513	575025	SH	DEFINED	8
STANDARD PAC CORP NEW	COM	85375C101	23	970	SH	DEFINED	2
STANDARD PARKING CORP	COM	853790103	1083	34500	SH	DEFINED	3
STANLEY FURNITURE INC	COM NEW	854305208	77	3600	SH	DEFINED	3
STANLEY WKS	COM	854616109	409	8212	SH	DEFINED	17
STANLEY WKS	COM	854616109	1732	34754	SH	DEFINED	3
STANLEY WKS	COM	854616109	0	200	SH	DEFINED	18

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

STANTEC INC	COM	85472N109	682	37200	SH	DEFINED	7
STAPLES INC	COM	855030102	9	350	SH	DEFINED	4
STAPLES INC	COM	855030102	395	16252	SH	DEFINED	2
STAPLES INC	COM	855030102	8604	353657	SH	DEFINED	1
STAPLES INC	COM	855030102	3064	125924	SH	DEFINED	3
STAPLES INC	COM	855030102	42	1737	SH	DEFINED	11
STAPLES INC	COM	855030102	333	13734	SH	DEFINED	5
STAPLES INC	COM	855030102	8048	330775	SH	DEFINED	18
STAPLES INC	COM	855030102	29837	1226361	SH	DEFINED	21
STAPLES INC	COM	855030102	2411	99108	SH	DEFINED	17
STARBUCKS CORP	COM	855244109	122	3572	SH	DEFINED	2
STARBUCKS CORP	COM	855244109	1253	37266	SH	DEFINED	5
STARBUCKS CORP	COM	855244109	3607	105927	SH	DEFINED	17
STARBUCKS CORP	COM	855244109	8	240	SH	DEFINED	4
STARBUCKS CORP	COM	855244109	1	36827	SH	DEFINED	18
STARBUCKS CORP	COM	855244109	74	2170	SH	DEFINED	11
STARBUCKS CORP	COM	855244109	4456	130852	SH	DEFINED	3
STARTEK INC	COM	85569C107	1942	155750	SH	DEFINED	3
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	3245	56740	SH	DEFINED	11
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	14713	257259	SH	DEFINED	17
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	8	135	SH	DEFINED	7
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	110	1923	SH	DEFINED	2
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	2165	37864	SH	DEFINED	3
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	56	985	SH	DEFINED	5
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	0	2091	SH	DEFINED	18
STATE BANCORP INC N.Y	COM	855716106	0	13	SH	DEFINED	18
STATE STR CORP	COM	857477103	4446	71247	SH	DEFINED	3
STATE STR CORP	COM	857477103	22555	361454	SH	DEFINED	17
STATE STR CORP	COM	857477103	545	8734	SH	DEFINED	2
STATE STR CORP	COM	857477103	26878	430733	SH	DEFINED	1
STATE STR CORP	COM	857477103	5422	86886	SH	DEFINED	21
STATE STR CORP	COM	857477103	468	7550	SH	DEFINED	5
STATE STR CORP	COM	857477103	214322	3434649	SH	DEFINED	18
STATE STR CORP	COM	857477103	3569	57200	SH	DEFINED	20
STATE STR CORP	COM	857477103	532	8533	SH	DEFINED	11
STATION CASINOS INC	COM	857689103	59592	1030477	SH	DEFINED	18
STATION CASINOS INC	COM	857689103	9	163	SH	DEFINED	2
STATION CASINOS INC	COM	857689103	44911	776603	SH	DEFINED	21
STATION CASINOS INC	COM	857689103	280	4850	SH	DEFINED	20
STATOIL ASA	SPONSORED ADR	85771P102	71	3000	SH	DEFINED	17
STEEL DYNAMICS INC	COM	858119100	13771	272956	SH	DEFINED	3
STEEL DYNAMICS INC	COM	858119100	11	225	SH	DEFINED	2
STEEL DYNAMICS INC	COM	858119100	2099	41600	SH	DEFINED	23
STEELCASE INC	CL A	858155203	8324	530550	SH	DEFINED	3
STEELCASE INC	CL A	858155203	33	2100	SH	DEFINED	11
STEINER LEISURE LTD	ORD	P8744Y102	2017	47955	SH	DEFINED	3
STEINER LEISURE LTD	ORD	P8744Y102	14468	344075	SH	DEFINED	18
STEINWAY MUSICAL INSTRS INC	COM	858495104	8	300	SH	DEFINED	17
STERICYCLE INC	COM	858912108	0	1612	SH	DEFINED	18
STERICYCLE INC	COM	858912108	112	1600	SH	DEFINED	11
STERICYCLE INC	COM	858912108	6672	95604	SH	DEFINED	17
STERICYCLE INC	COM	858912108	76	1100	SH	DEFINED	5
STERICYCLE INC	COM	858912108	134	1925	SH	DEFINED	7
STERIS CORP	COM	859152100	18574	772000	SH	DEFINED	3
STERIS CORP	COM	859152100	77	3200	SH	DEFINED	5
STERIS CORP	COM	859152100	4665	193900	SH	DEFINED	2
STERIS CORP	COM	859152100	119	4930	SH	DEFINED	11
STERLING BANCORP	COM	859158107	0	157	SH	DEFINED	18
STERLING BANCSHARES INC	COM	858907108	11031	544764	SH	DEFINED	3
STERLING CONSTRUCTION CO INC	COM	859241101	132	6600	SH	DEFINED	3
STERLING FINL CORP	COM	859317109	405	18400	SH	DEFINED	3
STERLING FINL CORP WASH	COM	859319105	83	2600	SH	DEFINED	5

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

STERLING FINL CORP WASH	COM	859319105	4398	135600	SH	DEFINED	3
STERLING FINL CORP WASH	COM	859319105	491	15150	SH	DEFINED	11
STILLWATER MNG CO	COM	86074Q102	2	250	SH	DEFINED	2
STILLWATER MNG CO	COM	86074Q102	2	214	SH	DEFINED	17
STMICROELECTRONICS N V	NY REGISTRY	861012102	6462	374384	SH	DEFINED	3
STOLT NIELSEN S A	SP ADR REG COM	861565109	149	5750	SH	DEFINED	18
STONE ENERGY CORP	COM	861642106	1297	32039	SH	DEFINED	2
STORA ENSO CORP	SPON ADR REP R	86210M106	7302	478514	SH	DEFINED	5
STORA ENSO CORP	SPON ADR REP R	86210M106	3	190	SH	DEFINED	2
STORA ENSO CORP	SPON ADR REP R	86210M106	4	244499	SH	DEFINED	18
STRATEGIC DIAGNOSTICS INC	COM	862700101	7	1800	SH	DEFINED	5
STRATEX NETWORKS INC	COM	86279T109	3665	825400	SH	DEFINED	3
STRATEX NETWORKS INC	COM	86279T109	13	2818	SH	DEFINED	17
STRAYER ED INC	COM	863236105	133	1450	SH	DEFINED	11
STREETTRACKS GOLD TR	GOLD SHS	863307104	212	3565	SH	DEFINED	2
STREETTRACKS GOLD TR	GOLD SHS	863307104	127	2130	SH	DEFINED	7
STREETTRACKS GOLD TR	GOLD SHS	863307104	45565	766192	SH	DEFINED	18
STREETTRACKS GOLD TR	GOLD SHS	863307104	247	4150	SH	DEFINED	20
STREETTRACKS GOLD TR	GOLD SHS	863307104	522	8785	SH	DEFINED	17
STREETTRACKS SER TR	DJ WLSH REIT	86330E604	127	1540	SH	DEFINED	17
STRIDE RITE CORP	COM	863314100	13	900	SH	DEFINED	1
STRIDE RITE CORP	COM	863314100	15	1100	SH	DEFINED	11
STRIDE RITE CORP	COM	863314100	3228	231250	SH	DEFINED	3
STRYKER CORP	COM	863667101	2538	51184	SH	DEFINED	3
STRYKER CORP	COM	863667101	1051	21195	SH	DEFINED	2
STRYKER CORP	COM	863667101	17124	345304	SH	DEFINED	17
STRYKER CORP	COM	863667101	174	3500	SH	DEFINED	21
STRYKER CORP	COM	863667101	554	11280	SH	DEFINED	5
STRYKER CORP	COM	863667101	22	433763	SH	DEFINED	18
STRYKER CORP	COM	863667101	691	13940	SH	DEFINED	11
STRYKER CORP	COM	863667101	22000	443637	SH	DEFINED	1
SUBURBAN PROPANE PARTNERS L	UNIT LTD PARTN	864482104	0	1	SH	DEFINED	7
SUBURBAN PROPANE PARTNERS L	UNIT LTD PARTN	864482104	0	249	SH	DEFINED	18
SUEZ	SPONSORED ADR	864686100	110	2475	SH	DEFINED	18
SUEZ	SPONSORED ADR	864686100	38	865	SH	DEFINED	2
SUEZ	SPONSORED ADR	864686100	1762	39815	SH	DEFINED	17
SUEZ	SPONSORED ADR	864686100	6626	149735	SH	DEFINED	11
SUFFOLK BANCORP	COM	864739107	22	700	SH	DEFINED	11
SUFFOLK BANCORP	COM	864739107	16	500	SH	DEFINED	5
SUN BANCORP INC	COM	86663B102	158	8400	SH	DEFINED	11
SUN BANCORP INC	COM	86663B102	28	1513	SH	DEFINED	17
SUN COMMUNITIES INC	COM	866674104	32	1000	SH	DEFINED	2
SUN COMMUNITIES INC	COM	866674104	21	650	SH	DEFINED	11
SUN COMMUNITIES INC	COM	866674104	0	14000	SH	DEFINED	18
SUN HEALTHCARE GROUP INC	COM NEW	866933401	969	90200	SH	DEFINED	3
SUN HYDRAULICS CORP	COM	866942105	121	5900	SH	DEFINED	3
SUN LIFE FINL INC	COM	866796105	26	624	SH	DEFINED	5
SUN LIFE FINL INC	COM	866796105	24101	586435	SH	DEFINED	7
SUN LIFE FINL INC	COM	866796105	1642	39975	SH	DEFINED	3
SUN LIFE FINL INC	COM	866796105	0	1843	SH	DEFINED	18
SUN MICROSYSTEMS INC	COM	866810104	1391	316883	SH	DEFINED	6
SUN MICROSYSTEMS INC	COM	866810104	14	2822	SH	DEFINED	11
SUN MICROSYSTEMS INC	COM	866810104	49	9847	SH	DEFINED	2
SUN MICROSYSTEMS INC	COM	866810104	3006	607343	SH	DEFINED	3
SUN MICROSYSTEMS INC	COM	866810104	2	500	SH	DEFINED	5
SUN MICROSYSTEMS INC	COM	866810104	2814	568403	SH	DEFINED	18
SUN MICROSYSTEMS INC	COM	866810104	917	185200	SH	DEFINED	21
SUN MICROSYSTEMS INC	COM	866810104	27	5400	SH	DEFINED	7
SUN MICROSYSTEMS INC	COM	866810104	95	19071	SH	DEFINED	17
SUNCOR ENERGY INC	COM	867229106	732	10165	SH	DEFINED	20
SUNCOR ENERGY INC	COM	867229106	28382	393920	SH	DEFINED	21
SUNCOR ENERGY INC	COM	867229106	331	4600	SH	DEFINED	3

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

SUNCOR ENERGY INC	COM	867229106	41894	582850	SH	DEFINED	7
SUNCOR ENERGY INC	COM	867229106	67161	932146	SH	DEFINED	18
SUNCOR ENERGY INC	COM	867229106	863	12325	SH	DEFINED	5
SUNOCO INC	COM	86764P109	62	1000	SH	DEFINED	11
SUNOCO INC	COM	86764P109	47	750	SH	DEFINED	4
SUNOCO INC	COM	86764P109	62	1000	SH	DEFINED	2
SUNOCO INC	COM	86764P109	373	5994	SH	DEFINED	17
SUNOCO INC	COM	86764P109	8267	132937	SH	DEFINED	3
SUNOCO INC	COM	86764P109	0	1507	SH	DEFINED	18
SUNOCO LOGISTICS PRTRNS L P	COM UNITS	86764L108	2346	52410	SH	DEFINED	3
SUNOCO LOGISTICS PRTRNS L P	COM UNITS	86764L108	0	1000	SH	DEFINED	18
SUNOPTA INC	COM	8676EP108	28	2700	SH	DEFINED	5
SUNRISE SENIOR LIVING INC	COM	86768K106	0	100	SH	DEFINED	18
SUNRISE SENIOR LIVING INC	COM	86768K106	30	1000	SH	DEFINED	17
SUNSTONE HOTEL INVS INC NEW	COM	867892101	22451	755416	SH	DEFINED	3
SUNSTONE HOTEL INVS INC NEW	COM	867892101	0	8	SH	DEFINED	18
SUNTRUST BKS INC	COM	867914103	1390	17984	SH	DEFINED	2
SUNTRUST BKS INC	COM	867914103	398	5145	SH	DEFINED	17
SUNTRUST BKS INC	COM	867914103	5405	69939	SH	DEFINED	18
SUNTRUST BKS INC	COM	867914103	255	3306	SH	DEFINED	5
SUNTRUST BKS INC	COM	867914103	608	7874	SH	DEFINED	11
SUNTRUST BKS INC	COM	867914103	5407	69969	SH	DEFINED	3
SUNTRUST BKS INC	COM	867914103	209	2700	SH	DEFINED	21
SUNTRUST BKS INC	COM	867914103	4680	60562	SH	DEFINED	1
SUPERGEN INC	COM	868059106	424	90900	SH	DEFINED	3
SUPERIOR ENERGY SVCS INC	COM	868157108	6625	252290	SH	DEFINED	3
SUPERIOR ENERGY SVCS INC	COM	868157108	740	28190	SH	DEFINED	11
SUPERIOR ESSEX INC	COM	86815V105	6313	184312	SH	DEFINED	3
SUPERIOR WELL SVCS INC	COM	86837X105	3061	154600	SH	DEFINED	18
SUPERTEL HOSPITALITY INC MD	COM	868526104	27	4000	SH	DEFINED	17
SUPERTEX INC	COM	868532102	166	4280	SH	DEFINED	3
SUPERVALU INC	COM	868536103	3	110	SH	DEFINED	17
SUPERVALU INC	COM	868536103	1073	36174	SH	DEFINED	3
SUPERVALU INC	COM	868536103	4	136	SH	DEFINED	2
SUPERVALU INC	COM	868536103	0	10864	SH	DEFINED	18
SUPERVALU INC	COM	868536103	5	172	SH	DEFINED	5
SURMODICS INC	COM	868873100	16	450	SH	DEFINED	2
SURMODICS INC	COM	868873100	0	1000	SH	DEFINED	18
SUSQUEHANNA BANCSHARES INC P	COM	869099101	16	635	SH	DEFINED	11
SUSQUEHANNA BANCSHARES INC P	COM	869099101	10	420	SH	DEFINED	17
SUSSEX BANCORP	COM	869245100	461	31500	SH	DEFINED	1
SVB FINL GROUP	COM	78486Q101	326	7300	SH	DEFINED	11
SVB FINL GROUP	COM	78486Q101	14091	315657	SH	DEFINED	3
SWIFT ENERGY CO	COM	870738101	26993	645466	SH	DEFINED	3
SWIFT ENERGY CO	COM	870738101	236	5645	SH	DEFINED	17
SWIFT TRANSN CO	COM	870756103	20667	871311	SH	DEFINED	3
SWISS HELVETIA FD INC	COM	870875101	0	4604	SH	DEFINED	18
SWISSCOM AG	SPONSORED ADR	871013108	0	111	SH	DEFINED	18
SYBASE INC	COM	871130100	518	21350	SH	DEFINED	11
SYBASE INC	COM	871130100	0	1150	SH	DEFINED	18
SYBASE INC	COM	871130100	36335	1498953	SH	DEFINED	3
SYBASE INC	COM	871130100	120	4992	SH	DEFINED	5
SYCAMORE NETWORKS INC	COM	871206108	10	2700	SH	DEFINED	11
SYCAMORE NETWORKS INC	COM	871206108	2824	747075	SH	DEFINED	3
SYCAMORE NETWORKS INC	COM	871206108	13	3450	SH	DEFINED	5
SYKES ENTERPRISES INC	COM	871237103	8436	414560	SH	DEFINED	3
SYMANTEC CORP	COM	871503108	3646	171355	SH	DEFINED	3
SYMANTEC CORP	COM	871503108	17	821	SH	DEFINED	2
SYMANTEC CORP	COM	871503108	9445	443827	SH	DEFINED	4
SYMANTEC CORP	COM	871503108	43	2008	SH	DEFINED	1
SYMANTEC CORP	COM	871503108	15307	719300	SH	DEFINED	10
SYMANTEC CORP	COM	871503108	493	23188	SH	DEFINED	7

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

SYMANTEC CORP	COM	871503108	1628	76522	SH	DEFINED	11
SYMANTEC CORP	COM	871503108	4480	210511	SH	DEFINED	17
SYMANTEC CORP	COM	871503108	7844	378595	SH	DEFINED	5
SYMANTEC CORP	COM	871503108	12202	573404	SH	DEFINED	18
SYMANTEC CORP	COM	871503108	165165	7761509	SH	DEFINED	8
SYMANTEC CORP	COM	871503108	11400	15000	CALL	DEFINED	13
SYMBOL TECHNOLOGIES INC	COM	871508107	9	600	SH	DEFINED	11
SYMBOL TECHNOLOGIES INC	COM	871508107	654	44023	SH	DEFINED	3
SYMBOL TECHNOLOGIES INC	COM	871508107	15	1000	SH	DEFINED	5
SYMBOL TECHNOLOGIES INC	COM	871508107	8	525	SH	DEFINED	2
SYMBOL TECHNOLOGIES INC	COM	871508107	2	107	SH	DEFINED	17
SYMYX TECHNOLOGIES	COM	87155S108	21	1000	SH	DEFINED	11
SYNERON MEDICAL LTD	ORD SHS	M87245102	8	366	SH	DEFINED	2
SYNERON MEDICAL LTD	ORD SHS	M87245102	3224	139550	SH	DEFINED	6
SYNGENTA AG	SPONSORED ADR	87160A100	16	528	SH	DEFINED	17
SYNGENTA AG	SPONSORED ADR	87160A100	173	5728	SH	DEFINED	18
SYNIVERSE HLDGS INC	COM	87163F106	39	2725	SH	DEFINED	5
SYNNEX CORP	COM	87162W100	4390	190793	SH	DEFINED	3
SYNOPSIS INC	COM	871607107	2392	121290	SH	DEFINED	3
SYNOPSIS INC	COM	871607107	35	1805	SH	DEFINED	5
SYNOVIS LIFE TECHNOLOGIES IN	COM	87162G105	3	450	SH	DEFINED	5
SYNOVUS FINL CORP	COM	87161C105	1648	56113	SH	DEFINED	3
SYNOVUS FINL CORP	COM	87161C105	2	55342	SH	DEFINED	18
SYNOVUS FINL CORP	COM	87161C105	40	1372	SH	DEFINED	2
SYNTEL INC	COM	87162H103	126	5560	SH	DEFINED	3
SYNTROLEUM CORP	COM	871630109	37841	7900000	SH	DEFINED	13
SYPRIS SOLUTIONS INC	COM	871655106	8	1000	SH	DEFINED	5
SYSCO CORP	COM	871829107	29192	872708	SH	DEFINED	2
SYSCO CORP	COM	871829107	19	570	SH	DEFINED	4
SYSCO CORP	COM	871829107	18513	553465	SH	DEFINED	1
SYSCO CORP	COM	871829107	3562	106502	SH	DEFINED	3
SYSCO CORP	COM	871829107	1092	32655	SH	DEFINED	11
SYSCO CORP	COM	871829107	48717	1456416	SH	DEFINED	17
SYSCO CORP	COM	871829107	18122	541764	SH	DEFINED	18
SYSCO CORP	COM	871829107	150	4600	SH	DEFINED	5
SYSTEMAX INC	COM	871851101	0	3250	SH	DEFINED	18
SYSTEMS XCELLENCE INC	COM NEW	871929204	780	52900	SH	DEFINED	7
TAIWAN GREATER CHINA FD	SH BEN INT	874037104	0	1239	SH	DEFINED	18
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	300321	31283393	SH	DEFINED	18
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	204	21117	SH	DEFINED	5
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	6189	644720	SH	DEFINED	21
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	3779	393658	SH	DEFINED	20
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	11721	1220953	SH	DEFINED	22
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	626	65164	SH	DEFINED	6
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	30	3084	SH	DEFINED	2
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	2259	235286	SH	DEFINED	3
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	2175	152500	SH	DEFINED	18
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	7184	503800	SH	DEFINED	21
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	77119	5408075	SH	DEFINED	8
TALBOTS INC	COM	874161102	788	28900	SH	DEFINED	17
TALBOTS INC	COM	874161102	25	900	SH	DEFINED	11
TALISMAN ENERGY INC	COM	87425E103	10185	622980	SH	DEFINED	7
TALK AMERICA HLDGS INC	COM NEW	87426R202	1	150	SH	DEFINED	2
TAM SA	SP ADR REP PFD	87484D103	2242	70295	SH	DEFINED	22
TANGER FACTORY OUTLET CTRS I	COM	875465106	107	3000	SH	DEFINED	1
TANGER FACTORY OUTLET CTRS I	COM	875465106	32	900	SH	DEFINED	11
TANOX INC	COM	87588Q109	671	56770	SH	DEFINED	3
TANOX INC	COM	87588Q109	66	5600	SH	DEFINED	20
TANOX INC	COM	87588Q109	756	64000	SH	DEFINED	18
TANOX INC	COM	87588Q109	19	1600	SH	DEFINED	2
TANOX INC	COM	87588Q109	2738	231620	SH	DEFINED	21
TARGET CORP	COM	87612E106	30455	551226	SH	DEFINED	3

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

TARGET CORP	COM	87612E106	7067	126601	SH	DEFINED	5
TARGET CORP	COM	87612E106	48534	878436	SH	DEFINED	21
TARGET CORP	COM	87612E106	610	11040	SH	DEFINED	20
TARGET CORP	COM	87612E106	1190	21539	SH	DEFINED	11
TARGET CORP	COM	87612E106	4144	75000	SH	DEFINED	7
TARGET CORP	COM	87612E106	18242	330171	SH	DEFINED	17
TARGET CORP	COM	87612E106	8473	153366	SH	DEFINED	1
TARGET CORP	COM	87612E106	36	657	SH	DEFINED	4
TARGET CORP	COM	87612E106	38205	691494	SH	DEFINED	2
TARGET CORP	COM	87612E106	66433	1202408	SH	DEFINED	18
TARRAGON CORP	COM	876287103	24	2336	SH	DEFINED	17
TASTY BAKING CO	COM	876553306	27	3000	SH	DEFINED	17
TATA MTRS LTD	SPONSORED ADR	876568502	23444	1261800	SH	DEFINED	18
TATA MTRS LTD	SPONSORED ADR	876568502	7	350	SH	DEFINED	2
TATA MTRS LTD	SPONSORED ADR	876568502	2111	113600	SH	DEFINED	3
TATA MTRS LTD	SPONSORED ADR	876568502	134	7200	SH	DEFINED	20
TAUBMAN CTRS INC	COM	876664103	31989	720156	SH	DEFINED	3
TAUBMAN CTRS INC	COM	876664103	0	2800	SH	DEFINED	18
TAYLOR CAP GROUP INC	COM	876851106	712	24100	SH	DEFINED	3
TCF FINL CORP	COM	872275102	115	4450	SH	DEFINED	5
TCF FINL CORP	COM	872275102	26	1000	SH	DEFINED	17
TCF FINL CORP	COM	872275102	7322	278497	SH	DEFINED	2
TCF FINL CORP	COM	872275102	7047	268036	SH	DEFINED	1
TCF FINL CORP	COM	872275102	0	150	SH	DEFINED	18
TCF FINL CORP	COM	872275102	43	1625	SH	DEFINED	11
TCF FINL CORP	COM	872275102	6	220	SH	DEFINED	3
TCW STRATEGIC INCOME FUND IN	COM	872340104	0	1530	SH	DEFINED	18
TD AMERITRADE HLDG CORP	COM	87236Y108	94250	5000000	SH	DEFINED	13
TD AMERITRADE HLDG CORP	COM	87236Y108	5	260	SH	DEFINED	2
TD AMERITRADE HLDG CORP	COM	87236Y108	19	1000	SH	DEFINED	1
TD AMERITRADE HLDG CORP	COM	87236Y108	36	1934	SH	DEFINED	5
TD AMERITRADE HLDG CORP	COM	87236Y108	0	2160	SH	DEFINED	18
TD BANKNORTH INC	COM	87235A101	2519	87233	SH	DEFINED	1
TD BANKNORTH INC	COM	87235A101	370	12973	SH	DEFINED	5
TD BANKNORTH INC	COM	87235A101	14	490	SH	DEFINED	2
TD BANKNORTH INC	COM	87235A101	702	24300	SH	DEFINED	17
TD BANKNORTH INC	COM	87235A101	682	23608	SH	DEFINED	11
TEAM INC	COM	878155100	60	2400	SH	DEFINED	3
TECH DATA CORP	COM	878237106	425	11604	SH	DEFINED	5
TECH DATA CORP	COM	878237106	6658	182250	SH	DEFINED	18
TECHNE CORP	COM	878377100	1480	29090	SH	DEFINED	11
TECHNE CORP	COM	878377100	30057	590985	SH	DEFINED	3
TECHNICAL OLYMPIC USA INC	COM	878483106	8	830	SH	DEFINED	2
TECHNICAL OLYMPIC USA INC	COM	878483106	4069	413927	SH	DEFINED	3
TECHNIP NEW	SPONSORED ADR	878546209	0	28	SH	DEFINED	18
TECHNIP NEW	SPONSORED ADR	878546209	24724	448787	SH	DEFINED	6
TECHNIP NEW	SPONSORED ADR	878546209	1624	28510	SH	DEFINED	17
TECHNITROL INC	COM	878555101	18844	631284	SH	DEFINED	3
TECHNITROL INC	COM	878555101	0	1200	SH	DEFINED	18
TECHNITROL INC	COM	878555101	169	5425	SH	DEFINED	5
TECHNOLOGY INVT CAP CORP	COM	878717305	0	2013	SH	DEFINED	11
TECHNOLOGY SOLUTIONS CO	COM NEW	87872T207	0	1	SH	DEFINED	18
TECK COMINCO LTD	CL B	878742204	18813	299843	SH	DEFINED	7
TECO ENERGY INC	COM	872375100	929	59335	SH	DEFINED	17
TECO ENERGY INC	COM	872375100	20	1300	SH	DEFINED	2
TECO ENERGY INC	COM	872375100	39	2500	SH	DEFINED	5
TECO ENERGY INC	COM	872375100	4687	299514	SH	DEFINED	3
TECUMSEH PRODS CO	CL A	878895200	537	35300	SH	DEFINED	21
TECUMSEH PRODS CO	CL A	878895200	0	2700	SH	DEFINED	18
TECUMSEH PRODS CO	CL B	878895101	0	900	SH	DEFINED	18
TECUMSEH PRODS CO	CL B	878895101	540	36000	SH	DEFINED	21
TEJON RANCH CO DEL	COM	879080109	0	600	SH	DEFINED	18

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

TEKELEC	COM	879101103	109	8400	SH	DEFINED	21
TEKELEC	COM	879101103	8	650	SH	DEFINED	11
TEKTRONIX INC	COM	879131100	15926	550506	SH	DEFINED	18
TEKTRONIX INC	COM	879131100	1493	51611	SH	DEFINED	2
TEKTRONIX INC	COM	879131100	408	14098	SH	DEFINED	3
TEKTRONIX INC	COM	879131100	129	4500	SH	DEFINED	5
TEKTRONIX INC	COM	879131100	84	2900	SH	DEFINED	11
TELE NORTE LESTE PART S A	SPON ADR PFD	879246106	0	1000	SH	DEFINED	18
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	11	500	SH	DEFINED	2
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	20	900	SH	DEFINED	17
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	13	600	SH	DEFINED	11
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	12	525	SH	DEFINED	5
TELECOM HLDRS TR	DEPOSITRY RCPT	87927P200	20	605646	SH	DEFINED	18
TELECOM ITALIA S P A NEW	SPON ADR ORD	87927Y102	1	50	SH	DEFINED	2
TELECOMUNICACOES DE SAO PAUL	SPON ADR PFD	87929A102	8	350	SH	DEFINED	5
TELEDYNE TECHNOLOGIES INC	COM	879360105	3	68	SH	DEFINED	5
TELEDYNE TECHNOLOGIES INC	COM	879360105	731	18460	SH	DEFINED	3
TELEFLEX INC	COM	879369106	29	525	SH	DEFINED	5
TELEFLEX INC	COM	879369106	56	1000	SH	DEFINED	2
TELEFLEX INC	COM	879369106	28	498	SH	DEFINED	11
TELEFLEX INC	COM	879369106	0	1804	SH	DEFINED	18
TELEFONICA S A	SPONSORED ADR	879382208	6128	118283	SH	DEFINED	17
TELEFONICA S A	SPONSORED ADR	879382208	147	2843	SH	DEFINED	11
TELEFONICA S A	SPONSORED ADR	879382208	26768	516657	SH	DEFINED	18
TELEFONICA S A	SPONSORED ADR	879382208	960	18526	SH	DEFINED	2
TELEFONICA S A	SPONSORED ADR	879382208	757	14607	SH	DEFINED	6
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	0	9310	SH	DEFINED	18
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	12	450	SH	DEFINED	11
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	245	9560	SH	DEFINED	2
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	170	6632	SH	DEFINED	17
TELENOR ASA	SPONSORED ADR	87944W105	23	600	SH	DEFINED	17
TELENOR ASA	SPONSORED ADR	87944W105	138	3540	SH	DEFINED	18
TELEPHONE & DATA SYS INC	COM	879433100	1200	28501	SH	DEFINED	18
TELEPHONE & DATA SYS INC	SPL COM	879433860	66	1625	SH	DEFINED	17
TELEPHONE & DATA SYS INC	SPL COM	879433860	207	5065	SH	DEFINED	2
TELEPHONE & DATA SYS INC	SPL COM	879433860	1164	28500	SH	DEFINED	18
TELEPHONE & DATA SYS INC	SPL COM	879433860	95	2325	SH	DEFINED	21
TELEPHONE & DATA SYS INC	COM	879433100	1364	32395	SH	DEFINED	3
TELEPHONE & DATA SYS INC	COM	879433100	213	5065	SH	DEFINED	2
TELEPHONE & DATA SYS INC	COM	879433100	98	2325	SH	DEFINED	21
TELEPHONE & DATA SYS INC	COM	879433100	68	1625	SH	DEFINED	17
TELEPHONE & DATA SYS INC	SPL COM	879433860	4	107	SH	DEFINED	11
TELETECH HOLDINGS INC	COM	879939106	16	1050	SH	DEFINED	5
TELLABS INC	COM	879664100	31	2845	SH	DEFINED	5
TELLABS INC	COM	879664100	37	3400	SH	DEFINED	2
TELLABS INC	COM	879664100	298	27200	SH	DEFINED	17
TELLABS INC	COM	879664100	849	77482	SH	DEFINED	3
TELLABS INC	COM	879664100	3123	284933	SH	DEFINED	18
TELUS CORP	NON-VTG SHS	87971M202	162	2885	SH	DEFINED	7
TEMPLE INLAND INC	COM	879868107	14745	367688	SH	DEFINED	3
TEMPLE INLAND INC	COM	879868107	225	5605	SH	DEFINED	6
TEMPLE INLAND INC	COM	879868107	192	4800	SH	DEFINED	2
TEMPLE INLAND INC	COM	879868107	92	2300	SH	DEFINED	11
TEMPLETON DRAGON FD INC	COM	88018T101	0	78	SH	DEFINED	18
TEMPLETON EMERG MKTS INCOME	COM	880192109	0	2024	SH	DEFINED	18
TEMPLETON EMERGING MKTS FD I	COM	880191101	0	1053	SH	DEFINED	18
TEMPLETON GLOBAL INCOME FD	COM	880198106	0	3866	SH	DEFINED	18
TEMPUR PEDIC INTL INC	COM	88023U101	1396	81300	SH	DEFINED	18
TEMPUR PEDIC INTL INC	COM	88023U101	9046	526828	SH	DEFINED	3
TEMPUR PEDIC INTL INC	COM	88023U101	5517	321300	SH	DEFINED	21
TEMPUR PEDIC INTL INC	COM	88023U101	136	7900	SH	DEFINED	20
TEMPUR PEDIC INTL INC	COM	88023U101	1382	80510	SH	DEFINED	6

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

TEMPUR PEDIC INTL INC	COM		88023U101	2	140	SH	DEFINED	7
TEMPUR PEDIC INTL INC	COM		88023U101	7	400	SH	DEFINED	17
TEMPUR PEDIC INTL INC	COM		88023U101	28	1585	SH	DEFINED	5
TENARIS S A	SPONSORED ADR		88031M109	12549	354700	SH	DEFINED	3
TENARIS S A	SPONSORED ADR		88031M109	759	21465	SH	DEFINED	22
TENARIS S A	SPONSORED ADR		88031M109	85	2400	SH	DEFINED	11
TENARIS S A	SPONSORED ADR		88031M109	0	24	SH	DEFINED	18
TENET HEALTHCARE CORP	COM		88033G100	117	14343	SH	DEFINED	18
TENET HEALTHCARE CORP	COM		88033G100	680	83493	SH	DEFINED	3
TENET HEALTHCARE CORP	COM		88033G100	2	242	SH	DEFINED	17
TENET HEALTHCARE CORP	COM		88033G100	19	2352	SH	DEFINED	21
TENET HEALTHCARE CORP	COM		88033G100	37	4500	SH	DEFINED	5
TENET HEALTHCARE CORP	COM		88033G100	4414	542205	SH	DEFINED	6
TENNANT CO	COM		880345103	6391	262580	SH	DEFINED	3
TENNECO INC	COM		880349105	3	120	SH	DEFINED	11
TENNECO INC	COM		880349105	2660	113741	SH	DEFINED	3
TENNECO INC	COM		880349105	0	40	SH	DEFINED	18
TEPPCO PARTNERS L P	UT LTD PARTNER		872384102	2	42275	SH	DEFINED	18
TERADYNE INC	COM		880770102	661	50259	SH	DEFINED	20
TERADYNE INC	COM		880770102	52725	4006491	SH	DEFINED	18
TERADYNE INC	COM		880770102	3599	273471	SH	DEFINED	3
TERADYNE INC	COM		880770102	232	17600	SH	DEFINED	21
TEREX CORP NEW	COM		880779103	31902	705480	SH	DEFINED	3
TEREX CORP NEW	COM		880779103	18	400	SH	DEFINED	11
TEREX CORP NEW	COM		880779103	16	360	SH	DEFINED	2
TEREX CORP NEW	COM		880779103	13	252	SH	DEFINED	14
TERNIUM SA	SPON ADR		880890108	12337	532700	SH	DEFINED	3
TERRA INDS INC	COM		880915103	0	12	SH	DEFINED	11
TESCO CORP	COM		88157K101	0	2330	SH	DEFINED	18
TESORO CORP	COM		881609101	2	40	SH	DEFINED	2
TESORO CORP	COM		881609101	9784	168747	SH	DEFINED	3
TETRA TECH INC NEW	COM		88162G103	0	4000	SH	DEFINED	18
TETRA TECH INC NEW	COM		88162G103	1248	71650	SH	DEFINED	3
TEVA PHARMACEUTICAL FIN II L	DBC	0.250% 2/0	88164RAB3	196	1800000	SH	DEFINED	18
TEVA PHARMACEUTICAL FIN II L	DBC	0.250% 2/0	88164RAB3	14993	13800000	PRN	DEFINED	21
TEVA PHARMACEUTICAL INDS LTD	ADR		881624209	38	1127	SH	DEFINED	4
TEVA PHARMACEUTICAL INDS LTD	ADR		881624209	196	5757	SH	DEFINED	17
TEVA PHARMACEUTICAL INDS LTD	ADR		881624209	1450	43080	SH	DEFINED	5
TEVA PHARMACEUTICAL INDS LTD	ADR		881624209	714	20944	SH	DEFINED	22
TEVA PHARMACEUTICAL INDS LTD	ADR		881624209	1049	30778	SH	DEFINED	11
TEVA PHARMACEUTICAL INDS LTD	ADR		881624209	33954	996015	SH	DEFINED	3
TEVA PHARMACEUTICAL INDS LTD	ADR		881624209	54097	1586898	SH	DEFINED	21
TEVA PHARMACEUTICAL INDS LTD	ADR		881624209	104718	3071825	SH	DEFINED	18
TEVA PHARMACEUTICAL INDS LTD	ADR		881624209	9304	272936	SH	DEFINED	2
TEVA PHARMACEUTICAL INDS LTD	ADR		881624209	688	20174	SH	DEFINED	20
TEXAS CAPITAL BANCSHARES INC	COM		88224Q107	313	16730	SH	DEFINED	3
TEXAS INDS INC	COM		882491103	10	200	SH	DEFINED	17
TEXAS INSTRS INC	COM		882508104	6650	200000	SH	DEFINED	8
TEXAS INSTRS INC	COM		882508104	994	30150	SH	DEFINED	5
TEXAS INSTRS INC	COM		882508104	1217628	36620400	SH	DEFINED	18
TEXAS INSTRS INC	COM		882508104	24636	740920	SH	DEFINED	3
TEXAS INSTRS INC	COM		882508104	5393	162200	SH	DEFINED	20
TEXAS INSTRS INC	COM		882508104	16248	488675	SH	DEFINED	17
TEXAS INSTRS INC	COM		882508104	586	17617	SH	DEFINED	11
TEXAS INSTRS INC	COM		882508104	395	11879	SH	DEFINED	1
TEXAS INSTRS INC	COM		882508104	13	395	SH	DEFINED	4
TEXAS INSTRS INC	COM		882508104	1161	34918	SH	DEFINED	2
TEXAS INSTRS INC	COM		882508104	37620	1131428	SH	DEFINED	21
TEXAS REGL BANCSHARES INC	CL A VTG		882673106	42	1100	SH	DEFINED	5
TEXAS REGL BANCSHARES INC	CL A VTG		882673106	10606	275836	SH	DEFINED	1
TEXAS ROADHOUSE INC	CL A		882681109	58	4600	SH	DEFINED	5
TEXAS UTD BANCSHARES INC	COM		882838105	49	1500	SH	DEFINED	11

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

TEXTRON INC	COM	883203101	18	200	SH	DEFINED	2
TEXTRON INC	COM	883203101	1243	14207	SH	DEFINED	17
TEXTRON INC	COM	883203101	941	10750	SH	DEFINED	20
TEXTRON INC	COM	883203101	104053	1189175	SH	DEFINED	21
TEXTRON INC	COM	883203101	2737	31283	SH	DEFINED	3
TEXTRON INC	COM	883203101	874	9916	SH	DEFINED	5
TEXTRON INC	COM	883203101	83740	957027	SH	DEFINED	18
TEXTRON INC	COM	883203101	72	825	SH	DEFINED	11
THE BANK HOLDINGS INC	COM	88331E104	117	6300	SH	DEFINED	1
THERMO ELECTRON CORP	COM	883556102	1489	37850	SH	DEFINED	18
THERMO ELECTRON CORP	COM	883556102	56	1413	SH	DEFINED	11
THERMO ELECTRON CORP	COM	883556102	41	1037	SH	DEFINED	17
THERMO ELECTRON CORP	COM	883556102	18	450	SH	DEFINED	5
THERMO ELECTRON CORP	COM	883556102	1081	27477	SH	DEFINED	3
THERMO ELECTRON CORP	COM	883556102	64	1635	SH	DEFINED	2
THOMAS & BETTS CORP	COM	884315102	24	500	SH	DEFINED	11
THOMAS & BETTS CORP	COM	884315102	5540	116113	SH	DEFINED	3
THOMSON CORP	COM	884903105	13194	327117	SH	DEFINED	7
THOR INDS INC	COM	885160101	0	4964	SH	DEFINED	18
THOR INDS INC	COM	885160101	1527	37100	SH	DEFINED	3
THOR INDS INC	COM	885160101	10	248	SH	DEFINED	2
THORATEC CORP	COM NEW	885175307	33	2100	SH	DEFINED	2
THORATEC CORP	COM NEW	885175307	12	800	SH	DEFINED	11
THORNBURG MTG INC	COM	885218107	1928	75685	SH	DEFINED	2
THORNBURG MTG INC	COM	885218107	13	500	SH	DEFINED	11
THQ INC	COM NEW	872443403	26	880	SH	DEFINED	2
THQ INC	COM NEW	872443403	0	2000	SH	DEFINED	18
TIBCO SOFTWARE INC	COM	88632Q103	2541	282996	SH	DEFINED	18
TIBCO SOFTWARE INC	COM	88632Q103	253	28120	SH	DEFINED	20
TIBCO SOFTWARE INC	COM	88632Q103	10274	1144140	SH	DEFINED	21
TIDEWATER INC	COM	886423102	5709	129200	SH	DEFINED	22
TIDEWATER INC	COM	886423102	11830	271235	SH	DEFINED	6
TIDEWATER INC	COM	886423102	8	175	SH	DEFINED	17
TIDEWATER INC	COM	886423102	18202	411900	SH	DEFINED	3
TIERONE CORP	COM	88650R108	14	400	SH	DEFINED	11
TIERONE CORP	COM	88650R108	5393	158940	SH	DEFINED	3
TIERONE CORP	COM	88650R108	93	2800	SH	DEFINED	5
TIFFANY & CO NEW	COM	886547108	0	5289	SH	DEFINED	18
TIFFANY & CO NEW	COM	886547108	57	1725	SH	DEFINED	11
TIFFANY & CO NEW	COM	886547108	806	24263	SH	DEFINED	3
TIFFANY & CO NEW	COM	886547108	8799	268522	SH	DEFINED	6
TIFFANY & CO NEW	COM	886547108	2344	70614	SH	DEFINED	17
TIM HORTONS INC	COM	88706M103	0	35	SH	DEFINED	18
TIM HORTONS INC	COM	88706M103	1236	47150	SH	DEFINED	7
TIM PARTICIPACOE S A	SPONS ADR PFD	88706P106	17313	622100	SH	DEFINED	3
TIM PARTICIPACOE S A	SPONS ADR PFD	88706P106	55591	1996087	SH	DEFINED	22
TIMBERLAND CO	CL A	887100105	13421	466505	SH	DEFINED	18
TIMBERLAND CO	CL A	887100105	277	9620	SH	DEFINED	3
TIMBERLAND CO	CL A	887100105	12	400	SH	DEFINED	11
TIMBERLAND CO	CL A	887100105	6	200	SH	DEFINED	17
TIMBERLAND CO	CL A	887100105	81	2800	SH	DEFINED	2
TIME WARNER INC	COM	887317105	205123	11251948	SH	DEFINED	21
TIME WARNER INC	COM	887317105	944692	51820723	SH	DEFINED	8
TIME WARNER INC	COM	887317105	117177	6427721	SH	DEFINED	10
TIME WARNER INC	COM	887317105	8105	444585	SH	DEFINED	17
TIME WARNER INC	COM	887317105	9	515	SH	DEFINED	4
TIME WARNER INC	COM	887317105	8592	471317	SH	DEFINED	2
TIME WARNER INC	COM	887317105	20055	1100100	SH	DEFINED	20
TIME WARNER INC	COM	887317105	1469	80604	SH	DEFINED	11
TIME WARNER INC	COM	887317105	29317	1608163	SH	DEFINED	3
TIME WARNER INC	COM	887317105	2043875	112116006	SH	DEFINED	18
TIME WARNER INC	COM	887317105	6476	355215	SH	DEFINED	7

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

TIME WARNER INC	COM	887317105	4500	10000	CALL	DEFINED	13
TIME WARNER INC	COM	887317105	1958	107917	SH	DEFINED	5
TIME WARNER TELECOM INC	CL A	887319101	32553	1712401	SH	DEFINED	3
TIMKEN CO	COM	887389104	12	400	SH	DEFINED	2
TIMKEN CO	COM	887389104	268	9000	SH	DEFINED	21
TIMKEN CO	COM	887389104	12362	415110	SH	DEFINED	3
TIMKEN CO	COM	887389104	1504	50500	SH	DEFINED	22
TIMKEN CO	COM	887389104	2365	79400	SH	DEFINED	23
TIMKEN CO	COM	887389104	14058	472059	SH	DEFINED	18
TITANIUM METALS CORP	COM NEW	888339207	7	265	SH	DEFINED	2
TJX COS INC NEW	COM	872540109	17659	630000	SH	DEFINED	8
TJX COS INC NEW	COM	872540109	1	50	SH	DEFINED	1
TJX COS INC NEW	COM	872540109	8643	308342	SH	DEFINED	3
TJX COS INC NEW	COM	872540109	89	3176	SH	DEFINED	11
TJX COS INC NEW	COM	872540109	159	5662	SH	DEFINED	17
TJX COS INC NEW	COM	872540109	71	2514	SH	DEFINED	5
TJX COS INC NEW	COM	872540109	1	20325	SH	DEFINED	18
TJX COS INC NEW	COM	872540109	37	1310	SH	DEFINED	21
TJX COS INC NEW	COM	872540109	8	300	SH	DEFINED	2
TNT N V	SPONSORED ADR	87260W101	138	3640	SH	DEFINED	2
TNT N V	SPONSORED ADR	87260W101	170	4475	SH	DEFINED	18
TODCO	COM	88889T107	5324	153860	SH	DEFINED	3
TOFUTTI BRANDS INC	COM	88906B105	1	500	SH	DEFINED	1
TOLL BROTHERS INC	COM	889478103	65511	2333000	SH	DEFINED	21
TOLL BROTHERS INC	COM	889478103	997	35500	SH	DEFINED	17
TOLL BROTHERS INC	COM	889478103	14	488	SH	DEFINED	2
TOLL BROTHERS INC	COM	889478103	42775	1523343	SH	DEFINED	18
TOLL BROTHERS INC	COM	889478103	227	8100	SH	DEFINED	20
TOMKINS PLC	SPONSORED ADR	890030208	129	7130	SH	DEFINED	7
TOMKINS PLC	SPONSORED ADR	890030208	88	4900	SH	DEFINED	2
TOMKINS PLC	SPONSORED ADR	890030208	17964	1005249	SH	DEFINED	18
TOMPKINSTRUSTCO INC	COM	890110109	3868	85103	SH	DEFINED	18
TOOTSIE ROLL INDS INC	COM	890516107	180	6147	SH	DEFINED	2
TOOTSIE ROLL INDS INC	COM	890516107	0	1231	SH	DEFINED	18
TOOTSIE ROLL INDS INC	COM	890516107	23	795	SH	DEFINED	17
TOOTSIE ROLL INDS INC	COM	890516107	9	309	SH	DEFINED	11
TOPPS INC	COM	890786106	45	5000	SH	DEFINED	5
TOPPS INC	COM	890786106	49	5500	SH	DEFINED	11
TORCH ENERGY ROYALTY TRUST	UNIT BEN INT	891013104	4	500	SH	DEFINED	11
TORCHMARK CORP	COM	891027104	1093	17312	SH	DEFINED	3
TOREADOR RES CORP	COM	891050106	0	1200	SH	DEFINED	18
TORO CO	COM	891092108	186	4410	SH	DEFINED	3
TORO CO	COM	891092108	18	426	SH	DEFINED	2
TORO CO	COM	891092108	0	7342	SH	DEFINED	18
TORO CO	COM	891092108	34	800	SH	DEFINED	17
TORONTO DOMINION BK ONT	COM NEW	891160509	52	881	SH	DEFINED	21
TORONTO DOMINION BK ONT	COM NEW	891160509	4863	82225	SH	DEFINED	22
TORONTO DOMINION BK ONT	COM NEW	891160509	3150	53255	SH	DEFINED	23
TORONTO DOMINION BK ONT	COM NEW	891160509	0	602	SH	DEFINED	18
TORONTO DOMINION BK ONT	COM NEW	891160509	82469	1385220	SH	DEFINED	7
TORONTO DOMINION BK ONT	COM NEW	891160509	17	286	SH	DEFINED	5
TORTOISE ENERGY CAP CORP	COM	89147U100	0	110	SH	DEFINED	18
TORTOISE ENERGY INFRSTRCTR C	COM	89147L100	0	1000	SH	DEFINED	18
TOTAL S A	SPONSORED ADR	89151E109	254	3855	SH	DEFINED	6
TOTAL S A	SPONSORED ADR	89151E109	8179	124043	SH	DEFINED	2
TOTAL S A	SPONSORED ADR	89151E109	4499	68226	SH	DEFINED	17
TOTAL S A	SPONSORED ADR	89151E109	5	80	SH	DEFINED	7
TOTAL S A	SPONSORED ADR	89151E109	1609	24400	SH	DEFINED	20
TOTAL S A	SPONSORED ADR	89151E109	193613	2936206	SH	DEFINED	21
TOTAL S A	SPONSORED ADR	89151E109	145	2192	SH	DEFINED	11
TOTAL S A	SPONSORED ADR	89151E109	197120	2989379	SH	DEFINED	18
TOTAL SYS SVCS INC	COM	891906109	45	2000	SH	DEFINED	5

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

TOTAL SYS SVCS INC	COM	891906109	2925	128110	SH	DEFINED	3
TOWER GROUP INC	COM	891777104	882	26450	SH	DEFINED	3
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	39	360	SH	DEFINED	7
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	1380	12675	SH	DEFINED	2
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	16589	152330	SH	DEFINED	6
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	0	891	SH	DEFINED	18
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	44	400	SH	DEFINED	11
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	657	5944	SH	DEFINED	5
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	198	1816	SH	DEFINED	17
TRACTOR SUPPLY CO	COM	892356106	0	97	SH	DEFINED	18
TRACTOR SUPPLY CO	COM	892356106	11	220	SH	DEFINED	5
TRACTOR SUPPLY CO	COM	892356106	5	100	SH	DEFINED	2
TRADESTATION GROUP INC	COM	89267P105	6426	426420	SH	DEFINED	3
TRAFFIX INC	COM	892721101	0	1000	SH	DEFINED	18
TRAMMELL CROW CO	COM	89288R106	22	600	SH	DEFINED	11
TRAMMELL CROW CO	COM	89288R106	1068	29240	SH	DEFINED	3
TRANS WORLD ENTMT CORP	COM	89336Q100	18	2912	SH	DEFINED	5
TRANSACTION SYS ARCHITECTS	COM	893416107	12427	362103	SH	DEFINED	3
TRANSALTA CORP	COM	89346D107	417	19800	SH	DEFINED	22
TRANSALTA CORP	COM	89346D107	3173	149255	SH	DEFINED	7
TRANSATLANTIC HLDGS INC	COM	893521104	59	971	SH	DEFINED	1
TRANSATLANTIC HLDGS INC	COM	893521104	5520	91379	SH	DEFINED	17
TRANSATLANTIC HLDGS INC	COM	893521104	170	2812	SH	DEFINED	11
TRANSATLANTIC HLDGS INC	COM	893521104	1	20	SH	DEFINED	2
TRANSCANADA CORP	COM	89353D107	24754	785674	SH	DEFINED	7
TRANSCONTINENTAL RLTY INVS	COM NEW	893617209	4	315	SH	DEFINED	17
TRANSDIGM GROUP INC	COM	893641100	43	1750	SH	DEFINED	3
TRANSDIGM GROUP INC	COM	893641100	3	106800	SH	DEFINED	18
TRANSOCEAN INC	ORD	G90078109	382	5211	SH	DEFINED	2
TRANSOCEAN INC	ORD	G90078109	339	4624	SH	DEFINED	17
TRANSOCEAN INC	ORD	G90078109	4001	54636	SH	DEFINED	3
TRANSOCEAN INC	ORD	G90078109	19	266	SH	DEFINED	5
TRANSOCEAN INC	ORD	G90078109	4394	60000	SH	DEFINED	8
TRANSOCEAN INC	ORD	G90078109	314	4290	SH	DEFINED	11
TRANSOCEAN INC	ORD	G90078109	37	500	SH	DEFINED	4
TRANSOCEAN INC	ORD	G90078109	9155	125015	SH	DEFINED	6
TRANSOCEAN INC	ORD	G90078109	1818	24829	SH	DEFINED	18
TRANSOCEAN INC	ORD	G90078109	1266	17300	SH	DEFINED	21
TRAVELERS PPTY CAS CORP NEW	NT CV JR 2032	89420G307	40	1600	SH	DEFINED	14
TRC COS INC	COM	872625108	882	103550	SH	DEFINED	21
TRC COS INC	COM	872625108	0	3150	SH	DEFINED	18
TREEHOUSE FOODS INC	COM	89469A104	0	2831	SH	DEFINED	18
TREEHOUSE FOODS INC	COM	89469A104	93	3946	SH	DEFINED	17
TREND MICRO INC	SPONS ADR NEW	89486M206	17694	607822	SH	DEFINED	18
TRI CONTL CORP	COM	895436103	0	3192	SH	DEFINED	18
TRIAD GTY INC	COM	895925105	22109	432070	SH	DEFINED	18
TRIAD GTY INC	COM	895925105	5262	102830	SH	DEFINED	3
TRIAD HOSPITALS INC	COM	89579K109	660	15000	SH	DEFINED	17
TRIAD HOSPITALS INC	COM	89579K109	306	6950	SH	DEFINED	22
TRIAD HOSPITALS INC	COM	89579K109	3	69	SH	DEFINED	2
TRIAD HOSPITALS INC	COM	89579K109	4825	109579	SH	DEFINED	3
TRIAD HOSPITALS INC	COM	89579K109	1	14150	SH	DEFINED	18
TRIAD HOSPITALS INC	COM	89579K109	5343	121354	SH	DEFINED	23
TRIARC COS INC	CL B SER 1	895927309	210	13750	SH	DEFINED	5
TRIBUNE CO NEW	COM	896047107	1611	49231	SH	DEFINED	17
TRIBUNE CO NEW	COM	896047107	35	1060	SH	DEFINED	2
TRIBUNE CO NEW	SB DB EXCH2%29	896047305	650	10000	SH	DEFINED	14
TRIBUNE CO NEW	COM	896047107	327	10000	SH	DEFINED	4
TRIBUNE CO NEW	COM	896047107	1	31975	SH	DEFINED	18
TRIBUNE CO NEW	COM	896047107	1258	38438	SH	DEFINED	3
TRIBUNE CO NEW	COM	896047107	228	6972	SH	DEFINED	11
TRICO BANCSHARES	COM	896095106	50	2000	SH	DEFINED	3

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

TRICO MARINE SERVICES INC	COM NEW	896106200	128	3800	SH	DEFINED	3
TRIDENT MICROSYSTEMS INC	COM	895919108	12	500	SH	DEFINED	11
TRIDENT MICROSYSTEMS INC	COM	895919108	8015	344600	SH	DEFINED	21
TRIDENT MICROSYSTEMS INC	COM	895919108	1796	77200	SH	DEFINED	18
TRIDENT MICROSYSTEMS INC	COM	895919108	195	8380	SH	DEFINED	20
TRIMBLE NAVIGATION LTD	COM	896239100	1238	26288	SH	DEFINED	3
TRIMBLE NAVIGATION LTD	COM	896239100	14	300	SH	DEFINED	2
TRIMBLE NAVIGATION LTD	COM	896239100	967	20550	SH	DEFINED	11
TRIMBLE NAVIGATION LTD	COM	896239100	2322	49315	SH	DEFINED	18
TRINITY BIOTECH PLC	SPON ADR NEW	896438306	23	2500	SH	DEFINED	5
TRINITY INDS INC	COM	896522109	12727	395612	SH	DEFINED	3
TRINITY INDS INC	COM	896522109	5979	185850	SH	DEFINED	22
TRIPATH IMAGING INC	COM	896942109	646	71570	SH	DEFINED	3
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	5429	1044050	SH	DEFINED	3
TRIUMPH GROUP INC NEW	COM	896818101	75	1800	SH	DEFINED	5
TRIUMPH GROUP INC NEW	COM	896818101	123	2900	SH	DEFINED	11
TRIZEC PROPERTIES INC	COM	89687P107	4263	147466	SH	DEFINED	17
TRONOX INC	COM CL B	897051207	222	17420	SH	DEFINED	22
TRONOX INC	COM CL B	897051207	1	90	SH	DEFINED	5
TRONOX INC	COM CL B	897051207	16	1291	SH	DEFINED	2
TRONOX INC	COM CL B	897051207	7	564	SH	DEFINED	17
TRONOX INC	COM CL B	897051207	48	3723	SH	DEFINED	3
TRONOX INC	COM CL B	897051207	0	4858	SH	DEFINED	18
TRUE RELIGION APPAREL INC	COM	89784N104	3563	168800	SH	DEFINED	3
TRUE RELIGION APPAREL INC	COM	89784N104	11	500	SH	DEFINED	11
TRUMP ENTMT RESORTS INC	COM	89816T103	0	39	SH	DEFINED	18
TRUSTCO BK CORP N Y	COM	898349105	0	300	SH	DEFINED	18
TRUSTMARK CORP	COM	898402102	9388	298700	SH	DEFINED	3
TRUSTREET PPTYS INC	PFD CV A	898404207	0	42	SH	DEFINED	18
TRUSTREET PPTYS INC	COM	898404108	66	5300	SH	DEFINED	2
TSAKOS ENERGY NAVIGATION LTD	SHS	G9108L108	1967	44111	SH	DEFINED	3
TTM TECHNOLOGIES INC	COM	87305R109	6860	586334	SH	DEFINED	3
TUPPERWARE BRANDS CORP	COM	899896104	393	20200	SH	DEFINED	17
TUPPERWARE BRANDS CORP	COM	899896104	1712	87980	SH	DEFINED	3
TUPPERWARE BRANDS CORP	COM	899896104	8357	429460	SH	DEFINED	18
TURBOCHEF TECHNOLOGIES INC	COM NEW	900006206	0	200	SH	DEFINED	18
TURKCELL ILETISIM HIZMETLERI	SPON ADR NEW	900111204	45	3320	SH	DEFINED	5
TURKCELL ILETISIM HIZMETLERI	SPON ADR NEW	900111204	453	34039	SH	DEFINED	22
TUT SYSTEMS	COM	901103101	0	1412	SH	DEFINED	18
TWEEN BRANDS INC	COM	901166108	17950	477398	SH	DEFINED	3
TXU CORP	COM	873168108	49	787	SH	DEFINED	11
TXU CORP	COM	873168108	13	200	SH	DEFINED	2
TXU CORP	COM	873168108	3701	59200	SH	DEFINED	22
TXU CORP	COM	873168108	38496	615736	SH	DEFINED	3
TXU CORP	COM	873168108	124	1990	SH	DEFINED	17
TXU CORP	COM	873168108	21199	339077	SH	DEFINED	18
TXU CORP	COM	873168108	3901	62400	SH	DEFINED	23
TYCO INTL LTD NEW	COM	902124106	1445665	51649333	SH	DEFINED	18
TYCO INTL LTD NEW	COM	902124106	453	16200	SH	DEFINED	7
TYCO INTL LTD NEW	COM	902124106	19456	695096	SH	DEFINED	4
TYCO INTL LTD NEW	COM	902124106	297086	10614000	SH	DEFINED	10
TYCO INTL LTD NEW	COM	902124106	2171135	77568241	SH	DEFINED	8
TYCO INTL LTD NEW	COM	902124106	293895	10500000	SH	DEFINED	13
TYCO INTL LTD NEW	COM	902124106	13479	481577	SH	DEFINED	20
TYCO INTL LTD NEW	COM	902124106	45849	1638057	SH	DEFINED	21
TYCO INTL LTD NEW	COM	902124106	2619	93633	SH	DEFINED	5
TYCO INTL LTD NEW	COM	902124106	12959	462991	SH	DEFINED	3
TYSON FOODS INC	CL A	902494103	43	2700	SH	DEFINED	17
TYSON FOODS INC	CL A	902494103	689	43379	SH	DEFINED	3
TYSON FOODS INC	CL A	902494103	36	2280	SH	DEFINED	2
TYSON FOODS INC	CL A	902494103	0	153	SH	DEFINED	18
U S AIRWAYS GROUP INC	COM	90341W108	1552	35009	SH	DEFINED	3

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

U S AIRWAYS GROUP INC	COM	90341W108	934	20260	SH	DEFINED	5
U S G CORP	COM NEW	903293405	20	430	SH	DEFINED	2
U S G CORP	COM NEW	903293405	33	700	SH	DEFINED	5
U S G CORP	COM NEW	903293405	140	2980	SH	DEFINED	3
U S G CORP	COM NEW	903293405	3	72	SH	DEFINED	11
U S PHYSICAL THERAPY INC	COM	90337L108	11	925	SH	DEFINED	5
U S XPRESS ENTERPRISES INC	CL A	90338N103	6953	300225	SH	DEFINED	3
UAL CORP	COM NEW	902549807	3	112	SH	DEFINED	17
UAP HLDG CORP	COM	903441103	66537	3113575	SH	DEFINED	8
UBS AG	SHS NEW	H89231338	4155	70060	SH	DEFINED	3
UBS AG	SHS NEW	H89231338	496	8405	SH	DEFINED	5
UCBH HOLDINGS INC	COM	90262T308	24275	1390304	SH	DEFINED	18
UGI CORP NEW	COM	902681105	1	28798	SH	DEFINED	18
UGI CORP NEW	COM	902681105	44	1800	SH	DEFINED	17
UGI CORP NEW	COM	902681105	0	2	SH	DEFINED	7
UIL HLDG CORP	COM	902748102	62	1666	SH	DEFINED	17
UIL HLDG CORP	COM	902748102	3352	89396	SH	DEFINED	3
UIL HLDG CORP	COM	902748102	80	2124	SH	DEFINED	11
ULTIMATE SOFTWARE GROUP INC	COM	90385D107	3	108800	SH	DEFINED	18
ULTRA PETROLEUM CORP	COM	903914109	14	300	SH	DEFINED	2
ULTRA PETROLEUM CORP	COM	903914109	2	41300	SH	DEFINED	18
ULTRA PETROLEUM CORP	COM	903914109	6	120	SH	DEFINED	5
ULTRALIFE BATTERIES INC	COM	903899102	4	400	SH	DEFINED	11
ULTRAPAR PARTICIPACOES S A	SP ADR REP PFD	90400P101	3603	203117	SH	DEFINED	22
ULTRATECH INC	COM	904034105	11	850	SH	DEFINED	11
UMB FINL CORP	COM	902788108	24	660	SH	DEFINED	2
UMB FINL CORP	COM	902788108	247	6800	SH	DEFINED	5
UMPQUA HLDGS CORP	COM	904214103	17545	613456	SH	DEFINED	18
UMPQUA HLDGS CORP	COM	904214103	6467	226120	SH	DEFINED	3
UNDER ARMOUR INC	CL A	904311107	39	980	SH	DEFINED	5
UNDER ARMOUR INC	CL A	904311107	56	1400	SH	DEFINED	11
UNIBANCO-UNIAO DE BANCOS BRA	GDR REP PFD UT	90458E107	1302	17600	SH	DEFINED	22
UNIBANCO-UNIAO DE BANCOS BRA	GDR REP PFD UT	90458E107	30102	406790	SH	DEFINED	3
UNIBANCO-UNIAO DE BANCOS BRA	GDR REP PFD UT	90458E107	270	3645	SH	DEFINED	6
UNIFIRST CORP MASS	COM	904708104	2527	80900	SH	DEFINED	3
UNILEVER N V	N Y SHS NEW	904784709	40	1650	SH	DEFINED	5
UNILEVER N V	N Y SHS NEW	904784709	0	5694	SH	DEFINED	18
UNILEVER N V	N Y SHS NEW	904784709	297	12092	SH	DEFINED	17
UNILEVER N V	N Y SHS NEW	904784709	1859	75761	SH	DEFINED	11
UNILEVER N V	N Y SHS NEW	904784709	2486	101310	SH	DEFINED	3
UNILEVER N V	N Y SHS NEW	904784709	244	9939	SH	DEFINED	1
UNILEVER N V	N Y SHS NEW	904784709	885	36080	SH	DEFINED	6
UNILEVER N V	N Y SHS NEW	904784709	38	1534	SH	DEFINED	2
UNILEVER PLC	SPON ADR NEW	904767704	5222	210460	SH	DEFINED	20
UNILEVER PLC	SPON ADR NEW	904767704	362867	14625818	SH	DEFINED	18
UNILEVER PLC	SPON ADR NEW	904767704	30	1197	SH	DEFINED	2
UNILEVER PLC	SPON ADR NEW	904767704	10	405	SH	DEFINED	17
UNILEVER PLC	SPON ADR NEW	904767704	94	3789	SH	DEFINED	11
UNILEVER PLC	SPON ADR NEW	904767704	1490	60039	SH	DEFINED	3
UNILEVER PLC	SPON ADR NEW	904767704	6471	260840	SH	DEFINED	21
UNION DRILLING INC	COM	90653P105	291	26470	SH	DEFINED	3
UNION PAC CORP	COM	907818108	2460	27959	SH	DEFINED	2
UNION PAC CORP	COM	907818108	2	20730	SH	DEFINED	18
UNION PAC CORP	COM	907818108	488	5600	SH	DEFINED	5
UNION PAC CORP	COM	907818108	1100	12499	SH	DEFINED	17
UNION PAC CORP	COM	907818108	585	6650	SH	DEFINED	11
UNION PAC CORP	COM	907818108	287	3266	SH	DEFINED	1
UNION PAC CORP	COM	907818108	7364	83680	SH	DEFINED	3
UNIONBANCAL CORP	COM	908906100	0	2700	SH	DEFINED	18
UNIONBANCAL CORP	COM	908906100	2	40	SH	DEFINED	2
UNISOURCE ENERGY CORP	COM	909205106	11	342	SH	DEFINED	2
UNISOURCE ENERGY CORP	COM	909205106	27854	835706	SH	DEFINED	3

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

UNISYS CORP	COM	909214108	289	51018	SH	DEFINED	17
UNISYS CORP	COM	909214108	334	58953	SH	DEFINED	3
UNISYS CORP	COM	909214108	0	61778	SH	DEFINED	18
UNIT CORP	COM	909218109	27045	588313	SH	DEFINED	3
UNIT CORP	COM	909218109	57	1250	SH	DEFINED	17
UNIT CORP	COM	909218109	513	11150	SH	DEFINED	22
UNIT CORP	COM	909218109	2243	48800	SH	DEFINED	23
UNIT CORP	COM	909218109	14	300	SH	DEFINED	11
UNITED BANKSHARES INC WEST V	COM	909907107	71	1900	SH	DEFINED	4
UNITED BANKSHARES INC WEST V	COM	909907107	19	500	SH	DEFINED	11
UNITED CMNTY BKS BLAIRSVLE G	CAP STK	90984P105	1911	63600	SH	DEFINED	3
UNITED DOMINION REALTY TR IN	COM	910197102	71	2349	SH	DEFINED	11
UNITED DOMINION REALTY TR IN	COM	910197102	2201	72893	SH	DEFINED	17
UNITED DOMINION REALTY TR IN	COM	910197102	260	8600	SH	DEFINED	2
UNITED DOMINION REALTY TR IN	COM	910197102	0	3589	SH	DEFINED	18
UNITED FINL CORP MINN	COM	909919102	611	28948	SH	DEFINED	1
UNITED FIRE & CAS CO	COM	910331107	28	900	SH	DEFINED	11
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	12208	4125642	SH	DEFINED	6
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	867	281583	SH	DEFINED	17
UNITED NAT FOODS INC	COM	911163103	1289	41609	SH	DEFINED	18
UNITED NAT FOODS INC	COM	911163103	136	4400	SH	DEFINED	20
UNITED NAT FOODS INC	COM	911163103	19	600	SH	DEFINED	11
UNITED NAT FOODS INC	COM	911163103	5736	185100	SH	DEFINED	21
UNITED NAT FOODS INC	COM	911163103	102	3305	SH	DEFINED	2
UNITED NAT FOODS INC	COM	911163103	16	500	SH	DEFINED	17
UNITED ONLINE INC	COM	911268100	0	1000	SH	DEFINED	18
UNITED ONLINE INC	COM	911268100	2085	171207	SH	DEFINED	6
UNITED ONLINE INC	COM	911268100	3	250	SH	DEFINED	2
UNITED ONLINE INC	COM	911268100	1	80	SH	DEFINED	17
UNITED ONLINE INC	COM	911268100	8738	717410	SH	DEFINED	3
UNITED PARCEL SERVICE INC	CL B	911312106	622	8644	SH	DEFINED	21
UNITED PARCEL SERVICE INC	CL B	911312106	234405	3258334	SH	DEFINED	18
UNITED PARCEL SERVICE INC	CL B	911312106	20026	278366	SH	DEFINED	3
UNITED PARCEL SERVICE INC	CL B	911312106	681	9472	SH	DEFINED	11
UNITED PARCEL SERVICE INC	CL B	911312106	655	9100	SH	DEFINED	20
UNITED PARCEL SERVICE INC	CL B	911312106	75	1040	SH	DEFINED	7
UNITED PARCEL SERVICE INC	CL B	911312106	7053	98040	SH	DEFINED	17
UNITED PARCEL SERVICE INC	CL B	911312106	14415	200379	SH	DEFINED	1
UNITED PARCEL SERVICE INC	CL B	911312106	238	3307	SH	DEFINED	2
UNITED PARCEL SERVICE INC	CL B	911312106	1683	23250	SH	DEFINED	5
UNITED PARCEL SERVICE INC	CL B	911312106	13	180	SH	DEFINED	4
UNITED RENTALS INC	COM	911363109	460	19800	SH	DEFINED	22
UNITED RENTALS INC	COM	911363109	4257	183100	SH	DEFINED	3
UNITED RENTALS INC	COM	911363109	48	2080	SH	DEFINED	11
UNITED RENTALS NORTH AMER IN	NOTE 1.875%10/1	911365AH7	0	400000	PRN	DEFINED	18
UNITED RENTALS NORTH AMER IN	NOTE 1.875%10/1	911365AH7	4337	3575000	PRN	DEFINED	21
UNITED RETAIL GROUP INC	COM	911380103	2242	122980	SH	DEFINED	3
UNITED STATES CELLULAR CORP	COM	911684108	1606	26900	SH	DEFINED	3
UNITED STATES LIME & MINERAL	COM	911922102	92	3000	SH	DEFINED	17
UNITED STATES STL CORP NEW	COM	912909108	1260	21848	SH	DEFINED	3
UNITED STATES STL CORP NEW	COM	912909108	175242	3038170	SH	DEFINED	8
UNITED STATES STL CORP NEW	COM	912909108	363384	6300000	SH	DEFINED	13
UNITED STATES STL CORP NEW	COM	912909108	38	667	SH	DEFINED	2
UNITED STATES STL CORP NEW	COM	912909108	4	75	SH	DEFINED	11
UNITED STATES STL CORP NEW	COM	912909108	11	190	SH	DEFINED	17
UNITED STATES STL CORP NEW	COM	912909108	0	66	SH	DEFINED	18
UNITED STATES STL CORP NEW	COM	912909108	7210	125000	SH	DEFINED	10
UNITED STATIONERS INC	COM	913004107	10991	236325	SH	DEFINED	18
UNITED STATIONERS INC	COM	913004107	5	100	SH	DEFINED	5
UNITED STATIONERS INC	COM	913004107	1694	36420	SH	DEFINED	3
UNITED SURGICAL PARTNERS INT	COM	913016309	11	445	SH	DEFINED	2
UNITED TECHNOLOGIES CORP	COM	913017109	22592	356622	SH	DEFINED	2

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

UNITED TECHNOLOGIES CORP	COM	913017109	380094	5999901	SH	DEFINED	18
UNITED TECHNOLOGIES CORP	COM	913017109	2512	39307	SH	DEFINED	5
UNITED TECHNOLOGIES CORP	COM	913017109	20873	329489	SH	DEFINED	3
UNITED TECHNOLOGIES CORP	COM	913017109	71947	1135700	SH	DEFINED	21
UNITED TECHNOLOGIES CORP	COM	913017109	1739	27450	SH	DEFINED	20
UNITED TECHNOLOGIES CORP	COM	913017109	9635	152090	SH	DEFINED	7
UNITED TECHNOLOGIES CORP	COM	913017109	73458	1159559	SH	DEFINED	17
UNITED TECHNOLOGIES CORP	COM	913017109	8957	141387	SH	DEFINED	11
UNITED TECHNOLOGIES CORP	COM	913017109	11719	184984	SH	DEFINED	1
UNITED TECHNOLOGIES CORP	COM	913017109	9	135	SH	DEFINED	4
UNITED UTILS PLC	SPONSORED ADR	91311Q105	0	150	SH	DEFINED	18
UNITED UTILS PLC	SPONSORED ADR	91311Q105	3	130	SH	DEFINED	2
UNITEDHEALTH GROUP INC	COM	91324P102	2114	42970	SH	DEFINED	11
UNITEDHEALTH GROUP INC	COM	91324P102	116321	2364245	SH	DEFINED	21
UNITEDHEALTH GROUP INC	COM	91324P102	239791	4873800	SH	DEFINED	10
UNITEDHEALTH GROUP INC	COM	91324P102	95	1925	SH	DEFINED	4
UNITEDHEALTH GROUP INC	COM	91324P102	8620	175200	SH	DEFINED	7
UNITEDHEALTH GROUP INC	COM	91324P102	2037699	41416641	SH	DEFINED	8
UNITEDHEALTH GROUP INC	COM	91324P102	7895	160464	SH	DEFINED	1
UNITEDHEALTH GROUP INC	COM	91324P102	50242	1021187	SH	DEFINED	3
UNITEDHEALTH GROUP INC	COM	91324P102	17011	345762	SH	DEFINED	17
UNITEDHEALTH GROUP INC	COM	91324P102	905	18315	SH	DEFINED	5
UNITEDHEALTH GROUP INC	COM	91324P102	3456	70250	SH	DEFINED	22
UNITEDHEALTH GROUP INC	COM	91324P102	3124	63500	SH	DEFINED	23
UNITEDHEALTH GROUP INC	COM	91324P102	2139776	43491377	SH	DEFINED	18
UNITEDHEALTH GROUP INC	COM	91324P102	267	5420	SH	DEFINED	6
UNITEDHEALTH GROUP INC	COM	91324P102	17124	348050	SH	DEFINED	20
UNITEDHEALTH GROUP INC	COM	91324P102	434	8813	SH	DEFINED	2
UNITRIN INC	COM	913275103	0	1600	SH	DEFINED	18
UNITRIN INC	COM	913275103	2	35	SH	DEFINED	17
UNIVERSAL AMERN FINL CORP	COM	913377107	1244	77400	SH	DEFINED	18
UNIVERSAL AMERN FINL CORP	COM	913377107	120	7460	SH	DEFINED	20
UNIVERSAL AMERN FINL CORP	COM	913377107	4917	306000	SH	DEFINED	21
UNIVERSAL CORP VA	COM	913456109	55	1500	SH	DEFINED	17
UNIVERSAL DISPLAY CORP	COM	91347P105	0	1000	SH	DEFINED	18
UNIVERSAL ELECTRS INC	COM	913483103	14	750	SH	DEFINED	11
UNIVERSAL FST PRODS INC	COM	913543104	184	3790	SH	DEFINED	5
UNIVERSAL FST PRODS INC	COM	913543104	1263	25750	SH	DEFINED	3
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	2	61	SH	DEFINED	17
UNIVERSAL HLTH SVCS INC	CL B	913903100	291	4891	SH	DEFINED	5
UNIVERSAL HLTH SVCS INC	CL B	913903100	959	16000	SH	DEFINED	17
UNIVERSAL HLTH SVCS INC	CL B	913903100	557	9300	SH	DEFINED	11
UNIVISION COMMUNICATIONS INC	CL A	914906102	1486	43281	SH	DEFINED	3
UNIVISION COMMUNICATIONS INC	CL A	914906102	38	1102	SH	DEFINED	21
UNIVISION COMMUNICATIONS INC	CL A	914906102	0	5524	SH	DEFINED	18
UNIVISION COMMUNICATIONS INC	CL A	914906102	325	9500	SH	DEFINED	5
UNUMPROVIDENT CORP	COM	91529Y106	154	7942	SH	DEFINED	5
UNUMPROVIDENT CORP	COM	91529Y106	8	415	SH	DEFINED	2
UNUMPROVIDENT CORP	COM	91529Y106	1157	59656	SH	DEFINED	3
UNUMPROVIDENT CORP	COM	91529Y106	57	2958	SH	DEFINED	18
UPM KYMMENE CORP	SPONSORED ADR	915436109	154	6500	SH	DEFINED	2
UPM KYMMENE CORP	SPONSORED ADR	915436109	977	41280	SH	DEFINED	17
UPM KYMMENE CORP	SPONSORED ADR	915436109	15407	668145	SH	DEFINED	6
URBAN OUTFITTERS INC	COM	917047102	220	12400	SH	DEFINED	20
URBAN OUTFITTERS INC	COM	917047102	55760	3152080	SH	DEFINED	8
URBAN OUTFITTERS INC	COM	917047102	5	300	SH	DEFINED	11
URBAN OUTFITTERS INC	COM	917047102	9516	537000	SH	DEFINED	21
URBAN OUTFITTERS INC	COM	917047102	4256	240177	SH	DEFINED	18
URS CORP NEW	COM	903236107	0	610	SH	DEFINED	18
US BANCORP DEL	COM NEW	902973304	20285	610617	SH	DEFINED	3
US BANCORP DEL	COM NEW	902973304	15794	475445	SH	DEFINED	18
US BANCORP DEL	COM NEW	902973304	6628	200365	SH	DEFINED	5

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

US BANCORP DEL	COM NEW	902973304	283	8510	SH	DEFINED	11
US BANCORP DEL	COM NEW	902973304	28492	857683	SH	DEFINED	2
US BANCORP DEL	COM NEW	902973304	52391	1577081	SH	DEFINED	17
US BANCORP DEL	COM NEW	902973304	568	17086	SH	DEFINED	1
US BANCORP DEL	COM NEW	902973304	13	400	SH	DEFINED	4
US BANCORP DEL	COM NEW	902973304	371	11169	SH	DEFINED	6
USANA HEALTH SCIENCES INC	COM	90328M107	789	17700	SH	DEFINED	3
USI HLDGS CORP	COM	90333H101	18	1375	SH	DEFINED	5
UST INC	COM	902911106	2742	50000	SH	DEFINED	17
UST INC	COM	902911106	1524	27800	SH	DEFINED	3
UST INC	COM	902911106	0	4176	SH	DEFINED	18
UST INC	COM	902911106	53	960	SH	DEFINED	2
UST INC	COM	902911106	241	4398	SH	DEFINED	11
UST INC	COM	902911106	47	850	SH	DEFINED	5
UTI WORLDWIDE INC	ORD	G87210103	2477	88550	SH	DEFINED	1
UTI WORLDWIDE INC	ORD	G87210103	2	95	SH	DEFINED	18
V F CORP	COM	918204108	11110	152294	SH	DEFINED	3
V F CORP	COM	918204108	0	4885	SH	DEFINED	18
V F CORP	COM	918204108	120	1650	SH	DEFINED	2
V F CORP	COM	918204108	84	1145	SH	DEFINED	17
V F CORP	COM	918204108	5219	71545	SH	DEFINED	11
VAALCO ENERGY INC	COM NEW	91851C201	4327	602640	SH	DEFINED	3
VAIL RESORTS INC	COM	91879Q109	4617	115376	SH	DEFINED	3
VALASSIS COMMUNICATIONS INC	COM	918866104	4	200	SH	DEFINED	17
VALEANT PHARMACEUTICALS INTL	COM	91911X104	85713	4333310	SH	DEFINED	18
VALEANT PHARMACEUTICALS INTL	COM	91911X104	277	14000	SH	DEFINED	21
VALEANT PHARMACEUTICALS INTL	COM	91911X104	1681	85000	SH	DEFINED	20
VALEANT PHARMACEUTICALS INTL	COM	91911X104	8794	444600	SH	DEFINED	3
VALENCE TECHNOLOGY INC	COM	918914102	1	410	SH	DEFINED	2
VALERO ENERGY CORP NEW	COM	91913Y100	1840	35757	SH	DEFINED	23
VALERO ENERGY CORP NEW	COM	91913Y100	34447	669265	SH	DEFINED	18
VALERO ENERGY CORP NEW	COM	91913Y100	33951	659637	SH	DEFINED	3
VALERO ENERGY CORP NEW	COM	91913Y100	180	3500	SH	DEFINED	20
VALERO ENERGY CORP NEW	COM	91913Y100	1964	38150	SH	DEFINED	22
VALERO ENERGY CORP NEW	COM	91913Y100	108	2105	SH	DEFINED	2
VALERO ENERGY CORP NEW	COM	91913Y100	11550	224400	SH	DEFINED	17
VALERO ENERGY CORP NEW	COM	91913Y100	57	1100	SH	DEFINED	11
VALERO L P	COM UT LTD PRT	91913W104	0	1114	SH	DEFINED	18
VALLEY NATL BANCORP	COM	919794107	0	18	SH	DEFINED	18
VALLEY NATL BANCORP	COM	919794107	132	5155	SH	DEFINED	5
VALLEY NATL BANCORP	COM	919794107	30	1155	SH	DEFINED	11
VALMONT INDS INC	COM	920253101	42	800	SH	DEFINED	2
VALMONT INDS INC	COM	920253101	2191	41940	SH	DEFINED	3
VALSPAR CORP	COM	920355104	584	21950	SH	DEFINED	22
VALSPAR CORP	COM	920355104	10671	401180	SH	DEFINED	3
VALSPAR CORP	COM	920355104	8347	313810	SH	DEFINED	2
VALSPAR CORP	COM	920355104	144	5400	SH	DEFINED	20
VALSPAR CORP	COM	920355104	6169	231920	SH	DEFINED	21
VALSPAR CORP	COM	920355104	1889	71005	SH	DEFINED	18
VALSPAR CORP	COM	920355104	26	964	SH	DEFINED	11
VALUECLICK INC	COM	92046N102	9	491	SH	DEFINED	2
VAN KAMPEN CALIF VALUE MUN I	COM	92112B107	0	718	SH	DEFINED	18
VAN KAMPEN HIGH INCOME TR II	SH BEN INT	920913100	0	970	SH	DEFINED	18
VAN KAMPEN OHIO QUALITY MUN	COM	920923109	0	1	SH	DEFINED	18
VAN KAMPEN TR INVT GRADE MUN	COM	920929106	0	1667	SH	DEFINED	18
VAN KAMPEN TR INVT GRADE N Y	COM	920931102	0	936	SH	DEFINED	18
VANGUARD INDEX FDS	VALUE ETF	922908744	0	83	SH	DEFINED	18
VANGUARD INDEX FDS	STK MRK ETF	922908769	3	25430	SH	DEFINED	18
VANGUARD INDEX FDS	SML CP GRW ETF	922908595	0	2400	SH	DEFINED	18
VANGUARD INTL EQUITY INDEX F	EURPEAN ETF	922042874	0	17	SH	DEFINED	18
VANGUARD WORLD FDS	CONSUM STP ETF	92204A207	0	17	SH	DEFINED	18
VANGUARD WORLD FDS	HEALTH CAR ETF	92204A504	0	18	SH	DEFINED	18

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

VANGUARD WORLD FDS	INDUSTRIAL ETF	92204A603	0	460	SH	DEFINED	18
VANGUARD WORLD FDS	INF TECH ETF	92204A702	0	21	SH	DEFINED	18
VARIAN INC	COM	922206107	28	600	SH	DEFINED	2
VARIAN INC	COM	922206107	14	302	SH	DEFINED	17
VARIAN INC	COM	922206107	0	200	SH	DEFINED	18
VARIAN MED SYS INC	COM	92220P105	251	4700	SH	DEFINED	11
VARIAN MED SYS INC	COM	92220P105	155	2908	SH	DEFINED	17
VARIAN MED SYS INC	COM	92220P105	182	3400	SH	DEFINED	2
VARIAN MED SYS INC	COM	92220P105	24355	456175	SH	DEFINED	1
VARIAN MED SYS INC	COM	92220P105	853	16885	SH	DEFINED	5
VARIAN MED SYS INC	COM	92220P105	0	2456	SH	DEFINED	18
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	0	300	SH	DEFINED	18
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	13992	381250	SH	DEFINED	3
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	30	825	SH	DEFINED	5
VASOGEN INC	COM	92232F103	1	1000	SH	DEFINED	7
VCA ANTECH INC	COM	918194101	5333	147905	SH	DEFINED	18
VECTOR GROUP LTD	COM	92240M108	7	417	SH	DEFINED	1
VECTOR GROUP LTD	COM	92240M108	4918	303223	SH	DEFINED	3
VECTOR GROUP LTD	COM	92240M108	0	63	SH	DEFINED	18
VECTREN CORP	COM	92240G101	187	6982	SH	DEFINED	2
VECTREN CORP	COM	92240G101	0	350	SH	DEFINED	18
VEECO INSTRS INC DEL	COM	922417100	4441	220373	SH	DEFINED	3
VEECO INSTRS INC DEL	COM	922417100	20	1000	SH	DEFINED	11
VENTANA MED SYS INC	COM	92276H106	225	5520	SH	DEFINED	17
VENTANA MED SYS INC	COM	92276H106	347	8500	SH	DEFINED	3
VENTANA MED SYS INC	COM	92276H106	2403	58855	SH	DEFINED	18
VENTAS INC	COM	92276F100	15	400	SH	DEFINED	2
VEOLIA ENVIRONNEMENT	SPONSORED ADR	92334N103	1534	25410	SH	DEFINED	11
VERASUN ENERGY CORP	COM	92336G106	2335	145470	SH	DEFINED	3
VERIFONE HLDGS INC	COM	92342Y109	0	920	SH	DEFINED	18
VERISIGN INC	COM	92343E102	26	1279	SH	DEFINED	2
VERISIGN INC	COM	92343E102	1013	50171	SH	DEFINED	3
VERISIGN INC	COM	92343E102	758	37500	SH	DEFINED	11
VERISIGN INC	COM	92343E102	1848	91500	SH	DEFINED	20
VERISIGN INC	COM	92343E102	2312	114461	SH	DEFINED	21
VERISIGN INC	COM	92343E102	293	14173	SH	DEFINED	5
VERISIGN INC	COM	92343E102	188854	9349199	SH	DEFINED	18
VERIZON COMMUNICATIONS	COM	92343V104	252	6799	SH	DEFINED	1
VERIZON COMMUNICATIONS	COM	92343V104	89	2397	SH	DEFINED	4
VERIZON COMMUNICATIONS	COM	92343V104	10059	270922	SH	DEFINED	17
VERIZON COMMUNICATIONS	COM	92343V104	58	1550	SH	DEFINED	7
VERIZON COMMUNICATIONS	COM	92343V104	2982	80304	SH	DEFINED	2
VERIZON COMMUNICATIONS	COM	92343V104	5443	146596	SH	DEFINED	21
VERIZON COMMUNICATIONS	COM	92343V104	637	17162	SH	DEFINED	11
VERIZON COMMUNICATIONS	COM	92343V104	3348	90163	SH	DEFINED	23
VERIZON COMMUNICATIONS	COM	92343V104	623	16775	SH	DEFINED	22
VERIZON COMMUNICATIONS	COM	92343V104	260	7000	SH	DEFINED	20
VERIZON COMMUNICATIONS	COM	92343V104	1919	51681	SH	DEFINED	5
VERIZON COMMUNICATIONS	COM	92343V104	297265	8006054	SH	DEFINED	18
VERIZON COMMUNICATIONS	COM	92343V104	396	10673	SH	DEFINED	6
VERIZON COMMUNICATIONS	COM	92343V104	73316	1974577	SH	DEFINED	3
VERTEX PHARMACEUTICALS INC	COM	92532F100	4943	146885	SH	DEFINED	21
VERTEX PHARMACEUTICALS INC	COM	92532F100	2267	67370	SH	DEFINED	20
VERTEX PHARMACEUTICALS INC	COM	92532F100	64	1900	SH	DEFINED	11
VERTEX PHARMACEUTICALS INC	COM	92532F100	95554	2839630	SH	DEFINED	18
VERTICALNET INC	COM PAR \$ 0.01	92532L305	0	108	SH	DEFINED	17
VERTRUE INC	COM	92534N101	102	2600	SH	DEFINED	3
VIACELL INC	COM	92554J105	2896	689484	SH	DEFINED	18
VIACELL INC	COM	92554J105	27	6370	SH	DEFINED	20
VIACELL INC	COM	92554J105	5	1265	SH	DEFINED	21
VIACOM INC NEW	CL B	92553P201	2	46	SH	DEFINED	11
VIACOM INC NEW	CL B	92553P201	105	2824	SH	DEFINED	2

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

VIACOM INC NEW	CL B	92553P201	140	3757	SH	DEFINED	17
VIACOM INC NEW	CL B	92553P201	1	20	SH	DEFINED	1
VIACOM INC NEW	CL B	92553P201	310	8349	SH	DEFINED	21
VIACOM INC NEW	CL B	92553P201	4888	131467	SH	DEFINED	3
VIACOM INC NEW	CL A	92553P102	274	7350	SH	DEFINED	21
VIACOM INC NEW	CL B	92553P201	90443	2432568	SH	DEFINED	18
VIACOM INC NEW	CL B	92553P201	1251	33650	SH	DEFINED	20
VIACOM INC NEW	CL A	92553P102	17	450	SH	DEFINED	17
VIACOM INC NEW	CL B	92553P201	103	2775	SH	DEFINED	5
VIACOM INC NEW	CL A	92553P102	56	1500	SH	DEFINED	2
VIACOM INC NEW	CL A	92553P102	50	1332	SH	DEFINED	1
VIACOM INC NEW	CL A	92553P102	0	505	SH	DEFINED	18
VIAD CORP	COM NEW	92552R406	12	325	SH	DEFINED	17
VIASYS HEALTHCARE INC	COM NEW	92553Q209	150	5522	SH	DEFINED	18
VIASYS HEALTHCARE INC	COM NEW	92553Q209	6467	237421	SH	DEFINED	3
VIASYS HEALTHCARE INC	COM NEW	92553Q209	5	200	SH	DEFINED	11
VICOR CORP	COM	925815102	9	775	SH	DEFINED	5
VIGNETTE CORP	COM NEW	926734401	0	4152	SH	DEFINED	18
VINEYARD NATL BANCORP	COM	927426106	1586	61090	SH	DEFINED	3
VIRBAC CORP	COM	927649103	10	2000	SH	DEFINED	5
VIRCO MFG CO	COM	927651109	10	2000	SH	DEFINED	11
VIRGINIA COMM BANCORP INC	COM	92778Q109	16	702	SH	DEFINED	11
VIRGINIA COMM BANCORP INC	COM	92778Q109	1259	56700	SH	DEFINED	3
VISHAY INTERTECHNOLOGY INC	COM	928298108	54	3900	SH	DEFINED	5
VISHAY INTERTECHNOLOGY INC	COM	928298108	14	1032	SH	DEFINED	2
VISHAY INTERTECHNOLOGY INC	COM	928298108	28980	2064082	SH	DEFINED	3
VISHAY INTERTECHNOLOGY INC	COM	928298108	3	194	SH	DEFINED	17
VISHAY INTERTECHNOLOGY INC	COM	928298108	701	49900	SH	DEFINED	22
VISHAY INTERTECHNOLOGY INC	COM	928298108	2512	178900	SH	DEFINED	23
VISHAY INTERTECHNOLOGY INC	COM	928298108	1470	104725	SH	DEFINED	18
VISTAPRINT LIMITED	SHS	G93762204	2824	108905	SH	DEFINED	18
VISTEON CORP	COM	92839U107	2	289	SH	DEFINED	2
VISTEON CORP	COM	92839U107	3	390	SH	DEFINED	17
VISTEON CORP	COM	92839U107	0	326	SH	DEFINED	18
VITAL IMAGES INC	COM	92846N104	63	2000	SH	DEFINED	2
VITAL SIGNS INC	COM	928469105	1479	26130	SH	DEFINED	3
VITRAN INC	COM	92850E107	908	49104	SH	DEFINED	3
VITRIA TECHNOLOGY	COM NEW	92849Q401	0	22099	SH	DEFINED	18
VIVO PARTICIPACOES S A	SPON ADR PFD	92855S101	0	4	SH	DEFINED	18
VIVUS INC	COM	928551100	10	2700	SH	DEFINED	5
VIVUS INC	COM	928551100	0	3	SH	DEFINED	2
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	4885	213675	SH	DEFINED	20
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	32500	1465032	SH	DEFINED	6
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	2170	94943	SH	DEFINED	1
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	743	32520	SH	DEFINED	11
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	755	33043	SH	DEFINED	2
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	7479	327180	SH	DEFINED	21
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	1293	56571	SH	DEFINED	3
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	523	23015	SH	DEFINED	5
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	369376	16158173	SH	DEFINED	18
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	10521	460219	SH	DEFINED	17
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	95	4141	SH	DEFINED	7
VOLCOM INC	COM	92864N101	2	99600	SH	DEFINED	18
VOLT INFORMATION SCIENCES IN	COM	928703107	3719	104602	SH	DEFINED	3
VOLVO AKTIEBOLAGET	ADR B	928856400	0	100	SH	DEFINED	18
VOLVO AKTIEBOLAGET	ADR B	928856400	3	55	SH	DEFINED	2
VORNADO RLTY TR	SH BEN INT	929042109	33	300	SH	DEFINED	11
VORNADO RLTY TR	SH BEN INT	929042109	2917	26760	SH	DEFINED	17
VORNADO RLTY TR	SH BEN INT	929042109	905	8306	SH	DEFINED	2
VORNADO RLTY TR	SH BEN INT	929042109	39	360	SH	DEFINED	5
VORNADO RLTY TR	SH BEN INT	929042109	2444	22421	SH	DEFINED	3
VORNADO RLTY TR	SH BEN INT	929042109	0	496	SH	DEFINED	18

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

VOTORANTIM CELULOSE E PAPEL	SPONSORED ADR	92906P106	53622	3165378	SH	DEFINED	22
VOTORANTIM CELULOSE E PAPEL	SPONSORED ADR	92906P106	3	152400	SH	DEFINED	18
VULCAN MATLS CO	COM	929160109	1	15	SH	DEFINED	2
VULCAN MATLS CO	COM	929160109	135	1725	SH	DEFINED	11
VULCAN MATLS CO	COM	929160109	0	3000	SH	DEFINED	18
VULCAN MATLS CO	COM	929160109	1287	16449	SH	DEFINED	3
W & T OFFSHORE INC	COM	92922P106	23	800	SH	DEFINED	11
W & T OFFSHORE INC	COM	92922P106	24102	825120	SH	DEFINED	3
W P CAREY & CO LLC	COM	92930Y107	28	1000	SH	DEFINED	17
W P CAREY & CO LLC	COM	92930Y107	28	1000	SH	DEFINED	4
W P CAREY & CO LLC	COM	92930Y107	0	1649	SH	DEFINED	18
W-H ENERGY SVCS INC	COM	92925E108	34988	843690	SH	DEFINED	3
WABTEC CORP	COM	929740108	12713	468585	SH	DEFINED	18
WABTEC CORP	COM	929740108	17749	654218	SH	DEFINED	3
WACHOVIA CORP 2ND NEW	COM	929903102	1132	20283	SH	DEFINED	2
WACHOVIA CORP 2ND NEW	COM	929903102	597	10700	SH	DEFINED	20
WACHOVIA CORP 2ND NEW	COM	929903102	4234	75880	SH	DEFINED	6
WACHOVIA CORP 2ND NEW	COM	929903102	1444	25891	SH	DEFINED	5
WACHOVIA CORP 2ND NEW	COM	929903102	42012	752900	SH	DEFINED	21
WACHOVIA CORP 2ND NEW	COM	929903102	962	17235	SH	DEFINED	7
WACHOVIA CORP 2ND NEW	COM	929903102	13931	249654	SH	DEFINED	17
WACHOVIA CORP 2ND NEW	COM	929903102	387	6932	SH	DEFINED	1
WACHOVIA CORP 2ND NEW	COM	929903102	1290	23115	SH	DEFINED	4
WACHOVIA CORP 2ND NEW	COM	929903102	75150	1346776	SH	DEFINED	18
WACHOVIA CORP 2ND NEW	COM	929903102	33139	593887	SH	DEFINED	3
WACHOVIA CORP 2ND NEW	COM	929903102	1833	32855	SH	DEFINED	11
WACOAL HOLDINGS CORP	ADR	930004205	0	74	SH	DEFINED	18
WADDELL & REED FINL INC	CL A	930059100	19	750	SH	DEFINED	11
WADDELL & REED FINL INC	CL A	930059100	3076	124300	SH	DEFINED	3
WADDELL & REED FINL INC	CL A	930059100	1354	54695	SH	DEFINED	6
WAINWRIGHT BK&TR CO BOSTON M	COM	930705108	932	88410	SH	DEFINED	1
WAL MART STORES INC	COM	931142103	20941	424596	SH	DEFINED	17
WAL MART STORES INC	COM	931142103	729966	14800608	SH	DEFINED	18
WAL MART STORES INC	COM	931142103	624	12883	SH	DEFINED	5
WAL MART STORES INC	COM	931142103	221565	4492396	SH	DEFINED	21
WAL MART STORES INC	COM	931142103	1886	38246	SH	DEFINED	22
WAL MART STORES INC	COM	931142103	1147	23252	SH	DEFINED	11
WAL MART STORES INC	COM	931142103	55401	1123289	SH	DEFINED	3
WAL MART STORES INC	COM	931142103	13324	270150	SH	DEFINED	7
WAL MART STORES INC	COM	931142103	4932	100000	SH	DEFINED	8
WAL MART STORES INC	COM	931142103	2045	41464	SH	DEFINED	1
WAL MART STORES INC	COM	931142103	11	216	SH	DEFINED	4
WAL MART STORES INC	COM	931142103	10369	210240	SH	DEFINED	6
WAL MART STORES INC	COM	931142103	6781	137480	SH	DEFINED	20
WAL MART STORES INC	COM	931142103	2329	47229	SH	DEFINED	2
WALGREEN CO	COM	931422109	978	22027	SH	DEFINED	11
WALGREEN CO	COM	931422109	56	1255	SH	DEFINED	4
WALGREEN CO	COM	931422109	25004	563277	SH	DEFINED	1
WALGREEN CO	COM	931422109	34111	768441	SH	DEFINED	17
WALGREEN CO	COM	931422109	7	150	SH	DEFINED	7
WALGREEN CO	COM	931422109	5181	116706	SH	DEFINED	2
WALGREEN CO	COM	931422109	12643	284819	SH	DEFINED	3
WALGREEN CO	COM	931422109	1455	33500	SH	DEFINED	5
WALGREEN CO	COM	931422109	105167	2369161	SH	DEFINED	18
WALGREEN CO	COM	931422109	434	9780	SH	DEFINED	20
WALTER INDS INC	COM	93317Q105	17	400	SH	DEFINED	3
WARNER MUSIC GROUP CORP	COM	934550104	93	3575	SH	DEFINED	20
WARNER MUSIC GROUP CORP	COM	934550104	32448	1250390	SH	DEFINED	21
WARNER MUSIC GROUP CORP	COM	934550104	1323	51000	SH	DEFINED	3
WARNER MUSIC GROUP CORP	COM	934550104	31683	1220925	SH	DEFINED	18
WASHINGTON FED INC	COM	938824109	3549	158177	SH	DEFINED	6
WASHINGTON FED INC	COM	938824109	442	19718	SH	DEFINED	4

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

WASHINGTON FED INC	COM	938824109	1990	88699	SH	DEFINED	2
WASHINGTON FED INC	COM	938824109	32	1436	SH	DEFINED	11
WASHINGTON FED INC	COM	938824109	38	1695	SH	DEFINED	17
WASHINGTON FED INC	COM	938824109	0	9700	SH	DEFINED	18
WASHINGTON GROUP	COM	938862208	118	2173	SH	DEFINED	14
WASHINGTON MUT INC	COM	939322103	13041	30000	SH	DEFINED	8
WASHINGTON MUT INC	COM	939322103	610	14140	SH	DEFINED	5
WASHINGTON MUT INC	COM	939322103	146	3350	SH	DEFINED	7
WASHINGTON MUT INC	COM	939322103	6274	144336	SH	DEFINED	17
WASHINGTON MUT INC	COM	939322103	1671	38436	SH	DEFINED	4
WASHINGTON MUT INC	COM	939322103	244	5615	SH	DEFINED	6
WASHINGTON MUT INC	COM	939322103	1326	30499	SH	DEFINED	2
WASHINGTON MUT INC	COM	939322103	11006	253189	SH	DEFINED	3
WASHINGTON MUT INC	COM	939322103	484	11136	SH	DEFINED	11
WASHINGTON MUT INC	COM	939322103	4043	93005	SH	DEFINED	18
WASHINGTON POST CO	CL B	939640108	0	266	SH	DEFINED	18
WASHINGTON POST CO	CL B	939640108	133	180	SH	DEFINED	21
WASHINGTON POST CO	CL B	939640108	1253	1700	SH	DEFINED	3
WASHINGTON POST CO	CL B	939640108	221	300	SH	DEFINED	11
WASHINGTON POST CO	CL B	939640108	1518	2060	SH	DEFINED	17
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	26	666	SH	DEFINED	5
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	32	800	SH	DEFINED	11
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	291	7306	SH	DEFINED	2
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	224	5625	SH	DEFINED	17
WASTE CONNECTIONS INC	COM	941053100	0	53	SH	DEFINED	18
WASTE CONNECTIONS INC	COM	941053100	28	750	SH	DEFINED	17
WASTE INDUSTRIES USA INC	COM	941057101	238	8800	SH	DEFINED	3
WASTE MGMT INC DEL	COM	94106L109	493	13450	SH	DEFINED	7
WASTE MGMT INC DEL	COM	94106L109	32680	890954	SH	DEFINED	10
WASTE MGMT INC DEL	COM	94106L109	256138	6983033	SH	DEFINED	8
WASTE MGMT INC DEL	COM	94106L109	3765	102633	SH	DEFINED	3
WASTE MGMT INC DEL	COM	94106L109	291	7925	SH	DEFINED	11
WASTE MGMT INC DEL	COM	94106L109	1671	45600	SH	DEFINED	5
WASTE MGMT INC DEL	COM	94106L109	256684	6997917	SH	DEFINED	18
WASTE MGMT INC DEL	COM	94106L109	565	15400	SH	DEFINED	20
WASTE MGMT INC DEL	COM	94106L109	12688	345909	SH	DEFINED	4
WASTE MGMT INC DEL	COM	94106L109	106	2900	SH	DEFINED	17
WASTE MGMT INC DEL	COM	94106L109	37	1000	SH	DEFINED	2
WATERS CORP	COM	941848103	1	32000	SH	DEFINED	18
WATERS CORP	COM	941848103	14	300	SH	DEFINED	5
WATERS CORP	COM	941848103	226	5000	SH	DEFINED	7
WATERS CORP	COM	941848103	1662	36699	SH	DEFINED	17
WATERS CORP	COM	941848103	958	21160	SH	DEFINED	3
WATERS CORP	COM	941848103	3120	68900	SH	DEFINED	23
WATSCO INC	COM	942622200	15	330	SH	DEFINED	2
WATSCO INC	COM	942622200	6457	140340	SH	DEFINED	3
WATSON PHARMACEUTICALS INC	COM	942683103	5	200	SH	DEFINED	17
WATSON PHARMACEUTICALS INC	COM	942683103	494	18871	SH	DEFINED	18
WATSON PHARMACEUTICALS INC	COM	942683103	163	6300	SH	DEFINED	5
WATSON PHARMACEUTICALS INC	COM	942683103	10	392	SH	DEFINED	2
WATSON PHARMACEUTICALS INC	COM	942683103	471	18012	SH	DEFINED	3
WATSON PHARMACEUTICALS INC	DBCV 1.750% 3/1	942683AC7	339	368000	SH	DEFINED	14
WATSON WYATT WORLDWIDE INC	CL A	942712100	20370	497800	SH	DEFINED	18
WATSON WYATT WORLDWIDE INC	CL A	942712100	16559	404660	SH	DEFINED	3
WATTS WATER TECHNOLOGIES INC	CL A	942749102	165	5195	SH	DEFINED	17
WAUSAU PAPER CORP	COM	943315101	9	700	SH	DEFINED	11
WAVE SYSTEMS CORP	COM NEW	943526301	70	41967	SH	DEFINED	20
WAVE SYSTEMS CORP	COM NEW	943526301	75	44900	SH	DEFINED	21
WAVE SYSTEMS CORP	COM NEW	943526301	1640	988118	SH	DEFINED	18
WEATHERFORD INTERNATIONAL LT	COM	G95089101	21	500	SH	DEFINED	1
WEATHERFORD INTERNATIONAL LT	COM	G95089101	167	4010	SH	DEFINED	11
WEATHERFORD INTERNATIONAL LT	COM	G95089101	847	20720	SH	DEFINED	5

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

WEATHERFORD INTERNATIONAL LT	COM	G95089101	96	2300	SH	DEFINED	4
WEATHERFORD INTERNATIONAL LT	COM	G95089101	10	248	SH	DEFINED	2
WEATHERFORD INTERNATIONAL LT	COM	G95089101	2732	65483	SH	DEFINED	3
WEATHERFORD INTERNATIONAL LT	COM	G95089101	8774	210319	SH	DEFINED	21
WEATHERFORD INTERNATIONAL LT	COM	G95089101	1480561	35488049	SH	DEFINED	18
WEBEX COMMUNICATIONS INC	COM	94767L109	1945	49850	SH	DEFINED	18
WEBEX COMMUNICATIONS INC	COM	94767L109	179	4600	SH	DEFINED	20
WEBEX COMMUNICATIONS INC	COM	94767L109	7578	194200	SH	DEFINED	21
WEBEX COMMUNICATIONS INC	COM	94767L109	21	550	SH	DEFINED	5
WEBMD HEALTH CORP	CL A	94770V102	3	90	SH	DEFINED	2
WEBSense INC	COM	947684106	9	400	SH	DEFINED	11
WEBSense INC	COM	947684106	7014	324556	SH	DEFINED	3
WEBSTER FINL CORP CONN	COM	947890109	145	3075	SH	DEFINED	5
WEBSTER FINL CORP CONN	COM	947890109	9128	193762	SH	DEFINED	18
WEBSTER FINL CORP CONN	COM	947890109	342	7250	SH	DEFINED	11
WEINGARTEN RLTY INVS	SH BEN INT	948741103	643	14941	SH	DEFINED	3
WEINGARTEN RLTY INVS	SH BEN INT	948741103	2307	53630	SH	DEFINED	11
WEINGARTEN RLTY INVS	SH BEN INT	948741103	0	3738	SH	DEFINED	18
WEINGARTEN RLTY INVS	SH BEN INT	948741103	4891	113681	SH	DEFINED	17
WEIS MKTS INC	COM	948849104	15	365	SH	DEFINED	11
WELLCARE HEALTH PLANS INC	COM	94946T106	47	828	SH	DEFINED	2
WELLCARE HEALTH PLANS INC	COM	94946T106	67897	1198953	SH	DEFINED	3
WELLCARE HEALTH PLANS INC	COM	94946T106	2416	42660	SH	DEFINED	18
WELLMAN INC	COM	949702104	62	15630	SH	DEFINED	6
WELLPOINT INC	COM	94973V107	11006	142839	SH	DEFINED	17
WELLPOINT INC	COM	94973V107	1123	14580	SH	DEFINED	5
WELLPOINT INC	COM	94973V107	994	12900	SH	DEFINED	20
WELLPOINT INC	COM	94973V107	709	9200	SH	DEFINED	22
WELLPOINT INC	COM	94973V107	3082	40000	SH	DEFINED	23
WELLPOINT INC	COM	94973V107	159321	2067768	SH	DEFINED	18
WELLPOINT INC	COM	94973V107	82082	1065308	SH	DEFINED	21
WELLPOINT INC	COM	94973V107	1477	19165	SH	DEFINED	11
WELLPOINT INC	COM	94973V107	2	30	SH	DEFINED	7
WELLPOINT INC	COM	94973V107	266539	3459305	SH	DEFINED	8
WELLPOINT INC	COM	94973V107	46	600	SH	DEFINED	1
WELLPOINT INC	COM	94973V107	92	1200	SH	DEFINED	4
WELLPOINT INC	COM	94973V107	155	2011	SH	DEFINED	2
WELLPOINT INC	COM	94973V107	38059	493956	SH	DEFINED	3
WELLS FARGO & CO NEW	COM	949746101	47559	1314516	SH	DEFINED	17
WELLS FARGO & CO NEW	COM	949746101	567718	15691480	SH	DEFINED	18
WELLS FARGO & CO NEW	COM	949746101	3320	92098	SH	DEFINED	5
WELLS FARGO & CO NEW	COM	949746101	11427	315831	SH	DEFINED	2
WELLS FARGO & CO NEW	COM	949746101	1815	50162	SH	DEFINED	11
WELLS FARGO & CO NEW	COM	949746101	190	5260	SH	DEFINED	7
WELLS FARGO & CO NEW	COM	949746101	47991	1326428	SH	DEFINED	3
WELLS FARGO & CO NEW	COM	949746101	173351	4791344	SH	DEFINED	21
WELLS FARGO & CO NEW	COM	949746101	1884	52062	SH	DEFINED	20
WELLS FARGO & CO NEW	COM	949746101	1700	47000	SH	DEFINED	4
WELLS FARGO & CO NEW	COM	949746101	434	12000	SH	DEFINED	1
WELLSFORD REAL PPTYS INC	COM NEW	950240200	0	37	SH	DEFINED	2
WELLSFORD REAL PPTYS INC	COM NEW	950240200	332	45099	SH	DEFINED	6
WENDYS INTL INC	COM	950590109	1396	20835	SH	DEFINED	3
WENDYS INTL INC	COM	950590109	122	3740	SH	DEFINED	5
WENDYS INTL INC	COM	950590109	7	103	SH	DEFINED	11
WENDYS INTL INC	COM	950590109	2680	40000	SH	DEFINED	7
WENDYS INTL INC	COM	950590109	30945	625900	SH	DEFINED	18
WERNER ENTERPRISES INC	COM	950755108	290	15475	SH	DEFINED	21
WERNER ENTERPRISES INC	COM	950755108	1	34296	SH	DEFINED	18
WESBANCO INC	COM	950810101	31	1075	SH	DEFINED	11
WESCO INTL INC	COM	95082P105	26965	464661	SH	DEFINED	3
WESCO INTL INC	COM	95082P105	13	230	SH	DEFINED	2
WEST COAST BANCORP ORE NEW	COM	952145100	1322	43300	SH	DEFINED	3

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

WEST PHARMACEUTICAL SVSC INC	COM		955306105	31	800	SH	DEFINED	5
WEST PHARMACEUTICAL SVSC INC	COM		955306105	24385	620962	SH	DEFINED	3
WEST PHARMACEUTICAL SVSC INC	COM		955306105	118	3000	SH	DEFINED	11
WESTAFF INC	COM		957070105	4	875	SH	DEFINED	5
WESTAMERICA BANCORPORATION	COM		957090103	145	2870	SH	DEFINED	20
WESTAMERICA BANCORPORATION	COM		957090103	1399	27700	SH	DEFINED	18
WESTAMERICA BANCORPORATION	COM		957090103	5285	104640	SH	DEFINED	21
WESTAR ENERGY INC	COM		95709T100	27	1148	SH	DEFINED	17
WESTAR ENERGY INC	COM		95709T100	60	2559	SH	DEFINED	2
WESTAR ENERGY INC	COM		95709T100	15	650	SH	DEFINED	11
WESTAR ENERGY INC	COM		95709T100	0	13875	SH	DEFINED	18
WESTERN ALLIANCE BANCORP	COM		957638109	20	600	SH	DEFINED	11
WESTERN ALLIANCE BANCORP	COM		957638109	3	79000	SH	DEFINED	18
WESTERN ASSET CLAYMORE US TR	COM	SH BEN INT	95766Q106	0	5	SH	DEFINED	18
WESTERN DIGITAL CORP	COM		958102105	23718	1310409	SH	DEFINED	18
WESTERN DIGITAL CORP	COM		958102105	18	1000	SH	DEFINED	5
WESTERN DIGITAL CORP	COM		958102105	877	48450	SH	DEFINED	22
WESTERN DIGITAL CORP	COM		958102105	3587	198200	SH	DEFINED	23
WESTERN DIGITAL CORP	COM		958102105	15	840	SH	DEFINED	2
WESTERN DIGITAL CORP	COM		958102105	28	1573	SH	DEFINED	17
WESTERN DIGITAL CORP	COM		958102105	59006	3260018	SH	DEFINED	3
WESTERN DIGITAL CORP	COM		958102105	235	13000	SH	DEFINED	20
WESTERN REFNG INC	COM		959319104	23	1000	SH	DEFINED	11
WESTERN REFNG INC	COM		959319104	0	3000	SH	DEFINED	18
WESTERN REFNG INC	COM		959319104	2862	123130	SH	DEFINED	3
WESTLAKE CHEM CORP	COM		960413102	7151	223410	SH	DEFINED	3
WESTLAKE CHEM CORP	COM		960413102	19	587	SH	DEFINED	2
WESTLAKE CHEM CORP	COM		960413102	1016	31727	SH	DEFINED	6
WESTMORELAND COAL CO	COM		960878106	26	1300	SH	DEFINED	3
WEYCO GROUP INC	COM		962149100	438	19600	SH	DEFINED	17
WEYERHAEUSER CO	COM		962166104	5831	94761	SH	DEFINED	21
WEYERHAEUSER CO	COM		962166104	17	280	SH	DEFINED	7
WEYERHAEUSER CO	COM		962166104	443	7205	SH	DEFINED	2
WEYERHAEUSER CO	COM		962166104	3719	60441	SH	DEFINED	3
WEYERHAEUSER CO	COM		962166104	38	622	SH	DEFINED	11
WEYERHAEUSER CO	COM		962166104	248	4026	SH	DEFINED	17
WEYERHAEUSER CO	COM		962166104	3396	55200	SH	DEFINED	20
WEYERHAEUSER CO	COM		962166104	112	1815	SH	DEFINED	5
WEYERHAEUSER CO	COM		962166104	336277	5465252	SH	DEFINED	18
WGL HLDGS INC	COM		92924F106	22	700	SH	DEFINED	11
WHIRLPOOL CORP	COM		963320106	21	249	SH	DEFINED	17
WHIRLPOOL CORP	COM		963320106	8	100	SH	DEFINED	2
WHIRLPOOL CORP	COM		963320106	232	2760	SH	DEFINED	6
WHIRLPOOL CORP	COM		963320106	132	1571	SH	DEFINED	18
WHIRLPOOL CORP	COM		963320106	1142	13574	SH	DEFINED	3
WHITE MTNS INS GROUP LTD	COM		G9618E107	622	1250	SH	DEFINED	5
WHITE MTNS INS GROUP LTD	COM		G9618E107	50	100	SH	DEFINED	2
WHITE MTNS INS GROUP LTD	COM		G9618E107	672	1352	SH	DEFINED	17
WHITE MTNS INS GROUP LTD	COM		G9618E107	174	350	SH	DEFINED	11
WHITE MTNS INS GROUP LTD	COM		G9618E107	106	215	SH	DEFINED	18
WHITING PETE CORP NEW	COM		966387102	2961	73842	SH	DEFINED	6
WHITING PETE CORP NEW	COM		966387102	34	840	SH	DEFINED	2
WHITNEY HLDG CORP	COM		966612103	13203	369105	SH	DEFINED	3
WHITNEY HLDG CORP	COM		966612103	1	30375	SH	DEFINED	18
WHITNEY HLDG CORP	COM		966612103	306	8550	SH	DEFINED	11
WHITNEY HLDG CORP	COM		966612103	1120	31300	SH	DEFINED	22
WHITNEY HLDG CORP	COM		966612103	69	1950	SH	DEFINED	5
WHOLE FOODS MKT INC	COM		966837106	0	642	SH	DEFINED	18
WHOLE FOODS MKT INC	COM		966837106	1304	21940	SH	DEFINED	11
WHOLE FOODS MKT INC	COM		966837106	1452	24434	SH	DEFINED	3
WHOLE FOODS MKT INC	COM		966837106	376	6405	SH	DEFINED	5
WHOLE FOODS MKT INC	COM		966837106	238	4000	SH	DEFINED	1

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

WHOLE FOODS MKT INC	COM	966837106	124	2093	SH	DEFINED	2
WHOLE FOODS MKT INC	COM	966837106	1093	18383	SH	DEFINED	17
WIDERTHAN CO LTD	SPONS ADR	967593104	5967	356213	SH	DEFINED	21
WIDERTHAN CO LTD	SPONS ADR	967593104	144	8569	SH	DEFINED	20
WIDERTHAN CO LTD	SPONS ADR	967593104	1511	90234	SH	DEFINED	18
WILD OATS MARKETS INC	COM	96808B107	2771	171485	SH	DEFINED	18
WILD OATS MARKETS INC	COM	96808B107	6853	424080	SH	DEFINED	3
WILD OATS MARKETS INC	COM	96808B107	7	445	SH	DEFINED	2
WILD OATS MARKETS INC	COM	96808B107	18	1100	SH	DEFINED	1
WILEY JOHN & SONS INC	CL A	968223206	466	12940	SH	DEFINED	17
WILEY JOHN & SONS INC	CL A	968223206	467	13173	SH	DEFINED	5
WILEY JOHN & SONS INC	CL A	968223206	498	13825	SH	DEFINED	11
WILLIAMS COS INC DEL	COM	969457100	203012	8504919	SH	DEFINED	18
WILLIAMS COS INC DEL	COM	969457100	110	4609	SH	DEFINED	2
WILLIAMS COS INC DEL	COM	969457100	5497	230295	SH	DEFINED	6
WILLIAMS COS INC DEL	COM	969457100	3154	132147	SH	DEFINED	3
WILLIAMS COS INC DEL	COM	969457100	125	5250	SH	DEFINED	17
WILLIAMS COS INC DEL	COM	969457100	2788	116800	SH	DEFINED	20
WILLIAMS COS INC DEL	COM	969457100	5118	214411	SH	DEFINED	21
WILLIAMS COS INC DEL	COM	969457100	52	2200	SH	DEFINED	5
WILLIAMS COS INC DEL	COM	969457100	5860	245480	SH	DEFINED	11
WILLIAMS SCOTSMAN INTL INC	COM	96950G102	4547	212873	SH	DEFINED	3
WILLIAMS SONOMA INC	COM	969904101	0	7672	SH	DEFINED	18
WILLIAMS SONOMA INC	COM	969904101	13	400	SH	DEFINED	11
WILLIAMS SONOMA INC	COM	969904101	318	9829	SH	DEFINED	2
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	43	1125	SH	DEFINED	5
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	4	130	SH	DEFINED	18
WILLOW GROVE BANCORP INC NEW	COM	97111W101	38	2400	SH	DEFINED	11
WILLOW GROVE BANCORP INC NEW	COM	97111W101	940	60000	SH	DEFINED	1
WILLOW GROVE BANCORP INC NEW	COM	97111W101	775	49500	SH	DEFINED	3
WILMINGTON TRUST CORP	COM	971807102	192	4300	SH	DEFINED	17
WILMINGTON TRUST CORP	COM	971807102	249	5600	SH	DEFINED	2
WILMINGTON TRUST CORP	COM	971807102	668	15000	SH	DEFINED	4
WILMINGTON TRUST CORP	COM	971807102	18	400	SH	DEFINED	5
WILMINGTON TRUST CORP	COM	971807102	26151	587002	SH	DEFINED	3
WILMINGTON TRUST CORP	COM	971807102	143	3200	SH	DEFINED	11
WILSHIRE BANCORP INC	COM	97186T108	7282	382484	SH	DEFINED	3
WIND RIVER SYSTEMS INC	COM	973149107	0	400	SH	DEFINED	18
WINDSTREAM CORP	COM	97381W104	681	51651	SH	DEFINED	11
WINDSTREAM CORP	COM	97381W104	4756	360575	SH	DEFINED	3
WINDSTREAM CORP	COM	97381W104	17098	1296273	SH	DEFINED	18
WINDSTREAM CORP	COM	97381W104	1854	140570	SH	DEFINED	17
WINDSTREAM CORP	COM	97381W104	89	6751	SH	DEFINED	2
WINDSTREAM CORP	COM	97381W104	317	23624	SH	DEFINED	5
WINDSTREAM CORP	COM	97381W104	99	7505	SH	DEFINED	20
WINDSTREAM CORP	COM	97381W104	18	1343	SH	DEFINED	4
WINNEBAGO INDS INC	COM	974637100	10	305	SH	DEFINED	2
WINTRUST FINANCIAL CORP	COM	97650W108	0	119	SH	DEFINED	18
WIPRO LTD	SPON ADR 1 SH	97651M109	13	1000	SH	DEFINED	2
WISCONSIN ENERGY CORP	COM	976657106	6	140	SH	DEFINED	11
WISCONSIN ENERGY CORP	COM	976657106	246	5699	SH	DEFINED	17
WISCONSIN ENERGY CORP	COM	976657106	90	2085	SH	DEFINED	2
WISCONSIN ENERGY CORP	COM	976657106	400	9150	SH	DEFINED	5
WISCONSIN ENERGY CORP	COM	976657106	6043	140088	SH	DEFINED	3
WISCONSIN ENERGY CORP	COM	976657106	1	18150	SH	DEFINED	18
WITNESS SYS INC	COM	977424100	3400	193980	SH	DEFINED	3
WITNESS SYS INC	COM	977424100	3	168800	SH	DEFINED	18
WMS INDS INC	COM	929297109	3188	109150	SH	DEFINED	18
WMS INDS INC	COM	929297109	15	510	SH	DEFINED	2
WOLVERINE WORLD WIDE INC	COM	978097103	23542	831564	SH	DEFINED	3
WOLVERINE WORLD WIDE INC	COM	978097103	14	500	SH	DEFINED	5
WOLVERINE WORLD WIDE INC	COM	978097103	4	150	SH	DEFINED	1

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

WORLD ACCEP CORP DEL	COM	981419104	7593	172653	SH	DEFINED	3
WORLD WRESTLING ENTMT INC	CL A	98156Q108	79	4800	SH	DEFINED	20
WORLD WRESTLING ENTMT INC	CL A	98156Q108	20324	1237000	SH	DEFINED	18
WORLD WRESTLING ENTMT INC	CL A	98156Q108	92	5600	SH	DEFINED	21
WORLD WRESTLING ENTMT INC	CL A	98156Q108	8047	489787	SH	DEFINED	3
WORLDSPACE INC	CL A	981579105	3	980	SH	DEFINED	2
WORTHINGTON INDS INC	COM	981811102	17	1000	SH	DEFINED	17
WORTHINGTON INDS INC	COM	981811102	0	100	SH	DEFINED	18
WORTHINGTON INDS INC	COM	981811102	26	1500	SH	DEFINED	2
WORTHINGTON INDS INC	COM	981811102	3954	231750	SH	DEFINED	3
WPP GROUP PLC	SPON ADR 0905	929309409	79	1282	SH	DEFINED	17
WPP GROUP PLC	SPON ADR 0905	929309409	27930	452452	SH	DEFINED	18
WPP GROUP PLC	SPON ADR 0905	929309409	8727	141366	SH	DEFINED	10
WPP GROUP PLC	SPON ADR 0905	929309409	570	9235	SH	DEFINED	11
WPP GROUP PLC	SPON ADR 0905	929309409	1456	39259	SH	DEFINED	6
WPP GROUP PLC	SPON ADR 0905	929309409	135515	2195294	SH	DEFINED	8
WPP GROUP PLC	SPON ADR 0905	929309409	160	2595	SH	DEFINED	7
WPP GROUP PLC	SPON ADR 0905	929309409	21	334	SH	DEFINED	5
WPS RESOURCES CORP	COM	92931B106	13342	268856	SH	DEFINED	18
WPS RESOURCES CORP	COM	92931B106	215	4340	SH	DEFINED	17
WPS RESOURCES CORP	COM	92931B106	144	2900	SH	DEFINED	20
WRIGHT EXPRESS CORP	COM	98233Q105	1448	60200	SH	DEFINED	18
WRIGHT EXPRESS CORP	COM	98233Q105	140	5800	SH	DEFINED	20
WRIGHT EXPRESS CORP	COM	98233Q105	5820	241900	SH	DEFINED	21
WRIGHT EXPRESS CORP	COM	98233Q105	344	14300	SH	DEFINED	11
WRIGLEY WM JR CO	COM	982526105	41	899	SH	DEFINED	17
WRIGLEY WM JR CO	COM	982526105	579288	12576813	SH	DEFINED	18
WRIGLEY WM JR CO	COM	982526105	6693	145316	SH	DEFINED	1
WRIGLEY WM JR CO	COM	982526105	2035	44172	SH	DEFINED	3
WRIGLEY WM JR CO	COM	982526105	84	1815	SH	DEFINED	2
WRIGLEY WM JR CO	COM	982526105	5	100	SH	DEFINED	4
WRIGLEY WM JR CO	COM	982526105	3621	78612	SH	DEFINED	20
WRIGLEY WM JR CO	COM	982526105	5396	117143	SH	DEFINED	21
WRIGLEY WM JR CO	COM	982526105	63	1400	SH	DEFINED	5
WRIGLEY WM JR CO	COM	982526105	247	5362	SH	DEFINED	11
WSFS FINL CORP	COM	929328102	124	2000	SH	DEFINED	11
WSFS FINL CORP	COM	929328102	18	300	SH	DEFINED	5
WYETH	COM	983024100	27450	539940	SH	DEFINED	3
WYETH	PFD CV \$2	983024209	0	36	SH	DEFINED	18
WYETH	COM	983024100	1390	34224	SH	DEFINED	6
WYETH	COM	983024100	55	1080	SH	DEFINED	4
WYETH	COM	983024100	1616	31774	SH	DEFINED	1
WYETH	COM	983024100	17483	343882	SH	DEFINED	17
WYETH	COM	983024100	5694	112000	SH	DEFINED	7
WYETH	COM	983024100	58082	1142443	SH	DEFINED	21
WYETH	COM	983024100	2353	46281	SH	DEFINED	11
WYETH	COM	983024100	1975	39206	SH	DEFINED	5
WYETH	COM	983024100	650071	12786601	SH	DEFINED	18
WYETH	COM	983024100	6741	132600	SH	DEFINED	20
WYETH	COM	983024100	4436	87260	SH	DEFINED	2
WYNDHAM WORLDWIDE CORP	COM	98310W108	423	15120	SH	DEFINED	17
WYNDHAM WORLDWIDE CORP	COM	98310W108	3031	108376	SH	DEFINED	4
WYNDHAM WORLDWIDE CORP	COM	98310W108	22	794	SH	DEFINED	7
WYNDHAM WORLDWIDE CORP	COM	98310W108	9	331	SH	DEFINED	2
WYNDHAM WORLDWIDE CORP	COM	98310W108	11118	397505	SH	DEFINED	8
WYNDHAM WORLDWIDE CORP	COM	98310W108	785	28056	SH	DEFINED	18
WYNDHAM WORLDWIDE CORP	COM	98310W108	78	2800	SH	DEFINED	11
WYNDHAM WORLDWIDE CORP	COM	98310W108	970	34677	SH	DEFINED	3
WYNN RESORTS LTD	COM	983134107	2	25	SH	DEFINED	2
XCEL ENERGY INC	COM	98389B100	0	897	SH	DEFINED	18
XCEL ENERGY INC	COM	98389B100	123	5954	SH	DEFINED	11
XCEL ENERGY INC	COM	98389B100	82	3990	SH	DEFINED	2

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

XCEL ENERGY INC	COM	98389B100	16397	794050	SH	DEFINED	3
XCEL ENERGY INC	COM	98389B100	289	13983	SH	DEFINED	17
XERIUM TECHNOLOGIES INC	COM	98416J100	1541	139090	SH	DEFINED	3
XERIUM TECHNOLOGIES INC	COM	98416J100	4161	375552	SH	DEFINED	6
XEROX CORP	COM	984121103	5	302	SH	DEFINED	17
XEROX CORP	COM	984121103	19	1250	SH	DEFINED	2
XEROX CORP	COM	984121103	31	2000	SH	DEFINED	4
XEROX CORP	COM	984121103	1	91354	SH	DEFINED	18
XEROX CORP	COM	984121103	798	51300	SH	DEFINED	22
XEROX CORP	COM	984121103	14004	900028	SH	DEFINED	3
XEROX CORP	COM	984121103	60	3880	SH	DEFINED	5
XILINX INC	COM	983919101	4046	184335	SH	DEFINED	18
XILINX INC	COM	983919101	23	1070	SH	DEFINED	21
XILINX INC	COM	983919101	1288	58657	SH	DEFINED	3
XILINX INC	COM	983919101	175	7990	SH	DEFINED	17
XILINX INC	COM	983919101	42	1900	SH	DEFINED	5
XL CAP LTD	CL A	G98255105	2135	31075	SH	DEFINED	3
XL CAP LTD	CL A	G98255105	577	8368	SH	DEFINED	5
XL CAP LTD	CL A	G98255105	126053	1834835	SH	DEFINED	8
XL CAP LTD	CL A	G98255105	4097	59640	SH	DEFINED	18
XM SATELLITE RADIO HLDGS INC	CL A	983759101	124857	9686365	SH	DEFINED	8
XM SATELLITE RADIO HLDGS INC	CL A	983759101	29	2230	SH	DEFINED	5
XM SATELLITE RADIO HLDGS INC	CL A	983759101	2724	211300	SH	DEFINED	10
XM SATELLITE RADIO HLDGS INC	CL A	983759101	108	8354	SH	DEFINED	17
XM SATELLITE RADIO HLDGS INC	CL A	983759101	0	1530	SH	DEFINED	18
XM SATELLITE RADIO HLDGS INC	CL A	983759101	2	160	SH	DEFINED	2
XM SATELLITE RADIO HLDGS INC	CL A	983759101	79918	6200000	SH	DEFINED	13
XTO ENERGY INC	COM	98385X106	21501	510359	SH	DEFINED	18
XTO ENERGY INC	COM	98385X106	499	11844	SH	DEFINED	17
XTO ENERGY INC	COM	98385X106	24	566	SH	DEFINED	11
XTO ENERGY INC	COM	98385X106	25226	598762	SH	DEFINED	3
XTO ENERGY INC	COM	98385X106	19514	463189	SH	DEFINED	1
XTO ENERGY INC	COM	98385X106	4	105	SH	DEFINED	4
XTO ENERGY INC	COM	98385X106	4102	98873	SH	DEFINED	5
XYRATEX LTD	COM	G98268108	2044	107230	SH	DEFINED	3
YAHOO INC	COM	984332106	151279	5984127	SH	DEFINED	10
YAHOO INC	COM	984332106	5	215	SH	DEFINED	4
YAHOO INC	COM	984332106	825187	32641886	SH	DEFINED	18
YAHOO INC	COM	984332106	1236	49687	SH	DEFINED	5
YAHOO INC	COM	984332106	10334	408792	SH	DEFINED	3
YAHOO INC	COM	984332106	31718	1254654	SH	DEFINED	21
YAHOO INC	COM	984332106	3883	153600	SH	DEFINED	20
YAHOO INC	COM	984332106	752	29734	SH	DEFINED	11
YAHOO INC	COM	984332106	2101	83119	SH	DEFINED	17
YAHOO INC	COM	984332106	126400	5000000	SH	DEFINED	13
YAHOO INC	COM	984332106	1198019	47389994	SH	DEFINED	8
YAMANA GOLD INC	COM	98462Y100	487	52800	SH	DEFINED	7
YANKEE CANDLE INC	COM	984757104	4346	148466	SH	DEFINED	3
YARDVILLE NATL BANCORP	COM	985021104	139	3900	SH	DEFINED	11
YARDVILLE NATL BANCORP	COM	985021104	242	6800	SH	DEFINED	17
YORK WTR CO	COM	987184108	14	750	SH	DEFINED	2
YRC WORLDWIDE INC	COM	984249102	19	500	SH	DEFINED	11
YUM BRANDS INC	COM	988498101	2419	46474	SH	DEFINED	3
YUM BRANDS INC	COM	988498101	0	6505	SH	DEFINED	18
YUM BRANDS INC	COM	988498101	132	2530	SH	DEFINED	2
YUM BRANDS INC	COM	988498101	20248	389005	SH	DEFINED	17
YUM BRANDS INC	COM	988498101	426	8193	SH	DEFINED	11
YUM BRANDS INC	COM	988498101	31	600	SH	DEFINED	5
ZARLINK SEMICONDUCTOR INC	COM	989139100	7863	3623290	SH	DEFINED	21
ZARLINK SEMICONDUCTOR INC	COM	989139100	231	106460	SH	DEFINED	20
ZARLINK SEMICONDUCTOR INC	COM	989139100	1439	663240	SH	DEFINED	18
ZEBRA TECHNOLOGIES CORP	CL A	989207105	54	1500	SH	DEFINED	17

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

ZEBRA TECHNOLOGIES CORP	CL A	989207105	29	825	SH	DEFINED	5
ZENITH NATL INS CORP	COM	989390109	2655	66549	SH	DEFINED	6
ZENITH NATL INS CORP	COM	989390109	25792	646585	SH	DEFINED	3
ZIMMER HLDGS INC	COM	98956P102	13	190	SH	DEFINED	4
ZIMMER HLDGS INC	COM	98956P102	698	10340	SH	DEFINED	2
ZIMMER HLDGS INC	COM	98956P102	35	520	SH	DEFINED	1
ZIMMER HLDGS INC	COM	98956P102	888	13153	SH	DEFINED	11
ZIMMER HLDGS INC	COM	98956P102	9681	143423	SH	DEFINED	17
ZIMMER HLDGS INC	COM	98956P102	34	500	SH	DEFINED	7
ZIMMER HLDGS INC	COM	98956P102	381	5679	SH	DEFINED	5
ZIMMER HLDGS INC	COM	98956P102	3143	46565	SH	DEFINED	18
ZIMMER HLDGS INC	COM	98956P102	2836	42012	SH	DEFINED	3
ZIONS BANCORPORATION	COM	989701107	116	1450	SH	DEFINED	17
ZIONS BANCORPORATION	COM	989701107	5648	70770	SH	DEFINED	11
ZIONS BANCORPORATION	COM	989701107	5690	71290	SH	DEFINED	3
ZIONS BANCORPORATION	COM	989701107	18021	225805	SH	DEFINED	1
ZIONS BANCORPORATION	COM	989701107	8	105	SH	DEFINED	4
ZIONS BANCORPORATION	COM	989701107	1	8873	SH	DEFINED	18
ZOLL MED CORP	COM	989922109	7351	204824	SH	DEFINED	3
ZORAN CORP	COM	98975F101	11	671	SH	DEFINED	2
ZORAN CORP	COM	98975F101	20768	1291543	SH	DEFINED	3
ZWEIG FD	COM	989834106	0	80	SH	DEFINED	18
ZWEIG TOTAL RETURN FD INC	COM	989837109	0	24	SH	DEFINED	18
ZWEIG TOTAL RETURN FD INC	COM	989837109	54	10075	SH	DEFINED	2
ZYGO CORP	COM	989855101	1768	138640	SH	DEFINED	3
ZYMOGENETICS INC	COM	98985T109	18	1100	SH	DEFINED	5