

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

LEGG MASON INC
Form 13F-HR
August 15, 2005

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 2005

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

Institutional Investment Manager Filing this Report:

Name: Legg Mason, Inc.
Address: 100 Light Street

Baltimore, MD 21202

13F File Number: 28-1700

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Peter L. Bain
Title: Executive Vice Prsident
Phone: 410-454-3227

Signature, Place, and Date of Signing:

Peter L. Bain Baltimore, MD August 15, 2005

Report Type (Check only one.):

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

List of Other Managers Reporting for this Manager:

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

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

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 15

Form13F Information Table Entry Total: 9757

Form13F Information Table Value Total: \$84,230,022 (thousands)

List of Other Included Managers:

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

No.	13F File Number	Name
1	28-3658	Barrett Associates, Inc.
2	28-1801	Bartlett & Co.
3	28-0377	Batterymarch Financial Management, Inc.
4	28-5034	Berkshire Asset Management, Inc.
5	28-6393	Bingham Legg Advisers, LLC
6	28-2204	Brandywine Asset Management, LLC
7	28-7412	Legg Mason Canada Inc.
8	28-1701	Legg Mason Capital Management, Inc.
9	28-6485	Legg Mason Focus Capital, Inc.
10	28-6395	Legg Mason Funds Management, Inc.
11	28-6397	Legg Mason Trust, fsb
12	28-5474	Legg Mason Wood Walker, Incorporated
13	28-6399	LMM, LLC
14	28-10245	Western Asset Management Company
17	28-11345	Legg Mason Invetsment Counsel, LLC

FORM 13F INFORMATION TABLE

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHARES/ PRN	SH/ AMT	PUT/ CALL	INVSTMT DSCRETN	OTH MANA
1838 BD-DEB TRADING FD	COM	282520105	73	3851	SH		DEFINED	12
1ST SOURCE CORP	COM	336901103	50	2181	SH		DEFINED	2
21ST CENTY HLDG CO	COM	90136Q100	48	3721	SH		DEFINED	12
21ST CENTY INS GROUP	COM	90130N103	14865	1001700	SH		DEFINED	6
21ST CENTY INS GROUP	COM	90130N103	1588	107035	SH		DEFINED	12
24/7 REAL MEDIA INC	COM NEW	901314203	0	40	SH		DEFINED	12
3-D SYS CORP DEL	COM NEW	88554D205	35	1450	SH		DEFINED	12
3COM CORP	COM	885535104	0	50	SH		DEFINED	9
3COM CORP	COM	885535104	1	200	SH		DEFINED	17
3COM CORP	COM	885535104	99	27190	SH		DEFINED	12
3COM CORP	COM	885535104	185	51065	SH		DEFINED	6
3M CO	COM	88579Y101	1387	19190	SH		DEFINED	5
3M CO	COM	88579Y101	24687	341459	SH		DEFINED	17
3M CO	COM	88579Y101	11976	165639	SH		DEFINED	12

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

3M CO	COM	88579Y101	10845	150000	SH	DEFINED	7
3M CO	COM	88579Y101	1736	24008	SH	DEFINED	11
3M CO	COM	88579Y101	8790	121578	SH	DEFINED	3
3M CO	COM	88579Y101	234	3236	SH	DEFINED	9
3M CO	COM	88579Y101	51	702	SH	DEFINED	4
3M CO	COM	88579Y101	3583	49551	SH	DEFINED	2
3M CO	COM	88579Y101	1878	25973	SH	DEFINED	1
40 / 86 STRATEGIC INCOME FD	SH BEN INT	349739102	16	1600	SH	DEFINED	12
7-ELEVEN INC	COM NEW	817826209	116	3830	SH	DEFINED	3
7-ELEVEN INC	COM NEW	817826209	6	202	SH	DEFINED	12
8X8 INC NEW	COM	282914100	15	9000	SH	DEFINED	12
99 CENTS ONLY STORES	COM	65440K106	21	1665	SH	DEFINED	9
99 CENTS ONLY STORES	COM	65440K106	3	200	SH	DEFINED	12
A C MOORE ARTS & CRAFTS INC	COM	00086T103	10	314	SH	DEFINED	11
A C MOORE ARTS & CRAFTS INC	COM	00086T103	16	500	SH	DEFINED	12
A D A M INC	COM	00088U108	6	1000	SH	DEFINED	17
A D C TELECOMMUNICATIONS	COM NEW	000886309	92	4237	SH	DEFINED	12
AAR CORP	COM	000361105	7025	447263	SH	DEFINED	6
AARON RENTS INC	COM	002535201	18574	746260	SH	DEFINED	3
AARON RENTS INC	COM	002535201	12	500	SH	DEFINED	12
AASTROM BIOSCIENCES INC	COM	00253U107	8	2520	SH	DEFINED	12
ABB LTD	SPONSORED ADR	000375204	584	90255	SH	DEFINED	17
ABB LTD	SPONSORED ADR	000375204	67	10400	SH	DEFINED	11
ABBEY NATL PLC	GDR	002920809	21	800	SH	DEFINED	12
ABBEY NATL PLC	GDR	002920809	35	1335	SH	DEFINED	2
ABBOTT LABS	COM	002824100	9918	202369	SH	DEFINED	5
ABBOTT LABS	COM	002824100	26602	542783	SH	DEFINED	2
ABBOTT LABS	COM	002824100	270	5508	SH	DEFINED	9
ABBOTT LABS	COM	002824100	576	11745	SH	DEFINED	7
ABBOTT LABS	COM	002824100	4075	83141	SH	DEFINED	11
ABBOTT LABS	COM	002824100	9564	195150	SH	DEFINED	3
ABBOTT LABS	COM	002824100	14146	288634	SH	DEFINED	4
ABBOTT LABS	COM	002824100	22588	460877	SH	DEFINED	12
ABBOTT LABS	COM	002824100	6342	129396	SH	DEFINED	1
ABBOTT LABS	COM	002824100	49906	1020091	SH	DEFINED	17
ABC BANCORP	COM	000400101	1	60	SH	DEFINED	12
ABC BANCORP	COM	000400101	2409	133259	SH	DEFINED	6
ABER DIAMOND CORP	COM	002893105	18308	597900	SH	DEFINED	7
ABERCROMBIE & FITCH CO	CL A	002896207	366	5323	SH	DEFINED	12
ABERCROMBIE & FITCH CO	CL A	002896207	1242	18080	SH	DEFINED	3
ABERCROMBIE & FITCH CO	CL A	002896207	82	1200	SH	DEFINED	11
ABERCROMBIE & FITCH CO	CL A	002896207	27	400	SH	DEFINED	9
ABERCROMBIE & FITCH CO	CL A	002896207	8	120	SH	DEFINED	6
ABERDEEN ASIA PACIFIC INCOM	COM	003009107	3419	542664	SH	DEFINED	12
ABGENIX INC	COM	00339B107	1853	216014	SH	DEFINED	12
ABIGAIL ADAMS NATL BANCORP I	COM	003390101	157	9642	SH	DEFINED	12
ABIOMED INC	COM	003654100	91	10600	SH	DEFINED	12
ABITIBI-CONSOLIDATED INC	COM	003924107	400	89210	SH	DEFINED	12
ABITIBI-CONSOLIDATED INC	COM	003924107	12715	2852000	SH	DEFINED	7
ABM INDS INC	COM	000957100	51	2600	SH	DEFINED	12
ABN AMRO HLDG NV	SPONSORED ADR	000937102	39	1590	SH	DEFINED	11
ABN AMRO HLDG NV	SPONSORED ADR	000937102	314	12800	SH	DEFINED	6
ABX AIR INC	COM	00080S101	0	20	SH	DEFINED	1
ABX AIR INC	COM	00080S101	49	6000	SH	DEFINED	9
ACACIA RESH CORP	COMBIMTRX COM	003881208	1	481	SH	DEFINED	12
ACACIA RESH CORP	ACACIA TCH COM	003881307	4	863	SH	DEFINED	12
ACADIA RLTY TR	COM SH BEN INT	004239109	47	2500	SH	DEFINED	2
ACADIA RLTY TR	COM SH BEN INT	004239109	22	1200	SH	DEFINED	12
ACAMBIS PLC	SPONSORED ADR	004286100	4727	578523	SH	DEFINED	6
ACCELRY S INC	COM	00430U103	81	16350	SH	DEFINED	12
ACCELRY S INC	COM	00430U103	150	30247	SH	DEFINED	9
ACCENTURE LTD BERMUDA	CL A	G1150G111	2425	106983	SH	DEFINED	12

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

ACCENTURE LTD BERMUDA	CL A	G1150G111	11	500	SH	DEFINED	2
ACCENTURE LTD BERMUDA	CL A	G1150G111	64	2845	SH	DEFINED	11
ACCENTURE LTD BERMUDA	CL A	G1150G111	1884	83100	SH	DEFINED	10
ACCENTURE LTD BERMUDA	CL A	G1150G111	4009	176820	SH	DEFINED	3
ACCENTURE LTD BERMUDA	CL A	G1150G111	6027	265845	SH	DEFINED	17
ACCENTURE LTD BERMUDA	CL A	G1150G111	110738	4884800	SH	DEFINED	8
ACCENTURE LTD BERMUDA	CL A	G1150G111	897	39550	SH	DEFINED	9
ACCESS NATL CORP	COM	004337101	332	23749	SH	DEFINED	12
ACCESS PHARMACEUTICALS INC	COM NEW	00431M209	19	10000	SH	DEFINED	12
ACCESS PHARMACEUTICALS INC	COM NEW	00431M209	311	168233	SH	DEFINED	5
ACCREDITO HEALTH INC	COM	00437V104	2	36	SH	DEFINED	12
ACCURIDE CORP	COM	004398103	827	77800	SH	DEFINED	3
ACE CASH EXPRESS INC	COM	004403101	5278	206490	SH	DEFINED	3
ACE CASH EXPRESS INC	COM	004403101	7	267	SH	DEFINED	12
ACE CASH EXPRESS INC	COM	004403101	2204	86210	SH	DEFINED	6
ACE LTD	ORD	G0070K103	628	14000	SH	DEFINED	5
ACE LTD	ORD	G0070K103	931	20757	SH	DEFINED	12
ACE LTD	ORD	G0070K103	1457	32480	SH	DEFINED	17
ACE LTD	ORD	G0070K103	43518	970300	SH	DEFINED	6
ACE LTD	ORD	G0070K103	27	600	SH	DEFINED	11
ACM GOVT OPPORTUNITY FD INC	COM	000918102	5	690	SH	DEFINED	12
ACM INCOME FUND INC	COM	000912105	1136	136688	SH	DEFINED	12
ACM MANAGED DLR INCOME FD	COM	000949107	17	2200	SH	DEFINED	12
ACM MUN SECS INCOME FD INC	COM	000942102	55	5106	SH	DEFINED	12
ACME UTD CORP	COM	004816104	17	900	SH	DEFINED	12
ACTEL CORP	COM	004934105	5	362	SH	DEFINED	11
ACTION PRODS INTL INC	COM	004920104	39	13000	SH	DEFINED	12
ACTIVE POWER INC	COM	00504W100	3	1000	SH	DEFINED	9
ACTIVISION INC NEW	COM NEW	004930202	76	4617	SH	DEFINED	12
ACTUANT CORP	CL A NEW	00508X203	542	11300	SH	DEFINED	5
ACTUANT CORP	CL A NEW	00508X203	7001	146040	SH	DEFINED	3
ACTUANT CORP	CL A NEW	00508X203	46	950	SH	DEFINED	11
ACTUANT CORP	CL A NEW	00508X203	24	500	SH	DEFINED	12
ACUITY BRANDS INC	COM	00508Y102	119	4630	SH	DEFINED	12
ACUITY BRANDS INC	COM	00508Y102	22	850	SH	DEFINED	11
ACUSPHERE INC	COM	00511R870	0	65	SH	DEFINED	17
ACXIOM CORP	COM	005125109	6	269	SH	DEFINED	11
ACXIOM CORP	COM	005125109	19	900	SH	DEFINED	12
ADAMS EXPRESS CO	COM	006212104	123	9542	SH	DEFINED	12
ADAPTEC INC	COM	00651F108	492	126830	SH	DEFINED	12
ADE CORP MASS	COM	00089C107	2544	90680	SH	DEFINED	3
ADECCO SA	SPONSORED ADR	006754105	529	46600	SH	DEFINED	6
ADESA INC	COM	00686U104	17	800	SH	DEFINED	2
ADESA INC	COM	00686U104	18	810	SH	DEFINED	6
ADESA INC	COM	00686U104	6438	295709	SH	DEFINED	3
ADESA INC	COM	00686U104	7	300	SH	DEFINED	12
ADMINISTAFF INC	COM	007094105	2393	100700	SH	DEFINED	3
ADOBE SYS INC	COM	00724F101	3	100	SH	DEFINED	9
ADOBE SYS INC	COM	00724F101	5	160	SH	DEFINED	11
ADOBE SYS INC	COM	00724F101	461	16103	SH	DEFINED	12
ADOBE SYS INC	COM	00724F101	40	1400	SH	DEFINED	2
ADOBE SYS INC	COM	00724F101	4552	159100	SH	DEFINED	17
ADOLOR CORP	COM	00724X102	1	100	SH	DEFINED	12
ADTRAN INC	COM	00738A106	1445	58300	SH	DEFINED	12
ADVANCE AUTO PARTS INC	COM	00751Y106	18347	284229	SH	DEFINED	3
ADVANCE AUTO PARTS INC	COM	00751Y106	45	700	SH	DEFINED	12
ADVANCED DIGITAL INFORMATION	COM	007525108	2	300	SH	DEFINED	12
ADVANCED ENERGY INDS	COM	007973100	773	98399	SH	DEFINED	3
ADVANCED ENVIRON RECYCLING T	CL A	007947104	1	1000	SH	DEFINED	12
ADVANCED MEDICAL OPTICS INC	COM	00763M108	10	243	SH	DEFINED	17
ADVANCED MEDICAL OPTICS INC	COM	00763M108	9	218	SH	DEFINED	12
ADVANCED MEDICAL OPTICS INC	COM	00763M108	43010	1082000	SH	DEFINED	8

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

ADVANCED MEDICAL OPTICS INC	COM	00763M108	22	560	SH	DEFINED	3
ADVANCED MEDICAL OPTICS INC	COM	00763M108	0	2	SH	DEFINED	1
ADVANCED MICRO DEVICES INC	COM	007903107	1023	59000	SH	DEFINED	2
ADVANCED MICRO DEVICES INC	COM	007903107	78	4470	SH	DEFINED	6
ADVANCED MICRO DEVICES INC	COM	007903107	486	28016	SH	DEFINED	12
ADVANCED NEUROMODULATION SYS	COM	00757T101	13	322	SH	DEFINED	11
ADVANCED NEUROMODULATION SYS	COM	00757T101	14	350	SH	DEFINED	12
ADVANCED NEUROMODULATION SYS	COM	00757T101	30	750	SH	DEFINED	9
ADVANCED POWER TECHNOLOGY IN	COM	00761E108	14	2000	SH	DEFINED	12
ADVANCIS PHARMACEUTICALS COR	COM	00764L109	7	4000	SH	DEFINED	12
ADVANCIS PHARMACEUTICALS COR	COM	00764L109	3	1800	SH	DEFINED	1
ADVANTA CORP	CL A	007942105	22	839	SH	DEFINED	12
ADVANTA CORP	CL A	007942105	4	166	SH	DEFINED	9
ADVANTA CORP	CL A	007942105	3307	127740	SH	DEFINED	6
ADVANTA CORP	CL B	007942204	4575	162480	SH	DEFINED	3
ADVENT CLAYMORE CV SECS & IN	COM	00764C109	348	14335	SH	DEFINED	12
ADVENT CLAYMORE ENH GRW & IN	COM	00765E104	78	4466	SH	DEFINED	12
ADVENT SOFTWARE INC	COM	007974108	28	1365	SH	DEFINED	4
ADVO INC	COM	007585102	11	350	SH	DEFINED	12
AEGON N V	ORD AMER REG	007924103	213	16546	SH	DEFINED	11
AEGON N V	ORD AMER REG	007924103	15	1188	SH	DEFINED	2
AEGON N V	ORD AMER REG	007924103	9	714	SH	DEFINED	9
AEGON N V	ORD AMER REG	007924103	424	32980	SH	DEFINED	17
AEROPOSTALE	COM	007865108	13349	397289	SH	DEFINED	3
AES CORP	COM	00130H105	1767	107900	SH	DEFINED	6
AES CORP	COM	00130H105	244	14900	SH	DEFINED	5
AES CORP	COM	00130H105	2293	166000	SH	DEFINED	
AES CORP	COM	00130H105	4383	267580	SH	DEFINED	3
AES CORP	COM	00130H105	8539	521289	SH	DEFINED	12
AES CORP	COM	00130H105	131040	8000000	SH	DEFINED	13
AES CORP	COM	00130H105	388001	23687465	SH	DEFINED	10
AES CORP	COM	00130H105	1559995	95237775	SH	DEFINED	8
AES CORP	COM	00130H105	472	28840	SH	DEFINED	11
AES TR III	PFD CV 6.75%	00808N202	65	1350	SH	DEFINED	11
AES TR III	PFD CV 6.75%	00808N202	1130	23400	SH	DEFINED	12
AETHER SYS INC	COM	00808V105	0	125	SH	DEFINED	12
AETNA INC NEW	COM	00817Y108	279629	3376350	SH	DEFINED	10
AETNA INC NEW	COM	00817Y108	10	120	SH	DEFINED	17
AETNA INC NEW	COM	00817Y108	306	3700	SH	DEFINED	11
AETNA INC NEW	COM	00817Y108	805	9721	SH	DEFINED	12
AETNA INC NEW	COM	00817Y108	1288	15550	SH	DEFINED	5
AETNA INC NEW	COM	00817Y108	1903	22978	SH	DEFINED	9
AETNA INC NEW	COM	00817Y108	18141	219040	SH	DEFINED	3
AETNA INC NEW	COM	00817Y108	1136997	13728535	SH	DEFINED	8
AEW REAL ESTATE INCOME FD	COM	00104H107	62	3300	SH	DEFINED	12
AFC ENTERPRISES INC	COM	00104Q107	11	800	SH	DEFINED	2
AFFILIATED COMPUTER SERVICES	CL A	008190100	18	357	SH	DEFINED	11
AFFILIATED COMPUTER SERVICES	CL A	008190100	1319	25820	SH	DEFINED	3
AFFILIATED COMPUTER SERVICES	CL A	008190100	4470	88675	SH	DEFINED	17
AFFILIATED COMPUTER SERVICES	CL A	008190100	3862	75586	SH	DEFINED	12
AFFILIATED COMPUTER SERVICES	CL A	008190100	15	300	SH	DEFINED	4
AFFILIATED MANAGERS GROUP	COM	008252108	3	50	SH	DEFINED	11
AFFILIATED MANAGERS GROUP	COM	008252108	15786	231021	SH	DEFINED	3
AFFILIATED MANAGERS GROUP	COM	008252108	17	255	SH	DEFINED	12
AFFIRMATIVE INS HLDGS INC	COM	008272106	17	1100	SH	DEFINED	11
AFFORDABLE RESIDENTIAL CMTYS	COM	008273104	1942	145434	SH	DEFINED	12
AFFORDABLE RESIDENTIAL CMTYS	COM	008273104	3	250	SH	DEFINED	9
AFFYMETRIX INC	COM	00826T108	103	1913	SH	DEFINED	12
AFFYMETRIX INC	COM	00826T108	146	2700	SH	DEFINED	2
AFLAC INC	COM	001055102	4354	100609	SH	DEFINED	2
AFLAC INC	COM	001055102	101	2331	SH	DEFINED	11
AFLAC INC	COM	001055102	7233	167110	SH	DEFINED	3

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

AFLAC INC	COM	001055102	25297	586489	SH	DEFINED	17
AFLAC INC	COM	001055102	2483	57380	SH	DEFINED	12
AFLAC INC	COM	001055102	250	5770	SH	DEFINED	9
AFTERMARKET TECHNOLOGY CORP	COM	008318107	5709	327522	SH	DEFINED	6
AGCO CORP	COM	001084102	47	2456	SH	DEFINED	11
AGCO CORP	COM	001084102	3832	200435	SH	DEFINED	12
AGCO CORP	COM	001084102	37594	1966200	SH	DEFINED	6
AGERE SYS INC	COM	00845V308	669	55767	SH	DEFINED	6
AGERE SYS INC	COM	00845V308	0	2	SH	DEFINED	2
AGERE SYS INC	COM	00845V308	0	13	SH	DEFINED	1
AGERE SYS INC	COM	00845V308	0	37	SH	DEFINED	7
AGERE SYS INC	COM	00845V308	2	138	SH	DEFINED	11
AGERE SYS INC	COM	00845V308	83	6921	SH	DEFINED	12
AGERE SYS INC	COM	00845V308	3	256	SH	DEFINED	17
AGILE SOFTWARE CORP DEL	COM	00846X105	5	800	SH	DEFINED	12
AGILENT TECHNOLOGIES INC	COM	00846U101	9	380	SH	DEFINED	1
AGILENT TECHNOLOGIES INC	COM	00846U101	11	457	SH	DEFINED	9
AGILENT TECHNOLOGIES INC	COM	00846U101	153	6651	SH	DEFINED	2
AGILENT TECHNOLOGIES INC	COM	00846U101	907	39388	SH	DEFINED	17
AGILENT TECHNOLOGIES INC	COM	00846U101	927	40254	SH	DEFINED	12
AGILENT TECHNOLOGIES INC	COM	00846U101	1100	47784	SH	DEFINED	3
AGL RES INC	COM	001204106	46215	1195740	SH	DEFINED	6
AGL RES INC	COM	001204106	36	925	SH	DEFINED	11
AGL RES INC	COM	001204106	753	19493	SH	DEFINED	12
AGRIUM INC	COM	008916108	420	21410	SH	DEFINED	12
AGRIUM INC	COM	008916108	10419	531331	SH	DEFINED	3
AIM SELECT REAL ESTATE INCM	SHS	00888R107	217	12771	SH	DEFINED	12
AIR FRANCE KLM	SPONSORED ADR	009119108	2	102	SH	DEFINED	9
AIR FRANCE KLM	*W EXP 11/05/200	009119116	0	93	SH	DEFINED	9
AIR METHODS CORP	COM PAR \$.06	009128307	339	42436	SH	DEFINED	6
AIR METHODS CORP	COM PAR \$.06	009128307	4	500	SH	DEFINED	11
AIR PRODS & CHEMS INC	COM	009158106	137	2280	SH	DEFINED	2
AIR PRODS & CHEMS INC	COM	009158106	157	2600	SH	DEFINED	4
AIR PRODS & CHEMS INC	COM	009158106	279	4629	SH	DEFINED	11
AIR PRODS & CHEMS INC	COM	009158106	850	14098	SH	DEFINED	5
AIR PRODS & CHEMS INC	COM	009158106	1489	24687	SH	DEFINED	12
AIR PRODS & CHEMS INC	COM	009158106	28660	475290	SH	DEFINED	6
AIR PRODS & CHEMS INC	COM	009158106	36388	604455	SH	DEFINED	17
AIR PRODS & CHEMS INC	COM	009158106	34	571	SH	DEFINED	9
AIRGAS INC	COM	009363102	202	8170	SH	DEFINED	12
AIRGAS INC	COM	009363102	11	450	SH	DEFINED	9
AIRGAS INC	COM	009363102	6856	277920	SH	DEFINED	3
AIRNET COMMUNICATIONS CORP	COM NEW	00941P403	2	1020	SH	DEFINED	12
AIRTRAN HLDGS INC	COM	00949P108	171	18500	SH	DEFINED	6
AIRTRAN HLDGS INC	COM	00949P108	59	6400	SH	DEFINED	12
AIRTRAN HLDGS INC	COM	00949P108	12	1300	SH	DEFINED	11
AK STL HLDG CORP	COM	001547108	150	23431	SH	DEFINED	12
AK STL HLDG CORP	COM	001547108	48075	7500000	SH	DEFINED	13
AKAMAI TECHNOLOGIES INC	COM	00971T101	80	6100	SH	DEFINED	12
AKAMAI TECHNOLOGIES INC	COM	00971T101	59	4478	SH	DEFINED	9
AKAMAI TECHNOLOGIES INC	COM	00971T101	20	1500	SH	DEFINED	17
AKZO NOBEL NV	SPONSORED ADR	010199305	16420	421509	SH	DEFINED	6
AKZO NOBEL NV	SPONSORED ADR	010199305	95	2410	SH	DEFINED	2
AKZO NOBEL NV	SPONSORED ADR	010199305	35	885	SH	DEFINED	11
ALABAMA NATL BANCORP DELA	COM	010317105	562	8603	SH	DEFINED	2
ALADDIN KNOWLEDGE SYS LTD	ORD	M0392N101	59	2877	SH	DEFINED	12
ALASKA AIR GROUP INC	COM	011659109	10	350	SH	DEFINED	12
ALASKA COMMUNICATIONS SYS GR	COM	01167P101	398	40150	SH	DEFINED	12
ALBANY INTL CORP	CL A	012348108	9790	304880	SH	DEFINED	3
ALBANY INTL CORP	CL A	012348108	49	1530	SH	DEFINED	11
ALBANY MOLECULAR RESH INC	COM	012423109	1366	97563	SH	DEFINED	6
ALBEMARLE CORP	COM	012653101	53	1450	SH	DEFINED	12

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

ALBEMARLE CORP	COM	012653101	71	1946	SH	DEFINED	11
ALBERTO CULVER CO	COM	013068101	23	525	SH	DEFINED	2
ALBERTO CULVER CO	COM	013068101	9203	212378	SH	DEFINED	1
ALBERTO CULVER CO	COM	013068101	1176	27150	SH	DEFINED	12
ALBERTO CULVER CO	COM	013068101	0	65	SH	DEFINED	6
ALBERTO CULVER CO	COM	013068101	39	907	SH	DEFINED	17
ALBERTO CULVER CO	COM	013068101	149	3449	SH	DEFINED	11
ALBERTSONS INC	COM	013104104	36	1757	SH	DEFINED	9
ALBERTSONS INC	COM	013104104	585188	28297300	SH	DEFINED	8
ALBERTSONS INC	COM	013104104	143473	6937753	SH	DEFINED	10
ALBERTSONS INC	COM	013104104	6735	325669	SH	DEFINED	6
ALBERTSONS INC	COM	013104104	3483	168443	SH	DEFINED	12
ALBERTSONS INC	COM	013104104	174	8425	SH	DEFINED	11
ALBERTSONS INC	COM	013104104	64	3100	SH	DEFINED	17
ALBERTSONS INC	COM	013104104	59	2830	SH	DEFINED	3
ALCAN INC	COM	013716105	35142	1170115	SH	DEFINED	7
ALCAN INC	COM	013716105	434	14475	SH	DEFINED	12
ALCAN INC	COM	013716105	72	2410	SH	DEFINED	17
ALCAN INC	COM	013716105	3	90	SH	DEFINED	9
ALCATEL	SPONSORED ADR	013904305	32	2961	SH	DEFINED	11
ALCOA INC	COM	013817101	25727	987442	SH	DEFINED	6
ALCOA INC	COM	013817101	9095	348051	SH	DEFINED	3
ALCOA INC	COM	013817101	98	3750	SH	DEFINED	2
ALCOA INC	COM	013817101	345	13198	SH	DEFINED	17
ALCOA INC	COM	013817101	6758	258638	SH	DEFINED	12
ALCOA INC	COM	013817101	6794	260000	SH	DEFINED	7
ALCOA INC	COM	013817101	236	9015	SH	DEFINED	11
ALCOA INC	COM	013817101	7186	275000	SH	DEFINED	8
ALCON INC	COM SHS	H01301102	435	3975	SH	DEFINED	11
ALCON INC	COM SHS	H01301102	22	200	SH	DEFINED	17
ALCON INC	COM SHS	H01301102	139	1275	SH	DEFINED	12
ALDERWOODS GROUP INC	COM	014383103	14	1000	SH	DEFINED	12
ALDERWOODS GROUP INC	*W EXP 01/02/200	014383111	0	17	SH	DEFINED	12
ALERIS INTL INC	COM	014477103	12	529	SH	DEFINED	12
ALERIS INTL INC	COM	014477103	2798	124100	SH	DEFINED	3
ALEXANDER & BALDWIN INC	COM	014482103	92	1975	SH	DEFINED	12
ALEXION PHARMACEUTICALS INC	COM	015351109	2	100	SH	DEFINED	12
ALEXION PHARMACEUTICALS INC	COM	015351109	14	600	SH	DEFINED	2
ALFA CORP	COM	015385107	1	100	SH	DEFINED	12
ALFA CORP	COM	015385107	10087	685282	SH	DEFINED	6
ALICO INC	COM	016230104	293	5700	SH	DEFINED	12
ALIGN TECHNOLOGY INC	COM	016255101	2120	287640	SH	DEFINED	12
ALIGN TECHNOLOGY INC	COM	016255101	2	300	SH	DEFINED	2
ALKERMES INC	COM	01642T108	1	50	SH	DEFINED	12
ALKERMES INC	COM	01642T108	3	260	SH	DEFINED	2
ALKERMES INC	COM	01642T108	11	850	SH	DEFINED	4
ALL AMERICAN SEMICONDUCTOR I	COM NEW	016557407	3	700	SH	DEFINED	12
ALL AMERICAN SEMICONDUCTOR I	COM NEW	016557407	249	57221	SH	DEFINED	6
ALLEGHANY CORP DEL	COM	017175100	7896	26588	SH	DEFINED	6
ALLEGHENY ENERGY INC	COM	017361106	8350	335800	SH	DEFINED	6
ALLEGHENY ENERGY INC	COM	017361106	426	16881	SH	DEFINED	12
ALLEGHENY ENERGY INC	COM	017361106	139	5500	SH	DEFINED	3
ALLEGHENY ENERGY INC	COM	017361106	38	1512	SH	DEFINED	9
ALLEGHENY ENERGY INC	COM	017361106	14	555	SH	DEFINED	2
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	1273	57717	SH	DEFINED	12
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	3	123	SH	DEFINED	2
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	19	840	SH	DEFINED	11
ALLERGAN INC	COM	018490102	85	1000	SH	DEFINED	2
ALLERGAN INC	COM	018490102	3228	37875	SH	DEFINED	1
ALLERGAN INC	COM	018490102	1856	22570	SH	DEFINED	17
ALLERGAN INC	COM	018490102	1083	12710	SH	DEFINED	3
ALLERGAN INC	COM	018490102	135	1580	SH	DEFINED	12

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

ALLERGAN INC	COM	018490102	439	5150	SH	DEFINED	5
ALLETE INC	COM NEW	018522300	5273	105669	SH	DEFINED	6
ALLETE INC	COM NEW	018522300	36	725	SH	DEFINED	12
ALLETE INC	COM NEW	018522300	13	266	SH	DEFINED	2
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	61	1300	SH	DEFINED	17
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	2042	43694	SH	DEFINED	12
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PARTN	01855A101	192	4100	SH	DEFINED	6
ALLIANCE DATA SYSTEMS CORP	COM	018581108	94	2314	SH	DEFINED	11
ALLIANCE DATA SYSTEMS CORP	COM	018581108	166	4097	SH	DEFINED	12
ALLIANCE GAMING CORP	COM NEW	01859P609	989	70574	SH	DEFINED	12
ALLIANCE GAMING CORP	COM NEW	01859P609	140	10010	SH	DEFINED	11
ALLIANCE GAMING CORP	COM NEW	01859P609	7113	507236	SH	DEFINED	6
ALLIANCE IMAGING INC	COM NEW	018606202	777	74250	SH	DEFINED	3
ALLIANCE NATL MUN INCOME FD	COM	01864U106	219	14607	SH	DEFINED	12
ALLIANCE ONE INTL INC	COM	018772103	1649	274450	SH	DEFINED	3
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	78	1050	SH	DEFINED	11
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	477	6448	SH	DEFINED	12
ALLIANCE WORLD DLR GV FD II	COM	01879R106	796	64105	SH	DEFINED	12
ALLIANCE WORLD DLR GV FD INC	COM	018796102	182	14549	SH	DEFINED	12
ALLIANT ENERGY CORP	COM	018802108	13674	485740	SH	DEFINED	6
ALLIANT ENERGY CORP	COM	018802108	2204	78307	SH	DEFINED	12
ALLIANT ENERGY CORP	COM	018802108	7	250	SH	DEFINED	17
ALLIANT ENERGY CORP	COM	018802108	80	2850	SH	DEFINED	11
ALLIANT ENERGY CORP	COM	018802108	92	3280	SH	DEFINED	9
ALLIANT TECHSYSTEMS INC	COM	018804104	2	33	SH	DEFINED	2
ALLIANT TECHSYSTEMS INC	COM	018804104	60	852	SH	DEFINED	12
ALLIANT TECHSYSTEMS INC	COM	018804104	1	20	SH	DEFINED	6
ALLIANZ AKTIENGESELLSCHAFT	SP ADR 1/10 SH	018805101	10050	877723	SH	DEFINED	6
ALLIED CAP CORP NEW	COM	01903Q108	44	1525	SH	DEFINED	2
ALLIED CAP CORP NEW	COM	01903Q108	4898	168274	SH	DEFINED	12
ALLIED CAP CORP NEW	COM	01903Q108	89	3050	SH	DEFINED	11
ALLIED DEFENSE GROUP INC	COM	019118108	157	6830	SH	DEFINED	6
ALLIED DEFENSE GROUP INC	COM	019118108	5	200	SH	DEFINED	12
ALLIED HEALTHCARE INTL INC	COM	01923A109	441	62350	SH	DEFINED	3
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	2186	50895	SH	DEFINED	6
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	86	2000	SH	DEFINED	17
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	94	2200	SH	DEFINED	2
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	610	14208	SH	DEFINED	11
ALLIED WASTE INDS INC	PFD SR C CONV	019589605	18	400	SH	DEFINED	12
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	24	3000	SH	DEFINED	4
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	14	1750	SH	DEFINED	12
ALLMERICA FINL CORP	COM	019754100	18200	490700	SH	DEFINED	6
ALLMERICA FINL CORP	COM	019754100	122	3285	SH	DEFINED	2
ALLMERICA FINL CORP	COM	019754100	6	149	SH	DEFINED	17
ALLMERICA FINL CORP	COM	019754100	4	100	SH	DEFINED	12
ALLMERICA SECS TR	SH BEN INT	019921105	208	22267	SH	DEFINED	12
ALLOS THERAPEUTICS INC	COM	019777101	2	1000	SH	DEFINED	12
ALLSCRIPTS HEALTHCARE SOLUTI	COM	01988P108	42	2550	SH	DEFINED	12
ALLSTATE CORP	COM	020002101	1784	29850	SH	DEFINED	6
ALLSTATE CORP	COM	020002101	95	1588	SH	DEFINED	9
ALLSTATE CORP	COM	020002101	111	1850	SH	DEFINED	1
ALLSTATE CORP	COM	020002101	206	3455	SH	DEFINED	5
ALLSTATE CORP	COM	020002101	1320	22087	SH	DEFINED	17
ALLSTATE CORP	COM	020002101	4811	80516	SH	DEFINED	12
ALLSTATE CORP	COM	020002101	5641	94402	SH	DEFINED	11
ALLSTATE CORP	COM	020002101	16379	274131	SH	DEFINED	3
ALLSTATE CORP	COM	020002101	508	8503	SH	DEFINED	2
ALLTEL CORP	COM	020039103	262	4206	SH	DEFINED	9
ALLTEL CORP	COM	020039103	6	100	SH	DEFINED	6
ALLTEL CORP	COM	020039103	80	1277	SH	DEFINED	4
ALLTEL CORP	COM	020039103	490	7875	SH	DEFINED	2
ALLTEL CORP	COM	020039103	2472	39696	SH	DEFINED	11

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

ALLTEL CORP	COM	020039103	11210	180000	SH	DEFINED	8
ALLTEL CORP	COM	020039103	12864	206550	SH	DEFINED	3
ALLTEL CORP	COM	020039103	14639	235058	SH	DEFINED	17
ALLTEL CORP	COM	020039103	28345	455122	SH	DEFINED	12
ALLTEL CORP	PF D C CV \$2.06	020039509	38	100	SH	DEFINED	11
ALLTEL CORP	COM	020039103	2186	35100	SH	DEFINED	5
ALMOST FAMILY INC	COM	020409108	82	6000	SH	DEFINED	12
ALPHA NATURAL RESOURCES INC	COM	02076X102	1323	55400	SH	DEFINED	12
ALPHA NATURAL RESOURCES INC	COM	02076X102	860	36000	SH	DEFINED	3
ALPHARMA INC	CL A	020813101	7497	518120	SH	DEFINED	3
ALPHARMA INC	CL A	020813101	55	3800	SH	DEFINED	12
ALPHARMA INC	CL A	020813101	1	78	SH	DEFINED	11
ALPHASMART INC	COM	02081F104	453	123800	SH	DEFINED	
ALTANA AKTIENGESELLSCHAFT	SPONSORED ADR	02143N103	1814	31621	SH	DEFINED	6
ALTERA CORP	COM	021441100	94	4738	SH	DEFINED	12
ALTERA CORP	COM	021441100	6	300	SH	DEFINED	2
ALTERA CORP	COM	021441100	30	1500	SH	DEFINED	17
ALTRIA GROUP INC	COM	02209S103	32060	495830	SH	DEFINED	3
ALTRIA GROUP INC	COM	02209S103	25864	400000	SH	DEFINED	8
ALTRIA GROUP INC	COM	02209S103	15014	232192	SH	DEFINED	12
ALTRIA GROUP INC	COM	02209S103	10575	163546	SH	DEFINED	6
ALTRIA GROUP INC	COM	02209S103	10433	161344	SH	DEFINED	17
ALTRIA GROUP INC	COM	02209S103	2678	41420	SH	DEFINED	2
ALTRIA GROUP INC	COM	02209S103	1158	17915	SH	DEFINED	5
ALTRIA GROUP INC	COM	02209S103	976	15095	SH	DEFINED	11
ALTRIA GROUP INC	COM	02209S103	419	6477	SH	DEFINED	1
ALTRIA GROUP INC	COM	02209S103	32	500	SH	DEFINED	7
ALTRIA GROUP INC	COM	02209S103	51	790	SH	DEFINED	9
ALVARION LTD	SHS	M0861T100	10	900	SH	DEFINED	12
AMAZON COM INC	COM	023135106	509	15390	SH	DEFINED	11
AMAZON COM INC	COM	023135106	17	500	SH	DEFINED	7
AMAZON COM INC	COM	023135106	1760285	53212975	SH	DEFINED	8
AMAZON COM INC	COM	023135106	389404	11771569	SH	DEFINED	10
AMAZON COM INC	COM	023135106	89	2700	SH	DEFINED	17
AMAZON COM INC	COM	023135106	220809	6675000	SH	DEFINED	13
AMAZON COM INC	COM	023135106	15933	481645	SH	DEFINED	12
AMAZON COM INC	COM	023135106	3207	96960	SH	DEFINED	9
AMAZON COM INC	COM	023135106	465	14050	SH	DEFINED	6
AMAZON COM INC	COM	023135106	5	150	SH	DEFINED	2
AMB PROPERTY CORP	COM	00163T109	26	600	SH	DEFINED	2
AMBAC FINL GROUP INC	COM	023139108	961	13776	SH	DEFINED	17
AMBAC FINL GROUP INC	COM	023139108	83056	1190600	SH	DEFINED	8
AMBAC FINL GROUP INC	COM	023139108	150	2156	SH	DEFINED	12
AMBAC FINL GROUP INC	COM	023139108	232	3326	SH	DEFINED	11
AMBAC FINL GROUP INC	COM	023139108	24	350	SH	DEFINED	2
AMBAC FINL GROUP INC	COM	023139108	357	5115	SH	DEFINED	6
AMCORE FINL INC	COM	023912108	1805	60410	SH	DEFINED	3
AMDOCS LTD	ORD	G02602103	381	14405	SH	DEFINED	5
AMDOCS LTD	ORD	G02602103	42832	1620600	SH	DEFINED	8
AMDOCS LTD	ORD	G02602103	3	112	SH	DEFINED	11
AMDOCS LTD	ORD	G02602103	127	4800	SH	DEFINED	12
AMDOCS LTD	ORD	G02602103	10555	399360	SH	DEFINED	3
AMDOCS LTD	ORD	G02602103	80040	3071096	SH	DEFINED	6
AMDOCS LTD	ORD	G02602103	3	125	SH	DEFINED	9
AMEDISYS INC	COM	023436108	276	7500	SH	DEFINED	12
AMEGY BANCORPORATION INC	COM	02343R102	472	21087	SH	DEFINED	12
AMEGY BANCORPORATION INC	COM	02343R102	824	36800	SH	DEFINED	3
AMEGY BANCORPORATION INC	COM	02343R102	850	38000	SH	DEFINED	1
AMEN PPTYS INC	COM NEW	023477201	0	75	SH	DEFINED	12
AMERADA HESS CORP	COM	023551104	350	3236	SH	DEFINED	9
AMERADA HESS CORP	COM	023551104	213	2000	SH	DEFINED	17
AMERADA HESS CORP	COM	023551104	208	1957	SH	DEFINED	12

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

AMERADA HESS CORP	COM	023551104	271	2540	SH	DEFINED	6
AMERADA HESS CORP	PFD CV ACES 7%	023551401	2	20	SH	DEFINED	12
AMERADA HESS CORP	PFD CV ACES 7%	023551401	5	60	SH	DEFINED	11
AMERADA HESS CORP	COM	023551104	1187	11140	SH	DEFINED	3
AMERCO	COM	023586100	11	200	SH	DEFINED	12
AMEREN CORP	COM	023608102	392	7090	SH	DEFINED	17
AMEREN CORP	COM	023608102	17	300	SH	DEFINED	2
AMEREN CORP	COM	023608102	401	7250	SH	DEFINED	6
AMEREN CORP	COM	023608102	1625	29377	SH	DEFINED	12
AMEREN CORP	COM	023608102	28	514	SH	DEFINED	11
AMEREN CORP	COM	023608102	2370	42850	SH	DEFINED	9
AMERIANA BANCORP	COM	023613102	10	700	SH	DEFINED	12
AMERICA FIRST APT INV INC	COM	02363X104	4	370	SH	DEFINED	12
AMERICA FIRST APT INV INC	COM	02363X104	1	62	SH	DEFINED	9
AMERICA FIRST TAX EX IVS L P	BEN UNIT CTF	02364V107	2	250	SH	DEFINED	9
AMERICA FIRST TAX EX IVS L P	BEN UNIT CTF	02364V107	156	21000	SH	DEFINED	12
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	5132	86100	SH	DEFINED	3
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	216	3624	SH	DEFINED	2
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	102	1713	SH	DEFINED	9
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	4	70	SH	DEFINED	11
AMERICA SVC GROUP INC	COM	02364L109	1732	109300	SH	DEFINED	6
AMERICA SVC GROUP INC	COM	02364L109	2	140	SH	DEFINED	3
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	16	625	SH	DEFINED	12
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	31277	1237700	SH	DEFINED	6
AMERICAN BILTRITE INC	COM	024591109	8	900	SH	DEFINED	11
AMERICAN CAMPUS CMNTYS INC	COM	024835100	978	43110	SH	DEFINED	3
AMERICAN CAPITAL STRATEGIES	COM	024937104	6457	178814	SH	DEFINED	12
AMERICAN CAPITAL STRATEGIES	COM	024937104	32	900	SH	DEFINED	11
AMERICAN CMNTY PPTYS TR	COM	02520N106	5	250	SH	DEFINED	12
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	36173	1180575	SH	DEFINED	3
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	52	1708	SH	DEFINED	12
AMERICAN ECOLOGY CORP	COM NEW	025533407	54	3000	SH	DEFINED	12
AMERICAN ELEC PWR INC	COM	025537101	15	410	SH	DEFINED	9
AMERICAN ELEC PWR INC	COM	025537101	11586	314250	SH	DEFINED	6
AMERICAN ELEC PWR INC	COM	025537101	1025	27811	SH	DEFINED	12
AMERICAN ELEC PWR INC	COM	025537101	439	11910	SH	DEFINED	5
AMERICAN ELEC PWR INC	COM	025537101	100	2706	SH	DEFINED	2
AMERICAN ELEC PWR INC	COM	025537101	11	300	SH	DEFINED	11
AMERICAN ELEC PWR INC	COM	025537101	192	5200	SH	DEFINED	17
AMERICAN EQTY INVT LIFE HLD	COM	025676206	1202	101200	SH	DEFINED	1
AMERICAN EQTY INVT LIFE HLD	COM	025676206	19548	1645475	SH	DEFINED	3
AMERICAN EQTY INVT LIFE HLD	COM	025676206	6289	529400	SH	DEFINED	6
AMERICAN EXPRESS CO	COM	025816109	30499	573871	SH	DEFINED	17
AMERICAN EXPRESS CO	COM	025816109	186	3500	SH	DEFINED	7
AMERICAN EXPRESS CO	COM	025816109	311	5848	SH	DEFINED	11
AMERICAN EXPRESS CO	COM	025816109	560	10138	SH	DEFINED	1
AMERICAN EXPRESS CO	COM	025816109	562	10558	SH	DEFINED	5
AMERICAN EXPRESS CO	COM	025816109	575	10800	SH	DEFINED	4
AMERICAN EXPRESS CO	COM	025816109	3435	64525	SH	DEFINED	2
AMERICAN EXPRESS CO	COM	025816109	9712	182449	SH	DEFINED	12
AMERICAN EXPRESS CO	COM	025816109	134	2520	SH	DEFINED	9
AMERICAN EXPRESS CO	COM	025816109	7410	139205	SH	DEFINED	3
AMERICAN FINL GROUP INC OHIO	COM	025932104	67	2000	SH	DEFINED	11
AMERICAN FINL GROUP INC OHIO	COM	025932104	171	5098	SH	DEFINED	12
AMERICAN FINL GROUP INC OHIO	COM	025932104	19898	593605	SH	DEFINED	3
AMERICAN FINL GROUP INC OHIO	COM	025932104	46494	1387050	SH	DEFINED	6
AMERICAN FINL RLTY TR	COM	02607P305	1275	82900	SH	DEFINED	12
AMERICAN FINL RLTY TR	COM	02607P305	5	295	SH	DEFINED	9
AMERICAN FINL RLTY TR	COM	02607P305	19	1253	SH	DEFINED	11
AMERICAN FINL RLTY TR	COM	02607P305	64	4150	SH	DEFINED	2
AMERICAN GREETINGS CORP	CL A	026375105	40762	1538175	SH	DEFINED	6
AMERICAN HEALTHWAYS INC	COM	02649V104	38	900	SH	DEFINED	12

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

AMERICAN HOME MTG INVT CORP	COM	02660R107	50	1435	SH	DEFINED	12
AMERICAN HOME MTG INVT CORP	COM	02660R107	35433	1013524	SH	DEFINED	3
AMERICAN INCOME FD INC	COM	02672T109	30	3700	SH	DEFINED	12
AMERICAN INTL GROUP INC	COM	026874107	41563	715392	SH	DEFINED	6
AMERICAN INTL GROUP INC	COM	026874107	27836	480406	SH	DEFINED	17
AMERICAN INTL GROUP INC	COM	026874107	21749	374340	SH	DEFINED	12
AMERICAN INTL GROUP INC	COM	026874107	7640	131498	SH	DEFINED	5
AMERICAN INTL GROUP INC	COM	026874107	4816	82900	SH	DEFINED	10
AMERICAN INTL GROUP INC	COM	026874107	4756	81826	SH	DEFINED	9
AMERICAN INTL GROUP INC	COM	026874107	5993	103150	SH	DEFINED	7
AMERICAN INTL GROUP INC	COM	026874107	2932	50473	SH	DEFINED	2
AMERICAN INTL GROUP INC	COM	026874107	271	4670	SH	DEFINED	11
AMERICAN INTL GROUP INC	COM	026874107	43446	747785	SH	DEFINED	3
AMERICAN INTL GROUP INC	COM	026874107	129243	2224500	SH	DEFINED	8
AMERICAN INTL GROUP INC	COM	026874107	3378	58135	SH	DEFINED	1
AMERICAN INTL GROUP INC	COM	026874107	8583	147731	SH	DEFINED	4
AMERICAN ITALIAN PASTA CO	CL A	027070101	1379	65620	SH	DEFINED	12
AMERICAN ITALIAN PASTA CO	CL A	027070101	13	600	SH	DEFINED	11
AMERICAN MED SYS HLDGS INC	COM	02744M108	8940	432940	SH	DEFINED	3
AMERICAN MTG ACCEP CO	SH BEN INT	027568104	106	7029	SH	DEFINED	12
AMERICAN NATL BANKSHARES INC	COM	027745108	1968	83472	SH	DEFINED	6
AMERICAN NATL BANKSHARES INC	COM	027745108	94	4000	SH	DEFINED	12
AMERICAN NATL INS CO	COM	028591105	57	500	SH	DEFINED	11
AMERICAN NATL INS CO	COM	028591105	27	235	SH	DEFINED	12
AMERICAN NATL INS CO	COM	028591105	8594	75447	SH	DEFINED	6
AMERICAN NATL INS CO	COM	028591105	57	500	SH	DEFINED	17
AMERICAN PAC CORP	COM	028740108	14	1750	SH	DEFINED	12
AMERICAN PHARMACEUTICALS PTN	COM	02886P109	2209	53560	SH	DEFINED	3
AMERICAN PHARMACEUTICALS PTN	COM	02886P109	21	510	SH	DEFINED	12
AMERICAN PHYSICIANS CAPITAL	COM	028884104	1287	34644	SH	DEFINED	3
AMERICAN PWR CONVERSION CORP	COM	029066107	52	2200	SH	DEFINED	11
AMERICAN PWR CONVERSION CORP	COM	029066107	75	3200	SH	DEFINED	2
AMERICAN PWR CONVERSION CORP	COM	029066107	1931	81871	SH	DEFINED	12
AMERICAN PWR CONVERSION CORP	COM	029066107	3845	163000	SH	DEFINED	7
AMERICAN REAL ESTATE PARTNR	DEPOSITRY UNIT	029169109	72	2467	SH	DEFINED	12
AMERICAN REPROGRAPHICS CO	COM	029263100	16	1000	SH	DEFINED	11
AMERICAN RETIREMENT CORP	COM	028913101	7415	507150	SH	DEFINED	3
AMERICAN SHARED HOSPITAL SVC	COM	029595105	298	48700	SH	DEFINED	6
AMERICAN STD COS INC DEL	COM	029712106	371	8852	SH	DEFINED	12
AMERICAN STS WTR CO	COM	029899101	40	1375	SH	DEFINED	2
AMERICAN STS WTR CO	COM	029899101	315	10715	SH	DEFINED	12
AMERICAN SUPERCONDUCTOR CORP	COM	030111108	110	12050	SH	DEFINED	12
AMERICAN TECHNOLOGY CORP	COM NEW	030145205	4	750	SH	DEFINED	12
AMERICAN TOWER CORP	CL A	029912201	562	26756	SH	DEFINED	11
AMERICAN TOWER CORP	CL A	029912201	6689	318224	SH	DEFINED	12
AMERICAN WATER STAR INC	COM	030409106	9	37000	SH	DEFINED	12
AMERICAN WOODMARK CORP	COM	030506109	617	20550	SH	DEFINED	12
AMERICAN WOODMARK CORP	COM	030506109	48	1600	SH	DEFINED	11
AMERICANWEST BANCORPORATION	COM	03058P109	998	50000	SH	DEFINED	1
AMERICAS CAR MART INC	COM	03062T105	8108	360295	SH	DEFINED	6
AMERICREDIT CORP	COM	03060R101	110183	4320900	SH	DEFINED	8
AMERICREDIT CORP	COM	03060R101	227	8901	SH	DEFINED	12
AMERICREDIT CORP	COM	03060R101	19	740	SH	DEFINED	6
AMERICREDIT CORP	COM	03060R101	157613	6180900	SH	DEFINED	13
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	459	13985	SH	DEFINED	12
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	261	7938	SH	DEFINED	9
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	82	2500	SH	DEFINED	17
AMERIGROUP CORP	COM	03073T102	35304	878205	SH	DEFINED	3
AMERIGROUP CORP	COM	03073T102	8	200	SH	DEFINED	11
AMERIGROUP CORP	COM	03073T102	1514	37667	SH	DEFINED	12
AMERISOURCEBERGEN CORP	COM	03073E105	285	4120	SH	DEFINED	6
AMERISOURCEBERGEN CORP	COM	03073E105	397	5746	SH	DEFINED	12

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

AMERISOURCEBERGEN CORP	COM	03073E105	296	4280	SH	DEFINED	17
AMERISTAR CASINOS INC	COM	03070Q101	282	10812	SH	DEFINED	12
AMERISTAR CASINOS INC	COM	03070Q101	303	11600	SH	DEFINED	11
AMERISTAR CASINOS INC	COM	03070Q101	27666	1060400	SH	DEFINED	3
AMERITRADE HLDG CORP NEW	COM	03074K100	22	1200	SH	DEFINED	12
AMERITRADE HLDG CORP NEW	COM	03074K100	47	2500	SH	DEFINED	11
AMERITRADE HLDG CORP NEW	COM	03074K100	176605	9500000	SH	DEFINED	13
AMERN STRATEGIC INCOME PTFL	COM	030099105	22	1841	SH	DEFINED	12
AMERON INTL INC	COM	030710107	7	200	SH	DEFINED	11
AMERON INTL INC	COM	030710107	43	1150	SH	DEFINED	12
AMERON INTL INC	COM	030710107	5333	142600	SH	DEFINED	6
AMERUS GROUP CO	COM	03072M108	2831	58910	SH	DEFINED	3
AMERUS GROUP CO	COM	03072M108	47408	986636	SH	DEFINED	6
AMERUS GROUP CO	COM	03072M108	1201	25000	SH	DEFINED	1
AMERUS GROUP CO	COM	03072M108	29	606	SH	DEFINED	9
AMERUS GROUP CO	COM	03072M108	2	39	SH	DEFINED	12
AMETEK INC NEW	COM	031100100	26	617	SH	DEFINED	12
AMETEK INC NEW	COM	031100100	63	1513	SH	DEFINED	17
AMGEN INC	COM	031162100	1519	25120	SH	DEFINED	5
AMGEN INC	COM	031162100	72	1188	SH	DEFINED	4
AMGEN INC	COM	031162100	182	3007	SH	DEFINED	9
AMGEN INC	COM	031162100	4077	67430	SH	DEFINED	2
AMGEN INC	COM	031162100	601	9937	SH	DEFINED	11
AMGEN INC	COM	031162100	9613	159001	SH	DEFINED	3
AMGEN INC	COM	031162100	25207	416917	SH	DEFINED	12
AMGEN INC	COM	031162100	20746	343133	SH	DEFINED	1
AMGEN INC	COM	031162100	19720	326167	SH	DEFINED	17
AMGEN INC	COM	031162100	348	5750	SH	DEFINED	7
AMIS HLDGS INC	COM	031538101	1031	77300	SH	DEFINED	3
AMKOR TECHNOLOGY INC	COM	031652100	39	8600	SH	DEFINED	12
AMLI RESIDENTIAL PPTYS TR	SH BEN INT	001735109	36	1155	SH	DEFINED	9
AMLI RESIDENTIAL PPTYS TR	SH BEN INT	001735109	20	650	SH	DEFINED	12
AMN HEALTHCARE SERVICES INC	COM	001744101	519	34500	SH	DEFINED	6
AMN HEALTHCARE SERVICES INC	COM	001744101	472	31400	SH	DEFINED	3
AMPAL AMERN ISRAEL CORP	PFD CV 6.50%	032015307	27	2228	SH	DEFINED	2
AMPAL AMERN ISRAEL CORP	PFD CV 6.50%	032015307	2	204	SH	DEFINED	12
AMPCO-PITTSBURGH CORP	COM	032037103	106	8800	SH	DEFINED	12
AMPHENOL CORP NEW	CL A	032095101	1072	26685	SH	DEFINED	12
AMPHENOL CORP NEW	CL A	032095101	2620	65222	SH	DEFINED	3
AMPHENOL CORP NEW	CL A	032095101	266	6610	SH	DEFINED	11
AMR CORP	COM	001765106	237	19600	SH	DEFINED	12
AMR CORP	COM	001765106	8007	686	SH	DEFINED	14
AMR CORP	COM	001765106	53	4400	SH	DEFINED	9
AMSOUTH BANCORPORATION	COM	032165102	1087	41800	SH	DEFINED	9
AMSOUTH BANCORPORATION	COM	032165102	50	1920	SH	DEFINED	11
AMSOUTH BANCORPORATION	COM	032165102	917	35255	SH	DEFINED	17
AMSOUTH BANCORPORATION	COM	032165102	4041	155420	SH	DEFINED	12
AMSOUTH BANCORPORATION	COM	032165102	401	15422	SH	DEFINED	6
AMSURG CORP	COM	03232P405	96	3450	SH	DEFINED	3
AMTECH SYS INC	COM PAR \$0.01N	032332504	1	200	SH	DEFINED	12
AMYLIN PHARMACEUTICALS INC	COM	032346108	401	19150	SH	DEFINED	12
ANADARKO PETE CORP	COM	032511107	8781	107640	SH	DEFINED	17
ANADARKO PETE CORP	COM	032511107	6449	78500	SH	DEFINED	8
ANADARKO PETE CORP	COM	032511107	4423	53866	SH	DEFINED	6
ANADARKO PETE CORP	COM	032511107	1923	23412	SH	DEFINED	12
ANADARKO PETE CORP	COM	032511107	1857	22600	SH	DEFINED	3
ANADARKO PETE CORP	COM	032511107	1339	16301	SH	DEFINED	2
ANADARKO PETE CORP	COM	032511107	243	2953	SH	DEFINED	5
ANADARKO PETE CORP	COM	032511107	168	2050	SH	DEFINED	11
ANADARKO PETE CORP	COM	032511107	7742	94237	SH	DEFINED	1
ANADIGICS INC	COM	032515108	3	1800	SH	DEFINED	12
ANADYS PHARMACEUTICALS INC	COM	03252Q408	186	20300	SH	DEFINED	12

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

ANALEX CORP	COM	032653107	4	1000	SH	DEFINED	12
ANALOG DEVICES INC	COM	032654105	25	659	SH	DEFINED	11
ANALOG DEVICES INC	COM	032654105	164	4398	SH	DEFINED	2
ANALOG DEVICES INC	COM	032654105	278	7449	SH	DEFINED	12
ANALOG DEVICES INC	COM	032654105	2766	74128	SH	DEFINED	17
ANAREN INC	COM	032744104	2	151	SH	DEFINED	11
ANCHOR BANCORP WIS INC	COM	032839102	15630	516523	SH	DEFINED	6
ANCHOR GLASS CONTAINER CP NE	COM NEW	03304B300	1	400	SH	DEFINED	12
ANDERSONS INC	COM	034164103	2705	75550	SH	DEFINED	6
ANDREW CORP	COM	034425108	693	54317	SH	DEFINED	12
ANDREW CORP	COM	034425108	10	800	SH	DEFINED	11
ANDREW CORP	COM	034425108	66	5200	SH	DEFINED	6
ANDRX CORP DEL	ANDRX GROUP	034553107	319	15707	SH	DEFINED	12
ANDRX CORP DEL	ANDRX GROUP	034553107	2	100	SH	DEFINED	9
ANGEION CORP	COM	03462H404	0	1	SH	DEFINED	12
ANGIODYNAMICS INC	COM	03475V101	16	734	SH	DEFINED	12
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	12192	880890	SH	DEFINED	3
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	7244	525900	SH	DEFINED	7
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	18	1300	SH	DEFINED	11
ANGLO AMERN PLC	ADR	03485P102	24	1000	SH	DEFINED	2
ANGLO AMERN PLC	ADR	03485P102	18028	807566	SH	DEFINED	6
ANGLO AMERN PLC	ADR	03485P102	27	1170	SH	DEFINED	17
ANGLO AMERN PLC	ADR	03485P102	134	5700	SH	DEFINED	11
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	36	1000	SH	DEFINED	2
ANHEUSER BUSCH COS INC	COM	035229103	21923	479200	SH	DEFINED	6
ANHEUSER BUSCH COS INC	COM	035229103	20986	458717	SH	DEFINED	2
ANHEUSER BUSCH COS INC	COM	035229103	19638	429245	SH	DEFINED	17
ANHEUSER BUSCH COS INC	COM	035229103	12178	266189	SH	DEFINED	12
ANHEUSER BUSCH COS INC	COM	035229103	4101	89641	SH	DEFINED	3
ANHEUSER BUSCH COS INC	COM	035229103	3098	67726	SH	DEFINED	9
ANHEUSER BUSCH COS INC	COM	035229103	285	6222	SH	DEFINED	11
ANHEUSER BUSCH COS INC	COM	035229103	114	2500	SH	DEFINED	7
ANHEUSER BUSCH COS INC	COM	035229103	268	5862	SH	DEFINED	5
ANIKA THERAPEUTICS INC	COM	035255108	493	42920	SH	DEFINED	3
ANIMAS CORP DEL	COM	03525Y105	212	10530	SH	DEFINED	12
ANIXTER INTL INC	COM	035290105	52	1400	SH	DEFINED	2
ANNALY MTG MGMT INC	COM	035710409	18	1000	SH	DEFINED	9
ANNALY MTG MGMT INC	COM	035710409	730	40690	SH	DEFINED	12
ANNALY MTG MGMT INC	COM	035710409	14	800	SH	DEFINED	2
ANNAPOLIS BANCORP INC	COM	035848100	97	10417	SH	DEFINED	12
ANNTAYLOR STORES CORP	COM	036115103	12	500	SH	DEFINED	9
ANNTAYLOR STORES CORP	COM	036115103	21	850	SH	DEFINED	11
ANNTAYLOR STORES CORP	COM	036115103	35	1430	SH	DEFINED	12
ANNTAYLOR STORES CORP	COM	036115103	2416	99500	SH	DEFINED	6
ANSOFT CORP	COM	036384105	2	100	SH	DEFINED	12
ANSOFT CORP	COM	036384105	383	15860	SH	DEFINED	3
ANSYS INC	COM	03662Q105	26	719	SH	DEFINED	11
ANSYS INC	COM	03662Q105	18	500	SH	DEFINED	12
ANTEON INTL CORP	COM	03674E108	93	2044	SH	DEFINED	11
ANTEON INTL CORP	COM	03674E108	13458	295000	SH	DEFINED	1
ANTEON INTL CORP	COM	03674E108	375	8210	SH	DEFINED	12
ANTHRACITE CAP INC	COM	037023108	36	3000	SH	DEFINED	2
ANTHRACITE CAP INC	COM	037023108	73	6200	SH	DEFINED	12
ANTIGENICS INC DEL	COM	037032109	38	7015	SH	DEFINED	12
ANWORTH MORTGAGE ASSET CP	COM	037347101	16	1650	SH	DEFINED	12
AON CORP	COM	037389103	31397	1253847	SH	DEFINED	6
AON CORP	COM	037389103	2692	107520	SH	DEFINED	3
AON CORP	COM	037389103	30	1209	SH	DEFINED	11
AON CORP	COM	037389103	2622	104700	SH	DEFINED	12
APA ENTERPRISES INC	COM	001853100	0	200	SH	DEFINED	12
APACHE CORP	COM	037411105	10644	164768	SH	DEFINED	12
APACHE CORP	COM	037411105	8359	129400	SH	DEFINED	8

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

APACHE CORP	COM	037411105	1692	26196	SH	DEFINED	5
APACHE CORP	COM	037411105	1533	23730	SH	DEFINED	2
APACHE CORP	COM	037411105	25617	396550	SH	DEFINED	17
APACHE CORP	COM	037411105	1422	22010	SH	DEFINED	3
APACHE CORP	COM	037411105	1387	21509	SH	DEFINED	6
APACHE CORP	COM	037411105	57	879	SH	DEFINED	11
APACHE CORP	COM	037411105	1148	17770	SH	DEFINED	1
APARTMENT INVT & MGMT CO	CL A	03748R101	1536	37528	SH	DEFINED	12
APARTMENT INVT & MGMT CO	CL A	03748R101	20	500	SH	DEFINED	9
APARTMENT INVT & MGMT CO	CL A	03748R101	74	1800	SH	DEFINED	2
APEX MUN FD INC	COM	037580107	22	2300	SH	DEFINED	12
APEX SILVER MINES LTD	ORD	G04074103	5	360	SH	DEFINED	12
APEX SILVER MINES LTD	ORD	G04074103	5817	423015	SH	DEFINED	6
APOGEE ENTERPRISES INC	COM	037598109	6572	427976	SH	DEFINED	6
APOGEE ENTERPRISES INC	COM	037598109	362	23560	SH	DEFINED	3
APOLLO GROUP INC	CL A	037604105	1018	13018	SH	DEFINED	5
APOLLO GROUP INC	CL A	037604105	289	3690	SH	DEFINED	17
APOLLO GROUP INC	CL A	037604105	277	3538	SH	DEFINED	12
APOLLO GROUP INC	CL A	037604105	11	135	SH	DEFINED	11
APOLLO INVT CORP	COM	03761U106	30	1603	SH	DEFINED	11
APOLLO INVT CORP	COM	03761U106	1920	104164	SH	DEFINED	12
APPLE COMPUTER INC	COM	037833100	2225	60438	SH	DEFINED	12
APPLE COMPUTER INC	COM	037833100	1484	40320	SH	DEFINED	3
APPLE COMPUTER INC	COM	037833100	687	18675	SH	DEFINED	5
APPLE COMPUTER INC	COM	037833100	273	7420	SH	DEFINED	17
APPLE COMPUTER INC	COM	037833100	261	7100	SH	DEFINED	7
APPLE COMPUTER INC	COM	037833100	258	7000	SH	DEFINED	11
APPLE COMPUTER INC	COM	037833100	18	500	SH	DEFINED	1
APPLE COMPUTER INC	COM	037833100	26	700	SH	DEFINED	4
APPLE COMPUTER INC	COM	037833100	69	1868	SH	DEFINED	2
APPLEBEES INTL INC	COM	037899101	139	5245	SH	DEFINED	12
APPLEBEES INTL INC	COM	037899101	8129	306862	SH	DEFINED	1
APPLEBEES INTL INC	COM	037899101	84	3165	SH	DEFINED	11
APPLEBEES INTL INC	COM	037899101	34	1275	SH	DEFINED	9
APPLERA CORP	COM AP BIO GRP	038020103	451	22941	SH	DEFINED	12
APPLERA CORP	COM AP BIO GRP	038020103	3846	195524	SH	DEFINED	3
APPLERA CORP	COM AP BIO GRP	038020103	280	14224	SH	DEFINED	17
APPLERA CORP	COM AP BIO GRP	038020103	8	400	SH	DEFINED	1
APPLERA CORP	COM CE GEN GRP	038020202	16	1435	SH	DEFINED	12
APPLICA INC	COM	03815A106	16	5000	SH	DEFINED	12
APPLIED DIGITAL SOLUTIONS	COM NEW	038188306	4	1000	SH	DEFINED	17
APPLIED DIGITAL SOLUTIONS	COM NEW	038188306	0	40	SH	DEFINED	12
APPLIED FILMS CORP	COM	038197109	1	25	SH	DEFINED	12
APPLIED IMAGING CORP	COM NEW	03820G205	0	225	SH	DEFINED	12
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	14060	435432	SH	DEFINED	3
APPLIED INNOVATION INC	COM	037916103	11	2450	SH	DEFINED	11
APPLIED MATLS INC	COM	038222105	6415	396498	SH	DEFINED	12
APPLIED MATLS INC	COM	038222105	6	350	SH	DEFINED	6
APPLIED MATLS INC	COM	038222105	236	14598	SH	DEFINED	5
APPLIED MATLS INC	COM	038222105	372	22970	SH	DEFINED	11
APPLIED MATLS INC	COM	038222105	3358	207534	SH	DEFINED	3
APPLIED MATLS INC	COM	038222105	6856	423746	SH	DEFINED	17
APPLIED MATLS INC	COM	038222105	8899	550000	SH	DEFINED	8
APPLIED MATLS INC	COM	038222105	10130	626061	SH	DEFINED	2
APPLIED MICRO CIRCUITS CORP	COM	03822W109	8	3000	SH	DEFINED	12
APPLIX INC	COM	038316105	297	62884	SH	DEFINED	6
APRIA HEALTHCARE GROUP INC	COM	037933108	42410	1224300	SH	DEFINED	6
APRIA HEALTHCARE GROUP INC	COM	037933108	13144	379450	SH	DEFINED	3
APRIA HEALTHCARE GROUP INC	COM	037933108	120	3465	SH	DEFINED	12
APT SATELLITE HOLDINGS LTD	SPONSORED ADR	00203R105	20	16000	SH	DEFINED	2
APTARGROUP INC	COM	038336103	430	8463	SH	DEFINED	12
APTARGROUP INC	COM	038336103	26	515	SH	DEFINED	11

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

APTIMUS INC	COM	03833V108	24	1200	SH	DEFINED	12
AQUA AMERICA INC	COM	03836W103	2262	76074	SH	DEFINED	12
AQUA AMERICA INC	COM	03836W103	67	2240	SH	DEFINED	2
AQUA AMERICA INC	COM	03836W103	122	4108	SH	DEFINED	9
AQUACELL TECHNOLOGIES INC	COM	03840N107	17	45000	SH	DEFINED	12
AQUILA INC	COM	03840P102	22	6186	SH	DEFINED	12
ARADIGM CORP	COM	038505103	1	525	SH	DEFINED	7
ARAMARK CORP	CL B	038521100	9526	360829	SH	DEFINED	3
ARAMARK CORP	CL B	038521100	1009	38225	SH	DEFINED	12
ARAMARK CORP	CL B	038521100	320	12125	SH	DEFINED	11
ARBINET THEXCHANGE INC	COM	03875P100	633	94500	SH	DEFINED	3
ARBITRON INC	COM	03875Q108	313	7300	SH	DEFINED	11
ARBOR RLTY TR INC	COM	038923108	10	350	SH	DEFINED	12
ARBOR RLTY TR INC	COM	038923108	6957	242399	SH	DEFINED	3
ARCADIS N V	NY REGISTRY SH	03923E107	456	19121	SH	DEFINED	6
ARCH CAP GROUP LTD	ORD	G0450A105	8185	181691	SH	DEFINED	3
ARCH CAP GROUP LTD	ORD	G0450A105	17898	397256	SH	DEFINED	6
ARCH CHEMICALS INC	COM	03937R102	11	423	SH	DEFINED	12
ARCH CHEMICALS INC	COM	03937R102	18002	721177	SH	DEFINED	6
ARCH COAL INC	COM	039380100	44	800	SH	DEFINED	11
ARCH COAL INC	PFD CV 5% PERP	039380209	4	33	SH	DEFINED	12
ARCH COAL INC	COM	039380100	16600	304760	SH	DEFINED	6
ARCH COAL INC	COM	039380100	1096	20130	SH	DEFINED	12
ARCH COAL INC	COM	039380100	11	196	SH	DEFINED	17
ARCH COAL INC	COM	039380100	654	12000	SH	DEFINED	5
ARCHER DANIELS MIDLAND CO	COM	039483102	4327	202365	SH	DEFINED	11
ARCHER DANIELS MIDLAND CO	COM	039483102	2319	108458	SH	DEFINED	12
ARCHER DANIELS MIDLAND CO	COM	039483102	81	3790	SH	DEFINED	1
ARCHER DANIELS MIDLAND CO	COM	039483102	100	4687	SH	DEFINED	2
ARCHER DANIELS MIDLAND CO	COM	039483102	190	8906	SH	DEFINED	9
ARCHER DANIELS MIDLAND CO	COM	039483102	446	20859	SH	DEFINED	6
ARCHER DANIELS MIDLAND CO	COM	039483102	21865	1022700	SH	DEFINED	3
ARCHIPELAGO HLDG INC	COM	03957A104	12	300	SH	DEFINED	12
ARCHSTONE SMITH TR	COM	039583109	35	900	SH	DEFINED	2
ARCHSTONE SMITH TR	COM	039583109	173	4475	SH	DEFINED	17
ARCHSTONE SMITH TR	COM	039583109	2243	58080	SH	DEFINED	12
ARCHSTONE SMITH TR	COM	039583109	13	334	SH	DEFINED	1
ARCHSTONE SMITH TR	COM	039583109	331	8572	SH	DEFINED	11
ARCHSTONE SMITH TR	COM	039583109	282	7295	SH	DEFINED	5
ARCHSTONE SMITH TR	COM	039583109	39	1000	SH	DEFINED	9
ARDEN RLTY INC	COM	039793104	285	7925	SH	DEFINED	12
ARES CAP CORP	COM	04010L103	724	40600	SH	DEFINED	12
ARGONAUT GROUP INC	COM	040157109	8175	354051	SH	DEFINED	6
ARGONAUT GROUP INC	COM	040157109	731	31650	SH	DEFINED	3
ARGONAUT GROUP INC	COM	040157109	90	3879	SH	DEFINED	12
ARGOSY GAMING CO	COM	040228108	19699	422627	SH	DEFINED	3
ARIAD PHARMACEUTICALS INC	COM	04033A100	79	11900	SH	DEFINED	12
ARIBA INC	COM NEW	04033V203	9	1500	SH	DEFINED	12
ARIBA INC	COM NEW	04033V203	0	42	SH	DEFINED	9
ARKANSAS BEST CORP DEL	COM	040790107	30080	945623	SH	DEFINED	3
ARKANSAS BEST CORP DEL	COM	040790107	6	200	SH	DEFINED	12
ARKANSAS BEST CORP DEL	COM	040790107	32	1003	SH	DEFINED	11
ARLINGTON TANKERS LTD	COM	G04899103	44	2000	SH	DEFINED	12
ARMOR HOLDINGS INC	COM	042260109	12119	305950	SH	DEFINED	3
ARMOR HOLDINGS INC	COM	042260109	221	5590	SH	DEFINED	12
ARMOR HOLDINGS INC	COM	042260109	2	47	SH	DEFINED	11
ARQULE INC	COM	04269E107	427	65900	SH	DEFINED	12
ARRAY BIOPHARMA INC	COM	04269X105	654	103883	SH	DEFINED	12
ARROW ELECTRS INC	COM	042735100	461	16961	SH	DEFINED	12
ARROW ELECTRS INC	COM	042735100	31153	1147030	SH	DEFINED	6
ARROW FINL CORP	COM	042744102	324	11635	SH	DEFINED	6
ARROW INTL INC	COM	042764100	957	30005	SH	DEFINED	12

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

ARTESIAN RESOURCES CORP	CL A	043113208	21	700	SH	DEFINED	2
ARTESIAN RESOURCES CORP	CL A	043113208	9	300	SH	DEFINED	12
ARTHROCARE CORP	COM	043136100	11	315	SH	DEFINED	11
ARVINMERITOR INC	COM	043353101	37026	2081275	SH	DEFINED	6
ARVINMERITOR INC	COM	043353101	24	1350	SH	DEFINED	17
ARVINMERITOR INC	COM	043353101	11	627	SH	DEFINED	12
ASA BERMUDA LIMITED	COM	G3156P103	19	500	SH	DEFINED	12
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	8005	519500	SH	DEFINED	6
ASE TEST LTD	ORD	Y02516105	73	11300	SH	DEFINED	3
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	5468	506310	SH	DEFINED	3
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	2070	191706	SH	DEFINED	12
ASHLAND INC	COM	044204105	144	2004	SH	DEFINED	2
ASHLAND INC	COM	044204105	285	3960	SH	DEFINED	12
ASHLAND INC	COM	044204105	136	1890	SH	DEFINED	6
ASIA PAC FD INC	COM	044901106	73	4785	SH	DEFINED	12
ASIA TIGERS FD INC	COM	04516T105	2	200	SH	DEFINED	12
ASK JEEVES INC	COM	045174109	9	300	SH	DEFINED	12
ASK JEEVES INC	COM	045174109	90570	3000000	SH	DEFINED	13
ASPECT COMMUNICATIONS CORP	COM	04523Q102	24784	2206956	SH	DEFINED	6
ASPECT MED SYS INC	COM	045235108	4	150	SH	DEFINED	12
ASPEN INSURANCE HOLDINGS LTD	SHS	G05384105	28	1000	SH	DEFINED	12
ASSET ACCEP CAP CORP	COM	04543P100	4024	155304	SH	DEFINED	3
ASSOCIATED BANC CORP	COM	045487105	472	14027	SH	DEFINED	12
ASSOCIATED BANC CORP	COM	045487105	30	905	SH	DEFINED	6
ASSOCIATED BANC CORP	COM	045487105	20	597	SH	DEFINED	17
ASSOCIATED ESTATES RLTY CORP	COM	045604105	17	1800	SH	DEFINED	12
ASSURANT INC	COM	04621X108	18050	500000	SH	DEFINED	8
ASSURANT INC	COM	04621X108	9	261	SH	DEFINED	12
ASSURANT INC	COM	04621X108	1264	35000	SH	DEFINED	1
ASTA FDG INC	COM	046220109	1785	64247	SH	DEFINED	3
ASTA FDG INC	COM	046220109	297	10675	SH	DEFINED	12
ASTEA INTL INC	COM NEW	04622E208	6	1000	SH	DEFINED	12
ASTORIA FINL CORP	COM	046265104	18	642	SH	DEFINED	9
ASTORIA FINL CORP	COM	046265104	38	1350	SH	DEFINED	12
ASTORIA FINL CORP	COM	046265104	85	3000	SH	DEFINED	2
ASTORIA FINL CORP	COM	046265104	97	3415	SH	DEFINED	6
ASTORIA FINL CORP	COM	046265104	50	1769	SH	DEFINED	11
ASTRAZENECA PLC	SPONSORED ADR	046353108	843	21840	SH	DEFINED	17
ASTRAZENECA PLC	SPONSORED ADR	046353108	11867	296645	SH	DEFINED	6
ASTRONICS CORP	COM	046433108	4	440	SH	DEFINED	12
ASYST TECHNOLOGY CORP	COM	04648X107	1	200	SH	DEFINED	12
AT&T CORP	COM NEW	001957505	0	20	SH	DEFINED	1
AT&T CORP	COM NEW	001957505	76	3988	SH	DEFINED	17
AT&T CORP	COM NEW	001957505	197	10342	SH	DEFINED	2
AT&T CORP	COM NEW	001957505	508	26667	SH	DEFINED	12
AT&T CORP	COM NEW	001957505	17	902	SH	DEFINED	11
AT&T CORP	COM NEW	001957505	72	3807	SH	DEFINED	9
ATC HEALTHCARE INC	CL A	00209C102	2	7500	SH	DEFINED	12
ATHEROGENICS INC	COM	047439104	32	2000	SH	DEFINED	12
ATHEROGENICS INC	COM	047439104	160	10000	SH	DEFINED	
ATHEROS COMMUNICATIONS INC	COM	04743P108	360	44700	SH	DEFINED	12
ATI TECHNOLOGIES INC	COM	001941103	17385	1468300	SH	DEFINED	7
ATI TECHNOLOGIES INC	COM	001941103	44	3750	SH	DEFINED	12
ATLAS PIPELINE PARTNERS LP	UNIT L P INT	049392103	4	100	SH	DEFINED	9
ATLAS PIPELINE PARTNERS LP	UNIT L P INT	049392103	3886	88522	SH	DEFINED	12
ATMEL CORP	COM	049513104	21	9040	SH	DEFINED	12
ATMEL CORP	COM	049513104	1614	683830	SH	DEFINED	3
ATMOS ENERGY CORP	COM	049560105	59	2064	SH	DEFINED	2
ATMOS ENERGY CORP	COM	049560105	545	18921	SH	DEFINED	12
ATMOS ENERGY CORP	COM	049560105	28968	1005840	SH	DEFINED	6
ATRION CORP	COM	049904105	503	6742	SH	DEFINED	6
ATWOOD OCEANICS INC	COM	050095108	22	350	SH	DEFINED	11

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

AU OPTRONICS CORP	SPONSORED ADR	002255107	3327	196400	SH	DEFINED	3
AUSTRALIA&NEW ZEALAND BKG GR	SPONSORED ADR	052528304	17	200	SH	DEFINED	11
AUSTRALIA&NEW ZEALAND BKG GR	SPONSORED ADR	052528304	1859	23380	SH	DEFINED	17
AUTODESK INC	COM	052769106	1473	42843	SH	DEFINED	12
AUTODESK INC	COM	052769106	98	2860	SH	DEFINED	11
AUTOLIV INC	COM	052800109	79	1793	SH	DEFINED	11
AUTOLIV INC	COM	052800109	5357	122304	SH	DEFINED	12
AUTOLIV INC	COM	052800109	32750	747713	SH	DEFINED	3
AUTOMATIC DATA PROCESSING IN	COM	053015103	12882	306943	SH	DEFINED	17
AUTOMATIC DATA PROCESSING IN	COM	053015103	19729	470072	SH	DEFINED	1
AUTOMATIC DATA PROCESSING IN	COM	053015103	18336	436880	SH	DEFINED	12
AUTOMATIC DATA PROCESSING IN	COM	053015103	15235	362997	SH	DEFINED	2
AUTOMATIC DATA PROCESSING IN	COM	053015103	10776	256752	SH	DEFINED	5
AUTOMATIC DATA PROCESSING IN	COM	053015103	2325	55396	SH	DEFINED	3
AUTOMATIC DATA PROCESSING IN	COM	053015103	847	20181	SH	DEFINED	11
AUTOMATIC DATA PROCESSING IN	COM	053015103	814	19400	SH	DEFINED	9
AUTOMATIC DATA PROCESSING IN	COM	053015103	43	1025	SH	DEFINED	7
AUTOMATIC DATA PROCESSING IN	COM	053015103	17156	408766	SH	DEFINED	4
AUTONATION INC	COM	05329W102	287	13980	SH	DEFINED	6
AUTONATION INC	COM	05329W102	760	37020	SH	DEFINED	3
AUTONATION INC	COM	05329W102	3146	153332	SH	DEFINED	12
AUTOZONE INC	COM	053332102	32	350	SH	DEFINED	17
AUTOZONE INC	COM	053332102	179976	1946525	SH	DEFINED	8
AUTOZONE INC	COM	053332102	16463	178053	SH	DEFINED	6
AUTOZONE INC	COM	053332102	4	40	SH	DEFINED	1
AUTOZONE INC	COM	053332102	2	25	SH	DEFINED	11
AUTOZONE INC	COM	053332102	92	1000	SH	DEFINED	9
AUTOZONE INC	COM	053332102	4818	52110	SH	DEFINED	12
AVALONBAY CMNTYS INC	COM	053484101	48	600	SH	DEFINED	9
AVALONBAY CMNTYS INC	COM	053484101	97	1200	SH	DEFINED	2
AVALONBAY CMNTYS INC	COM	053484101	238	2950	SH	DEFINED	5
AVALONBAY CMNTYS INC	COM	053484101	253	3136	SH	DEFINED	12
AVALONBAY CMNTYS INC	COM	053484101	2366	29276	SH	DEFINED	3
AVANEX CORP	COM	05348W109	4	4240	SH	DEFINED	12
AVANIR PHARMACEUTICALS	CL A	05348P104	1	200	SH	DEFINED	12
AVANT IMMUNOTHERAPEUTICS INC	COM	053491106	2	1600	SH	DEFINED	12
AVATAR HLDGS INC	COM	053494100	40	800	SH	DEFINED	12
AVATAR HLDGS INC	COM	053494100	15	300	SH	DEFINED	11
AVAYA INC	COM	053499109	0	33	SH	DEFINED	1
AVAYA INC	COM	053499109	1	158	SH	DEFINED	7
AVAYA INC	COM	053499109	1	165	SH	DEFINED	17
AVAYA INC	COM	053499109	17	2075	SH	DEFINED	2
AVAYA INC	COM	053499109	27	3273	SH	DEFINED	11
AVAYA INC	COM	053499109	3954	475195	SH	DEFINED	12
AVERY DENNISON CORP	COM	053611109	131	2467	SH	DEFINED	11
AVERY DENNISON CORP	COM	053611109	2027	38277	SH	DEFINED	12
AVERY DENNISON CORP	COM	053611109	54	1015	SH	DEFINED	2
AVERY DENNISON CORP	COM	053611109	6551	124698	SH	DEFINED	17
AVI BIOPHARMA INC	COM	002346104	1	600	SH	DEFINED	12
AVIALL INC NEW	COM	05366B102	146	4625	SH	DEFINED	12
AVICI SYS INC	COM NEW	05367L802	0	81	SH	DEFINED	12
AVISTA CORP	COM	05379B107	1	67	SH	DEFINED	11
AVISTA CORP	COM	05379B107	32	1701	SH	DEFINED	12
AVITAR INC NEW	COM	053801106	0	1000	SH	DEFINED	12
AVITAR INC NEW	COM	053801106	1	2000	SH	DEFINED	5
AVNET INC	COM	053807103	30285	1344190	SH	DEFINED	6
AVNET INC	COM	053807103	235	10450	SH	DEFINED	5
AVNET INC	COM	053807103	1755	77890	SH	DEFINED	12
AVOCENT CORP	COM	053893103	273	10427	SH	DEFINED	12
AVON PRODS INC	COM	054303102	234	6177	SH	DEFINED	11
AVON PRODS INC	COM	054303102	483	12856	SH	DEFINED	9
AVON PRODS INC	COM	054303102	1535	40550	SH	DEFINED	17

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

AVON PRODS INC	COM	054303102	3821	100943	SH	DEFINED	12
AVON PRODS INC	COM	054303102	64	1700	SH	DEFINED	2
AVX CORP NEW	COM	002444107	6	500	SH	DEFINED	12
AVX CORP NEW	COM	002444107	65	5330	SH	DEFINED	6
AWARE INC MASS	COM	05453N100	65	10000	SH	DEFINED	17
AXA	SPONSORED ADR	054536107	443	17775	SH	DEFINED	17
AXA	SPONSORED ADR	054536107	3	120	SH	DEFINED	9
AXA	SPONSORED ADR	054536107	316	12666	SH	DEFINED	2
AXA	SPONSORED ADR	054536107	9227	384993	SH	DEFINED	6
AXCAN PHARMA INC	COM	054923107	12	775	SH	DEFINED	12
AXCELIS TECHNOLOGIES INC	COM	054540109	15	2202	SH	DEFINED	12
AXCELIS TECHNOLOGIES INC	COM	054540109	8039	1171901	SH	DEFINED	3
AXCELIS TECHNOLOGIES INC	COM	054540109	14905	2172786	SH	DEFINED	6
AXCELIS TECHNOLOGIES INC	COM	054540109	13	1964	SH	DEFINED	2
AXEDA SYSTEMS INC	COM	054959101	1	3401	SH	DEFINED	12
AXIS CAPITAL HOLDINGS	SHS	G0692U109	6	200	SH	DEFINED	12
AXIS CAPITAL HOLDINGS	SHS	G0692U109	33894	1203978	SH	DEFINED	6
AXONYX INC	COM	05461R101	1	500	SH	DEFINED	12
AZTAR CORP	COM	054802103	53	1550	SH	DEFINED	12
AZTAR CORP	COM	054802103	10	300	SH	DEFINED	11
BACK YD BURGERS INC	COM	05635W101	25	4700	SH	DEFINED	12
BADGER METER INC	COM	056525108	136	3300	SH	DEFINED	3
BAIRNCO CORP	COM	057097107	11	1000	SH	DEFINED	11
BAKER HUGHES INC	COM	057224107	8	150	SH	DEFINED	9
BAKER HUGHES INC	COM	057224107	2506	48987	SH	DEFINED	12
BAKER HUGHES INC	COM	057224107	100	1950	SH	DEFINED	17
BAKER HUGHES INC	COM	057224107	182	3550	SH	DEFINED	11
BAKER HUGHES INC	COM	057224107	2456	48000	SH	DEFINED	8
BAKER MICHAEL CORP	COM	057149106	1643	91978	SH	DEFINED	3
BAKER MICHAEL CORP	COM	057149106	65	3625	SH	DEFINED	12
BALDOR ELEC CO	COM	057741100	1381	56775	SH	DEFINED	12
BALDWIN & LYONS INC	CL B	057755209	199	8237	SH	DEFINED	6
BALL CORP	COM	058498106	2758	76688	SH	DEFINED	12
BALLARD PWR SYS INC	COM	05858H104	2	400	SH	DEFINED	17
BALLARD PWR SYS INC	COM	05858H104	12	2475	SH	DEFINED	12
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	0	50	SH	DEFINED	12
BANCFIRST CORP	COM	05945F103	7999	91950	SH	DEFINED	6
BANCFIRST CORP	COM	05945F103	2512	28880	SH	DEFINED	3
BANCFIRST CORP	COM	05945F103	43	500	SH	DEFINED	12
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	474	30835	SH	DEFINED	6
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	30	1930	SH	DEFINED	11
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	83	5400	SH	DEFINED	2
BANCO BRADESCO S A	SP ADR PFD NEW	059460303	786	22200	SH	DEFINED	3
BANCO ITAU HLDG FINANCIERA S	SP ADR 500 PFD	059602201	56	600	SH	DEFINED	3
BANCO LATINOAMERICANO DE EXP	CL E	P16994132	436	24295	SH	DEFINED	12
BANCO SANTANDER CENT HISPANO	ADR	05964H105	12	1025	SH	DEFINED	11
BANCORP RHODE ISLAND INC	COM	059690107	1834	50100	SH	DEFINED	1
BANCORPSOUTH INC	COM	059692103	25973	1100530	SH	DEFINED	6
BANCORPSOUTH INC	COM	059692103	1414	59900	SH	DEFINED	3
BANCORPSOUTH INC	COM	059692103	209	8854	SH	DEFINED	12
BANDAG INC	COM	059815100	8	175	SH	DEFINED	12
BANDAG INC	COM	059815100	1363	29590	SH	DEFINED	3
BANDAG INC	COM	059815100	11347	246400	SH	DEFINED	6
BANDAG INC	CL A	059815308	4982	123000	SH	DEFINED	6
BANK HAWAII CORP	COM	062540109	152	3000	SH	DEFINED	11
BANK HAWAII CORP	COM	062540109	254	5000	SH	DEFINED	17
BANK HAWAII CORP	COM	062540109	288	5683	SH	DEFINED	12
BANK HAWAII CORP	COM	062540109	37491	738732	SH	DEFINED	3
BANK MONTREAL QUE	COM	063671101	47495	1019920	SH	DEFINED	7
BANK NEW YORK INC	COM	064057102	54	1868	SH	DEFINED	11
BANK NEW YORK INC	COM	064057102	322	11176	SH	DEFINED	2
BANK NEW YORK INC	COM	064057102	531	18450	SH	DEFINED	5

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

BANK NEW YORK INC	COM	064057102	2397	83292	SH	DEFINED	9
BANK NEW YORK INC	COM	064057102	2552	88686	SH	DEFINED	3
BANK NEW YORK INC	COM	064057102	4036	140242	SH	DEFINED	12
BANK NEW YORK INC	COM	064057102	32	1120	SH	DEFINED	17
BANK NOVA SCOTIA HALIFAX	COM	064149107	50860	1536414	SH	DEFINED	7
BANK NOVA SCOTIA HALIFAX	COM	064149107	27	800	SH	DEFINED	12
BANK NOVA SCOTIA HALIFAX	COM	064149107	67	2000	SH	DEFINED	9
BANK OAKRIDGE NORTH CAROLINA	COM	064180102	16	1625	SH	DEFINED	12
BANK OF AMERICA CORPORATION	COM	060505104	41	888	SH	DEFINED	4
BANK OF AMERICA CORPORATION	COM	060505104	117424	2577041	SH	DEFINED	6
BANK OF AMERICA CORPORATION	COM	060505104	56366	1235836	SH	DEFINED	3
BANK OF AMERICA CORPORATION	COM	060505104	50114	1098753	SH	DEFINED	12
BANK OF AMERICA CORPORATION	COM	060505104	47261	1037797	SH	DEFINED	17
BANK OF AMERICA CORPORATION	COM	060505104	15662	343400	SH	DEFINED	8
BANK OF AMERICA CORPORATION	COM	060505104	6508	142693	SH	DEFINED	5
BANK OF AMERICA CORPORATION	COM	060505104	6082	133339	SH	DEFINED	11
BANK OF AMERICA CORPORATION	COM	060505104	4931	108185	SH	DEFINED	9
BANK OF AMERICA CORPORATION	COM	060505104	1568	34380	SH	DEFINED	2
BANK OF AMERICA CORPORATION	COM	060505104	1018	22309	SH	DEFINED	1
BANK OF AMERICA CORPORATION	COM	060505104	210	4610	SH	DEFINED	7
BANK OF CAROLINAS NC	COM	06423T102	2	144	SH	DEFINED	12
BANK OF GRANITE CORP	COM	062401104	11	585	SH	DEFINED	12
BANK OF THE OZARKS INC	COM	063904106	1989	60574	SH	DEFINED	3
BANKATLANTIC BANCORP	CL A	065908501	6	300	SH	DEFINED	12
BANKATLANTIC BANCORP	CL A	065908501	1435	75700	SH	DEFINED	3
BANKUNITED FINL CORP	CL A	06652B103	20	726	SH	DEFINED	12
BANKUNITED FINL CORP	CL A	06652B103	1662	61450	SH	DEFINED	3
BARCLAYS PLC	ADR	06738E204	4	112	SH	DEFINED	11
BARD C R INC	COM	067383109	1152	17321	SH	DEFINED	12
BARD C R INC	COM	067383109	133	2000	SH	DEFINED	17
BARD C R INC	COM	067383109	20	297	SH	DEFINED	11
BARNES & NOBLE INC	COM	067774109	17247	444510	SH	DEFINED	6
BARNES & NOBLE INC	COM	067774109	4	100	SH	DEFINED	2
BARNES & NOBLE INC	COM	067774109	54	1400	SH	DEFINED	11
BARNES & NOBLE INC	COM	067774109	606	15625	SH	DEFINED	12
BARNES GROUP INC	COM	067806109	60	1800	SH	DEFINED	11
BARNES GROUP INC	COM	067806109	33	1000	SH	DEFINED	12
BARR PHARMACEUTICALS INC	COM	068306109	210	4312	SH	DEFINED	12
BARR PHARMACEUTICALS INC	COM	068306109	3202	65700	SH	DEFINED	3
BARRICK GOLD CORP	COM	067901108	3931	157050	SH	DEFINED	12
BARRICK GOLD CORP	COM	067901108	40	1600	SH	DEFINED	17
BARRICK GOLD CORP	COM	067901108	22091	884130	SH	DEFINED	7
BARRICK GOLD CORP	COM	067901108	13521	540200	SH	DEFINED	6
BAUSCH & LOMB INC	COM	071707103	57	682	SH	DEFINED	9
BAUSCH & LOMB INC	COM	071707103	57805	696442	SH	DEFINED	3
BAUSCH & LOMB INC	COM	071707103	254	3066	SH	DEFINED	12
BAUSCH & LOMB INC	COM	071707103	247	2970	SH	DEFINED	2
BAXTER INTL INC	COM	071813109	269	7261	SH	DEFINED	11
BAXTER INTL INC	COM	071813109	364	9800	SH	DEFINED	9
BAXTER INTL INC	COM	071813109	295	7950	SH	DEFINED	5
BAXTER INTL INC	CORP UNITS 7%	071813406	4	65	SH	DEFINED	11
BAXTER INTL INC	COM	071813109	4338	116927	SH	DEFINED	2
BAXTER INTL INC	COM	071813109	1794	48361	SH	DEFINED	17
BAXTER INTL INC	COM	071813109	42	1144	SH	DEFINED	4
BAXTER INTL INC	COM	071813109	13	350	SH	DEFINED	7
BAXTER INTL INC	COM	071813109	10297	277547	SH	DEFINED	12
BAXTER INTL INC	CORP UNITS 7%	071813406	33	600	SH	DEFINED	2
BAXTER INTL INC	CORP UNITS 7%	071813406	2	30	SH	DEFINED	1
BAXTER INTL INC	CORP UNITS 7%	071813406	685	12393	SH	DEFINED	12
BAYER A G	SPONSORED ADR	072730302	22	670	SH	DEFINED	2
BAYER A G	SPONSORED ADR	072730302	14372	450842	SH	DEFINED	6
BB&T CORP	COM	054937107	1720	43035	SH	DEFINED	17

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

BB&T CORP	COM	054937107	4	100	SH	DEFINED	6
BB&T CORP	COM	054937107	148	3691	SH	DEFINED	11
BB&T CORP	COM	054937107	575	14390	SH	DEFINED	3
BB&T CORP	COM	054937107	1687	42219	SH	DEFINED	2
BB&T CORP	COM	054937107	18991	475126	SH	DEFINED	12
BB&T CORP	COM	054937107	1117	27950	SH	DEFINED	1
BCE INC	COM	05534B109	3323	140310	SH	DEFINED	3
BCE INC	COM	05534B109	36	1500	SH	DEFINED	17
BCE INC	COM	05534B109	99	4200	SH	DEFINED	2
BCE INC	COM	05534B109	297	12558	SH	DEFINED	12
BCE INC	COM	05534B109	44681	1886865	SH	DEFINED	7
BCE INC	COM	05534B109	1252	52850	SH	DEFINED	6
BCSB BANKCORP INC	COM	054948104	8	600	SH	DEFINED	12
BCSB BANKCORP INC	COM	054948104	30	2295	SH	DEFINED	11
BE AEROSPACE INC	COM	073302101	96	6171	SH	DEFINED	12
BEA SYS INC	COM	073325102	1095	124751	SH	DEFINED	12
BEA SYS INC	COM	073325102	774	88210	SH	DEFINED	3
BEA SYS INC	COM	073325102	353	40200	SH	DEFINED	11
BEA SYS INC	COM	073325102	26	3000	SH	DEFINED	17
BEA SYS INC	COM	073325102	403	45900	SH	DEFINED	5
BEACH FIRST NATL BANCSHARES	COM	073334104	3	150	SH	DEFINED	12
BEAR STEARNS COS INC	COM	073902108	1358	13064	SH	DEFINED	5
BEAR STEARNS COS INC	COM	073902108	168593	1622025	SH	DEFINED	8
BEAR STEARNS COS INC	COM	073902108	2101	20215	SH	DEFINED	12
BEAR STEARNS COS INC	COM	073902108	917	8822	SH	DEFINED	17
BEAR STEARNS COS INC	COM	073902108	621	5975	SH	DEFINED	2
BEAR STEARNS COS INC	COM	073902108	482	4638	SH	DEFINED	11
BEAR STEARNS COS INC	COM	073902108	31	300	SH	DEFINED	9
BEAR STEARNS COS INC	COM	073902108	29	280	SH	DEFINED	3
BEAR STEARNS COS INC	COM	073902108	10	100	SH	DEFINED	7
BEAR STEARNS COS INC	COM	073902108	34172	330090	SH	DEFINED	6
BEARINGPOINT INC	COM	074002106	367	50000	SH	DEFINED	
BEARINGPOINT INC	COM	074002106	384	52372	SH	DEFINED	12
BEARINGPOINT INC	COM	074002106	21402	2919778	SH	DEFINED	6
BEARINGPOINT INC	COM	074002106	35254	4809500	SH	DEFINED	13
BEAZER HOMES USA INC	COM	07556Q105	43907	768275	SH	DEFINED	3
BEAZER HOMES USA INC	COM	07556Q105	2952	51645	SH	DEFINED	12
BEAZER HOMES USA INC	COM	07556Q105	9476	165813	SH	DEFINED	6
BECKMAN COULTER INC	COM	075811109	44	685	SH	DEFINED	11
BECKMAN COULTER INC	COM	075811109	158	2490	SH	DEFINED	17
BECKMAN COULTER INC	COM	075811109	1159	18236	SH	DEFINED	12
BECKMAN COULTER INC	COM	075811109	3196	50274	SH	DEFINED	3
BECKMAN COULTER INC	COM	075811109	19	300	SH	DEFINED	4
BECKMAN COULTER INC	COM	075811109	29	458	SH	DEFINED	9
BECTON DICKINSON & CO	COM	075887109	101	1920	SH	DEFINED	11
BECTON DICKINSON & CO	COM	075887109	25738	490523	SH	DEFINED	17
BECTON DICKINSON & CO	COM	075887109	229	4356	SH	DEFINED	9
BECTON DICKINSON & CO	COM	075887109	79	1500	SH	DEFINED	2
BECTON DICKINSON & CO	COM	075887109	31	600	SH	DEFINED	3
BECTON DICKINSON & CO	COM	075887109	3428	65328	SH	DEFINED	12
BED BATH & BEYOND INC	COM	075896100	21	500	SH	DEFINED	1
BED BATH & BEYOND INC	COM	075896100	17	400	SH	DEFINED	2
BED BATH & BEYOND INC	COM	075896100	49	1178	SH	DEFINED	9
BED BATH & BEYOND INC	COM	075896100	442	10580	SH	DEFINED	5
BED BATH & BEYOND INC	COM	075896100	2610	62473	SH	DEFINED	12
BED BATH & BEYOND INC	COM	075896100	4236	101395	SH	DEFINED	17
BED BATH & BEYOND INC	COM	075896100	265	6354	SH	DEFINED	11
BEDFORD PPTY INVS INC	COM PAR \$0.02	076446301	1983	86143	SH	DEFINED	9
BEI TECHNOLOGIES INC	COM	05538P104	19	700	SH	DEFINED	11
BEL FUSE INC	CL B	077347300	20	665	SH	DEFINED	11
BEL FUSE INC	CL B	077347300	646	21140	SH	DEFINED	3
BELDEN CDT INC	COM	077454106	25	1170	SH	DEFINED	11

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

BELDEN CDT INC	COM	077454106	28	1300	SH	DEFINED	12
BELL MICROPRODUCTS INC	COM	078137106	417	44360	SH	DEFINED	3
BELLSOUTH CORP	COM	079860102	478	17984	SH	DEFINED	5
BELLSOUTH CORP	COM	079860102	402	15098	SH	DEFINED	9
BELLSOUTH CORP	COM	079860102	10609	399296	SH	DEFINED	3
BELLSOUTH CORP	COM	079860102	482	18150	SH	DEFINED	11
BELLSOUTH CORP	COM	079860102	2882	108458	SH	DEFINED	17
BELLSOUTH CORP	COM	079860102	3812	143476	SH	DEFINED	2
BELLSOUTH CORP	COM	079860102	8140	306363	SH	DEFINED	12
BELLSOUTH CORP	COM	079860102	16319	614200	SH	DEFINED	6
BELLSOUTH CORP	COM	079860102	13	484	SH	DEFINED	4
BELO CORP	COM SER A	080555105	1951	81410	SH	DEFINED	2
BELO CORP	COM SER A	080555105	2	96	SH	DEFINED	1
BELO CORP	COM SER A	080555105	1044	43555	SH	DEFINED	12
BELO CORP	COM SER A	080555105	588	24550	SH	DEFINED	11
BELO CORP	COM SER A	080555105	532	22200	SH	DEFINED	5
BELO CORP	COM SER A	080555105	68	2820	SH	DEFINED	6
BELO CORP	COM SER A	080555105	38	1600	SH	DEFINED	17
BEMIS INC	COM	081437105	826	31139	SH	DEFINED	5
BEMIS INC	COM	081437105	167	6300	SH	DEFINED	3
BEMIS INC	COM	081437105	13	500	SH	DEFINED	2
BEMIS INC	COM	081437105	99	3725	SH	DEFINED	12
BENIHANA INC	CL A	082047200	1088	75880	SH	DEFINED	6
BENTLEY PHARMACEUTICALS INC	COM	082657107	2	200	SH	DEFINED	12
BENTLEY PHARMACEUTICALS INC	COM	082657107	1240	113249	SH	DEFINED	3
BERKLEY W R CORP	COM	084423102	24	678	SH	DEFINED	12
BERKLEY W R CORP	COM	084423102	46487	1302878	SH	DEFINED	3
BERKLEY W R CORP	COM	084423102	81	2265	SH	DEFINED	6
BERKSHIRE BANCORP INC DEL	COM NEW	084597202	66	3600	SH	DEFINED	12
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	726	261	SH	DEFINED	11
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	6263	75	SH	DEFINED	17
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	20236	7270	SH	DEFINED	12
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	9163	3292	SH	DEFINED	17
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	3293	1183	SH	DEFINED	4
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	1617	581	SH	DEFINED	2
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	495	178	SH	DEFINED	6
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	490	176	SH	DEFINED	1
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	139	50	SH	DEFINED	9
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	39	14	SH	DEFINED	7
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	33818	405	SH	DEFINED	2
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	334	4	SH	DEFINED	7
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	4175	50	SH	DEFINED	11
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	5177	62	SH	DEFINED	12
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	2978	1070	SH	DEFINED	5
BERKSHIRE HILLS BANCORP INC	COM	084680107	43	1300	SH	DEFINED	11
BERRY PETE CO	CL A	085789105	24694	466976	SH	DEFINED	3
BERRY PETE CO	CL A	085789105	10	184	SH	DEFINED	11
BERRY PETE CO	CL A	085789105	820	15500	SH	DEFINED	6
BEST BUY INC	COM	086516101	51	750	SH	DEFINED	2
BEST BUY INC	COM	086516101	64	929	SH	DEFINED	11
BEST BUY INC	COM	086516101	229	3335	SH	DEFINED	17
BEST BUY INC	COM	086516101	11512	167940	SH	DEFINED	12
BEST BUY INC	COM	086516101	3	37	SH	DEFINED	9
BG PLC	ADR FIN INST N	055434203	1183	28426	SH	DEFINED	6
BG PLC	ADR FIN INST N	055434203	67	1600	SH	DEFINED	2
BHP BILLITON LTD	SPONSORED ADR	088606108	90	3300	SH	DEFINED	2
BHP BILLITON LTD	SPONSORED ADR	088606108	7857	287792	SH	DEFINED	17
BHP BILLITON LTD	SPONSORED ADR	088606108	49	1800	SH	DEFINED	11
BHP BILLITON PLC	SPONSORED ADR	05545E209	970	38601	SH	DEFINED	17
BIG 5 SPORTING GOODS CORP	COM	08915P101	2798	98595	SH	DEFINED	3
BIG LOTS INC	COM	089302103	13	965	SH	DEFINED	12
BIG LOTS INC	COM	089302103	42	3150	SH	DEFINED	6

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

BIMINI MTG MGMT INC	CL A	09031E400	25	1750	SH	DEFINED	12
BIMINI MTG MGMT INC	CL A	09031E400	1058	75068	SH	DEFINED	3
BINDVIEW DEV CORP	COM	090327107	8	3000	SH	DEFINED	12
BIO RAD LABS INC	CL A	090572207	11006	185883	SH	DEFINED	3
BIO RAD LABS INC	CL A	090572207	77	1300	SH	DEFINED	11
BIO RAD LABS INC	CL A	090572207	232	3912	SH	DEFINED	12
BIOENVISION INC	COM	09059N100	7	1000	SH	DEFINED	12
BIOGEN IDEC INC	COM	09062X103	216	6260	SH	DEFINED	17
BIOGEN IDEC INC	COM	09062X103	517	15017	SH	DEFINED	9
BIOGEN IDEC INC	COM	09062X103	35	1005	SH	DEFINED	4
BIOGEN IDEC INC	COM	09062X103	280	8130	SH	DEFINED	5
BIOGEN IDEC INC	COM	09062X103	114	3300	SH	DEFINED	6
BIOGEN IDEC INC	COM	09062X103	904	26253	SH	DEFINED	12
BIOJECT MED TECH INC	COM NEW	09059T206	0	200	SH	DEFINED	12
BIOLASE TECHNOLOGY INC	COM	090911108	2	300	SH	DEFINED	12
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	11	1500	SH	DEFINED	12
BIOMED REALTY TRUST INC	COM	09063H107	1847	77450	SH	DEFINED	3
BIOMED REALTY TRUST INC	COM	09063H107	528	22150	SH	DEFINED	12
BIOMET INC	COM	090613100	721	20825	SH	DEFINED	5
BIOMET INC	COM	090613100	19640	566963	SH	DEFINED	2
BIOMET INC	COM	090613100	9220	266243	SH	DEFINED	17
BIOMET INC	COM	090613100	6441	185950	SH	DEFINED	1
BIOMET INC	COM	090613100	5590	161373	SH	DEFINED	12
BIOMET INC	COM	090613100	75	2172	SH	DEFINED	11
BIOPURE CORP	CL A NEW	09065H303	0	165	SH	DEFINED	12
BIOSANTE PHARMACEUTICALS INC	COM NEW	09065V203	2096	558757	SH	DEFINED	6
BIOSCRIP INC	COM	09069N108	436	72590	SH	DEFINED	6
BIOSCRIP INC	COM	09069N108	2	280	SH	DEFINED	12
BIOSITE INC	COM	090945106	292	5312	SH	DEFINED	12
BIOSITE INC	COM	090945106	15	269	SH	DEFINED	11
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	418	2500	SH	DEFINED	2
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	70	420	SH	DEFINED	12
BIOTIME INC	COM	09066L105	5	7969	SH	DEFINED	11
BIOVAIL CORP	COM	09067J109	102	6570	SH	DEFINED	12
BIOVAIL CORP	COM	09067J109	540	34800	SH	DEFINED	6
BIOVAIL CORP	COM	09067J109	340	22000	SH	DEFINED	7
BIOVAIL CORP	COM	09067J109	10852	699241	SH	DEFINED	3
BIOVERIS CORP	COM	090676107	22	5115	SH	DEFINED	12
BISYS GROUP INC	COM	055472104	4	300	SH	DEFINED	4
BISYS GROUP INC	COM	055472104	4	300	SH	DEFINED	12
BISYS GROUP INC	COM	055472104	14	943	SH	DEFINED	11
BITSTREAM INC	CL A	091736108	2	625	SH	DEFINED	12
BJ SVCS CO	COM	055482103	5248	100000	SH	DEFINED	7
BJ SVCS CO	COM	055482103	46	878	SH	DEFINED	11
BJ SVCS CO	COM	055482103	757	14418	SH	DEFINED	12
BJ SVCS CO	COM	055482103	4	80	SH	DEFINED	2
BJ SVCS CO	COM	055482103	5504	104870	SH	DEFINED	3
BJS RESTAURANTS INC	COM	09180C106	51	2500	SH	DEFINED	2
BJS WHOLESALE CLUB INC	COM	05548J106	49814	1533241	SH	DEFINED	6
BJS WHOLESALE CLUB INC	COM	05548J106	50	1525	SH	DEFINED	11
BJS WHOLESALE CLUB INC	COM	05548J106	486	14972	SH	DEFINED	12
BJS WHOLESALE CLUB INC	COM	05548J106	59120	1819641	SH	DEFINED	3
BJS WHOLESALE CLUB INC	COM	05548J106	270	8300	SH	DEFINED	5
BKF CAP GROUP INC	COM	05548G102	38	1008	SH	DEFINED	12
BLACK & DECKER CORP	COM	091797100	14004	155860	SH	DEFINED	3
BLACK & DECKER CORP	COM	091797100	142	1580	SH	DEFINED	11
BLACK & DECKER CORP	COM	091797100	213	2371	SH	DEFINED	9
BLACK & DECKER CORP	COM	091797100	785	8740	SH	DEFINED	6
BLACK & DECKER CORP	COM	091797100	1313	14610	SH	DEFINED	12
BLACK & DECKER CORP	COM	091797100	4247	47267	SH	DEFINED	2
BLACK BOX CORP DEL	COM	091826107	6	162	SH	DEFINED	11
BLACK BOX CORP DEL	COM	091826107	14	400	SH	DEFINED	12

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

BLACK BOX CORP DEL	COM	091826107	274	7750	SH	DEFINED	6
BLACK HILLS CORP	COM	092113109	2	50	SH	DEFINED	11
BLACK HILLS CORP	COM	092113109	257	6980	SH	DEFINED	3
BLACK HILLS CORP	COM	092113109	749	20321	SH	DEFINED	12
BLACKROCK BROAD INVT GRD 200	COM	09247Q106	11	675	SH	DEFINED	12
BLACKROCK CORE BD TR	SHS BEN INT	09249E101	313	21903	SH	DEFINED	12
BLACKROCK DIVID ACHIEVRS TM	COM	09250N107	413	29689	SH	DEFINED	12
BLACKROCK FL INS MUN INC TR	COM	09250G102	108	7063	SH	DEFINED	12
BLACKROCK FL INSD MUN 2008 T	COM	09247H106	142	9180	SH	DEFINED	12
BLACKROCK FLA MUN 2020 TERM	COM SHS	09250M109	63	4400	SH	DEFINED	12
BLACKROCK FLA MUN INCOME TR	SH BEN INT	09248H105	49	3222	SH	DEFINED	12
BLACKROCK GBL ENRGY & RES T	COM	09250U101	360	14709	SH	DEFINED	12
BLACKROCK GLOBAL FLG INC TR	COM	091941104	5	262	SH	DEFINED	12
BLACKROCK HEALTH SCIENCES TR	COM	09250W107	17	700	SH	DEFINED	12
BLACKROCK HIGH YIELD TR	SH BEN INT	09248N102	163	17270	SH	DEFINED	12
BLACKROCK INCOME OPP TRUST I	COM	092475102	181	15935	SH	DEFINED	12
BLACKROCK INCOME TR INC	COM	09247F100	231	34125	SH	DEFINED	12
BLACKROCK INSD MUN 2008 TRM	COM	09247K109	57	3528	SH	DEFINED	12
BLACKROCK INSD MUN INCOME TR	COM	092479104	636	41101	SH	DEFINED	12
BLACKROCK INSD MUN TERM TR I	COM	092474105	109	9750	SH	DEFINED	12
BLACKROCK INVT QUALITY MUN T	COM	09247D105	53	3140	SH	DEFINED	12
BLACKROCK LTD DURATION INC T	COM SHS	09249W101	421	22925	SH	DEFINED	12
BLACKROCK MD MUNICIPAL BOND	COM	09249L105	133	8200	SH	DEFINED	12
BLACKROCK MUN 2020 TERM TR	COM SHS	09249X109	95	6414	SH	DEFINED	12
BLACKROCK MUN INCOME TR	SH BEN INT	09248F109	541	35160	SH	DEFINED	12
BLACKROCK MUN TARGET TERM TR	COM	09247M105	136	13407	SH	DEFINED	12
BLACKROCK MUNI 2018 TERM TR	COM	09248C106	21	1300	SH	DEFINED	12
BLACKROCK MUNI INCOME TR II	COM	09249N101	444	29278	SH	DEFINED	12
BLACKROCK MUNICIPAL BOND TR	COM	09249H104	150	9250	SH	DEFINED	12
BLACKROCK N J MUN INCOME TR	SH BEN INT	09248J101	145	9233	SH	DEFINED	12
BLACKROCK NJ INVT QUALITY MU	COM	09247C107	33	2105	SH	DEFINED	12
BLACKROCK NY INSD MUN 2008 T	COM	09247L107	34	2132	SH	DEFINED	12
BLACKROCK PFD OPPORTUNITY TR	COM SHS	09249V103	329	13250	SH	DEFINED	12
BLACKROCK STRAT DIVD ACHIEVE	COM	09249Y107	195	13964	SH	DEFINED	12
BLACKROCK STRATEGIC MUN TR	COM	09248T109	32	2000	SH	DEFINED	12
BLACKROCK VA MUNICIPAL BOND	COM	092481100	93	5500	SH	DEFINED	12
BLAIR CORP	COM	092828102	12	300	SH	DEFINED	12
BLDRS INDEX FDS TR	ASIA 50 ADR	09348R102	106	1575	SH	DEFINED	12
BLOCK H & R INC	COM	093671105	79	1350	SH	DEFINED	11
BLOCK H & R INC	COM	093671105	1663	28500	SH	DEFINED	2
BLOCK H & R INC	COM	093671105	282	4840	SH	DEFINED	6
BLOCK H & R INC	COM	093671105	346	5934	SH	DEFINED	9
BLOCK H & R INC	COM	093671105	5329	91322	SH	DEFINED	12
BLOCK H & R INC	COM	093671105	43	730	SH	DEFINED	3
BLOCK H & R INC	COM	093671105	5401	92566	SH	DEFINED	17
BLOCKBUSTER INC	CL B	093679207	6	722	SH	DEFINED	9
BLOCKBUSTER INC	CL B	093679207	1	97	SH	DEFINED	12
BLOCKBUSTER INC	CL A	093679108	28966	3176183	SH	DEFINED	6
BLOCKBUSTER INC	CL A	093679108	298	32722	SH	DEFINED	9
BLOCKBUSTER INC	CL A	093679108	38	4134	SH	DEFINED	12
BLOCKBUSTER INC	CL A	093679108	19	2100	SH	DEFINED	11
BLOUNT INTL INC NEW	COM	095180105	9983	598140	SH	DEFINED	3
BLUE COAT SYSTEMS INC	COM NEW	09534T508	21	710	SH	DEFINED	12
BLUE NILE INC	COM	09578R103	1828	55923	SH	DEFINED	12
BLUEGREEN CORP	COM	096231105	17875	1026720	SH	DEFINED	3
BLUEGREEN CORP	COM	096231105	4464	256400	SH	DEFINED	6
BLUELINX HLDGS INC	COM	09624H109	5	500	SH	DEFINED	12
BLYTH INC	COM	09643P108	168	6000	SH	DEFINED	17
BLYTH INC	COM	09643P108	1	47	SH	DEFINED	11
BLYTH INC	COM	09643P108	22150	789627	SH	DEFINED	6
BMC SOFTWARE INC	COM	055921100	510	28426	SH	DEFINED	12
BMC SOFTWARE INC	COM	055921100	11066	616500	SH	DEFINED	6

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

BMC SOFTWARE INC	COM	055921100	66	3700	SH	DEFINED	11
BNP RESIDENTIAL PPTYS INC	COM	05564T103	16	978	SH	DEFINED	12
BOB EVANS FARMS INC	COM	096761101	34	1466	SH	DEFINED	17
BOB EVANS FARMS INC	COM	096761101	13300	569851	SH	DEFINED	6
BOB EVANS FARMS INC	COM	096761101	37	1569	SH	DEFINED	12
BOEING CO	COM	097023105	7	100	SH	DEFINED	1
BOEING CO	COM	097023105	52713	798688	SH	DEFINED	6
BOEING CO	COM	097023105	7273	110198	SH	DEFINED	12
BOEING CO	COM	097023105	5826	88273	SH	DEFINED	3
BOEING CO	COM	097023105	1751	26534	SH	DEFINED	2
BOEING CO	COM	097023105	1205	18250	SH	DEFINED	5
BOEING CO	COM	097023105	725	10984	SH	DEFINED	17
BOEING CO	COM	097023105	238	3681	SH	DEFINED	9
BOEING CO	COM	097023105	235	3566	SH	DEFINED	11
BOK FINL CORP	COM NEW	05561Q201	14	300	SH	DEFINED	12
BOK FINL CORP	COM NEW	05561Q201	363	7860	SH	DEFINED	3
BON-TON STORES INC	COM	09776J101	2709	140000	SH	DEFINED	6
BONE CARE INTL INC	COM	098072101	16	500	SH	DEFINED	12
BOOKHAM INC	COM	09856E105	0	0	SH	DEFINED	12
BOOKS-A-MILLION INC	COM	098570104	462	46012	SH	DEFINED	6
BOOKS-A-MILLION INC	COM	098570104	112	11191	SH	DEFINED	12
BORDERS GROUP INC	COM	099709107	54699	2161150	SH	DEFINED	6
BORDERS GROUP INC	COM	099709107	3777	149235	SH	DEFINED	12
BORDERS GROUP INC	COM	099709107	13	500	SH	DEFINED	9
BORDERS GROUP INC	COM	099709107	321	12700	SH	DEFINED	2
BORDERS GROUP INC	COM	099709107	2967	117235	SH	DEFINED	3
BORG WARNER INC	COM	099724106	816	15200	SH	DEFINED	3
BORG WARNER INC	COM	099724106	290	5400	SH	DEFINED	5
BORG WARNER INC	COM	099724106	72	1350	SH	DEFINED	2
BORG WARNER INC	COM	099724106	28	515	SH	DEFINED	11
BORG WARNER INC	COM	099724106	144	2687	SH	DEFINED	12
BORG WARNER INC	COM	099724106	32059	597330	SH	DEFINED	6
BOSTON BEER INC	CL A	100557107	11	500	SH	DEFINED	11
BOSTON BEER INC	CL A	100557107	94	4200	SH	DEFINED	3
BOSTON BEER INC	CL A	100557107	339	15125	SH	DEFINED	12
BOSTON LIFE SCIENCES INC	COM PAR \$0.01	100843705	0	41	SH	DEFINED	12
BOSTON PROPERTIES INC	COM	101121101	1928	27547	SH	DEFINED	9
BOSTON PROPERTIES INC	COM	101121101	259	3702	SH	DEFINED	12
BOSTON PROPERTIES INC	COM	101121101	5066	72366	SH	DEFINED	2
BOSTON PROPERTIES INC	COM	101121101	4838	69120	SH	DEFINED	17
BOSTON SCIENTIFIC CORP	COM	101137107	5400	200000	SH	DEFINED	7
BOSTON SCIENTIFIC CORP	COM	101137107	2032	75259	SH	DEFINED	12
BOSTON SCIENTIFIC CORP	COM	101137107	535	19800	SH	DEFINED	2
BOSTON SCIENTIFIC CORP	COM	101137107	417	15450	SH	DEFINED	6
BOSTON SCIENTIFIC CORP	COM	101137107	300	11100	SH	DEFINED	5
BOSTON SCIENTIFIC CORP	COM	101137107	192	7100	SH	DEFINED	11
BOSTON SCIENTIFIC CORP	COM	101137107	53	1965	SH	DEFINED	3
BOSTON SCIENTIFIC CORP	COM	101137107	0	10	SH	DEFINED	17
BOTTOMLINE TECH DEL INC	COM	101388106	10	700	SH	DEFINED	12
BOTTOMLINE TECH DEL INC	COM	101388106	236	15740	SH	DEFINED	3
BOULDER TOTAL RETURN FD INC	COM	101541100	70	4100	SH	DEFINED	12
BOWATER INC	COM	102183100	22	670	SH	DEFINED	6
BOWATER INC	COM	102183100	27	833	SH	DEFINED	1
BOWATER INC	COM	102183100	140	4334	SH	DEFINED	12
BOWATER INC	COM	102183100	3	100	SH	DEFINED	9
BOWNE & CO INC	COM	103043105	19	1300	SH	DEFINED	12
BOWNE & CO INC	COM	103043105	13196	912600	SH	DEFINED	17
BOYD GAMING CORP	COM	103304101	440	8607	SH	DEFINED	12
BOYD GAMING CORP	COM	103304101	629	12300	SH	DEFINED	11
BOYD GAMING CORP	COM	103304101	16916	330840	SH	DEFINED	3
BOYKIN LODGING CO	COM	103430104	7	500	SH	DEFINED	9
BOYKIN LODGING CO	COM	103430104	58	4300	SH	DEFINED	12

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

BOYKIN LODGING CO	COM	103430104	5886	439239	SH	DEFINED	6
BOYKIN LODGING CO	COM	103430104	527	39300	SH	DEFINED	3
BP PLC	SPONSORED ADR	055622104	2266	36327	SH	DEFINED	11
BP PLC	SPONSORED ADR	055622104	375	5944	SH	DEFINED	9
BP PLC	SPONSORED ADR	055622104	20186	323604	SH	DEFINED	1
BP PLC	SPONSORED ADR	055622104	20714	332056	SH	DEFINED	5
BP PLC	SPONSORED ADR	055622104	32461	538615	SH	DEFINED	6
BP PLC	SPONSORED ADR	055622104	39180	628088	SH	DEFINED	17
BP PLC	SPONSORED ADR	055622104	28	450	SH	DEFINED	4
BP PLC	SPONSORED ADR	055622104	165	2640	SH	DEFINED	7
BP PLC	SPONSORED ADR	055622104	32973	528585	SH	DEFINED	2
BP PRUDHOE BAY RTY TR	UNIT BEN INT	055630107	250	3500	SH	DEFINED	11
BP PRUDHOE BAY RTY TR	UNIT BEN INT	055630107	336	4695	SH	DEFINED	12
BRADLEY PHARMACEUTICALS INC	COM	104576103	32	3000	SH	DEFINED	12
BRADLEY PHARMACEUTICALS INC	COM	104576103	1416	131700	SH	DEFINED	3
BRADY CORP	CL A	104674106	5471	176480	SH	DEFINED	3
BRADY CORP	CL A	104674106	3	100	SH	DEFINED	1
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	3	107	SH	DEFINED	9
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	25	804	SH	DEFINED	11
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	3534	115316	SH	DEFINED	12
BRANTLEY CAP CORP	COM	105494108	25	3975	SH	DEFINED	12
BRASCAN CORP	CL A LTD VT SH	10549P606	1001	26240	SH	DEFINED	6
BRASCAN CORP	CL A LTD VT SH	10549P606	3712	97125	SH	DEFINED	7
BRASCAN CORP	CL A LTD VT SH	10549P606	101	2650	SH	DEFINED	12
BRAZIL TELECOM PARTICIPACOES	SPON ADR PFD	105530109	29447	827451	SH	DEFINED	6
BRAZIL FD INC	COM	105759104	925	24408	SH	DEFINED	17
BRAZIL FD INC	COM	105759104	30	800	SH	DEFINED	12
BRE PROPERTIES INC	CL A	05564E106	79	1860	SH	DEFINED	9
BRE PROPERTIES INC	CL A	05564E106	426	10179	SH	DEFINED	12
BRE PROPERTIES INC	CL A	05564E106	33	800	SH	DEFINED	1
BRE PROPERTIES INC	CL A	05564E106	59	1400	SH	DEFINED	2
BRIDGFORD FOODS CORP	COM	108763103	29	3800	SH	DEFINED	12
BRIGGS & STRATTON CORP	COM	109043109	220	6350	SH	DEFINED	12
BRIGGS & STRATTON CORP	COM	109043109	343	9900	SH	DEFINED	9
BRIGGS & STRATTON CORP	COM	109043109	478	13800	SH	DEFINED	5
BRIGGS & STRATTON CORP	COM	109043109	1324	38240	SH	DEFINED	3
BRIGGS & STRATTON CORP	COM	109043109	34586	999020	SH	DEFINED	6
BRIGHT HORIZON FAMILY SOLUTI	COM	109195107	904	22200	SH	DEFINED	11
BRIGHT HORIZON FAMILY SOLUTI	COM	109195107	19	462	SH	DEFINED	12
BRIGHTPOINT INC	COM NEW	109473405	13	600	SH	DEFINED	12
BRILLIAN CORP	COM	10949P107	0	75	SH	DEFINED	12
BRILLIANCE CHINA AUTO HLDG L	SPONSORED ADR	10949Q105	12	700	SH	DEFINED	4
BRINKER INTL INC	COM	109641100	15	366	SH	DEFINED	2
BRINKER INTL INC	COM	109641100	68	1700	SH	DEFINED	12
BRINKS CO	COM	109696104	688	19104	SH	DEFINED	3
BRISTOL MYERS SQUIBB CO	COM	110122108	44196	1769251	SH	DEFINED	6
BRISTOL MYERS SQUIBB CO	COM	110122108	18417	737260	SH	DEFINED	12
BRISTOL MYERS SQUIBB CO	COM	110122108	10617	425000	SH	DEFINED	8
BRISTOL MYERS SQUIBB CO	COM	110122108	1853	74227	SH	DEFINED	9
BRISTOL MYERS SQUIBB CO	COM	110122108	8219	329042	SH	DEFINED	4
BRISTOL MYERS SQUIBB CO	COM	110122108	7042	281903	SH	DEFINED	17
BRISTOL MYERS SQUIBB CO	COM	110122108	4599	184089	SH	DEFINED	2
BRISTOL MYERS SQUIBB CO	COM	110122108	580	23200	SH	DEFINED	1
BRISTOL MYERS SQUIBB CO	COM	110122108	521	20850	SH	DEFINED	11
BRISTOL MYERS SQUIBB CO	COM	110122108	494	19760	SH	DEFINED	7
BRISTOL MYERS SQUIBB CO	COM	110122108	5791	231834	SH	DEFINED	3
BRISTOL MYERS SQUIBB CO	COM	110122108	5411	216624	SH	DEFINED	5
BRISTOL WEST HLDGS INC	COM	11037M105	593	32387	SH	DEFINED	12
BRITESMILE INC	COM NEW	110415205	0	102	SH	DEFINED	12
BRITISH AMERN TOB PLC	SPONSORED ADR	110448107	0	1	SH	DEFINED	17
BROADCOM CORP	CL A	111320107	64	1795	SH	DEFINED	12
BROADCOM CORP	CL A	111320107	226	6365	SH	DEFINED	17

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

BROADCOM CORP	CL A	111320107	0	3	SH	DEFINED	2
BROADVISION INC	COM NEW	111412607	0	294	SH	DEFINED	12
BROADVISION INC	COM NEW	111412607	0	3	SH	DEFINED	2
BROADWING CORP	COM	11161E101	17	3575	SH	DEFINED	12
BROCADE COMMUNICATIONS SYS I	COM	111621108	0	100	SH	DEFINED	9
BROCADE COMMUNICATIONS SYS I	COM	111621108	3	750	SH	DEFINED	12
BROOKFIELD HOMES CORP	COM	112723101	16	360	SH	DEFINED	12
BROOKFIELD PPTYS CORP	COM	112900105	1	34	SH	DEFINED	12
BROOKFIELD PPTYS CORP	COM	112900105	8	300	SH	DEFINED	7
BROOKLINE BANCORP INC DEL	COM	11373M107	976	60000	SH	DEFINED	4
BROOKLINE BANCORP INC DEL	COM	11373M107	88	5400	SH	DEFINED	11
BROOKLINE BANCORP INC DEL	COM	11373M107	288	17732	SH	DEFINED	12
BROOKS AUTOMATION INC	COM	114340102	3	200	SH	DEFINED	12
BROWN & BROWN INC	COM	115236101	4	100	SH	DEFINED	12
BROWN & BROWN INC	COM	115236101	6708	149275	SH	DEFINED	1
BROWN FORMAN CORP	CL A	115637100	45	700	SH	DEFINED	11
BROWN FORMAN CORP	CL A	115637100	211	3300	SH	DEFINED	7
BROWN FORMAN CORP	CL B	115637209	364	6021	SH	DEFINED	12
BROWN FORMAN CORP	CL B	115637209	582	9632	SH	DEFINED	2
BROWN SHOE INC NEW	COM	115736100	12	300	SH	DEFINED	12
BROWN SHOE INC NEW	COM	115736100	1852	47300	SH	DEFINED	3
BROWN SHOE INC NEW	COM	115736100	15576	397850	SH	DEFINED	6
BRT RLTY TR	SH BEN INT NEW	055645303	5	200	SH	DEFINED	12
BRUNSWICK CORP	COM	117043109	19	450	SH	DEFINED	12
BRUNSWICK CORP	COM	117043109	20223	466820	SH	DEFINED	3
BRYN MAWR BK CORP	COM	117665109	23	1200	SH	DEFINED	12
BT GROUP PLC	ADR	05577E101	44	1065	SH	DEFINED	11
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	18	400	SH	DEFINED	4
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	28	600	SH	DEFINED	2
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	724	15756	SH	DEFINED	12
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	28	600	SH	DEFINED	9
BUCKLE INC	COM	118440106	8117	183068	SH	DEFINED	3
BUCKLE INC	COM	118440106	7540	170050	SH	DEFINED	6
BUCYRUS INTL INC NEW	CL A	118759109	547	14411	SH	DEFINED	12
BUILD A BEAR WORKSHOP	COM	120076104	43	1842	SH	DEFINED	2
BUILDING MATLS HLDG CORP	COM	120113105	158	2286	SH	DEFINED	12
BUILDING MATLS HLDG CORP	COM	120113105	15645	225794	SH	DEFINED	6
BUILDING MATLS HLDG CORP	COM	120113105	25275	364772	SH	DEFINED	3
BUNGE LIMITED	COM	G16962105	1826	28807	SH	DEFINED	12
BUNGE LIMITED	COM	G16962105	63	1000	SH	DEFINED	17
BUNGE LIMITED	COM	G16962105	136	2150	SH	DEFINED	11
BUNGE LIMITED	COM	G16962105	0	31	SH	DEFINED	6
BURLINGTON COAT FACTORY	COM	121579106	4	100	SH	DEFINED	12
BURLINGTON COAT FACTORY	COM	121579106	18569	435484	SH	DEFINED	3
BURLINGTON COAT FACTORY	COM	121579106	40821	957341	SH	DEFINED	6
BURLINGTON NORTHN SANTA FE C	COM	12189T104	4439	94280	SH	DEFINED	12
BURLINGTON NORTHN SANTA FE C	COM	12189T104	11661	247690	SH	DEFINED	3
BURLINGTON NORTHN SANTA FE C	COM	12189T104	490	10416	SH	DEFINED	17
BURLINGTON NORTHN SANTA FE C	COM	12189T104	451	9575	SH	DEFINED	5
BURLINGTON NORTHN SANTA FE C	COM	12189T104	6	120	SH	DEFINED	9
BURLINGTON NORTHN SANTA FE C	COM	12189T104	51	1090	SH	DEFINED	11
BURLINGTON NORTHN SANTA FE C	COM	12189T104	43660	927350	SH	DEFINED	6
BURLINGTON NORTHN SANTA FE C	COM	12189T104	1157	24581	SH	DEFINED	2
BURLINGTON RES INC	COM	122014103	1834	33192	SH	DEFINED	17
BURLINGTON RES INC	COM	122014103	12382	224150	SH	DEFINED	3
BURLINGTON RES INC	COM	122014103	4356	78852	SH	DEFINED	12
BURLINGTON RES INC	COM	122014103	821	14868	SH	DEFINED	5
BURLINGTON RES INC	COM	122014103	575	10412	SH	DEFINED	2
BURLINGTON RES INC	COM	122014103	178	3224	SH	DEFINED	1
BURLINGTON RES INC	COM	122014103	88	1600	SH	DEFINED	9
BURLINGTON RES INC	COM	122014103	11	200	SH	DEFINED	6
BURLINGTON RES INC	COM	122014103	8761	158605	SH	DEFINED	11

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

C & F FINL CORP	COM	12466Q104	38	1000	SH	DEFINED	12
C COR INC	COM	125010108	18	2600	SH	DEFINED	12
C COR INC	COM	125010108	10	1400	SH	DEFINED	4
C D I CORP	COM	125071100	44	2000	SH	DEFINED	9
C D I CORP	COM	125071100	186	8500	SH	DEFINED	17
C D I CORP	COM	125071100	8	375	SH	DEFINED	12
C D W CORP	COM	12512N105	11	200	SH	DEFINED	17
C D W CORP	COM	12512N105	390	6825	SH	DEFINED	12
C D W CORP	COM	12512N105	3	50	SH	DEFINED	2
C H ROBINSON WORLDWIDE INC	COM	12541W100	17	299	SH	DEFINED	11
C H ROBINSON WORLDWIDE INC	COM	12541W100	70	1200	SH	DEFINED	2
C H ROBINSON WORLDWIDE INC	COM	12541W100	139	2393	SH	DEFINED	12
C&D TECHNOLOGIES INC	COM	124661109	7729	840510	SH	DEFINED	6
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	87	2692	SH	DEFINED	4
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	111	3434	SH	DEFINED	12
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	7	220	SH	DEFINED	11
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	71	2191	SH	DEFINED	9
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	84	2600	SH	DEFINED	2
CABOT CORP	COM	127055101	210	6350	SH	DEFINED	12
CABOT CORP	COM	127055101	62	1870	SH	DEFINED	6
CABOT MICROELECTRONICS CORP	COM	12709P103	12	400	SH	DEFINED	11
CABOT MICROELECTRONICS CORP	COM	12709P103	5	160	SH	DEFINED	4
CABOT MICROELECTRONICS CORP	COM	12709P103	35	1200	SH	DEFINED	12
CABOT OIL & GAS CORP	COM	127097103	44	1260	SH	DEFINED	12
CABOT OIL & GAS CORP	COM	127097103	370	10650	SH	DEFINED	2
CABOT OIL & GAS CORP	COM	127097103	6744	194360	SH	DEFINED	3
CACHE INC	COM NEW	127150308	5	300	SH	DEFINED	12
CACI INTL INC	CL A	127190304	5716	90500	SH	DEFINED	1
CACI INTL INC	CL A	127190304	1032	16340	SH	DEFINED	3
CACI INTL INC	CL A	127190304	442	7000	SH	DEFINED	17
CACI INTL INC	CL A	127190304	38	600	SH	DEFINED	9
CACI INTL INC	CL A	127190304	130	2055	SH	DEFINED	12
CADBURY SCHWEPPEES PLC	ADR	127209302	4	110	SH	DEFINED	9
CADBURY SCHWEPPEES PLC	ADR	127209302	12	303	SH	DEFINED	11
CADBURY SCHWEPPEES PLC	ADR	127209302	27	700	SH	DEFINED	17
CADBURY SCHWEPPEES PLC	ADR	127209302	261	6800	SH	DEFINED	2
CADBURY SCHWEPPEES PLC	ADR	127209302	1366	35625	SH	DEFINED	6
CADENCE DESIGN SYSTEM INC	COM	127387108	2	120	SH	DEFINED	6
CADENCE DESIGN SYSTEM INC	COM	127387108	10	700	SH	DEFINED	12
CADENCE DESIGN SYSTEM INC	COM	127387108	14930	1093004	SH	DEFINED	3
CADMUS COMMUNICATIONS CORP	COM	127587103	3127	173706	SH	DEFINED	6
CAE INC	COM	124765108	724	135000	SH	DEFINED	7
CAE INC	COM	124765108	2	336	SH	DEFINED	12
CAL DIVE INTL INC	COM	127914109	45	867	SH	DEFINED	12
CAL DIVE INTL INC	COM	127914109	78234	1493870	SH	DEFINED	3
CAL MAINE FOODS INC	COM NEW	128030202	9	1550	SH	DEFINED	12
CALAMOS ASSET MGMT INC	CL A	12811R104	213	7820	SH	DEFINED	12
CALAMOS CONV & HIGH INCOME F	COM SHS	12811P108	4973	303624	SH	DEFINED	12
CALAMOS CONV OPP AND INC FD	SH BEN INT	128117108	29	1500	SH	DEFINED	11
CALAMOS CONV OPP AND INC FD	SH BEN INT	128117108	1247	64090	SH	DEFINED	12
CALAMOS STRATEGIC TOTL RETN	COM SH BEN INT	128125101	10150	727606	SH	DEFINED	12
CALAMP CORP	COM	128126109	2709	381045	SH	DEFINED	6
CALAMP CORP	COM	128126109	1120	157547	SH	DEFINED	3
CALGON CARBON CORP	COM	129603106	12	1303	SH	DEFINED	12
CALIFORNIA FIRST NTNL BANCOR	COM	130222102	1269	112409	SH	DEFINED	6
CALIFORNIA FIRST NTNL BANCOR	COM	130222102	34	3000	SH	DEFINED	12
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	41	1500	SH	DEFINED	12
CALIFORNIA WTR SVC GROUP	COM	130788102	53	1400	SH	DEFINED	12
CALIFORNIA WTR SVC GROUP	COM	130788102	42	1113	SH	DEFINED	9
CALLAWAY GOLF CO	COM	131193104	147	9550	SH	DEFINED	12
CALPINE CORP	COM	131347106	2	529	SH	DEFINED	2
CALPINE CORP	COM	131347106	3	800	SH	DEFINED	17

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

CALPINE CORP	COM	131347106	183	53930	SH	DEFINED	12
CALPINE CORP	COM	131347106	967	284385	SH	DEFINED	6
CALYPTE BIOMEDICAL CORP	COM NEW	131722605	0	3	SH	DEFINED	9
CAMBREX CORP	COM	132011107	379	19900	SH	DEFINED	9
CAMCO FINL CORP	COM	132618109	2	122	SH	DEFINED	2
CAMDEN NATL CORP	COM	133034108	32	990	SH	DEFINED	17
CAMDEN NATL CORP	COM	133034108	105	3200	SH	DEFINED	12
CAMDEN NATL CORP	COM	133034108	3933	120100	SH	DEFINED	6
CAMDEN PPTY TR	SH BEN INT	133131102	816	15184	SH	DEFINED	3
CAMDEN PPTY TR	SH BEN INT	133131102	2610	48549	SH	DEFINED	12
CAMDEN PPTY TR	SH BEN INT	133131102	38	700	SH	DEFINED	2
CAMDEN PPTY TR	SH BEN INT	133131102	11	200	SH	DEFINED	17
CAMDEN PPTY TR	SH BEN INT	133131102	3137	58373	SH	DEFINED	9
CAMDEN PPTY TR	SH BEN INT	133131102	165	3076	SH	DEFINED	11
CAMECO CORP	COM	13321L108	4	100	SH	DEFINED	7
CAMECO CORP	COM	13321L108	559	12490	SH	DEFINED	12
CAMPBELL SOUP CO	COM	134429109	62	2000	SH	DEFINED	17
CAMPBELL SOUP CO	COM	134429109	399	12961	SH	DEFINED	12
CAMPBELL SOUP CO	COM	134429109	43	1400	SH	DEFINED	9
CAMPBELL SOUP CO	COM	134429109	6	200	SH	DEFINED	6
CANADA SOUTHN PETE LTD	COM	135231108	3	400	SH	DEFINED	12
CANADIAN NAT RES LTD	COM	136385101	74	2036	SH	DEFINED	12
CANADIAN NAT RES LTD	COM	136385101	1663	45700	SH	DEFINED	6
CANADIAN NAT RES LTD	COM	136385101	6410	176800	SH	DEFINED	7
CANADIAN NAT RES LTD	COM	136385101	12322	338700	SH	DEFINED	3
CANADIAN NATL RY CO	COM	136375102	691	11988	SH	DEFINED	12
CANADIAN NATL RY CO	COM	136375102	18084	313334	SH	DEFINED	7
CANADIAN NATL RY CO	COM	136375102	86	1500	SH	DEFINED	2
CANADIAN PAC RY LTD	COM	13645T100	380	11007	SH	DEFINED	17
CANADIAN PAC RY LTD	COM	13645T100	10175	293964	SH	DEFINED	7
CANADIAN PAC RY LTD	COM	13645T100	321	9306	SH	DEFINED	12
CANDELA CORP	COM	136907102	2	150	SH	DEFINED	12
CANDELA CORP	COM	136907102	21	2000	SH	DEFINED	17
CANO PETE INC	COM	137801106	9	1800	SH	DEFINED	12
CANON INC	ADR	138006309	1765	34930	SH	DEFINED	17
CANON INC	ADR	138006309	23602	466772	SH	DEFINED	6
CANON INC	ADR	138006309	462	8775	SH	DEFINED	2
CANON INC	ADR	138006309	4	83	SH	DEFINED	11
CANWEST GLOBAL COMMUNICATION	SHS NON VTG	138906300	2	200	SH	DEFINED	7
CAPITAL & INCM STRTGS FD INC	COM	13971Y103	23	1313	SH	DEFINED	12
CAPITAL AUTOMOTIVE REIT	COM SH BEN INT	139733109	118	3100	SH	DEFINED	12
CAPITAL BK CORP	COM	139793103	11	700	SH	DEFINED	12
CAPITAL CITY BK GROUP INC	COM	139674105	30	750	SH	DEFINED	11
CAPITAL CITY BK GROUP INC	COM	139674105	37	921	SH	DEFINED	12
CAPITAL CORP OF THE WEST	COM NEW	140065202	1044	37627	SH	DEFINED	6
CAPITAL CROSSING BK	COM	140071101	1224	35900	SH	DEFINED	3
CAPITAL CROSSING BK	COM	140071101	9	250	SH	DEFINED	12
CAPITAL ONE FINL CORP	COM	14040H105	14	173	SH	DEFINED	9
CAPITAL ONE FINL CORP	COM	14040H105	200	2500	SH	DEFINED	1
CAPITAL ONE FINL CORP	COM	14040H105	1071	13390	SH	DEFINED	5
CAPITAL ONE FINL CORP	COM	14040H105	1098	13722	SH	DEFINED	11
CAPITAL ONE FINL CORP	COM	14040H105	2018	25220	SH	DEFINED	3
CAPITAL ONE FINL CORP	COM	14040H105	10169	127095	SH	DEFINED	12
CAPITAL ONE FINL CORP	COM	14040H105	190593	2382112	SH	DEFINED	10
CAPITAL ONE FINL CORP	COM	14040H105	675370	8441070	SH	DEFINED	8
CAPITAL ONE FINL CORP	COM	14040H105	67	840	SH	DEFINED	2
CAPITAL SR LIVING CORP	COM	140475104	14	2000	SH	DEFINED	2
CAPITAL SR LIVING CORP	COM	140475104	71	10000	SH	DEFINED	12
CAPITAL TITLE GROUP INC	COM	140919101	277	40700	SH	DEFINED	6
CAPITAL TITLE GROUP INC	COM	140919101	363	53373	SH	DEFINED	3
CAPITAL TRUST INC MD	CL A NEW	14052H506	595	17800	SH	DEFINED	3
CAPITOL BANCORP LTD	COM	14056D105	52	1547	SH	DEFINED	12

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

CAPITOL BANCORP LTD	COM	14056D105	1215	36150	SH	DEFINED	3
CAPITOL FED FINL	COM	14057C106	34	1000	SH	DEFINED	12
CAPSTEAD MTG CORP	PFD B CV \$1.26	14067E308	20	1500	SH	DEFINED	12
CAPSTEAD MTG CORP	COM NO PAR	14067E506	1	75	SH	DEFINED	2
CAPSTEAD MTG CORP	COM NO PAR	14067E506	19	2275	SH	DEFINED	12
CAPSTONE TURBINE CORP	COM	14067D102	0	200	SH	DEFINED	12
CAPTIVA SOFTWARE CORP DEL	COM	14073T109	69	4800	SH	DEFINED	3
CAPTIVA SOFTWARE CORP DEL	COM	14073T109	5	315	SH	DEFINED	12
CARDIAC SCIENCE INC	COM NEW	141410209	28	26700	SH	DEFINED	12
CARDINAL FINL CORP	COM	14149F109	798	85000	SH	DEFINED	
CARDINAL FINL CORP	COM	14149F109	2440	259808	SH	DEFINED	12
CARDINAL HEALTH INC	COM	14149Y108	530	9205	SH	DEFINED	9
CARDINAL HEALTH INC	COM	14149Y108	6	100	SH	DEFINED	6
CARDINAL HEALTH INC	COM	14149Y108	14	250	SH	DEFINED	11
CARDINAL HEALTH INC	COM	14149Y108	409	7110	SH	DEFINED	2
CARDINAL HEALTH INC	COM	14149Y108	537	9320	SH	DEFINED	17
CARDINAL HEALTH INC	COM	14149Y108	2505	43509	SH	DEFINED	12
CARDINAL HEALTH INC	COM	14149Y108	10743	186570	SH	DEFINED	3
CARDINAL HEALTH INC	COM	14149Y108	35	600	SH	DEFINED	1
CARDINAL STATE BANK DURHAM N	COM	141546101	24	2000	SH	DEFINED	12
CAREER EDUCATION CORP	COM	141665109	439	12002	SH	DEFINED	12
CAREER EDUCATION CORP	COM	141665109	2138	58400	SH	DEFINED	3
CAREER EDUCATION CORP	COM	141665109	128135	3500000	SH	DEFINED	13
CAREER EDUCATION CORP	COM	141665109	35263	963200	SH	DEFINED	8
CAREMARK RX INC	COM	141705103	2472	56535	SH	DEFINED	17
CAREMARK RX INC	COM	141705103	10258	230420	SH	DEFINED	3
CAREMARK RX INC	COM	141705103	367	8235	SH	DEFINED	12
CAREMARK RX INC	COM	141705103	256	5750	SH	DEFINED	11
CAREMARK RX INC	COM	141705103	235	5289	SH	DEFINED	5
CAREMARK RX INC	COM	141705103	49	1100	SH	DEFINED	9
CAREMARK RX INC	COM	141705103	0	57	SH	DEFINED	6
CAREMARK RX INC	COM	141705103	163745	3678000	SH	DEFINED	8
CARLISLE COS INC	COM	142339100	575	8372	SH	DEFINED	12
CARMAX INC	COM	143130102	1599	60000	SH	DEFINED	
CARMAX INC	COM	143130102	6023	226018	SH	DEFINED	12
CARNIVAL CORP	PAIRED CTF	143658300	564	10338	SH	DEFINED	11
CARNIVAL CORP	PAIRED CTF	143658300	8385	153710	SH	DEFINED	12
CARNIVAL CORP	PAIRED CTF	143658300	6507	119300	SH	DEFINED	6
CARNIVAL CORP	PAIRED CTF	143658300	65	1200	SH	DEFINED	2
CARNIVAL CORP	PAIRED CTF	143658300	1151	21091	SH	DEFINED	5
CARPENTER TECHNOLOGY CORP	COM	144285103	16	300	SH	DEFINED	11
CARPENTER TECHNOLOGY CORP	COM	144285103	30	585	SH	DEFINED	12
CARPENTER TECHNOLOGY CORP	COM	144285103	1262	24372	SH	DEFINED	3
CARRAMERICA RLTY CORP	COM	144418100	73	2005	SH	DEFINED	9
CARRAMERICA RLTY CORP	COM	144418100	141	3900	SH	DEFINED	11
CARRAMERICA RLTY CORP	COM	144418100	3919	108327	SH	DEFINED	12
CARREKER CORP	COM	144433109	14	2500	SH	DEFINED	12
CARRIAGE SVCS INC	COM	143905107	2098	346700	SH	DEFINED	6
CARRIER ACCESS CORP	COM	144460102	12	2400	SH	DEFINED	11
CARRIER ACCESS CORP	COM	144460102	2	425	SH	DEFINED	2
CARROLLTON BANCORP	COM	145282109	31	2079	SH	DEFINED	11
CARROLLTON BANCORP	COM	145282109	209	14211	SH	DEFINED	12
CARTER INC	COM	146229109	21	358	SH	DEFINED	12
CASCADE BANCORP	COM	147154108	7181	341291	SH	DEFINED	1
CASCADE CORP	COM	147195101	13	300	SH	DEFINED	11
CASCADE CORP	COM	147195101	2078	48050	SH	DEFINED	6
CASCADE FINL CORP	COM	147272108	825	50000	SH	DEFINED	1
CASCADE MICROTECH INC	COM	147322101	553	37900	SH	DEFINED	3
CASCADE NAT GAS CORP	COM	147339105	11	526	SH	DEFINED	2
CASH AMER INTL INC	COM	14754D100	41	2050	SH	DEFINED	12
CASH AMER INTL INC	COM	14754D100	19148	951715	SH	DEFINED	6
CASTLE CONV FD INC	COM	148443104	10	450	SH	DEFINED	12

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

CASTLE ENERGY CORP	COM PAR\$0.50N	148449309	11	900	SH	DEFINED	12
CATALINA MARKETING CORP	COM	148867104	127	5000	SH	DEFINED	1
CATALINA MARKETING CORP	COM	148867104	9	351	SH	DEFINED	11
CATALYST SEMICONDUCTOR INC	COM	148881105	1812	412710	SH	DEFINED	6
CATALYTICA ENERGY SYS INC	COM	148884109	0	200	SH	DEFINED	12
CATAPULT COMMUNICATIONS CORP	COM	149016107	3286	192600	SH	DEFINED	6
CATAPULT COMMUNICATIONS CORP	COM	149016107	3425	200750	SH	DEFINED	3
CATELLUS DEV CORP NEW	COM	149113102	1	35	SH	DEFINED	12
CATERPILLAR INC DEL	COM	149123101	1341	14070	SH	DEFINED	1
CATERPILLAR INC DEL	COM	149123101	47722	500700	SH	DEFINED	8
CATERPILLAR INC DEL	COM	149123101	33610	353441	SH	DEFINED	17
CATERPILLAR INC DEL	COM	149123101	32072	336500	SH	DEFINED	6
CATERPILLAR INC DEL	COM	149123101	9531	100000	SH	DEFINED	7
CATERPILLAR INC DEL	COM	149123101	8695	91231	SH	DEFINED	12
CATERPILLAR INC DEL	COM	149123101	1935	20300	SH	DEFINED	10
CATERPILLAR INC DEL	COM	149123101	1049	11010	SH	DEFINED	9
CATERPILLAR INC DEL	COM	149123101	551	5786	SH	DEFINED	11
CATERPILLAR INC DEL	COM	149123101	229	2400	SH	DEFINED	2
CATERPILLAR INC DEL	COM	149123101	86	900	SH	DEFINED	4
CATERPILLAR INC DEL	COM	149123101	5876	61650	SH	DEFINED	3
CATHAY MERCHANT GROUP INC	COM	14916A101	0	200	SH	DEFINED	12
CATO CORP NEW	CL A	149205106	1327	64275	SH	DEFINED	6
CATO CORP NEW	CL A	149205106	11080	536547	SH	DEFINED	3
CAVALIER HOMES INC	COM	149507105	0	100	SH	DEFINED	12
CB RICHARD ELLIS GROUP INC	CL A	12497T101	21	484	SH	DEFINED	12
CB RICHARD ELLIS GROUP INC	CL A	12497T101	29494	672447	SH	DEFINED	3
CBL & ASSOC PPTYS INC	COM	124830100	16554	384355	SH	DEFINED	3
CBL & ASSOC PPTYS INC	COM	124830100	441	10248	SH	DEFINED	12
CBL & ASSOC PPTYS INC	COM	124830100	151	3500	SH	DEFINED	11
CBRL GROUP INC	COM	12489V106	26	660	SH	DEFINED	11
CBRL GROUP INC	COM	12489V106	58	1500	SH	DEFINED	9
CBRL GROUP INC	COM	12489V106	168	4312	SH	DEFINED	12
CBRL GROUP INC	COM	12489V106	22368	575612	SH	DEFINED	3
CCC INFORMATION SVCS GROUP I	COM	12487Q109	147	6130	SH	DEFINED	3
CCC INFORMATION SVCS GROUP I	COM	12487Q109	10	436	SH	DEFINED	12
CDC CORP	SHS A	G2022L106	1	300	SH	DEFINED	12
CDN IMPERIAL BK OF COMMERCE	COM	136069101	53083	857753	SH	DEFINED	7
CE FRANKLIN LTD	COM	125151100	25	3500	SH	DEFINED	12
CEC ENTMT INC	COM	125137109	23955	569146	SH	DEFINED	3
CEC ENTMT INC	COM	125137109	18854	447972	SH	DEFINED	6
CEC ENTMT INC	COM	125137109	6	150	SH	DEFINED	12
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	64	2000	SH	DEFINED	9
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	476	14784	SH	DEFINED	12
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	45	1400	SH	DEFINED	17
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	252	7833	SH	DEFINED	5
CEDAR SHOPPING CTRS INC	COM NEW	150602209	1045	70867	SH	DEFINED	12
CELADON GROUP INC	COM	150838100	31	1800	SH	DEFINED	12
CELADON GROUP INC	COM	150838100	2127	125830	SH	DEFINED	3
CELANESE CORP DEL	COM SER A	150870103	8	500	SH	DEFINED	12
CELANESE CORP DEL	PFD 4.25% CONV	150870202	2	100	SH	DEFINED	9
CELESTICA INC	SUB VTG SHS	15101Q108	6514	487245	SH	DEFINED	5
CELESTICA INC	SUB VTG SHS	15101Q108	17588	1315495	SH	DEFINED	4
CELESTICA INC	SUB VTG SHS	15101Q108	16	1225	SH	DEFINED	11
CELESTICA INC	SUB VTG SHS	15101Q108	5919	442000	SH	DEFINED	7
CELGENE CORP	COM	151020104	832	20450	SH	DEFINED	17
CELGENE CORP	COM	151020104	602	14800	SH	DEFINED	5
CELGENE CORP	COM	151020104	257	6302	SH	DEFINED	12
CELL GENESYS INC	COM	150921104	9	1600	SH	DEFINED	2
CELL GENESYS INC	COM	150921104	19	3480	SH	DEFINED	11
CELL GENESYS INC	COM	150921104	200	37300	SH	DEFINED	3
CELL GENESYS INC	COM	150921104	9102	1701267	SH	DEFINED	12
CELL GENESYS INC	COM	150921104	20290	3792500	SH	DEFINED	8

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

CELL THERAPEUTICS INC	COM	150934107	2	640	SH	DEFINED	12
CELSION CORPORATION	COM	15117N107	2	5500	SH	DEFINED	12
CEMEX S A	SPON ADR 5 ORD	151290889	8	200	SH	DEFINED	17
CEMEX S A	SPON ADR 5 ORD	151290889	77	1813	SH	DEFINED	11
CEMEX S A	SPON ADR 5 ORD	151290889	37269	878569	SH	DEFINED	3
CENDANT CORP	COM	151313103	82769	3700000	SH	DEFINED	13
CENDANT CORP	COM	151313103	48554	2170500	SH	DEFINED	8
CENDANT CORP	COM	151313103	115	5121	SH	DEFINED	2
CENDANT CORP	COM	151313103	14981	669672	SH	DEFINED	4
CENDANT CORP	COM	151313103	11017	492511	SH	DEFINED	12
CENDANT CORP	COM	151313103	10405	465126	SH	DEFINED	3
CENDANT CORP	COM	151313103	7417	331555	SH	DEFINED	5
CENDANT CORP	COM	151313103	126	5645	SH	DEFINED	7
CENDANT CORP	COM	151313103	63	2825	SH	DEFINED	11
CENDANT CORP	COM	151313103	14	620	SH	DEFINED	17
CENDANT CORP	COM	151313103	620	27712	SH	DEFINED	6
CENDANT CORP	COM	151313103	1914	85550	SH	DEFINED	9
CENTENE CORP DEL	COM	15135B101	58497	1742007	SH	DEFINED	3
CENTER BANCORP INC	COM	151408101	8	662	SH	DEFINED	11
CENTER BANCORP INC	COM	151408101	51	4484	SH	DEFINED	17
CENTER FINL CORP CALIF	COM	15146E102	6198	249600	SH	DEFINED	3
CENTER FINL CORP CALIF	COM	15146E102	20	819	SH	DEFINED	12
CENTERPOINT ENERGY INC	COM	15189T107	5	400	SH	DEFINED	9
CENTERPOINT ENERGY INC	COM	15189T107	1256	95073	SH	DEFINED	12
CENTERPOINT ENERGY INC	COM	15189T107	36205	2740712	SH	DEFINED	3
CENTERPOINT PPTYS TR	COM	151895109	2	48	SH	DEFINED	12
CENTERPOINT PPTYS TR	COM	151895109	85	2000	SH	DEFINED	2
CENTEX CORP	COM	152312104	84804	1200000	SH	DEFINED	13
CENTEX CORP	COM	152312104	78	1103	SH	DEFINED	12
CENTRAL EUROPE AND RUSSIA FD	COM	153436100	73	2380	SH	DEFINED	12
CENTRAL EUROPEAN DIST CORP	COM	153435102	20	532	SH	DEFINED	12
CENTRAL FD CDA LTD	CL A	153501101	11	2100	SH	DEFINED	12
CENTRAL FGHT LINES INC NEV	COM	153491105	1	500	SH	DEFINED	12
CENTRAL GARDEN & PET CO	COM	153527106	2170	44182	SH	DEFINED	3
CENTRAL PAC FINL CORP	COM	154760102	61	1715	SH	DEFINED	11
CENTRAL PAC FINL CORP	COM	154760102	10	275	SH	DEFINED	12
CENTRAL PKG CORP	COM	154785109	0	1	SH	DEFINED	9
CENTRAL PKG CORP	COM	154785109	1	80	SH	DEFINED	2
CENTRAL PKG CORP	COM	154785109	45	3244	SH	DEFINED	12
CENTRAL VA BANKSHARES INC	COM	155792104	37	1391	SH	DEFINED	12
CENTRAL VT PUB SVC CORP	COM	155771108	11	600	SH	DEFINED	2
CENTRAL VT PUB SVC CORP	COM	155771108	2054	111000	SH	DEFINED	6
CENTRUE FINL CORP	COM	15641R103	10	400	SH	DEFINED	11
CENTURY ALUM CO	COM	156431108	2	77	SH	DEFINED	11
CENTURY BUSINESS SVCS INC	COM	156490104	1	300	SH	DEFINED	12
CENTURYTEL INC	COM	156700106	58	1687	SH	DEFINED	9
CENTURYTEL INC	COM	156700106	474	13690	SH	DEFINED	17
CENTURYTEL INC	COM	156700106	8808	254350	SH	DEFINED	6
CENTURYTEL INC	COM	156700106	3461	99949	SH	DEFINED	12
CEPHALON INC	COM	156708109	544	13653	SH	DEFINED	12
CEPHALON INC	COM	156708109	8676	217986	SH	DEFINED	3
CEPHALON INC	COM	156708109	72	1800	SH	DEFINED	17
CEPHEID	COM	15670R107	95	12900	SH	DEFINED	12
CERADYNE INC	COM	156710105	7	300	SH	DEFINED	12
CERADYNE INC	COM	156710105	27	1125	SH	DEFINED	2
CERES GROUP INC	COM	156772105	2709	445500	SH	DEFINED	6
CERIDIAN CORP NEW	COM	156779100	63172	3242900	SH	DEFINED	8
CERIDIAN CORP NEW	COM	156779100	4	180	SH	DEFINED	12
CERNER CORP	COM	156782104	272	4000	SH	DEFINED	2
CERNER CORP	COM	156782104	564	8305	SH	DEFINED	12
CERNER CORP	COM	156782104	639	9400	SH	DEFINED	11
CERNER CORP	COM	156782104	1452	21360	SH	DEFINED	3

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

CERTEGY INC	COM	156880106	31	800	SH	DEFINED	11
CERTEGY INC	COM	156880106	84	2200	SH	DEFINED	17
CERTEGY INC	COM	156880106	1833	47962	SH	DEFINED	12
CERUS CORP	COM	157085101	1	250	SH	DEFINED	2
CERUS CORP	COM	157085101	1	300	SH	DEFINED	12
CH ENERGY GROUP INC	COM	12541M102	34	700	SH	DEFINED	9
CH ENERGY GROUP INC	COM	12541M102	280	5750	SH	DEFINED	12
CHAMPION ENTERPRISES INC	COM	158496109	23	2350	SH	DEFINED	12
CHAMPION ENTERPRISES INC	COM	158496109	55	5500	SH	DEFINED	9
CHAMPS ENTMT INC DEL	COM	158787101	1577	209739	SH	DEFINED	6
CHAMPS ENTMT INC DEL	COM	158787101	5	700	SH	DEFINED	12
CHARLES & COLVARD LTD	COM	159765106	49	2000	SH	DEFINED	12
CHARLES RIV LABS INTL INC	COM	159864107	14369	297800	SH	DEFINED	3
CHARLES RIV LABS INTL INC	COM	159864107	579	12000	SH	DEFINED	17
CHARLES RIV LABS INTL INC	COM	159864107	256	5300	SH	DEFINED	11
CHARLES RIV LABS INTL INC	COM	159864107	138	2860	SH	DEFINED	12
CHARLOTTE RUSSE HLDG INC	COM	161048103	5	425	SH	DEFINED	12
CHARMING SHOPPES INC	COM	161133103	18648	1998760	SH	DEFINED	3
CHARMING SHOPPES INC	COM	161133103	15154	1624205	SH	DEFINED	6
CHARMING SHOPPES INC	COM	161133103	10	1040	SH	DEFINED	9
CHARMING SHOPPES INC	COM	161133103	44	4700	SH	DEFINED	4
CHARTER COMMUNICATIONS INC D	CL A	16117M107	13	10912	SH	DEFINED	12
CHARTERMAC	SH BEN INT	160908109	21	956	SH	DEFINED	2
CHARTERMAC	SH BEN INT	160908109	1283	58444	SH	DEFINED	12
CHARTERMAC	SH BEN INT	160908109	159	7256	SH	DEFINED	9
CHARTWELL DIVD & INCOME FD I	COM	16139P104	12	1140	SH	DEFINED	12
CHASE CORP	COM	16150R104	8	600	SH	DEFINED	11
CHATTEM INC	COM	162456107	75	1800	SH	DEFINED	12
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	256	12900	SH	DEFINED	17
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	156	7890	SH	DEFINED	3
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	67	3400	SH	DEFINED	12
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	0	9	SH	DEFINED	2
CHECKERS DRIVE-IN RESTAURANT	COM NEW	162809305	1	83	SH	DEFINED	12
CHECKFREE CORP NEW	COM	162813109	10	300	SH	DEFINED	11
CHECKFREE CORP NEW	COM	162813109	568	16679	SH	DEFINED	12
CHECKFREE CORP NEW	COM	162813109	34	1000	SH	DEFINED	9
CHECKPOINT SYS INC	COM	162825103	1003	56675	SH	DEFINED	12
CHECKPOINT SYS INC	COM	162825103	15127	854304	SH	DEFINED	6
CHEESECAKE FACTORY INC	COM	163072101	68	1972	SH	DEFINED	12
CHEMED CORP NEW	COM	16359R103	4	100	SH	DEFINED	2
CHEMED CORP NEW	COM	16359R103	25	600	SH	DEFINED	3
CHEMED CORP NEW	COM	16359R103	180	4400	SH	DEFINED	9
CHEMED CORP NEW	COM	16359R103	634	15517	SH	DEFINED	12
CHEMICAL FINL CORP	COM	163731102	51	1527	SH	DEFINED	2
CHEMICAL FINL CORP	COM	163731102	19529	589836	SH	DEFINED	6
CHEROKEE INC DEL NEW	COM	16444H102	492	14220	SH	DEFINED	3
CHEROKEE INTL CORP	COM	164450108	824	220400	SH	DEFINED	6
CHESAPEAKE CORP	COM	165159104	67	3215	SH	DEFINED	12
CHESAPEAKE ENERGY CORP	COM	165167107	186	8175	SH	DEFINED	11
CHESAPEAKE ENERGY CORP	COM	165167107	9996	438418	SH	DEFINED	12
CHESAPEAKE ENERGY CORP	COM	165167107	20399	894700	SH	DEFINED	6
CHESAPEAKE ENERGY CORP	COM	165167107	11	500	SH	DEFINED	9
CHESAPEAKE UTILS CORP	COM	165303108	176	5775	SH	DEFINED	12
CHESAPEAKE UTILS CORP	COM	165303108	2551	83500	SH	DEFINED	6
CHEVRON CORP NEW	COM	166764100	34047	608849	SH	DEFINED	2
CHEVRON CORP NEW	COM	166764100	61399	1097986	SH	DEFINED	6
CHEVRON CORP NEW	COM	166764100	38467	689898	SH	DEFINED	17
CHEVRON CORP NEW	COM	166764100	31480	562955	SH	DEFINED	12
CHEVRON CORP NEW	COM	166764100	8982	160624	SH	DEFINED	5
CHEVRON CORP NEW	COM	166764100	4867	86991	SH	DEFINED	9
CHEVRON CORP NEW	COM	166764100	2775	49626	SH	DEFINED	1
CHEVRON CORP NEW	COM	166764100	1642	29360	SH	DEFINED	11

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

CHEVRON CORP NEW	COM	166764100	177	3170	SH	DEFINED	7
CHEVRON CORP NEW	COM	166764100	45018	805050	SH	DEFINED	3
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	55	2400	SH	DEFINED	2
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	77	3350	SH	DEFINED	12
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	1148	50200	SH	DEFINED	11
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	87	296	SH	DEFINED	12
CHICOS FAS INC	COM	168615102	137	4000	SH	DEFINED	2
CHICOS FAS INC	COM	168615102	288	8400	SH	DEFINED	11
CHICOS FAS INC	COM	168615102	479	13960	SH	DEFINED	12
CHICOS FAS INC	COM	168615102	14124	412000	SH	DEFINED	1
CHILDRENS PL RETAIL STORES I	COM	168905107	16943	363037	SH	DEFINED	3
CHILDRENS PL RETAIL STORES I	COM	168905107	1167	25000	SH	DEFINED	12
CHILE FD INC	COM	168834109	6	391	SH	DEFINED	12
CHINA FD INC	COM	169373107	6	225	SH	DEFINED	12
CHINA YUCHAI INTL LTD	COM	G21082105	6043	497810	SH	DEFINED	3
CHIPMOS TECH BERMUDA LTD	SHS	G2110R106	9621	1455565	SH	DEFINED	3
CHIQUITA BRANDS INTL INC	*W EXP 03/19/200	170032114	44	4416	SH	DEFINED	12
CHIQUITA BRANDS INTL INC	COM	170032809	17	613	SH	DEFINED	12
CHIQUITA BRANDS INTL INC	COM	170032809	17020	619819	SH	DEFINED	3
CHIQUITA BRANDS INTL INC	COM	170032809	29616	1078500	SH	DEFINED	6
CHIRON CORP	COM	170040109	1	16	SH	DEFINED	2
CHIRON CORP	COM	170040109	109	3125	SH	DEFINED	4
CHIRON CORP	COM	170040109	85	2446	SH	DEFINED	12
CHIRON CORP	COM	170040109	9	256	SH	DEFINED	1
CHIRON CORP	COM	170040109	73	2100	SH	DEFINED	17
CHITTENDEN CORP	COM	170228100	7969	292975	SH	DEFINED	6
CHITTENDEN CORP	COM	170228100	286	10500	SH	DEFINED	5
CHITTENDEN CORP	COM	170228100	22	822	SH	DEFINED	17
CHITTENDEN CORP	COM	170228100	99	3646	SH	DEFINED	12
CHITTENDEN CORP	COM	170228100	248	9100	SH	DEFINED	11
CHOICE HOTELS INTL INC	COM	169905106	7	100	SH	DEFINED	17
CHOICE HOTELS INTL INC	COM	169905106	223	3400	SH	DEFINED	12
CHOICEPOINT INC	COM	170388102	341	8502	SH	DEFINED	12
CHOICEPOINT INC	COM	170388102	76	1900	SH	DEFINED	17
CHOLESTECH CORP	COM	170393102	209	18520	SH	DEFINED	3
CHORDIANT SOFTWARE INC	COM	170404107	4	2000	SH	DEFINED	12
CHRISTOPHER & BANKS CORP	COM	171046105	621	34010	SH	DEFINED	12
CHROMCRAFT REVINGTON INC	COM	171117104	37	2700	SH	DEFINED	12
CHROMCRAFT REVINGTON INC	COM	171117104	1484	108700	SH	DEFINED	6
CHUBB CORP	CORP UNIT %	171232309	254	8000	SH	DEFINED	7
CHUBB CORP	COM	171232101	203	2372	SH	DEFINED	9
CHUBB CORP	COM	171232101	1493	17438	SH	DEFINED	1
CHUBB CORP	COM	171232101	1621	18938	SH	DEFINED	6
CHUBB CORP	COM	171232101	1695	19803	SH	DEFINED	5
CHUBB CORP	COM	171232101	1956	22843	SH	DEFINED	2
CHUBB CORP	COM	171232101	3481	40659	SH	DEFINED	17
CHUBB CORP	COM	171232101	4229	49400	SH	DEFINED	12
CHUBB CORP	COM	171232101	9790	114350	SH	DEFINED	3
CHUBB CORP	CORP UNIT %	171232309	24	750	SH	DEFINED	12
CHUBB CORP	COM	171232101	88	1025	SH	DEFINED	11
CHUNGHWA TELECOM CO LTD	SPONSORED ADR	17133Q205	18369	857121	SH	DEFINED	6
CHUNGHWA TELECOM CO LTD	SPONSORED ADR	17133Q205	139	6500	SH	DEFINED	3
CHURCH & DWIGHT INC	COM	171340102	720	19900	SH	DEFINED	17
CHURCH & DWIGHT INC	COM	171340102	57	1587	SH	DEFINED	12
CHURCH & DWIGHT INC	COM	171340102	36	990	SH	DEFINED	11
CHURCHILL DOWNS INC	COM	171484108	13	300	SH	DEFINED	12
CIBER INC	COM	17163B102	742	92962	SH	DEFINED	12
CIBER INC	COM	17163B102	3227	404398	SH	DEFINED	3
CIENA CORP	COM	171779101	24	11446	SH	DEFINED	12
CIGNA CORP	COM	125509109	50825	474864	SH	DEFINED	6
CIGNA CORP	COM	125509109	122	1139	SH	DEFINED	11
CIGNA CORP	COM	125509109	13435	125530	SH	DEFINED	3

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

CIGNA CORP	COM	125509109	1849	17275	SH	DEFINED	12
CIGNA CORP	COM	125509109	482	4500	SH	DEFINED	2
CIGNA CORP	COM	125509109	1242	11607	SH	DEFINED	17
CIM HIGH YIELD SECS	SH BEN INT	125527101	4	1000	SH	DEFINED	12
CIMAREX ENERGY CO	COM	171798101	62	1594	SH	DEFINED	17
CIMAREX ENERGY CO	COM	171798101	49	1262	SH	DEFINED	12
CIMAREX ENERGY CO	COM	171798101	25	637	SH	DEFINED	2
CIMAREX ENERGY CO	COM	171798101	31112	799593	SH	DEFINED	6
CIMAREX ENERGY CO	COM	171798101	1075	27640	SH	DEFINED	3
CIMAREX ENERGY CO	COM	171798101	56	1436	SH	DEFINED	11
CINCINNATI BELL INC NEW	COM	171871106	5	1200	SH	DEFINED	9
CINCINNATI BELL INC NEW	COM	171871106	7	1600	SH	DEFINED	11
CINCINNATI BELL INC NEW	COM	171871106	53	12386	SH	DEFINED	12
CINCINNATI BELL INC NEW	COM	171871106	209	48631	SH	DEFINED	2
CINCINNATI BELL INC NEW	COM	171871106	5426	1261900	SH	DEFINED	3
CINCINNATI BELL INC NEW	COM	171871106	11321	2632800	SH	DEFINED	13
CINCINNATI BELL INC NEW	COM	171871106	55094	12812600	SH	DEFINED	8
CINCINNATI FINL CORP	COM	172062101	7	170	SH	DEFINED	9
CINCINNATI FINL CORP	COM	172062101	18700	472698	SH	DEFINED	2
CINCINNATI FINL CORP	COM	172062101	287	7252	SH	DEFINED	6
CINCINNATI FINL CORP	COM	172062101	2396	60556	SH	DEFINED	17
CINCINNATI FINL CORP	COM	172062101	2503	63268	SH	DEFINED	12
CINCINNATI FINL CORP	COM	172062101	108	2730	SH	DEFINED	11
CINERGY CORP	COM	172474108	639	14250	SH	DEFINED	17
CINERGY CORP	COM	172474108	4	99	SH	DEFINED	9
CINERGY CORP	COM	172474108	1193	26628	SH	DEFINED	2
CINERGY CORP	COM	172474108	183	4090	SH	DEFINED	6
CINERGY CORP	COM	172474108	127	2839	SH	DEFINED	11
CINERGY CORP	COM	172474108	1620	36146	SH	DEFINED	12
CINTAS CORP	COM	172908105	8050	208538	SH	DEFINED	1
CINTAS CORP	COM	172908105	147	3800	SH	DEFINED	11
CINTAS CORP	COM	172908105	509	13198	SH	DEFINED	12
CINTAS CORP	COM	172908105	4632	120000	SH	DEFINED	7
CINTAS CORP	COM	172908105	6953	180119	SH	DEFINED	17
CINTAS CORP	COM	172908105	10214	264613	SH	DEFINED	2
CIRCOR INTL INC	COM	17273K109	511	20710	SH	DEFINED	3
CIRCUIT CITY STORE INC	COM	172737108	35	2000	SH	DEFINED	9
CIRCUIT CITY STORE INC	COM	172737108	29	1660	SH	DEFINED	6
CIRCUIT CITY STORE INC	COM	172737108	1468	84893	SH	DEFINED	12
CIRRUS LOGIC INC	COM	172755100	0	80	SH	DEFINED	12
CISCO SYS INC	COM	17275R102	71920	3763500	SH	DEFINED	10
CISCO SYS INC	COM	17275R102	584	30629	SH	DEFINED	11
CISCO SYS INC	COM	17275R102	316827	16579100	SH	DEFINED	8
CISCO SYS INC	COM	17275R102	49007	2569959	SH	DEFINED	17
CISCO SYS INC	COM	17275R102	25774	1350839	SH	DEFINED	1
CISCO SYS INC	COM	17275R102	19798	1036015	SH	DEFINED	12
CISCO SYS INC	COM	17275R102	17732	929356	SH	DEFINED	3
CISCO SYS INC	COM	17275R102	15105	791681	SH	DEFINED	4
CISCO SYS INC	COM	17275R102	10108	528959	SH	DEFINED	2
CISCO SYS INC	COM	17275R102	2451	128276	SH	DEFINED	9
CISCO SYS INC	COM	17275R102	1240	64994	SH	DEFINED	6
CISCO SYS INC	COM	17275R102	9815	514395	SH	DEFINED	7
CISCO SYS INC	COM	17275R102	8988	471062	SH	DEFINED	5
CIT GROUP INC	COM	125581108	32858	764670	SH	DEFINED	3
CIT GROUP INC	COM	125581108	983	22880	SH	DEFINED	6
CIT GROUP INC	COM	125581108	896	20850	SH	DEFINED	12
CIT GROUP INC	COM	125581108	46	1080	SH	DEFINED	9
CIT GROUP INC	COM	125581108	1	20	SH	DEFINED	1
CITADEL BROADCASTING CORP	COM	17285T106	4961	433300	SH	DEFINED	6
CITIBANK WEST FSB SAN FRAN C	CONT LITIG REC	17306J202	0	15	SH	DEFINED	12
CITIGROUP INC	COM	172967101	46604	1008080	SH	DEFINED	3
CITIGROUP INC	COM	172967101	38	817	SH	DEFINED	4

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

CITIGROUP INC	COM	172967101	5004	108250	SH	DEFINED	7
CITIGROUP INC	COM	172967101	5902	127665	SH	DEFINED	11
CITIGROUP INC	COM	172967101	6966	150674	SH	DEFINED	5
CITIGROUP INC	COM	172967101	8109	175405	SH	DEFINED	9
CITIGROUP INC	COM	172967101	14257	308395	SH	DEFINED	1
CITIGROUP INC	COM	172967101	41045	887849	SH	DEFINED	2
CITIGROUP INC	COM	172967101	54533	1179606	SH	DEFINED	12
CITIGROUP INC	COM	172967101	128965	2793596	SH	DEFINED	6
CITIGROUP INC	COM	172967101	200492	4336842	SH	DEFINED	10
CITIGROUP INC	COM	172967101	905433	19585397	SH	DEFINED	8
CITIGROUP INC	COM	172967101	38501	834195	SH	DEFINED	17
CITIGROUP INVTS LN FD INC	COM	17307C107	123	9325	SH	DEFINED	12
CITIZENS BKG CORP MICH	COM	174420109	68	2234	SH	DEFINED	12
CITIZENS COMMUNICATIONS CO	COM	17453B101	3368	250599	SH	DEFINED	12
CITIZENS COMMUNICATIONS CO	COM	17453B101	38	2815	SH	DEFINED	2
CITIZENS COMMUNICATIONS CO	COM	17453B101	81	6000	SH	DEFINED	11
CITIZENS FIRST BANCORP INC D	COM	17461R106	6	300	SH	DEFINED	12
CITIZENS INC	CL A	174740100	0	13	SH	DEFINED	12
CITIZENS SOUTH BKG CP DEL	COM	176682102	23	1831	SH	DEFINED	12
CITRIX SYS INC	COM	177376100	10	480	SH	DEFINED	11
CITRIX SYS INC	COM	177376100	54	2500	SH	DEFINED	2
CITRIX SYS INC	COM	177376100	80	3715	SH	DEFINED	12
CITRIX SYS INC	COM	177376100	1021	47145	SH	DEFINED	17
CITY HLDG CO	COM	177835105	1393	38150	SH	DEFINED	3
CITY HLDG CO	COM	177835105	55	1500	SH	DEFINED	12
CITY INVESTING CO LIQ TR	UNIT BEN INT	177900107	6	3100	SH	DEFINED	9
CITY NATL CORP	COM	178566105	62	860	SH	DEFINED	12
CITY NATL CORP	COM	178566105	13338	186000	SH	DEFINED	6
CITY NATL CORP	COM	178566105	14517	202439	SH	DEFINED	3
CKE RESTAURANTS INC	COM	12561E105	30356	2180772	SH	DEFINED	3
CKX INC	COM	12562M106	21	1600	SH	DEFINED	12
CLAIRES STORES INC	COM	179584107	19	790	SH	DEFINED	11
CLAIRES STORES INC	COM	179584107	191	7950	SH	DEFINED	12
CLAIRES STORES INC	COM	179584107	13849	575860	SH	DEFINED	6
CLAIRES STORES INC	COM	179584107	3736	155330	SH	DEFINED	3
CLARCOR INC	COM	179895107	525	17962	SH	DEFINED	12
CLARCOR INC	COM	179895107	41	1400	SH	DEFINED	2
CLARCOR INC	COM	179895107	37	1270	SH	DEFINED	11
CLARIENT INC	COM	180489106	18	10500	SH	DEFINED	12
CLARK INC	COM	181457102	2446	170700	SH	DEFINED	6
CLEAN HARBORS INC	COM	184496107	2168	100000	SH	DEFINED	3
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	38	1225	SH	DEFINED	17
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	1942	62780	SH	DEFINED	12
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	6	200	SH	DEFINED	6
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	89	2889	SH	DEFINED	2
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	15	476	SH	DEFINED	9
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	745	24090	SH	DEFINED	11
CLECO CORP NEW	COM	12561W105	6727	311880	SH	DEFINED	3
CLECO CORP NEW	COM	12561W105	2706	125458	SH	DEFINED	12
CLECO CORP NEW	COM	12561W105	37	1700	SH	DEFINED	11
CLECO CORP NEW	COM	12561W105	22	1000	SH	DEFINED	1
CLEVELAND CLIFFS INC	COM	185896107	103460	1791200	SH	DEFINED	13
CLEVELAND CLIFFS INC	COM	185896107	169	2932	SH	DEFINED	12
CLEVELAND CLIFFS INC	COM	185896107	1118	19350	SH	DEFINED	3
CLINICAL DATA INC NEW	COM	18725U109	374	21000	SH	DEFINED	12
CLOROX CO DEL	COM	189054109	4	70	SH	DEFINED	4
CLOROX CO DEL	COM	189054109	117	2100	SH	DEFINED	11
CLOROX CO DEL	COM	189054109	156	2800	SH	DEFINED	2
CLOROX CO DEL	COM	189054109	401	7190	SH	DEFINED	5
CLOROX CO DEL	COM	189054109	467	8385	SH	DEFINED	9
CLOROX CO DEL	COM	189054109	4354	78149	SH	DEFINED	12
CLOROX CO DEL	COM	189054109	8875	159276	SH	DEFINED	17

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

CLOUGH GLOBAL EQUITY FD	COM	18914C100	28	1400	SH	DEFINED	12
CMGI INC	COM	125750109	18	9320	SH	DEFINED	12
CMGI INC	COM	125750109	3	1360	SH	DEFINED	2
CMS ENERGY CORP	COM	125896100	6	425	SH	DEFINED	17
CMS ENERGY CORP	COM	125896100	3274	217370	SH	DEFINED	12
CNA FINL CORP	COM	126117100	284	10010	SH	DEFINED	6
CNA FINL CORP	COM	126117100	92	3230	SH	DEFINED	12
CNA SURETY CORP	COM	12612L108	5995	403700	SH	DEFINED	6
CNB FINL CORP PA	COM	126128107	27	1823	SH	DEFINED	12
CNET NETWORKS INC	COM	12613R104	165005	14054900	SH	DEFINED	8
CNET NETWORKS INC	COM	12613R104	65	5500	SH	DEFINED	12
CNET NETWORKS INC	COM	12613R104	47	4000	SH	DEFINED	17
CNF INC	COM	12612W104	8355	186080	SH	DEFINED	3
CNF INC	COM	12612W104	110	2442	SH	DEFINED	17
CNF INC	COM	12612W104	3	65	SH	DEFINED	12
CNH GLOBAL N V	SHS NEW	N20935206	676	35773	SH	DEFINED	12
CNH GLOBAL N V	SHS NEW	N20935206	19	1015	SH	DEFINED	11
CNS INC	COM	126136100	31	1339	SH	DEFINED	12
CNS INC	COM	126136100	1507	65940	SH	DEFINED	3
COACH INC	COM	189754104	574	17106	SH	DEFINED	12
COACH INC	COM	189754104	6184	184208	SH	DEFINED	17
COBIZ INC	COM	190897108	89	4890	SH	DEFINED	12
COBIZ INC	COM	190897108	633	34900	SH	DEFINED	3
COCA COLA BOTTLING CO CONS	COM	191098102	383	7583	SH	DEFINED	12
COCA COLA CO	COM	191216100	29667	710585	SH	DEFINED	17
COCA COLA CO	COM	191216100	25212	603890	SH	DEFINED	12
COCA COLA CO	COM	191216100	10928	261746	SH	DEFINED	3
COCA COLA CO	COM	191216100	8066	193188	SH	DEFINED	2
COCA COLA CO	COM	191216100	7098	170000	SH	DEFINED	7
COCA COLA CO	COM	191216100	1253	30024	SH	DEFINED	1
COCA COLA CO	COM	191216100	997	23875	SH	DEFINED	11
COCA COLA CO	COM	191216100	606	14522	SH	DEFINED	5
COCA COLA CO	COM	191216100	536	12850	SH	DEFINED	6
COCA COLA CO	COM	191216100	17	400	SH	DEFINED	4
COCA COLA CO	COM	191216100	178	4265	SH	DEFINED	9
COCA COLA ENTERPRISES INC	COM	191219104	1759	79897	SH	DEFINED	12
COCA COLA ENTERPRISES INC	COM	191219104	78	3550	SH	DEFINED	6
COCA COLA ENTERPRISES INC	COM	191219104	13	600	SH	DEFINED	11
COCA COLA HELLENIC BTTLG CO	SPONSORED ADR	1912EP104	109	4000	SH	DEFINED	17
COCA-COLA FEMSA S A DE C V	SPON ADR REP L	191241108	93	3500	SH	DEFINED	6
CODORUS VY BANCORP INC	COM	192025104	12	694	SH	DEFINED	12
COEUR D ALENE MINES CORP IDA	COM	192108108	42	11700	SH	DEFINED	12
COGENT INC	COM	19239Y108	7	231	SH	DEFINED	12
COGNEX CORP	COM	192422103	29	1100	SH	DEFINED	12
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	226	4800	SH	DEFINED	2
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	169	3593	SH	DEFINED	12
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	87	1854	SH	DEFINED	17
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	1477	31340	SH	DEFINED	1
COGNOS INC	COM	19244C109	82	2400	SH	DEFINED	7
COGNOS INC	COM	19244C109	113	3318	SH	DEFINED	12
COHEN & STEERS ADV INC RLTY	COM	19247W102	1889	85088	SH	DEFINED	12
COHEN & STEERS DIV MJRS FDIN	COM	19248G106	484	26613	SH	DEFINED	12
COHEN & STEERS PREM INC RLTY	COM	19247V104	2265	103244	SH	DEFINED	12
COHEN & STEERS QUALITY RLTY	COM	19247L106	3684	173941	SH	DEFINED	12
COHEN & STEERS REIT & PFD IN	COM	19247X100	2557	94699	SH	DEFINED	12
COHEN & STEERS REIT & UTIL I	COM	19247Y108	2556	132254	SH	DEFINED	12
COHEN & STEERS SELECT UTIL F	COM	19248A109	4352	203066	SH	DEFINED	12
COHEN & STEERS TOTAL RETURN	COM	19247R103	393	19576	SH	DEFINED	12
COHEN & STEERS WRLDWD RLT IN	COM	19248J100	550	27100	SH	DEFINED	12
COHERENT INC	COM	192479103	172	4764	SH	DEFINED	12
COHU INC	COM	192576106	29	1450	SH	DEFINED	11
COINSTAR INC	COM	19259P300	5	200	SH	DEFINED	2

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

COINSTAR INC	COM	19259P300	9344	412550	SH	DEFINED	3
COLDWATER CREEK INC	COM	193068103	47	1887	SH	DEFINED	12
COLE KENNETH PRODTNS INC	CL A	193294105	9	300	SH	DEFINED	11
COLE KENNETH PRODTNS INC	CL A	193294105	2841	91300	SH	DEFINED	6
COLE KENNETH PRODTNS INC	CL A	193294105	2974	95555	SH	DEFINED	12
COLGATE PALMOLIVE CO	COM	194162103	636	12731	SH	DEFINED	9
COLGATE PALMOLIVE CO	COM	194162103	52	1047	SH	DEFINED	4
COLGATE PALMOLIVE CO	COM	194162103	473	9475	SH	DEFINED	11
COLGATE PALMOLIVE CO	COM	194162103	8589	172084	SH	DEFINED	2
COLGATE PALMOLIVE CO	COM	194162103	848	16997	SH	DEFINED	5
COLGATE PALMOLIVE CO	COM	194162103	1094	21918	SH	DEFINED	3
COLGATE PALMOLIVE CO	COM	194162103	1196	23952	SH	DEFINED	1
COLGATE PALMOLIVE CO	COM	194162103	8360	167511	SH	DEFINED	12
COLGATE PALMOLIVE CO	COM	194162103	9737	195082	SH	DEFINED	17
COLGATE PALMOLIVE CO	COM	194162103	80	1600	SH	DEFINED	7
COLLECTORS UNIVERSE INC	COM NEW	19421R200	322	18390	SH	DEFINED	3
COLLEGIATE PACIFIC INC	COM NEW	194589206	0	8	SH	DEFINED	12
COLONIAL BANCGROUP INC	COM	195493309	23518	1066090	SH	DEFINED	6
COLONIAL BANCGROUP INC	COM	195493309	5933	268939	SH	DEFINED	3
COLONIAL BANCGROUP INC	COM	195493309	515	23345	SH	DEFINED	12
COLONIAL BANCGROUP INC	COM	195493309	53	2416	SH	DEFINED	11
COLONIAL HIGH INCOME MUN TR	SH BEN INT	195743109	16	2500	SH	DEFINED	12
COLONIAL INTER HIGH INCOME F	SH BEN INT	195763107	72	21000	SH	DEFINED	12
COLONIAL INVT GRADE MUN TR	SH BEN INT	195768106	10	960	SH	DEFINED	12
COLONIAL MUN INCOME TR	SH BEN INT	195799101	25	4500	SH	DEFINED	12
COLONIAL PPTYS TR	COM SH BEN INT	195872106	16	365	SH	DEFINED	17
COLONIAL PPTYS TR	COM SH BEN INT	195872106	5716	129920	SH	DEFINED	3
COLONIAL PPTYS TR	COM SH BEN INT	195872106	445	10112	SH	DEFINED	12
COLONIAL PPTYS TR	COM SH BEN INT	195872106	530	12048	SH	DEFINED	9
COLUMBIA BANCORP	COM	197227101	1319	36178	SH	DEFINED	12
COLUMBIA BANCORP	COM	197227101	5365	147200	SH	DEFINED	1
COLUMBIA BANCORP	COM	197227101	15	400	SH	DEFINED	11
COLUMBIA BKG SYS INC	COM	197236102	2686	109100	SH	DEFINED	3
COLUMBIA BKG SYS INC	COM	197236102	4130	167765	SH	DEFINED	6
COLUMBIA LABS INC	COM	197779101	0	50	SH	DEFINED	12
COLUMBIA SPORTSWEAR CO	COM	198516106	25	500	SH	DEFINED	11
COLUMBIA SPORTSWEAR CO	COM	198516106	2	34	SH	DEFINED	12
COLUMBUS MCKINNON CORP N Y	COM	199333105	2382	217430	SH	DEFINED	3
COMCAST CORP NEW	CL A SPL	20030N200	637	21258	SH	DEFINED	5
COMCAST CORP NEW	CL A	20030N101	3481	113383	SH	DEFINED	2
COMCAST CORP NEW	CL A	20030N101	2905	94641	SH	DEFINED	9
COMCAST CORP NEW	CL A	20030N101	1	32	SH	DEFINED	1
COMCAST CORP NEW	CL A	20030N101	9	291	SH	DEFINED	4
COMCAST CORP NEW	CL A	20030N101	317	10333	SH	DEFINED	11
COMCAST CORP NEW	CL A	20030N101	432	14077	SH	DEFINED	5
COMCAST CORP NEW	CL A	20030N101	22459	740338	SH	DEFINED	6
COMCAST CORP NEW	CL A SPL	20030N200	7412	247478	SH	DEFINED	12
COMCAST CORP NEW	CL A	20030N101	703	22907	SH	DEFINED	17
COMCAST CORP NEW	CL A SPL	20030N200	256	8532	SH	DEFINED	6
COMCAST CORP NEW	CL A SPL	20030N200	568	18950	SH	DEFINED	2
COMCAST CORP NEW	CL A SPL	20030N200	69	2310	SH	DEFINED	4
COMCAST CORP NEW	CL A	20030N101	14521	473000	SH	DEFINED	8
COMCAST CORP NEW	CL A	20030N101	6299	205179	SH	DEFINED	12
COMCAST CORP NEW	CL A	20030N101	10341	337154	SH	DEFINED	3
COMCAST CORP NEW	CL A	20030N101	4601	150000	SH	DEFINED	7
COMCAST CORP NEW	CL A SPL	20030N200	558	18639	SH	DEFINED	11
COMCAST CORP NEW	CL A SPL	20030N200	6409	213992	SH	DEFINED	17
COMCAST CORP NEW	CL A SPL	20030N200	217	7256	SH	DEFINED	9
COMCAST HOLDINGS CORP	ZONES CV2% PCS	200300507	1	25	SH	DEFINED	12
COMERICA INC	COM	200340107	409	7070	SH	DEFINED	6
COMERICA INC	COM	200340107	192	3323	SH	DEFINED	2
COMERICA INC	COM	200340107	20072	347270	SH	DEFINED	3

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

COMERICA INC	COM	200340107	683	11825	SH	DEFINED	17
COMERICA INC	COM	200340107	314	5438	SH	DEFINED	12
COMFORT SYS USA INC	COM	199908104	30	4600	SH	DEFINED	12
COMFORT SYS USA INC	COM	199908104	1163	176710	SH	DEFINED	3
COMMERCE BANCORP INC NJ	COM	200519106	7295	240683	SH	DEFINED	3
COMMERCE BANCORP INC NJ	COM	200519106	25	814	SH	DEFINED	11
COMMERCE BANCORP INC NJ	COM	200519106	30	1000	SH	DEFINED	17
COMMERCE BANCORP INC NJ	COM	200519106	45	1500	SH	DEFINED	4
COMMERCE BANCORP INC NJ	COM	200519106	2008	66245	SH	DEFINED	12
COMMERCE BANCORP INC NJ	COM	200519106	103	3400	SH	DEFINED	9
COMMERCE BANCSHARES INC	COM	200525103	3	56	SH	DEFINED	6
COMMERCE BANCSHARES INC	COM	200525103	282	5587	SH	DEFINED	11
COMMERCE BANCSHARES INC	COM	200525103	314	6225	SH	DEFINED	12
COMMERCE BANCSHARES INC	COM	200525103	8564	169889	SH	DEFINED	1
COMMERCE GROUP INC MASS	COM	200641108	42041	676880	SH	DEFINED	6
COMMERCE GROUP INC MASS	COM	200641108	9403	151390	SH	DEFINED	3
COMMERCIAL CAP BANCORP INC	COM	20162L105	5492	328670	SH	DEFINED	3
COMMERCIAL CAP BANCORP INC	COM	20162L105	7	400	SH	DEFINED	12
COMMERCIAL FEDERAL CORPORATI	COM	201647104	25220	748815	SH	DEFINED	6
COMMERCIAL FEDERAL CORPORATI	COM	201647104	40	1190	SH	DEFINED	12
COMMERCIAL FEDERAL CORPORATI	COM	201647104	24	700	SH	DEFINED	11
COMMERCIAL METALS CO	COM	201723103	22	934	SH	DEFINED	12
COMMERCIAL METALS CO	COM	201723103	1297	54430	SH	DEFINED	3
COMMERCIAL NET LEASE RLTY IN	COM	202218103	13	620	SH	DEFINED	11
COMMERCIAL NET LEASE RLTY IN	COM	202218103	1766	86291	SH	DEFINED	12
COMMERCIAL VEH GROUP INC	COM	202608105	2403	135405	SH	DEFINED	3
COMMONWEALTH TEL ENTERPRISES	COM	203349105	13920	332129	SH	DEFINED	4
COMMONWEALTH TEL ENTERPRISES	COM	203349105	13	320	SH	DEFINED	11
COMMONWEALTH TEL ENTERPRISES	COM	203349105	52	1250	SH	DEFINED	12
COMMONWEALTH TEL ENTERPRISES	COM	203349105	117	2800	SH	DEFINED	7
COMMONWEALTH TEL ENTERPRISES	COM	203349105	5286	126125	SH	DEFINED	5
COMMONWEALTH TEL ENTERPRISES	COM	203349105	17294	412642	SH	DEFINED	3
COMMSCOPE INC	COM	203372107	63	3610	SH	DEFINED	12
COMMSCOPE INC	COM	203372107	16950	973590	SH	DEFINED	3
COMMUNITY BANCORP NEV	COM	20343T100	35	1120	SH	DEFINED	3
COMMUNITY BK SYS INC	COM	203607106	16093	659800	SH	DEFINED	6
COMMUNITY BK SYS INC	COM	203607106	2074	85015	SH	DEFINED	4
COMMUNITY BK SYS INC	COM	203607106	256	10512	SH	DEFINED	12
COMMUNITY BKS INC MILLERSBUR	COM	203628102	74	2873	SH	DEFINED	12
COMMUNITY CAP CORP S C	COM	20363C102	8	353	SH	DEFINED	12
COMMUNITY CAPITAL BANCSHARES	COM	203634100	487	44000	SH	DEFINED	1
COMMUNITY HEALTH SYS INC NEW	COM	203668108	12	330	SH	DEFINED	12
COMMUNITY INVS BANCORP INC	COM	203719109	417	30000	SH	DEFINED	12
COMMUNITY TR BANCORP INC	COM	204149108	5232	159917	SH	DEFINED	6
COMPANHIA PARANAENSE ENERG C	SPON ADR PFD	20441B407	11474	2045300	SH	DEFINED	6
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	1619	56301	SH	DEFINED	17
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	34206	1346700	SH	DEFINED	3
COMPANIA ANONIMA NACIONL TEL	SPON ADR D	204421101	14	714	SH	DEFINED	11
COMPASS BANCSHARES INC	COM	20449H109	2252	50041	SH	DEFINED	12
COMPASS BANCSHARES INC	COM	20449H109	78	1740	SH	DEFINED	6
COMPUCREDIT CORP	COM	20478N100	19436	566970	SH	DEFINED	3
COMPUDYNE CORP	COM PAR \$0.75	204795306	88	12500	SH	DEFINED	9
COMPUGEN LTD	ORD	M25722105	130	42600	SH	DEFINED	12
COMPUTER ASSOC INTL INC	COM	204912109	757	27550	SH	DEFINED	7
COMPUTER ASSOC INTL INC	COM	204912109	77307	2813200	SH	DEFINED	8
COMPUTER ASSOC INTL INC	COM	204912109	68700	2500000	SH	DEFINED	13
COMPUTER ASSOC INTL INC	COM	204912109	25596	931434	SH	DEFINED	4
COMPUTER ASSOC INTL INC	COM	204912109	13611	495300	SH	DEFINED	5
COMPUTER ASSOC INTL INC	COM	204912109	11938	434423	SH	DEFINED	12
COMPUTER ASSOC INTL INC	COM	204912109	10718	396376	SH	DEFINED	6
COMPUTER ASSOC INTL INC	COM	204912109	2817	102500	SH	DEFINED	10
COMPUTER ASSOC INTL INC	COM	204912109	1587	57730	SH	DEFINED	9

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

COMPUTER ASSOC INTL INC	COM	204912109	1	32	SH	DEFINED	17
COMPUTER ASSOC INTL INC	COM	204912109	2230	81135	SH	DEFINED	11
COMPUTER PROGRAMS & SYS INC	COM	205306103	17	468	SH	DEFINED	12
COMPUTER SCIENCES CORP	COM	205363104	31574	722505	SH	DEFINED	6
COMPUTER SCIENCES CORP	COM	205363104	9	200	SH	DEFINED	2
COMPUTER SCIENCES CORP	COM	205363104	84	1911	SH	DEFINED	11
COMPUTER SCIENCES CORP	COM	205363104	2453	56136	SH	DEFINED	12
COMPUTER SCIENCES CORP	COM	205363104	7370	168655	SH	DEFINED	1
COMPUTER SCIENCES CORP	COM	205363104	24222	554287	SH	DEFINED	3
COMPUWARE CORP	COM	205638109	126	17550	SH	DEFINED	6
COMPUWARE CORP	COM	205638109	303	42073	SH	DEFINED	12
COMPUWARE CORP	COM	205638109	41	5670	SH	DEFINED	3
COMSTOCK HOMEBUILDING COS IN	CL A	205684103	1688	69700	SH	DEFINED	3
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	32	981	SH	DEFINED	12
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	183	7736	SH	DEFINED	12
CONAGRA FOODS INC	COM	205887102	1027	44345	SH	DEFINED	9
CONAGRA FOODS INC	COM	205887102	3	150	SH	DEFINED	6
CONAGRA FOODS INC	COM	205887102	849	36645	SH	DEFINED	17
CONAGRA FOODS INC	COM	205887102	69	3000	SH	DEFINED	1
CONAGRA FOODS INC	COM	205887102	2621	113188	SH	DEFINED	12
CONAGRA FOODS INC	COM	205887102	136	5885	SH	DEFINED	11
CONAGRA FOODS INC	COM	205887102	220	9500	SH	DEFINED	2
CONCEPTUS INC	COM	206016107	7	1225	SH	DEFINED	12
CONCORDE CAREER COLLEGES INC	COM NEW	20651H201	4	300	SH	DEFINED	12
CONCORDE CAREER COLLEGES INC	COM NEW	20651H201	2237	163850	SH	DEFINED	6
CONCUR TECHNOLOGIES INC	COM	206708109	18	1700	SH	DEFINED	12
CONCURRENT COMPUTER CORP NEW	COM	206710204	0	200	SH	DEFINED	12
CONEXANT SYSTEMS INC	COM	207142100	10	6200	SH	DEFINED	12
CONEXANT SYSTEMS INC	COM	207142100	0	100	SH	DEFINED	17
CONMED CORP	COM	207410101	16266	528620	SH	DEFINED	3
CONMED CORP	COM	207410101	18	577	SH	DEFINED	11
CONMED CORP	COM	207410101	2262	73528	SH	DEFINED	6
CONMED CORP	COM	207410101	458	14900	SH	DEFINED	9
CONNECTICUT WTR SVC INC	COM	207797101	13	519	SH	DEFINED	12
CONNETICS CORP	COM	208192104	7	400	SH	DEFINED	12
CONNS INC	COM	208242107	5465	223329	SH	DEFINED	6
CONNS INC	COM	208242107	1162	47500	SH	DEFINED	3
CONOCOPHILLIPS	COM	20825C104	113748	1983844	SH	DEFINED	6
CONOCOPHILLIPS	COM	20825C104	1035	17998	SH	DEFINED	9
CONOCOPHILLIPS	COM	20825C104	290	5038	SH	DEFINED	1
CONOCOPHILLIPS	COM	20825C104	228	3961	SH	DEFINED	11
CONOCOPHILLIPS	COM	20825C104	4182	72750	SH	DEFINED	2
CONOCOPHILLIPS	COM	20825C104	5721	99521	SH	DEFINED	17
CONOCOPHILLIPS	COM	20825C104	6779	117908	SH	DEFINED	12
CONOCOPHILLIPS	COM	20825C104	32903	572332	SH	DEFINED	3
CONOCOPHILLIPS	COM	20825C104	2445	42528	SH	DEFINED	5
CONOLOG CORP	COM PAR.01 NEW	208254805	0	25	SH	DEFINED	12
CONSECO INC	COM NEW	208464883	15	671	SH	DEFINED	12
CONSECO INC	COM NEW	208464883	5021	230098	SH	DEFINED	3
CONSECO INC	COM NEW	208464883	22069	1011425	SH	DEFINED	6
CONSECO INC	*W EXP 09/10/200	208464123	4	1181	SH	DEFINED	11
CONSOL ENERGY INC	COM	20854P109	181	3376	SH	DEFINED	12
CONSOL ENERGY INC	COM	20854P109	563	10500	SH	DEFINED	5
CONSOLIDATED EDISON INC	COM	209115104	77	1634	SH	DEFINED	9
CONSOLIDATED EDISON INC	COM	209115104	29	610	SH	DEFINED	3
CONSOLIDATED EDISON INC	COM	209115104	38	802	SH	DEFINED	11
CONSOLIDATED EDISON INC	COM	209115104	103	2200	SH	DEFINED	2
CONSOLIDATED EDISON INC	COM	209115104	843	18000	SH	DEFINED	6
CONSOLIDATED EDISON INC	COM	209115104	857	18302	SH	DEFINED	12
CONSOLIDATED EDISON INC	COM	209115104	203	4332	SH	DEFINED	17
CONSOLIDATED GRAPHICS INC	COM	209341106	8132	199470	SH	DEFINED	3
CONSOLIDATED GRAPHICS INC	COM	209341106	20	500	SH	DEFINED	12

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

CONSOLIDATED MERCANTILE INC	COM	20950N107	3	1000	SH	DEFINED	11
CONSOLIDATED TOMOKA LD CO	COM	210226106	49	565	SH	DEFINED	12
CONSOLIDATED WATER CO INC	ORD	G23773107	993	25610	SH	DEFINED	12
CONSTELLATION BRANDS INC	CL A	21036P108	6	200	SH	DEFINED	9
CONSTELLATION BRANDS INC	CL A	21036P108	27	900	SH	DEFINED	11
CONSTELLATION BRANDS INC	CL A	21036P108	708	24000	SH	DEFINED	5
CONSTELLATION BRANDS INC	CL A	21036P108	1683	57050	SH	DEFINED	12
CONSTELLATION BRANDS INC	PFD 1/40 A5.75	21036P306	67	1500	SH	DEFINED	12
CONSTELLATION ENERGY GROUP I	COM	210371100	276	4780	SH	DEFINED	9
CONSTELLATION ENERGY GROUP I	COM	210371100	280	4860	SH	DEFINED	6
CONSTELLATION ENERGY GROUP I	COM	210371100	490	8500	SH	DEFINED	5
CONSTELLATION ENERGY GROUP I	COM	210371100	506	8774	SH	DEFINED	11
CONSTELLATION ENERGY GROUP I	COM	210371100	4680	81120	SH	DEFINED	3
CONSTELLATION ENERGY GROUP I	COM	210371100	5864	101644	SH	DEFINED	12
CONSTELLATION ENERGY GROUP I	COM	210371100	35	600	SH	DEFINED	17
CONSTELLATION ENERGY GROUP I	COM	210371100	43	750	SH	DEFINED	2
CONTINENTAL AIRLS INC	CL B	210795308	15	1140	SH	DEFINED	12
CONVERA CORP	CL A	211919105	7	1500	SH	DEFINED	12
CONVERGYS CORP	COM	212485106	17	1200	SH	DEFINED	9
CONVERGYS CORP	COM	212485106	41836	2942080	SH	DEFINED	6
CONVERGYS CORP	COM	212485106	8624	606450	SH	DEFINED	3
CONVERGYS CORP	COM	212485106	1016	71438	SH	DEFINED	2
CONVERGYS CORP	COM	212485106	759	53376	SH	DEFINED	12
CONVERIUM HLDG AG	SPONSORED ADR	21248N107	12556	3278352	SH	DEFINED	6
COOPER CAMERON CORP	COM	216640102	247	3975	SH	DEFINED	12
COOPER CAMERON CORP	COM	216640102	12	200	SH	DEFINED	11
COOPER CAMERON CORP	COM	216640102	12	200	SH	DEFINED	1
COOPER COS INC	COM NEW	216648402	0	27	SH	DEFINED	6
COOPER COS INC	COM NEW	216648402	248	4074	SH	DEFINED	12
COOPER COS INC	COM NEW	216648402	47	772	SH	DEFINED	11
COOPER INDS LTD	CL A	G24182100	12	188	SH	DEFINED	17
COOPER INDS LTD	CL A	G24182100	650	10175	SH	DEFINED	5
COOPER INDS LTD	CL A	G24182100	121	1900	SH	DEFINED	2
COOPER INDS LTD	CL A	G24182100	78	1225	SH	DEFINED	11
COOPER INDS LTD	CL A	G24182100	1384	21660	SH	DEFINED	12
COOPER INDS LTD	CL A	G24182100	5457	85400	SH	DEFINED	6
COOPER INDS LTD	CL A	G24182100	12	181	SH	DEFINED	9
COOPER TIRE & RUBR CO	COM	216831107	170	9170	SH	DEFINED	12
COOPER TIRE & RUBR CO	COM	216831107	17229	927800	SH	DEFINED	6
COOPERATIVE BANKSHARES INC	COM	216844100	17	900	SH	DEFINED	12
COPANO ENERGY L L C	COM UNITS	217202100	1064	28920	SH	DEFINED	3
COPANO ENERGY L L C	COM UNITS	217202100	37	1000	SH	DEFINED	12
COPART INC	COM	217204106	5	200	SH	DEFINED	12
CORAUTUS GENETICS INC	COM NEW	218139202	1	300	SH	DEFINED	12
CORE LABORATORIES N V	COM	N22717107	2	75	SH	DEFINED	12
CORE LABORATORIES N V	COM	N22717107	8017	298909	SH	DEFINED	3
CORE LABORATORIES N V	COM	N22717107	11	400	SH	DEFINED	4
CORILLIAN CORP	COM	218725109	2253	726700	SH	DEFINED	6
CORINTHIAN COLLEGES INC	COM	218868107	33	2600	SH	DEFINED	12
CORINTHIAN COLLEGES INC	COM	218868107	37163	2909802	SH	DEFINED	6
CORIXA CORP	COM	21887F100	2	479	SH	DEFINED	11
CORIXA CORP	COM	21887F100	13	3003	SH	DEFINED	12
CORN PRODS INTL INC	COM	219023108	179	7541	SH	DEFINED	12
CORN PRODS INTL INC	COM	219023108	108	4552	SH	DEFINED	2
CORNERSTONE BANCORP INC	COM	218925105	192	5500	SH	DEFINED	9
CORNERSTONE TOTAL RTRN FD IN	COM	21924U102	2	112	SH	DEFINED	12
CORNING INC	COM	219350105	6954	418419	SH	DEFINED	12
CORNING INC	COM	219350105	648	38998	SH	DEFINED	2
CORNING INC	COM	219350105	38	2299	SH	DEFINED	11
CORNING INC	COM	219350105	431	25935	SH	DEFINED	5
CORNING INC	COM	219350105	8846	532243	SH	DEFINED	17
CORNING INC	COM	219350105	189	11400	SH	DEFINED	1

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

CORPORATE EXECUTIVE BRD CO	COM	21988R102	2	22	SH	DEFINED	12
CORPORATE HIGH YIELD FD III	COM	219925104	19	2187	SH	DEFINED	12
CORPORATE HIGH YIELD FD INC	COM	219914108	138	15796	SH	DEFINED	12
CORPORATE HIGH YIELD FD V IN	COM	219931102	65	4400	SH	DEFINED	12
CORPORATE HIGH YIELD FD VI I	COM	219932100	55	4000	SH	DEFINED	12
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	414	14070	SH	DEFINED	12
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	29	1000	SH	DEFINED	11
CORRECTIONAL PPTYS TR	COM	22025E104	60	2104	SH	DEFINED	12
CORRECTIONAL SVCS CORP	COM	219921103	470	164859	SH	DEFINED	6
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	0	6	SH	DEFINED	12
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	11003	280308	SH	DEFINED	6
CORTEX PHARMACEUTICALS INC	COM NEW	220524300	6	2645	SH	DEFINED	11
CORUS BANKSHARES INC	COM	220873103	46543	838615	SH	DEFINED	6
CORUS BANKSHARES INC	COM	220873103	8243	148552	SH	DEFINED	3
CORUS ENTERTAINMENT INC	COM CL B NON VTG	220874101	14686	574600	SH	DEFINED	7
CORUS GROUP PLC	SPONSORED ADR	22087M101	14	1810	SH	DEFINED	11
COSI INC	COM	22122P101	79	11500	SH	DEFINED	12
COSTCO WHSL CORP NEW	COM	22160K105	1749	39021	SH	DEFINED	12
COSTCO WHSL CORP NEW	COM	22160K105	1676	37460	SH	DEFINED	3
COSTCO WHSL CORP NEW	COM	22160K105	863	19300	SH	DEFINED	5
COSTCO WHSL CORP NEW	COM	22160K105	441	9845	SH	DEFINED	2
COSTCO WHSL CORP NEW	COM	22160K105	143	3197	SH	DEFINED	9
COSTCO WHSL CORP NEW	COM	22160K105	20	440	SH	DEFINED	11
COSTCO WHSL CORP NEW	COM	22160K105	3620	80937	SH	DEFINED	17
COTT CORP QUE	COM	22163N106	3	125	SH	DEFINED	9
COTT CORP QUE	COM	22163N106	54575	2500000	SH	DEFINED	13
COTT CORP QUE	COM	22163N106	597	27347	SH	DEFINED	12
COUNTRYWIDE FINANCIAL CORP	COM	222372104	10909	282558	SH	DEFINED	6
COUNTRYWIDE FINANCIAL CORP	COM	222372104	217876	5643000	SH	DEFINED	10
COUNTRYWIDE FINANCIAL CORP	COM	222372104	966177	25024000	SH	DEFINED	8
COUNTRYWIDE FINANCIAL CORP	COM	222372104	8	220	SH	DEFINED	17
COUNTRYWIDE FINANCIAL CORP	COM	222372104	329	8525	SH	DEFINED	11
COUNTRYWIDE FINANCIAL CORP	COM	222372104	684	17720	SH	DEFINED	3
COUNTRYWIDE FINANCIAL CORP	COM	222372104	1106	28646	SH	DEFINED	12
COUNTRYWIDE FINANCIAL CORP	COM	222372104	1972	51076	SH	DEFINED	9
COURIER CORP	COM	222660102	418	10880	SH	DEFINED	12
COUSINS PPTYS INC	COM	222795106	21	700	SH	DEFINED	2
COUSINS PPTYS INC	COM	222795106	15	507	SH	DEFINED	12
COVANCE INC	COM	222816100	141	3150	SH	DEFINED	12
COVANCE INC	COM	222816100	11768	262250	SH	DEFINED	1
COVANCE INC	COM	222816100	10916	243270	SH	DEFINED	17
COVANCE INC	COM	222816100	218	4850	SH	DEFINED	11
COVANSYS CORP	COM	22281W103	107	8345	SH	DEFINED	12
COVANSYS CORP	COM	22281W103	13	1000	SH	DEFINED	9
COVANSYS CORP	COM	22281W103	2908	226290	SH	DEFINED	3
COVENANT TRANS INC	CL A	22284P105	1439	108980	SH	DEFINED	6
COVENTRY HEALTH CARE INC	COM	222862104	1075	15188	SH	DEFINED	12
COVENTRY HEALTH CARE INC	COM	222862104	10719	151500	SH	DEFINED	1
COVENTRY HEALTH CARE INC	COM	222862104	61903	874957	SH	DEFINED	3
CP SHIPS LTD	COM	22409V102	181	11500	SH	DEFINED	7
CP SHIPS LTD	COM	22409V102	28	1768	SH	DEFINED	12
CP SHIPS LTD	COM	22409V102	397	25380	SH	DEFINED	3
CP SHIPS LTD	COM	22409V102	16212	1035974	SH	DEFINED	6
CP SHIPS LTD	COM	22409V102	0	3	SH	DEFINED	17
CPI AEROSTRUCTURES INC	COM NEW	125919308	274	30480	SH	DEFINED	12
CRA INTL INC	COM	12618T105	11748	218160	SH	DEFINED	3
CRAFTMADE INTL INC	COM	22413E104	1230	75940	SH	DEFINED	6
CRANE CO	COM	224399105	26	1000	SH	DEFINED	9
CRANE CO	COM	224399105	35	1340	SH	DEFINED	12
CRAY INC	COM	225223106	19	15000	SH	DEFINED	12
CREDICORP LTD	COM	G2519Y108	363	18250	SH	DEFINED	3
CREDIT SUISSE ASSET MGMT INC	COM	224916106	127	27768	SH	DEFINED	12

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

CREDIT SUISSE GROUP	SPONSORED ADR	225401108	1505	40143	SH	DEFINED	17
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	18670	499214	SH	DEFINED	6
CREDIT SUISSE HIGH YLD BND F	SH BEN INT	22544F103	0	64	SH	DEFINED	12
CREE INC	COM	225447101	145	5692	SH	DEFINED	12
CREE INC	COM	225447101	18	695	SH	DEFINED	4
CRESCENT REAL ESTATE EQUITIE	COM	225756105	2354	125561	SH	DEFINED	12
CRESCENT REAL ESTATE EQUITIE	COM	225756105	38	2000	SH	DEFINED	2
CRESCENT REAL ESTATE EQUITIE	COM	225756105	8	400	SH	DEFINED	11
CRIIMI MAE INC	COM NEW	226603504	12	539	SH	DEFINED	12
CRIIMI MAE INC	COM NEW	226603504	3	125	SH	DEFINED	9
CRITICAL PATH INC	COM NEW	22674V506	0	750	SH	DEFINED	12
CRITICAL THERAPEUTICS INC	COM	22674T105	1	200	SH	DEFINED	12
CRITICARE SYS INC	COM	226901106	15	3000	SH	DEFINED	12
CROMPTON CORP	COM	227116100	10	733	SH	DEFINED	12
CROMPTON CORP	COM	227116100	2863	202300	SH	DEFINED	3
CROMPTON CORP	COM	227116100	8	550	SH	DEFINED	11
CROSS A T CO	CL A	227478104	9	2050	SH	DEFINED	12
CROSS TIMBERS RTY TR	TR UNIT	22757R109	57	1401	SH	DEFINED	12
CROSSTEX ENERGY INC	COM	22765Y104	1046	21663	SH	DEFINED	12
CROSSTEX ENERGY L P	COM	22765U102	1310	34441	SH	DEFINED	12
CROWN CASTLE INTL CORP	COM	228227104	157	7728	SH	DEFINED	12
CROWN HOLDINGS INC	COM	228368106	33767	2372957	SH	DEFINED	3
CROWN HOLDINGS INC	COM	228368106	501	35245	SH	DEFINED	6
CROWN HOLDINGS INC	COM	228368106	31	2180	SH	DEFINED	12
CROWN HOLDINGS INC	COM	228368106	9	600	SH	DEFINED	9
CRT PROPERTIES INC	COM	22876P109	55	2000	SH	DEFINED	12
CRUZAN INTERNATIONAL INC	COM	228890109	22	840	SH	DEFINED	11
CRYOLIFE INC	COM	228903100	47	6000	SH	DEFINED	12
CRYOLIFE INC	COM	228903100	23	3000	SH	DEFINED	17
CRYOLIFE INC	COM	228903100	2	300	SH	DEFINED	9
CSK AUTO CORP	COM	125965103	5963	357500	SH	DEFINED	6
CSP INC	COM	126389105	1	133	SH	DEFINED	12
CSS INDS INC	COM	125906107	23	680	SH	DEFINED	3
CSS INDS INC	COM	125906107	6692	197750	SH	DEFINED	6
CSX CORP	COM	126408103	17	400	SH	DEFINED	11
CSX CORP	COM	126408103	526	12325	SH	DEFINED	5
CSX CORP	COM	126408103	77	1800	SH	DEFINED	17
CSX CORP	COM	126408103	6018	141080	SH	DEFINED	3
CSX CORP	COM	126408103	4796	112425	SH	DEFINED	6
CSX CORP	COM	126408103	1033	24217	SH	DEFINED	12
CSX CORP	COM	126408103	965	22625	SH	DEFINED	2
CT COMMUNICATIONS INC	COM NEW	126426402	2846	218058	SH	DEFINED	6
CTS CORP	COM	126501105	7	600	SH	DEFINED	11
CTS CORP	COM	126501105	1	100	SH	DEFINED	2
CTS CORP	COM	126501105	1178	95835	SH	DEFINED	12
CUBIC CORP	COM	229669106	265	14910	SH	DEFINED	12
CULLEN FROST BANKERS INC	COM	229899109	114	2400	SH	DEFINED	17
CULLEN FROST BANKERS INC	COM	229899109	134	2805	SH	DEFINED	11
CULLEN FROST BANKERS INC	COM	229899109	22111	464038	SH	DEFINED	3
CULLEN FROST BANKERS INC	COM	229899109	4179	87700	SH	DEFINED	1
CULLEN FROST BANKERS INC	COM	229899109	635	13319	SH	DEFINED	12
CULP INC	COM	230215105	592	134450	SH	DEFINED	6
CUMMINS INC	COM	231021106	50	676	SH	DEFINED	12
CUMMINS INC	COM	231021106	22	300	SH	DEFINED	9
CURAGEN CORP	COM	23126R101	7	1370	SH	DEFINED	12
CURTISS WRIGHT CORP	COM	231561101	87	1620	SH	DEFINED	12
CUTERA INC	COM	232109108	1378	79430	SH	DEFINED	3
CUTTER & BUCK INC	COM	232217109	22	1700	SH	DEFINED	12
CV THERAPEUTICS INC	COM	126667104	6	252	SH	DEFINED	12
CV THERAPEUTICS INC	COM	126667104	56673	2527800	SH	DEFINED	8
CVS CORP	COM	126650100	9502	326860	SH	DEFINED	17
CVS CORP	COM	126650100	5819	200184	SH	DEFINED	2

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

CVS CORP	COM	126650100	5636	193861	SH	DEFINED	12
CVS CORP	COM	126650100	209	7180	SH	DEFINED	11
CVS CORP	COM	126650100	468	16100	SH	DEFINED	5
CVS CORP	COM	126650100	64	2200	SH	DEFINED	3
CVS CORP	COM	126650100	4070	140000	SH	DEFINED	7
CVS CORP	COM	126650100	220	7564	SH	DEFINED	9
CYANOTECH CORP	COM NEW	232437202	4	3100	SH	DEFINED	12
CYBERONICS INC	COM	23251P102	56	1300	SH	DEFINED	12
CYBERONICS INC	COM	23251P102	17	400	SH	DEFINED	11
CYBERONICS INC	COM	23251P102	67	1550	SH	DEFINED	2
CYBEROPTICS CORP	COM	232517102	2347	180500	SH	DEFINED	6
CYCLE CTRY ACCESSORIES CORP	COM	232984104	8	2000	SH	DEFINED	12
CYCLE CTRY ACCESSORIES CORP	COM	232984104	362	96300	SH	DEFINED	6
CYMER INC	COM	232572107	11	418	SH	DEFINED	11
CYPRESS SEMICONDUCTOR CORP	COM	232806109	3	200	SH	DEFINED	9
CYPRESS SEMICONDUCTOR CORP	COM	232806109	150	11908	SH	DEFINED	12
CYTEC INDS INC	COM	232820100	4	100	SH	DEFINED	2
CYTEC INDS INC	COM	232820100	48	1215	SH	DEFINED	12
CYTEC INDS INC	COM	232820100	5	120	SH	DEFINED	6
CYTEC INDS INC	COM	232820100	10	242	SH	DEFINED	11
CYTOGEN CORP	COM NEW	232824300	2	420	SH	DEFINED	12
CYTRX CORP	COM NEW	232828301	5	5000	SH	DEFINED	12
CYTYC CORP	COM	232946103	254	11500	SH	DEFINED	12
CYTYC CORP	COM	232946103	4	200	SH	DEFINED	11
CYTYC CORP	COM	232946103	302	13700	SH	DEFINED	5
D & E COMMUNICATIONS INC	COM	232860106	0	3	SH	DEFINED	12
D R HORTON INC	COM	23331A109	208	5530	SH	DEFINED	12
D R HORTON INC	COM	23331A109	9845	261757	SH	DEFINED	3
DADE BEHRING HLDGS INC	COM	23342J206	21852	336132	SH	DEFINED	3
DAIMLERCHRYSLER AG	ORD	D1668R123	16	400	SH	DEFINED	3
DAIMLERCHRYSLER AG	ORD	D1668R123	46	1145	SH	DEFINED	11
DAIMLERCHRYSLER AG	ORD	D1668R123	361	8914	SH	DEFINED	9
DAIMLERCHRYSLER AG	ORD	D1668R123	170	4203	SH	DEFINED	12
DANA CORP	COM	235811106	49	3242	SH	DEFINED	12
DANA CORP	COM	235811106	36678	2443550	SH	DEFINED	6
DANAHER CORP DEL	COM	235851102	0	46	SH	DEFINED	6
DANAHER CORP DEL	COM	235851102	88	1676	SH	DEFINED	11
DANAHER CORP DEL	COM	235851102	142	2710	SH	DEFINED	17
DANAHER CORP DEL	COM	235851102	220	4199	SH	DEFINED	5
DANAHER CORP DEL	COM	235851102	2215	42323	SH	DEFINED	12
DARDEN RESTAURANTS INC	COM	237194105	10	300	SH	DEFINED	9
DARDEN RESTAURANTS INC	COM	237194105	72	2183	SH	DEFINED	2
DARDEN RESTAURANTS INC	COM	237194105	37058	1123650	SH	DEFINED	3
DARDEN RESTAURANTS INC	COM	237194105	956	29000	SH	DEFINED	17
DARDEN RESTAURANTS INC	COM	237194105	70	2124	SH	DEFINED	12
DATARAM CORP	COM PAR \$1	238108203	168	28943	SH	DEFINED	6
DATASCOPE CORP	COM	238113104	40	1200	SH	DEFINED	11
DATASCOPE CORP	COM	238113104	1574	47185	SH	DEFINED	12
DATASTREAM SYS INC	COM	238124101	1	100	SH	DEFINED	12
DATAWATCH CORP	COM NEW	237917208	9	2340	SH	DEFINED	1
DAVE & BUSTERS INC	COM	23833N104	3445	186800	SH	DEFINED	3
DAVITA INC	COM	23918K108	5	100	SH	DEFINED	12
DEAN FOODS CO NEW	COM	242370104	713	20232	SH	DEFINED	9
DEAN FOODS CO NEW	COM	242370104	4	100	SH	DEFINED	1
DEAN FOODS CO NEW	COM	242370104	19	530	SH	DEFINED	6
DEAN FOODS CO NEW	COM	242370104	26	742	SH	DEFINED	11
DEAN FOODS CO NEW	COM	242370104	536	15213	SH	DEFINED	12
DEAN FOODS CO NEW	COM	242370104	920	26100	SH	DEFINED	3
DEAN FOODS CO NEW	COM	242370104	19854	563400	SH	DEFINED	8
DEAN FOODS CO NEW	COM	242370104	134	3800	SH	DEFINED	17
DEB SHOPS INC	COM	242728103	8405	290125	SH	DEFINED	6
DEBT STRATEGIES FD INC NEW	COM	24276Q109	110	16597	SH	DEFINED	12

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

DECODE GENETICS INC	COM	243586104	9	1000	SH	DEFINED	12
DECTRON INTERNATIONALE INC	COM	243666104	0	50	SH	DEFINED	12
DEERE & CO	COM	244199105	997	15220	SH	DEFINED	17
DEERE & CO	COM	244199105	1696	25900	SH	DEFINED	6
DEERE & CO	COM	244199105	1965	30000	SH	DEFINED	8
DEERE & CO	COM	244199105	10390	158652	SH	DEFINED	12
DEERE & CO	COM	244199105	474	7230	SH	DEFINED	2
DEFINED STRATEGY FD INC	COM	24476Y100	4	259	SH	DEFINED	12
DEL MONTE FOODS CO	COM	24522P103	349	32441	SH	DEFINED	17
DEL MONTE FOODS CO	COM	24522P103	1	89	SH	DEFINED	11
DEL MONTE FOODS CO	COM	24522P103	24	2250	SH	DEFINED	4
DEL MONTE FOODS CO	COM	24522P103	81	7500	SH	DEFINED	2
DEL MONTE FOODS CO	COM	24522P103	139	12947	SH	DEFINED	12
DEL MONTE FOODS CO	COM	24522P103	140	13040	SH	DEFINED	9
DEL MONTE FOODS CO	COM	24522P103	85987	7983142	SH	DEFINED	6
DELAWARE INV GLBL DIV & INC	COM	245916101	13	1000	SH	DEFINED	12
DELAWARE INVTS DIV & INCOME	COM	245915103	4	313	SH	DEFINED	9
DELAWARE INVTS DIV & INCOME	COM	245915103	255	20373	SH	DEFINED	12
DELCATH SYS INC	COM	24661P104	27	9500	SH	DEFINED	12
DELL INC	COM	24702R101	11180	282973	SH	DEFINED	12
DELL INC	COM	24702R101	45405	1149200	SH	DEFINED	8
DELL INC	COM	24702R101	20881	528501	SH	DEFINED	2
DELL INC	COM	24702R101	8560	216930	SH	DEFINED	1
DELL INC	COM	24702R101	2036	51539	SH	DEFINED	9
DELL INC	COM	24702R101	1972	49900	SH	DEFINED	10
DELL INC	COM	24702R101	1805	45750	SH	DEFINED	17
DELL INC	COM	24702R101	1713	43411	SH	DEFINED	5
DELL INC	COM	24702R101	1185	30031	SH	DEFINED	11
DELL INC	COM	24702R101	19	486	SH	DEFINED	4
DELL INC	COM	24702R101	0	50	SH	DEFINED	6
DELL INC	COM	24702R101	29487	747265	SH	DEFINED	3
DELPHI CORP	COM	247126105	389	83639	SH	DEFINED	12
DELPHI CORP	COM	247126105	2	470	SH	DEFINED	9
DELPHI CORP	COM	247126105	1	227	SH	DEFINED	11
DELPHI CORP	COM	247126105	0	16	SH	DEFINED	17
DELPHI FINL GROUP INC	CL A	247131105	444	10052	SH	DEFINED	12
DELPHI FINL GROUP INC	CL A	247131105	10215	231371	SH	DEFINED	3
DELPHI FINL GROUP INC	CL A	247131105	32281	731175	SH	DEFINED	6
DELTA & PINE LD CO	COM	247357106	7	282	SH	DEFINED	9
DELTA AIR LINES INC DEL	COM	247361108	6	1700	SH	DEFINED	2
DELTA AIR LINES INC DEL	COM	247361108	32	8502	SH	DEFINED	12
DELTA FINANCIAL CORP	COM	247918105	185	19500	SH	DEFINED	2
DELTA NAT GAS INC	COM	247748106	14	550	SH	DEFINED	12
DELTATHREE INC	COM	24783N102	7	2200	SH	DEFINED	12
DELTIC TIMBER CORP	COM	247850100	62	1635	SH	DEFINED	12
DELUXE CORP	COM	248019101	45862	1129600	SH	DEFINED	6
DELUXE CORP	COM	248019101	2120	52229	SH	DEFINED	12
DENDREON CORP	COM	24823Q107	156	29800	SH	DEFINED	12
DENDREON CORP	COM	24823Q107	16	3000	SH	DEFINED	2
DENDRITE INTL INC	COM	248239105	3963	287140	SH	DEFINED	3
DENDRITE INTL INC	COM	248239105	15	1065	SH	DEFINED	12
DENNY'S CORP	COM	24869P104	30	6073	SH	DEFINED	12
DENTSPLY INTL INC NEW	COM	249030107	37	687	SH	DEFINED	9
DENTSPLY INTL INC NEW	COM	249030107	270	5000	SH	DEFINED	2
DENTSPLY INTL INC NEW	COM	249030107	385	7138	SH	DEFINED	12
DENTSPLY INTL INC NEW	COM	249030107	794	14700	SH	DEFINED	3
DENTSPLY INTL INC NEW	COM	249030107	23	432	SH	DEFINED	11
DEPARTMENT 56 INC	COM	249509100	2409	235050	SH	DEFINED	6
DESWELL INDS INC	COM	250639101	2	100	SH	DEFINED	12
DEUTSCHE BANK AG NAMEN	ORD	D18190898	3	40	SH	DEFINED	3
DEUTSCHE BANK AG NAMEN	ORD	D18190898	40	519	SH	DEFINED	17
DEUTSCHE BANK AG NAMEN	ORD	D18190898	16	200	SH	DEFINED	12

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

DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	8667	488980	SH	DEFINED	6
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	213	11555	SH	DEFINED	17
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	5	280	SH	DEFINED	9
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	46	2500	SH	DEFINED	11
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	32	705	SH	DEFINED	12
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	32	700	SH	DEFINED	2
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	15916	346300	SH	DEFINED	1
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	78	1700	SH	DEFINED	9
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	138	3000	SH	DEFINED	11
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	69	1500	SH	DEFINED	3
DEVON ENERGY CORP NEW	COM	25179M103	60338	1193344	SH	DEFINED	6
DEVON ENERGY CORP NEW	COM	25179M103	12467	246000	SH	DEFINED	8
DEVON ENERGY CORP NEW	COM	25179M103	10708	211284	SH	DEFINED	1
DEVON ENERGY CORP NEW	COM	25179M103	9161	180770	SH	DEFINED	3
DEVON ENERGY CORP NEW	COM	25179M103	2570	50720	SH	DEFINED	17
DEVON ENERGY CORP NEW	COM	25179M103	2413	47606	SH	DEFINED	12
DEVON ENERGY CORP NEW	COM	25179M103	595	11732	SH	DEFINED	5
DEVON ENERGY CORP NEW	COM	25179M103	298	5878	SH	DEFINED	11
DEVON ENERGY CORP NEW	COM	25179M103	30	588	SH	DEFINED	9
DEVON ENERGY CORP NEW	COM	25179M103	10	200	SH	DEFINED	2
DEVRY INC DEL	COM	251893103	112041	5630200	SH	DEFINED	8
DEVRY INC DEL	COM	251893103	10	500	SH	DEFINED	2
DEVRY INC DEL	COM	251893103	62	3120	SH	DEFINED	12
DEVRY INC DEL	COM	251893103	20	1000	SH	DEFINED	11
DEX MEDIA INC	COM	25212E100	0	61	SH	DEFINED	6
DEX MEDIA INC	COM	25212E100	1	50	SH	DEFINED	12
DIAGEO P L C	SPON ADR NEW	25243Q205	7	125	SH	DEFINED	17
DIAGEO P L C	SPON ADR NEW	25243Q205	65	1100	SH	DEFINED	11
DIAGEO P L C	SPON ADR NEW	25243Q205	119	2010	SH	DEFINED	9
DIAGEO P L C	SPON ADR NEW	25243Q205	1700	28670	SH	DEFINED	2
DIAGEO P L C	SPON ADR NEW	25243Q205	29190	515735	SH	DEFINED	6
DIAGNOSTIC PRODS CORP	COM	252450101	437	9225	SH	DEFINED	12
DIAGNOSTIC PRODS CORP	COM	252450101	1	25	SH	DEFINED	11
DIAGNOSTIC PRODS CORP	COM	252450101	13695	289355	SH	DEFINED	3
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	9	175	SH	DEFINED	11
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	2438	45624	SH	DEFINED	12
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	449	8400	SH	DEFINED	5
DIAMONDCLUSTER INTL INC	COM	25278P106	339	30000	SH	DEFINED	12
DIAMONDCLUSTER INTL INC	COM	25278P106	2	200	SH	DEFINED	17
DIAMONDS TR	UNIT SER 1	252787106	1465	14257	SH	DEFINED	12
DIANA SHIPPING INC	COM	Y2066G104	3	200	SH	DEFINED	12
DICKS SPORTING GOODS INC	COM	253393102	13091	339240	SH	DEFINED	3
DICKS SPORTING GOODS INC	COM	253393102	39	1000	SH	DEFINED	1
DIEBOLD INC	COM	253651103	244	5400	SH	DEFINED	3
DIEBOLD INC	COM	253651103	368	8150	SH	DEFINED	2
DIEBOLD INC	COM	253651103	90	2000	SH	DEFINED	9
DIEBOLD INC	COM	253651103	62	1375	SH	DEFINED	11
DIEBOLD INC	COM	253651103	9	200	SH	DEFINED	17
DIEBOLD INC	COM	253651103	2313	51265	SH	DEFINED	12
DIGENE CORP	COM	253752109	1	50	SH	DEFINED	12
DIGI INTL INC	COM	253798102	2953	248990	SH	DEFINED	3
DIGITAL ANGEL CORP	COM	253830103	2	500	SH	DEFINED	17
DIGITAL ANGEL CORP	COM	253830103	1	150	SH	DEFINED	12
DIGITAL RIV INC	COM	25388B104	13	410	SH	DEFINED	11
DIGITAL RLTY TR INC	COM	253868103	17	1000	SH	DEFINED	2
DILLARDS INC	CL A	254067101	6	250	SH	DEFINED	12
DIME BANCORP INC NEW	*W EXP 99/99/999	25429Q110	0	2575	SH	DEFINED	12
DIME BANCORP INC NEW	*W EXP 99/99/999	25429Q110	0	700	SH	DEFINED	17
DIME CMNTY BANCSHARES	COM	253922108	11	700	SH	DEFINED	11
DIODES INC	COM	254543101	37	1192	SH	DEFINED	12
DIONEX CORP	COM	254546104	26	599	SH	DEFINED	12
DIONEX CORP	COM	254546104	554	12700	SH	DEFINED	3

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

DIRECT GEN CORP	COM	25456W204	28664	1540086	SH	DEFINED	6
DIRECTV GROUP INC	COM	25459L106	13186	850725	SH	DEFINED	4
DIRECTV GROUP INC	COM	25459L106	0	3	SH	DEFINED	1
DIRECTV GROUP INC	COM	25459L106	4	247	SH	DEFINED	2
DIRECTV GROUP INC	COM	25459L106	70	4537	SH	DEFINED	17
DIRECTV GROUP INC	COM	25459L106	323	20870	SH	DEFINED	11
DIRECTV GROUP INC	COM	25459L106	1930	124489	SH	DEFINED	9
DIRECTV GROUP INC	COM	25459L106	4479	288946	SH	DEFINED	5
DIRECTV GROUP INC	COM	25459L106	5896	380402	SH	DEFINED	7
DIRECTV GROUP INC	COM	25459L106	920460	59384500	SH	DEFINED	8
DIRECTV GROUP INC	COM	25459L106	9486	612012	SH	DEFINED	12
DIRECTV GROUP INC	COM	25459L106	210729	13595451	SH	DEFINED	10
DISCOVERY PARTNERS INTL INC	COM	254675101	999	349115	SH	DEFINED	6
DISNEY WALT CO	COM DISNEY	254687106	4128	163953	SH	DEFINED	17
DISNEY WALT CO	COM DISNEY	254687106	2216	87893	SH	DEFINED	1
DISNEY WALT CO	COM DISNEY	254687106	2972	118042	SH	DEFINED	9
DISNEY WALT CO	COM DISNEY	254687106	7957	315993	SH	DEFINED	5
DISNEY WALT CO	COM DISNEY	254687106	19510	774811	SH	DEFINED	12
DISNEY WALT CO	COM DISNEY	254687106	18832	756614	SH	DEFINED	6
DISNEY WALT CO	COM DISNEY	254687106	14990	595309	SH	DEFINED	2
DISNEY WALT CO	COM DISNEY	254687106	11476	455751	SH	DEFINED	4
DISNEY WALT CO	COM DISNEY	254687106	372	14770	SH	DEFINED	7
DISNEY WALT CO	COM DISNEY	254687106	6436	255582	SH	DEFINED	3
DISNEY WALT CO	COM DISNEY	254687106	1024	40679	SH	DEFINED	11
DITECH COMMUNICATIONS CORP	COM	25500M103	2664	410500	SH	DEFINED	6
DIVERSA CORP	COM	255064107	5	1000	SH	DEFINED	9
DIVERSIFIED INCOME STRAT PTF	COM	255251100	9	500	SH	DEFINED	12
DIXIE GROUP INC	CL A	255519100	7	425	SH	DEFINED	11
DIXIE GROUP INC	CL A	255519100	1719	97628	SH	DEFINED	12
DJ ORTHOPEDICS INC	COM	23325G104	13754	501405	SH	DEFINED	3
DJ ORTHOPEDICS INC	COM	23325G104	1	36	SH	DEFINED	11
DNP SELECT INCOME FD	COM	23325P104	1473	127415	SH	DEFINED	12
DNP SELECT INCOME FD	COM	23325P104	75	6500	SH	DEFINED	17
DOLBY LABORATORIES INC	COM	25659T107	10130	459210	SH	DEFINED	3
DOLLAR FINL CORP	COM	256664103	1181	111310	SH	DEFINED	3
DOLLAR GEN CORP	COM	256669102	2165	106360	SH	DEFINED	12
DOLLAR GEN CORP	COM	256669102	76	3725	SH	DEFINED	11
DOLLAR GEN CORP	COM	256669102	62	3050	SH	DEFINED	2
DOLLAR GEN CORP	COM	256669102	32	1575	SH	DEFINED	1
DOLLAR GEN CORP	COM	256669102	3	145	SH	DEFINED	9
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	1339	35265	SH	DEFINED	3
DOLLAR TREE STORES INC	COM	256747106	1757	73199	SH	DEFINED	12
DOLLAR TREE STORES INC	COM	256747106	12	500	SH	DEFINED	11
DOMINION HOMES INC	COM	257386102	731	45300	SH	DEFINED	6
DOMINION RES BLACK WARRIOR T	UNITS BEN INT	25746Q108	153	3775	SH	DEFINED	12
DOMINION RES BLACK WARRIOR T	UNITS BEN INT	25746Q108	154	3800	SH	DEFINED	3
DOMINION RES INC VA NEW	COM	25746U109	1394	18990	SH	DEFINED	3
DOMINION RES INC VA NEW	COM	25746U109	16	221	SH	DEFINED	6
DOMINION RES INC VA NEW	COM	25746U109	93	1261	SH	DEFINED	9
DOMINION RES INC VA NEW	COM	25746U109	195	2664	SH	DEFINED	2
DOMINION RES INC VA NEW	COM	25746U109	288	3918	SH	DEFINED	1
DOMINION RES INC VA NEW	COM	25746U109	720	9813	SH	DEFINED	5
DOMINION RES INC VA NEW	COM	25746U109	1242	16927	SH	DEFINED	17
DOMINION RES INC VA NEW	COM	25746U109	5495	74875	SH	DEFINED	11
DOMINION RES INC VA NEW	COM	25746U109	6018	82001	SH	DEFINED	12
DOMINOS PIZZA INC	COM	25754A201	10481	470838	SH	DEFINED	3
DOMTAR INC	COM	257561100	19046	2574550	SH	DEFINED	7
DOMTAR INC	COM	257561100	2079	281300	SH	DEFINED	6
DOMTAR INC	COM	257561100	576	78000	SH	DEFINED	12
DONALDSON INC	COM	257651109	1188	39170	SH	DEFINED	2
DONALDSON INC	COM	257651109	1083	35708	SH	DEFINED	12
DONALDSON INC	COM	257651109	427	14075	SH	DEFINED	11

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

DONALDSON INC	COM	257651109	55	1820	SH	DEFINED	9
DONALDSON INC	COM	257651109	9454	311700	SH	DEFINED	1
DONEGAL GROUP INC	CL A	257701201	1643	82297	SH	DEFINED	6
DONEGAL GROUP INC	CL B	257701300	525	29701	SH	DEFINED	6
DONEGAL GROUP INC	CL A	257701201	29	1466	SH	DEFINED	12
DONNELLEY R R & SONS CO	COM	257867101	15	441	SH	DEFINED	7
DONNELLEY R R & SONS CO	COM	257867101	9	272	SH	DEFINED	1
DONNELLEY R R & SONS CO	COM	257867101	41	1200	SH	DEFINED	17
DONNELLEY R R & SONS CO	COM	257867101	414	12000	SH	DEFINED	2
DONNELLEY R R & SONS CO	COM	257867101	4780	138510	SH	DEFINED	3
DONNELLEY R R & SONS CO	COM	257867101	5750	166633	SH	DEFINED	12
DONNELLEY R R & SONS CO	COM	257867101	9926	287640	SH	DEFINED	6
DONNELLEY R R & SONS CO	COM	257867101	217	6300	SH	DEFINED	11
DORAL FINL CORP	COM	25811P100	4	230	SH	DEFINED	12
DORAL FINL CORP	COM	25811P100	2	110	SH	DEFINED	11
DORCHESTER MINERALS LP	COM UNIT	25820R105	21	862	SH	DEFINED	12
DOT HILL SYS CORP	COM	25848T109	1508	287751	SH	DEFINED	6
DOUBLECLICK INC	COM	258609304	11	1349	SH	DEFINED	12
DOVER CORP	COM	260003108	826	22700	SH	DEFINED	5
DOVER CORP	COM	260003108	8931	245491	SH	DEFINED	2
DOVER CORP	COM	260003108	739	20300	SH	DEFINED	11
DOVER CORP	COM	260003108	2252	61911	SH	DEFINED	12
DOVER CORP	COM	260003108	5906	162334	SH	DEFINED	17
DOVER DOWNS GAMING & ENTMT I	COM	260095104	2	158	SH	DEFINED	11
DOVER DOWNS GAMING & ENTMT I	COM	260095104	611	46100	SH	DEFINED	6
DOVER DOWNS GAMING & ENTMT I	COM	260095104	89	6700	SH	DEFINED	3
DOVER DOWNS GAMING & ENTMT I	COM	260095104	13	972	SH	DEFINED	12
DOVER MOTORSPORTS INC	COM	260174107	8	1278	SH	DEFINED	12
DOW 30 COVERED CALL FD INC	COM	260582101	10	500	SH	DEFINED	12
DOW CHEM CO	COM	260543103	570	12805	SH	DEFINED	11
DOW CHEM CO	COM	260543103	495	11119	SH	DEFINED	5
DOW CHEM CO	COM	260543103	54	1205	SH	DEFINED	9
DOW CHEM CO	COM	260543103	22407	503178	SH	DEFINED	12
DOW CHEM CO	COM	260543103	10457	234871	SH	DEFINED	6
DOW CHEM CO	COM	260543103	17614	395550	SH	DEFINED	3
DOW CHEM CO	COM	260543103	2033	45662	SH	DEFINED	2
DOW CHEM CO	COM	260543103	3340	75000	SH	DEFINED	7
DOW CHEM CO	COM	260543103	2633	59133	SH	DEFINED	17
DOW JONES & CO INC	COM	260561105	1383	39000	SH	DEFINED	9
DOW JONES & CO INC	COM	260561105	11	300	SH	DEFINED	1
DOW JONES & CO INC	COM	260561105	1616	45580	SH	DEFINED	12
DOW JONES & CO INC	COM	260561105	18	520	SH	DEFINED	11
DOW JONES & CO INC	COM	260561105	19	530	SH	DEFINED	2
DOWNEY FINL CORP	COM	261018105	49	675	SH	DEFINED	12
DOWNEY FINL CORP	COM	261018105	677	9250	SH	DEFINED	17
DOWNEY FINL CORP	COM	261018105	15780	215570	SH	DEFINED	3
DOWNEY FINL CORP	COM	261018105	32259	440700	SH	DEFINED	6
DPL INC	COM	233293109	29828	1086630	SH	DEFINED	6
DPL INC	COM	233293109	1899	69226	SH	DEFINED	9
DPL INC	COM	233293109	290	10571	SH	DEFINED	12
DPL INC	COM	233293109	312	11354	SH	DEFINED	2
DR REDDYS LABS LTD	ADR	256135203	8	500	SH	DEFINED	11
DREAMWORKS ANIMATION SKG INC	CL A	26153C103	128	4900	SH	DEFINED	12
DREAMWORKS ANIMATION SKG INC	CL A	26153C103	26	1000	SH	DEFINED	1
DREMAN/CLAYMORE DIVID & INC	COM	26153R100	2609	137607	SH	DEFINED	12
DRESS BARN INC	COM	261570105	7102	313819	SH	DEFINED	6
DRESS BARN INC	COM	261570105	4	190	SH	DEFINED	12
DREW INDS INC	COM NEW	26168L205	23	500	SH	DEFINED	11
DREW INDS INC	COM NEW	26168L205	23	500	SH	DEFINED	12
DREYERS GRAND ICE CREAM HL I	COM A CALL PUT	261877104	90	1100	SH	DEFINED	12
DREYFUS HIGH YIELD STRATEGIE	SH BEN INT	26200S101	189	43272	SH	DEFINED	12
DREYFUS MUN INCOME INC	COM	26201R102	144	15500	SH	DEFINED	12

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

DREYFUS STRATEGIC MUN BD FD	COM	26202F107	238	25349	SH	DEFINED	12
DREYFUS STRATEGIC MUNS INC	COM	261932107	358	40526	SH	DEFINED	12
DRS TECHNOLOGIES INC	COM	23330X100	53	1030	SH	DEFINED	12
DRS TECHNOLOGIES INC	COM	23330X100	63	1234	SH	DEFINED	11
DRS TECHNOLOGIES INC	COM	23330X100	51	1000	SH	DEFINED	2
DRUGMAX INC	COM	262240104	11	4318	SH	DEFINED	9
DSP GROUP INC	COM	23332B106	27	1150	SH	DEFINED	11
DST SYS INC DEL	COM	233326107	1676	35820	SH	DEFINED	12
DST SYS INC DEL	COM	233326107	20	431	SH	DEFINED	11
DST SYS INC DEL	COM	233326107	45583	974000	SH	DEFINED	8
DST SYS INC DEL	COM	233326107	351	7510	SH	DEFINED	3
DTE ENERGY CO	COM	233331107	169	3605	SH	DEFINED	2
DTE ENERGY CO	COM	233331107	224	4796	SH	DEFINED	12
DTE ENERGY CO	COM	233331107	48	1028	SH	DEFINED	17
DTE ENERGY CO	COM	233331107	17	355	SH	DEFINED	9
DTE ENERGY CO	COM	233331107	2929	62630	SH	DEFINED	3
DTE ENERGY CO	COM	233331107	16951	362440	SH	DEFINED	6
DTF TAX-FREE INCOME INC	COM	23334J107	12	759	SH	DEFINED	12
DU PONT E I DE NEMOURS & CO	COM	263534109	5911	137444	SH	DEFINED	17
DU PONT E I DE NEMOURS & CO	COM	263534109	19909	462900	SH	DEFINED	6
DU PONT E I DE NEMOURS & CO	COM	263534109	7646	177771	SH	DEFINED	12
DU PONT E I DE NEMOURS & CO	COM	263534109	5596	130101	SH	DEFINED	5
DU PONT E I DE NEMOURS & CO	COM	263534109	4972	115598	SH	DEFINED	3
DU PONT E I DE NEMOURS & CO	COM	263534109	2843	66105	SH	DEFINED	7
DU PONT E I DE NEMOURS & CO	COM	263534109	1562	36318	SH	DEFINED	2
DU PONT E I DE NEMOURS & CO	COM	263534109	1401	32577	SH	DEFINED	1
DU PONT E I DE NEMOURS & CO	COM	263534109	781	18182	SH	DEFINED	9
DU PONT E I DE NEMOURS & CO	COM	263534109	531	12350	SH	DEFINED	11
DU PONT E I DE NEMOURS & CO	COM	263534109	8699	202254	SH	DEFINED	4
DUCOMMUN INC DEL	COM	264147109	2859	169050	SH	DEFINED	6
DUFF & PHELPS UTIL CORP BD T	COM	26432K108	1024	70211	SH	DEFINED	12
DUKE ENERGY CORP	COM	264399106	12	400	SH	DEFINED	11
DUKE ENERGY CORP	COM	264399106	7639	256952	SH	DEFINED	12
DUKE ENERGY CORP	COM	264399106	11130	374370	SH	DEFINED	3
DUKE ENERGY CORP	COM	264399106	479	16098	SH	DEFINED	9
DUKE ENERGY CORP	COM	264399106	2589	87100	SH	DEFINED	2
DUKE ENERGY CORP	COM	264399106	349	11750	SH	DEFINED	6
DUKE ENERGY CORP	COM	264399106	4307	144887	SH	DEFINED	17
DUKE ENERGY CORP	COM	264399106	4162	140000	SH	DEFINED	8
DUKE REALTY CORP	COM NEW	264411505	5	150	SH	DEFINED	17
DUKE REALTY CORP	COM NEW	264411505	128	3995	SH	DEFINED	9
DUKE REALTY CORP	COM NEW	264411505	59	1850	SH	DEFINED	11
DUKE REALTY CORP	COM NEW	264411505	1926	60838	SH	DEFINED	12
DUKE REALTY CORP	COM NEW	264411505	1698	53625	SH	DEFINED	2
DUN & BRADSTREET CORP DEL NE	COM	26483E100	803	13030	SH	DEFINED	3
DUN & BRADSTREET CORP DEL NE	COM	26483E100	234	3803	SH	DEFINED	17
DUN & BRADSTREET CORP DEL NE	COM	26483E100	190	3090	SH	DEFINED	2
DUN & BRADSTREET CORP DEL NE	COM	26483E100	120	1951	SH	DEFINED	12
DUN & BRADSTREET CORP DEL NE	COM	26483E100	66	1065	SH	DEFINED	11
DUQUESNE LT HLDGS INC	COM	266233105	255	13630	SH	DEFINED	12
DUQUESNE LT HLDGS INC	COM	266233105	24	1271	SH	DEFINED	9
DUQUESNE LT HLDGS INC	COM	266233105	3	150	SH	DEFINED	17
DUQUESNE LT HLDGS INC	COM	266233105	29598	1584500	SH	DEFINED	6
DURA AUTOMOTIVE SYSTEMS CORP	CL A	265903104	1999	466978	SH	DEFINED	6
DURATEK INC	COM	26658Q102	7	300	SH	DEFINED	12
DURATEK INC	COM	26658Q102	2944	127017	SH	DEFINED	6
DURATEK INC	COM	26658Q102	6462	278768	SH	DEFINED	3
DURECT CORP	COM	266605104	130	25500	SH	DEFINED	12
DYADIC INTL INC DEL	COM	26745T101	5	2000	SH	DEFINED	12
DYCOM INDS INC	COM	267475101	15739	794335	SH	DEFINED	6
DYNAMEX INC	COM	26784F103	1326	77800	SH	DEFINED	3
DYNAMIC MATLS CORP	COM	267888105	20	510	SH	DEFINED	12

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

DYNAMIC OIL & GAS INC	COM	267906105	18	8000	SH	DEFINED	12
DYNAMICS RESH CORP	COM	268057106	1495	103804	SH	DEFINED	6
DYNEGY INC NEW	CL A	26816Q101	171	35260	SH	DEFINED	12
DYNEGY INC NEW	CL A	26816Q101	4909	1010055	SH	DEFINED	6
DYNEX CAP INC	COM NEW	26817Q506	12	1625	SH	DEFINED	12
E M C CORP MASS	COM	268648102	14	1000	SH	DEFINED	4
E M C CORP MASS	COM	268648102	45	3265	SH	DEFINED	9
E M C CORP MASS	COM	268648102	14	1000	SH	DEFINED	7
E M C CORP MASS	COM	268648102	26	1896	SH	DEFINED	11
E M C CORP MASS	COM	268648102	4388	320046	SH	DEFINED	12
E M C CORP MASS	COM	268648102	4051	295451	SH	DEFINED	3
E M C CORP MASS	COM	268648102	991	72255	SH	DEFINED	17
E M C CORP MASS	COM	268648102	749	54645	SH	DEFINED	5
E M C CORP MASS	COM	268648102	187	13627	SH	DEFINED	2
E ON AG	SPONSORED ADR	268780103	9	300	SH	DEFINED	9
E ON AG	SPONSORED ADR	268780103	18	600	SH	DEFINED	11
E ON AG	SPONSORED ADR	268780103	1834	64323	SH	DEFINED	17
E TRADE FINANCIAL CORP	COM	269246104	1003	71663	SH	DEFINED	6
E TRADE FINANCIAL CORP	COM	269246104	606	43310	SH	DEFINED	12
EAGLE BANCORP INC MD	COM	268948106	708	35850	SH	DEFINED	12
EAGLE BROADBAND INC	COM	269437109	0	1000	SH	DEFINED	12
EAGLE HOSPITALITY PPTY TR IN	COM	26959T102	812	89150	SH	DEFINED	12
EAGLE MATERIALS INC	CL B	26969P207	9	104	SH	DEFINED	3
EAGLE MATERIALS INC	COM	26969P108	23403	252760	SH	DEFINED	3
EAGLE MATERIALS INC	COM	26969P108	578	6238	SH	DEFINED	12
EAGLE MATERIALS INC	COM	26969P108	56	600	SH	DEFINED	11
EARTHLINK INC	COM	270321102	48	5600	SH	DEFINED	12
EARTHLINK INC	COM	270321102	31779	3669579	SH	DEFINED	3
EARTHLINK INC	COM	270321102	21717	2507738	SH	DEFINED	6
EARTHLINK INC	COM	270321102	1	100	SH	DEFINED	1
EAST PENN FINL CORP	COM	274287101	28	3324	SH	DEFINED	12
EAST WEST BANCORP INC	COM	27579R104	420	12500	SH	DEFINED	11
EAST WEST BANCORP INC	COM	27579R104	6338	188700	SH	DEFINED	3
EAST WEST BANCORP INC	COM	27579R104	101	3000	SH	DEFINED	1
EASTERN AMERN NAT GAS TR	SPERS RCT UNIT	276217106	28	1000	SH	DEFINED	2
EASTMAN CHEM CO	COM	277432100	3	58	SH	DEFINED	17
EASTMAN CHEM CO	COM	277432100	127	2300	SH	DEFINED	6
EASTMAN CHEM CO	COM	277432100	1000	18131	SH	DEFINED	12
EASTMAN CHEM CO	COM	277432100	3589	65071	SH	DEFINED	11
EASTMAN CHEM CO	COM	277432100	22758	412654	SH	DEFINED	3
EASTMAN KODAK CO	COM	277461109	17585	654928	SH	DEFINED	6
EASTMAN KODAK CO	COM	277461109	13245	493286	SH	DEFINED	12
EASTMAN KODAK CO	COM	277461109	244833	9118535	SH	DEFINED	10
EASTMAN KODAK CO	COM	277461109	795	29596	SH	DEFINED	2
EASTMAN KODAK CO	COM	277461109	707	26340	SH	DEFINED	9
EASTMAN KODAK CO	COM	277461109	878485	32718250	SH	DEFINED	8
EASTMAN KODAK CO	COM	277461109	636	23685	SH	DEFINED	5
EASTMAN KODAK CO	COM	277461109	6	234	SH	DEFINED	17
EASTMAN KODAK CO	COM	277461109	977	36375	SH	DEFINED	11
EASTMAN KODAK CO	COM	277461109	110	4100	SH	DEFINED	7
EATON CORP	COM	278058102	775	12930	SH	DEFINED	12
EATON CORP	COM	278058102	2826	47180	SH	DEFINED	3
EATON CORP	COM	278058102	329	5500	SH	DEFINED	2
EATON VANCE CORP	COM NON VTG	278265103	1211	50635	SH	DEFINED	12
EATON VANCE CORP	COM NON VTG	278265103	10	400	SH	DEFINED	9
EATON VANCE ENH EQTY INC FD	COM	278277108	568	28689	SH	DEFINED	12
EATON VANCE ENHANCED EQ INC	COM	278274105	30	1500	SH	DEFINED	12
EATON VANCE FLTING RATE INC	COM	278279104	323	18545	SH	DEFINED	12
EATON VANCE INS MUN BD FD	COM	27827X101	320	21362	SH	DEFINED	12
EATON VANCE INS NY MUN BD FD	COM	27827Y109	44	3000	SH	DEFINED	12
EATON VANCE INS PA MUN BD FD	COM	27828W102	36	2200	SH	DEFINED	12
EATON VANCE LTD DUR INCOME F	COM	27828H105	1700	93786	SH	DEFINED	12

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

EATON VANCE MUNI INCOME TRUS	SH BEN INT	27826U108	181	10820	SH	DEFINED	12
EATON VANCE NJ MUNI INCOME T	SH BEN INT	27826V106	55	3650	SH	DEFINED	12
EATON VANCE SH TM DR DIVR IN	COM	27828V104	171	9822	SH	DEFINED	12
EATON VANCE SR FLTNG RTE TR	COM	27828Q105	70	3900	SH	DEFINED	12
EATON VANCE TAX ADVT DIV INC	COM	27828G107	548	25978	SH	DEFINED	12
EATON VANCE TAX MNGED BUY WR	COM	27828X100	237	11900	SH	DEFINED	12
EATON VANCE TX ADV GLB DIV O	COM	27828U106	84	3975	SH	DEFINED	12
EATON VANCE TX ADV GLBL DIV	COM	27828S101	423	21521	SH	DEFINED	12
EBAY INC	COM	278642103	235343	7129434	SH	DEFINED	10
EBAY INC	COM	278642103	1019841	30894900	SH	DEFINED	8
EBAY INC	COM	278642103	18421	558037	SH	DEFINED	12
EBAY INC	COM	278642103	6239	188990	SH	DEFINED	1
EBAY INC	COM	278642103	1973	59782	SH	DEFINED	9
EBAY INC	COM	278642103	1597	48370	SH	DEFINED	3
EBAY INC	COM	278642103	1315	39850	SH	DEFINED	5
EBAY INC	COM	278642103	609	18445	SH	DEFINED	11
EBAY INC	COM	278642103	9	276	SH	DEFINED	2
EBAY INC	COM	278642103	185	5600	SH	DEFINED	17
ECHELON CORP	COM	27874N105	151	21900	SH	DEFINED	12
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	111	3698	SH	DEFINED	12
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	281	9307	SH	DEFINED	11
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	39	1290	SH	DEFINED	3
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	5	155	SH	DEFINED	9
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	5582	185157	SH	DEFINED	2
ECI TELECOM LTD	ORD	268258100	640	77150	SH	DEFINED	3
ECI TELECOM LTD	ORD	268258100	2	300	SH	DEFINED	12
ECLIPSYS CORP	COM	278856109	140	9981	SH	DEFINED	12
ECOLAB INC	COM	278865100	6464	201309	SH	DEFINED	17
ECOLAB INC	COM	278865100	3184	98392	SH	DEFINED	12
ECOLAB INC	COM	278865100	182	5620	SH	DEFINED	11
ECOLAB INC	COM	278865100	87	2700	SH	DEFINED	2
ECOLAB INC	COM	278865100	102	3150	SH	DEFINED	9
ECOLOGY & ENVIRONMENT INC	CL A	278878103	114	17000	SH	DEFINED	6
ECTEL LTD	ORD	M29925100	0	15	SH	DEFINED	12
ECTEL LTD	ORD	M29925100	0	123	SH	DEFINED	4
EDGAR ONLINE INC	COM	279765101	2	1000	SH	DEFINED	12
EDGE PETE CORP DEL	COM	279862106	6	400	SH	DEFINED	12
EDIETS COM INC	COM	280597105	0	133	SH	DEFINED	12
EDISON INTL	COM	281020107	47422	1169480	SH	DEFINED	3
EDISON INTL	COM	281020107	114	2800	SH	DEFINED	17
EDISON INTL	COM	281020107	255	6300	SH	DEFINED	6
EDISON INTL	COM	281020107	276	6800	SH	DEFINED	9
EDISON INTL	COM	281020107	51	1262	SH	DEFINED	12
EDO CORP	COM	281347104	105	3500	SH	DEFINED	12
EDO CORP	COM	281347104	568	19000	SH	DEFINED	3
EDUCATE INC	COM	28138P100	38	2675	SH	DEFINED	12
EDUCATION MGMT CORP	COM	28139T101	3703	109769	SH	DEFINED	12
EDUCATION MGMT CORP	COM	28139T101	12108	358967	SH	DEFINED	3
EDUCATION MGMT CORP	COM	28139T101	388	11500	SH	DEFINED	11
EDUCATION RLTY TR INC	COM	28140H104	222	12125	SH	DEFINED	12
EDWARDS AG INC	COM	281760108	112	2480	SH	DEFINED	6
EDWARDS AG INC	COM	281760108	376	8320	SH	DEFINED	12
EDWARDS AG INC	COM	281760108	666	14760	SH	DEFINED	3
EDWARDS LIFESCIENCES CORP	COM	28176E108	11	250	SH	DEFINED	11
EDWARDS LIFESCIENCES CORP	COM	28176E108	141	3288	SH	DEFINED	12
EDWARDS LIFESCIENCES CORP	COM	28176E108	10286	239101	SH	DEFINED	3
EFJ INC	COM	26843B101	115	16970	SH	DEFINED	3
EGL INC	COM	268484102	12	614	SH	DEFINED	11
EL PASO CORP	DBC	28336LAC3	5	10000	PRN	DEFINED	
EL PASO CORP	DBC	28336LAC3	2699	5070000	PRN	DEFINED	14
EL PASO CORP	COM	28336L109	245	21280	SH	DEFINED	6
EL PASO CORP	COM	28336L109	597	51850	SH	DEFINED	2

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

EL PASO CORP	COM	28336L109	4	362	SH	DEFINED	17
EL PASO CORP	COM	28336L109	2231	193655	SH	DEFINED	12
EL PASO CORP	COM	28336L109	5	425	SH	DEFINED	9
EL PASO ELEC CO	COM NEW	283677854	17853	873025	SH	DEFINED	3
EL PASO ENERGY CAP TR I	PFD CV TR SECS	283678209	34	900	SH	DEFINED	12
ELAN PLC	ADR	284131208	1	200	SH	DEFINED	2
ELBIT SYS LTD	ORD	M3760D101	26	1200	SH	DEFINED	12
ELECTRO RENT CORP	COM	285218103	118	8100	SH	DEFINED	6
ELECTRO SCIENTIFIC INDS	COM	285229100	3436	192180	SH	DEFINED	3
ELECTRO SCIENTIFIC INDS	COM	285229100	5302	296530	SH	DEFINED	6
ELECTRO SCIENTIFIC INDS	COM	285229100	4	200	SH	DEFINED	12
ELECTRONIC ARTS INC	COM	285512109	2432	42960	SH	DEFINED	9
ELECTRONIC ARTS INC	COM	285512109	4246	75000	SH	DEFINED	7
ELECTRONIC ARTS INC	COM	285512109	5201	91875	SH	DEFINED	1
ELECTRONIC ARTS INC	COM	285512109	5598	98885	SH	DEFINED	17
ELECTRONIC ARTS INC	COM	285512109	7924	139971	SH	DEFINED	12
ELECTRONIC ARTS INC	COM	285512109	215206	3801549	SH	DEFINED	10
ELECTRONIC ARTS INC	COM	285512109	926547	16367190	SH	DEFINED	8
ELECTRONIC ARTS INC	COM	285512109	407	7182	SH	DEFINED	11
ELECTRONIC DATA SYS NEW	COM	285661104	130	6722	SH	DEFINED	9
ELECTRONIC DATA SYS NEW	COM	285661104	1975	102572	SH	DEFINED	12
ELECTRONIC DATA SYS NEW	COM	285661104	3	150	SH	DEFINED	6
ELECTRONIC DATA SYS NEW	COM	285661104	162	8400	SH	DEFINED	3
ELECTRONIC DATA SYS NEW	COM	285661104	3	148	SH	DEFINED	1
ELECTRONIC DATA SYS NEW	COM	285661104	1	56	SH	DEFINED	11
ELECTRONIC DATA SYS NEW	COM	285661104	607	31550	SH	DEFINED	5
ELECTRONICS FOR IMAGING INC	COM	286082102	3	150	SH	DEFINED	12
ELECTRONICS FOR IMAGING INC	COM	286082102	95	4500	SH	DEFINED	2
ELECTRONICS FOR IMAGING INC	COM	286082102	2151	107001	SH	DEFINED	6
ELKCORP	COM	287456107	3370	118041	SH	DEFINED	3
ELKCORP	COM	287456107	4283	150000	SH	DEFINED	6
ELLIS PERRY INTL INC	COM	288853104	0	17	SH	DEFINED	12
ELLSWORTH CONV GROWTH & INCO	COM	289074106	20	2565	SH	DEFINED	12
EMAGIN CORP	COM	29076N107	0	200	SH	DEFINED	12
EMAK WORLDWIDE INC	COM	26861V104	26	2400	SH	DEFINED	12
EMBARCADERO TECHNOLOGIES INC	COM	290787100	1	200	SH	DEFINED	12
EMBRAER-EMPRESA BRASILEIRA D	SP ADR PFD SHS	29081M102	4	111	SH	DEFINED	11
EMBRAER-EMPRESA BRASILEIRA D	SP ADR PFD SHS	29081M102	10	300	SH	DEFINED	17
EMBREX INC	COM	290817105	33	3000	SH	DEFINED	12
EMC INS GROUP INC	COM	268664109	368	20372	SH	DEFINED	6
EMCOR GROUP INC	COM	29084Q100	27494	562308	SH	DEFINED	6
EMERGE INTERACTIVE INC	CL A	29088W103	13	20600	SH	DEFINED	12
EMERSON ELEC CO	COM	291011104	6282	100300	SH	DEFINED	7
EMERSON ELEC CO	COM	291011104	17307	277532	SH	DEFINED	17
EMERSON ELEC CO	COM	291011104	16898	272125	SH	DEFINED	6
EMERSON ELEC CO	COM	291011104	12838	204989	SH	DEFINED	12
EMERSON ELEC CO	COM	291011104	11079	176889	SH	DEFINED	2
EMERSON ELEC CO	COM	291011104	5629	89884	SH	DEFINED	3
EMERSON ELEC CO	COM	291011104	1635	26100	SH	DEFINED	1
EMERSON ELEC CO	COM	291011104	763	12189	SH	DEFINED	5
EMERSON ELEC CO	COM	291011104	302	4819	SH	DEFINED	9
EMERSON ELEC CO	COM	291011104	506	8077	SH	DEFINED	11
EMERSON RADIO CORP	COM NEW	291087203	15	5200	SH	DEFINED	12
EMISPHERE TECHNOLOGIES INC	COM	291345106	2	450	SH	DEFINED	12
EMPIRE DIST ELEC CO	COM	291641108	266	11120	SH	DEFINED	12
EMULEX CORP	COM NEW	292475209	108	5889	SH	DEFINED	12
EN POINTE TECHNOLOGIES INC	COM	29247F108	313	94918	SH	DEFINED	6
ENBRIDGE ENERGY MANAGEMENT L	SHS UNITS LLI	29250X103	619	12251	SH	DEFINED	12
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	177	3300	SH	DEFINED	17
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	1062	19845	SH	DEFINED	12
ENBRIDGE INC	COM	29250N105	90	3150	SH	DEFINED	12
ENBRIDGE INC	COM	29250N105	4521	158420	SH	DEFINED	7

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

ENBRIDGE INC	COM	29250N105	23	800	SH	DEFINED	11
ENCANA CORP	COM	292505104	38272	969786	SH	DEFINED	7
ENCANA CORP	COM	292505104	5378	135853	SH	DEFINED	12
ENCANA CORP	COM	292505104	1629	41144	SH	DEFINED	17
ENCANA CORP	COM	292505104	410	10350	SH	DEFINED	11
ENCORE ACQUISITION CO	COM	29255W100	13721	334650	SH	DEFINED	6
ENCORE ACQUISITION CO	COM	29255W100	90	2200	SH	DEFINED	12
ENCORE CAP GROUP INC	COM	292554102	3213	189028	SH	DEFINED	3
ENCORE CAP GROUP INC	COM	292554102	5477	322201	SH	DEFINED	6
ENCORE MED CORP	COM	29256E109	265	47660	SH	DEFINED	12
ENCORE MED CORP	COM	29256E109	83	15000	SH	DEFINED	5
ENCORE WIRE CORP	COM	292562105	4117	355187	SH	DEFINED	6
ENCYSIVE PHARMACEUTICALS INC	COM	29256X107	22	2000	SH	DEFINED	12
ENDESA S A	SPONSORED ADR	29258N107	148	6450	SH	DEFINED	2
ENDESA S A	SPONSORED ADR	29258N107	2079	90708	SH	DEFINED	17
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	13	500	SH	DEFINED	12
ENDOLOGIX INC	COM	29266S106	1	200	SH	DEFINED	12
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	2369	62632	SH	DEFINED	3
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	7	174	SH	DEFINED	11
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	208	5500	SH	DEFINED	6
ENEL SOCIETA PER AZIONI	ADR	29265W108	1358	32790	SH	DEFINED	17
ENERGEN CORP	COM	29265N108	41964	1197269	SH	DEFINED	3
ENERGEN CORP	COM	29265N108	226	6460	SH	DEFINED	12
ENERGEN CORP	COM	29265N108	7725	220400	SH	DEFINED	6
ENERGIZER HLDGS INC	COM	29266R108	35	557	SH	DEFINED	12
ENERGIZER HLDGS INC	COM	29266R108	326	5250	SH	DEFINED	3
ENERGY CONVERSION DEVICES IN	COM	292659109	38	1700	SH	DEFINED	12
ENERGY EAST CORP	COM	29266M109	152	5230	SH	DEFINED	6
ENERGY EAST CORP	COM	29266M109	331	11423	SH	DEFINED	12
ENERGY EAST CORP	COM	29266M109	3966	136854	SH	DEFINED	3
ENERGY EAST CORP	COM	29266M109	19	655	SH	DEFINED	17
ENERGY INCOME & GROWTH FD	COM	292697109	801	34908	SH	DEFINED	12
ENERGY PARTNERS LTD	COM	29270U105	4	151	SH	DEFINED	11
ENERGY PARTNERS LTD	COM	29270U105	35	1345	SH	DEFINED	12
ENERGY PARTNERS LTD	COM	29270U105	204	7800	SH	DEFINED	3
ENERGY TRANSFER PRTRNS L P	UNIT LTD PARTN	29273R109	69	2000	SH	DEFINED	9
ENERGY TRANSFER PRTRNS L P	UNIT LTD PARTN	29273R109	1573	45455	SH	DEFINED	12
ENERGYSOUTH INC	COM	292970100	9	342	SH	DEFINED	12
ENERGYSOUTH INC	COM	292970100	1263	45581	SH	DEFINED	6
ENERPLUS RES FD	UNIT TR G NEW	29274D604	19	500	SH	DEFINED	11
ENERPLUS RES FD	UNIT TR G NEW	29274D604	38	1000	SH	DEFINED	1
ENERPLUS RES FD	UNIT TR G NEW	29274D604	65	1704	SH	DEFINED	7
ENERPLUS RES FD	UNIT TR G NEW	29274D604	1245	32588	SH	DEFINED	12
ENGELHARD CORP	COM	292845104	5	180	SH	DEFINED	6
ENGELHARD CORP	COM	292845104	89	3106	SH	DEFINED	12
ENGELHARD CORP	COM	292845104	43	1500	SH	DEFINED	9
ENGINEERED SUPPORT SYS INC	COM	292866100	125	3486	SH	DEFINED	12
ENI S P A	SPONSORED ADR	26874R108	1782	14503	SH	DEFINED	17
ENNIS INC	COM	293389102	20	1100	SH	DEFINED	12
ENNIS INC	COM	293389102	114	6300	SH	DEFINED	9
ENNIS INC	COM	293389102	367	20250	SH	DEFINED	2
ENNIS INC	COM	293389102	1545	85250	SH	DEFINED	6
ENPATH MEDICAL INC	COM	29355Y105	1	100	SH	DEFINED	12
ENPRO INDS INC	COM	29355X107	1	28	SH	DEFINED	12
ENPRO INDS INC	COM	29355X107	1	40	SH	DEFINED	17
ENSCO INTL INC	COM	26874Q100	265	7425	SH	DEFINED	5
ENSCO INTL INC	COM	26874Q100	147	4108	SH	DEFINED	12
ENSCO INTL INC	COM	26874Q100	175	4900	SH	DEFINED	11
ENSCO INTL INC	COM	26874Q100	138	3854	SH	DEFINED	1
ENSCO INTL INC	COM	26874Q100	1035	28960	SH	DEFINED	2
ENTERASYS NETWORKS INC	COM	293637104	7	7270	SH	DEFINED	6
ENTERASYS NETWORKS INC	COM	293637104	0	316	SH	DEFINED	11

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

ENTERASYS NETWORKS INC	COM	293637104	4	4051	SH	DEFINED	12
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	20	600	SH	DEFINED	6
ENERGY CORP NEW	COM	29364G103	8	110	SH	DEFINED	6
ENERGY CORP NEW	COM	29364G103	23574	312931	SH	DEFINED	17
ENERGY CORP NEW	COM	29364G103	1277	16900	SH	DEFINED	12
ENERGY CORP NEW	COM	29364G103	1031	13645	SH	DEFINED	5
ENERGY CORP NEW	COM	29364G103	11	140	SH	DEFINED	9
ENERGY CORP NEW	COM	29364G103	166	2200	SH	DEFINED	11
ENTERPRISE PRODS PARTNERS L	COM	293792107	143	5325	SH	DEFINED	9
ENTERPRISE PRODS PARTNERS L	COM	293792107	543	20275	SH	DEFINED	17
ENTERPRISE PRODS PARTNERS L	COM	293792107	29	1086	SH	DEFINED	11
ENTERPRISE PRODS PARTNERS L	COM	293792107	9789	365392	SH	DEFINED	12
ENTERRA ENERGY TR	TR UNIT	29381P102	233	9800	SH	DEFINED	12
ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T105	9	200	SH	DEFINED	9
ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T105	472	10250	SH	DEFINED	3
ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T105	158	3425	SH	DEFINED	12
ENTREMED INC	COM	29382F103	7	3000	SH	DEFINED	11
ENTRUST INC	COM	293848107	6	1300	SH	DEFINED	12
ENVIRONMENTAL TECTONICS CORP	COM	294092101	52	10000	SH	DEFINED	12
ENZO BIOCHEM INC	COM	294100102	7	363	SH	DEFINED	9
ENZO BIOCHEM INC	COM	294100102	58	3261	SH	DEFINED	12
ENZON PHARMACEUTICALS INC	COM	293904108	5	800	SH	DEFINED	12
ENZON PHARMACEUTICALS INC	COM	293904108	3110	480000	SH	DEFINED	3
EOG RES INC	COM	26875P101	3931	69214	SH	DEFINED	12
EOG RES INC	COM	26875P101	53	933	SH	DEFINED	11
EOG RES INC	COM	26875P101	51	900	SH	DEFINED	2
EPICOR SOFTWARE CORP	COM	29426L108	4403	333571	SH	DEFINED	3
EPICOR SOFTWARE CORP	COM	29426L108	2	129	SH	DEFINED	11
EPLUS INC	COM	294268107	2329	202489	SH	DEFINED	6
EQUIFAX INC	COM	294429105	796	22300	SH	DEFINED	1
EQUIFAX INC	COM	294429105	24300	680479	SH	DEFINED	3
EQUIFAX INC	COM	294429105	1630	45650	SH	DEFINED	17
EQUIFAX INC	COM	294429105	2899	81185	SH	DEFINED	12
EQUIFAX INC	COM	294429105	42	1170	SH	DEFINED	11
EQUIFAX INC	COM	294429105	2	50	SH	DEFINED	2
EQUITABLE RES INC	COM	294549100	581	8542	SH	DEFINED	12
EQUITABLE RES INC	COM	294549100	96	1410	SH	DEFINED	11
EQUITABLE RES INC	COM	294549100	9	130	SH	DEFINED	2
EQUITABLE RES INC	COM	294549100	850	12500	SH	DEFINED	3
EQUITY INCOME FD	UT 1 EX SR-ATT	294700703	39	500	SH	DEFINED	17
EQUITY INCOME FD	UT 1 EX SR-ATT	294700703	8	100	SH	DEFINED	12
EQUITY INNS INC	COM	294703103	5709	429263	SH	DEFINED	3
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	12	300	SH	DEFINED	12
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	80	2000	SH	DEFINED	1
EQUITY OFFICE PROPERTIES TRU	COM	294741103	31198	942550	SH	DEFINED	6
EQUITY OFFICE PROPERTIES TRU	PFD CV B 5.25%	294741509	1287	25300	PRN	DEFINED	14
EQUITY OFFICE PROPERTIES TRU	COM	294741103	5262	158970	SH	DEFINED	2
EQUITY OFFICE PROPERTIES TRU	COM	294741103	678	20487	SH	DEFINED	12
EQUITY OFFICE PROPERTIES TRU	COM	294741103	195	5900	SH	DEFINED	7
EQUITY OFFICE PROPERTIES TRU	COM	294741103	158	4775	SH	DEFINED	11
EQUITY OFFICE PROPERTIES TRU	COM	294741103	119	3600	SH	DEFINED	17
EQUITY OFFICE PROPERTIES TRU	COM	294741103	37	1125	SH	DEFINED	9
EQUITY ONE	COM	294752100	658	28990	SH	DEFINED	12
EQUITY ONE	COM	294752100	314	13840	SH	DEFINED	3
EQUITY RESIDENTIAL	SH BEN INT	29476L107	75	2050	SH	DEFINED	11
EQUITY RESIDENTIAL	PFD CONV E 7%	29476L883	87	2100	SH	DEFINED	2
EQUITY RESIDENTIAL	SH BEN INT	29476L107	17697	480625	SH	DEFINED	1
EQUITY RESIDENTIAL	SH BEN INT	29476L107	2603	70630	SH	DEFINED	9
EQUITY RESIDENTIAL	SH BEN INT	29476L107	2165	58800	SH	DEFINED	3
EQUITY RESIDENTIAL	SH BEN INT	29476L107	1409	38280	SH	DEFINED	2
EQUITY RESIDENTIAL	SH BEN INT	29476L107	256	6947	SH	DEFINED	12
EQUITY RESIDENTIAL	SH BEN INT	29476L107	33	900	SH	DEFINED	7

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

EQUITY RESIDENTIAL	SH BEN INT	29476L107	569	15460	SH	DEFINED	17
ERESEARCHTECHNOLOGY INC	COM	29481V108	20	1500	SH	DEFINED	12
ERICSSON L M TEL CO	ADR B SEK 10	294821608	749	24628	SH	DEFINED	17
ERICSSON L M TEL CO	ADR B SEK 10	294821608	40	1260	SH	DEFINED	11
ERICSSON L M TEL CO	ADR B SEK 10	294821608	12	385	SH	DEFINED	2
ERICSSON L M TEL CO	ADR B SEK 10	294821608	3	80	SH	DEFINED	9
ERIE INDY CO	CL A	29530P102	30	550	SH	DEFINED	12
ESCALADE INC	COM	296056104	3	200	SH	DEFINED	11
ESCO TECHNOLOGIES INC	COM	296315104	28	278	SH	DEFINED	12
ESPEED INC	CL A	296643109	699	78467	SH	DEFINED	12
ESS TECHNOLOGY INC	COM	269151106	5332	1266550	SH	DEFINED	6
ESSEX CORP	COM	296744105	86	3750	SH	DEFINED	12
ESSEX CORP	COM	296744105	15	650	SH	DEFINED	11
ESSEX PPTY TR INC	COM	297178105	13388	161181	SH	DEFINED	3
ESTERLINE TECHNOLOGIES CORP	COM	297425100	25484	635829	SH	DEFINED	3
ESTERLINE TECHNOLOGIES CORP	COM	297425100	9	220	SH	DEFINED	12
ETHAN ALLEN INTERIORS INC	COM	297602104	28410	847800	SH	DEFINED	6
ETHAN ALLEN INTERIORS INC	COM	297602104	10119	301966	SH	DEFINED	4
ETHAN ALLEN INTERIORS INC	COM	297602104	6428	191810	SH	DEFINED	5
ETHAN ALLEN INTERIORS INC	COM	297602104	303	9050	SH	DEFINED	7
ETHAN ALLEN INTERIORS INC	COM	297602104	28	825	SH	DEFINED	11
ETHAN ALLEN INTERIORS INC	COM	297602104	12	360	SH	DEFINED	12
EUROBANCSHARES INC	COM	298716101	96	6000	SH	DEFINED	3
EURONET WORLDWIDE INC	COM	298736109	0	80	SH	DEFINED	6
EURONET WORLDWIDE INC	COM	298736109	19896	684407	SH	DEFINED	3
EUROPE FD INC	COM	29874M103	35	3275	SH	DEFINED	12
EVEREST RE GROUP LTD	COM	G3223R108	71	768	SH	DEFINED	12
EVEREST RE GROUP LTD	COM	G3223R108	602	6475	SH	DEFINED	17
EVEREST RE GROUP LTD	COM	G3223R108	1093	11750	SH	DEFINED	3
EVEREST RE GROUP LTD	COM	G3223R108	12536	134800	SH	DEFINED	6
EVERGREEN INCOME ADVANTAGE F	COM SHS	30023Y105	326	21922	SH	DEFINED	12
EVERGREEN MANAGED INCOME FD	COM SHS	30024Y104	12	708	SH	DEFINED	12
EVERGREEN SOLAR INC	COM	30033R108	316	49100	SH	DEFINED	12
EXACTECH INC	COM	30064E109	42	3200	SH	DEFINED	12
EXCEL TECHNOLOGY INC	COM	30067T103	29	1200	SH	DEFINED	4
EXCHANGE NATL BANCSHARES INC	COM	301309100	131	4760	SH	DEFINED	6
EXELON CORP	COM	30161N101	15	296	SH	DEFINED	6
EXELON CORP	COM	30161N101	22235	433175	SH	DEFINED	17
EXELON CORP	COM	30161N101	11641	226790	SH	DEFINED	3
EXELON CORP	COM	30161N101	3125	60888	SH	DEFINED	12
EXELON CORP	COM	30161N101	871	16976	SH	DEFINED	5
EXELON CORP	COM	30161N101	671	13068	SH	DEFINED	9
EXELON CORP	COM	30161N101	19	367	SH	DEFINED	2
EXELON CORP	COM	30161N101	108	2100	SH	DEFINED	11
EXPEDITORS INTL WASH INC	COM	302130109	729	14631	SH	DEFINED	11
EXPEDITORS INTL WASH INC	COM	302130109	193	3868	SH	DEFINED	12
EXPEDITORS INTL WASH INC	COM	302130109	18	355	SH	DEFINED	1
EXPONENT INC	COM	30214U102	1841	64429	SH	DEFINED	6
EXPRESS SCRIPTS INC	COM	302182100	406	8120	SH	DEFINED	12
EXPRESS SCRIPTS INC	COM	302182100	380	7600	SH	DEFINED	17
EXPRESSJET HOLDINGS INC	CL A	30218U108	248	29200	SH	DEFINED	3
EXPRESSJET HOLDINGS INC	CL A	30218U108	2	180	SH	DEFINED	12
EXPRESSJET HOLDINGS INC	CL A	30218U108	10300	1210350	SH	DEFINED	6
EXTREME NETWORKS INC	COM	30226D106	0	0	SH	DEFINED	12
EXXON MOBIL CORP	COM	30231G102	127471	2218036	SH	DEFINED	3
EXXON MOBIL CORP	COM	30231G102	239987	4177358	SH	DEFINED	17
EXXON MOBIL CORP	COM	30231G102	52	900	SH	DEFINED	7
EXXON MOBIL CORP	COM	30231G102	76751	1335492	SH	DEFINED	12
EXXON MOBIL CORP	COM	30231G102	65126	1133226	SH	DEFINED	2
EXXON MOBIL CORP	COM	30231G102	60803	1057991	SH	DEFINED	1
EXXON MOBIL CORP	COM	30231G102	59335	1032448	SH	DEFINED	5
EXXON MOBIL CORP	COM	30231G102	14843	258281	SH	DEFINED	11

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

EXXON MOBIL CORP	COM	30231G102	7221	125650	SH	DEFINED	6
EXXON MOBIL CORP	COM	30231G102	6291	109413	SH	DEFINED	9
EXXON MOBIL CORP	COM	30231G102	297	5170	SH	DEFINED	4
EYETECH PHARMACEUTICALS INC	COM	302297106	9	700	SH	DEFINED	12
EZCORP INC	CL A NON VTG	302301106	2585	240508	SH	DEFINED	3
EZCORP INC	CL A NON VTG	302301106	9	800	SH	DEFINED	12
F M C CORP	COM NEW	302491303	133	2376	SH	DEFINED	12
F M C CORP	COM NEW	302491303	17	300	SH	DEFINED	6
F M C CORP	COM NEW	302491303	30534	543890	SH	DEFINED	3
F N B CORP N C	COM	302519103	1108	55673	SH	DEFINED	6
F N B CORP VA	COM	302930102	2754	98356	SH	DEFINED	6
F N B CORP VA	COM	302930102	195	6976	SH	DEFINED	12
F5 NETWORKS INC	COM	315616102	12	254	SH	DEFINED	11
F5 NETWORKS INC	COM	315616102	5	100	SH	DEFINED	12
FACTORY CARD OUTLET & PARTY	COM	303051106	5	500	SH	DEFINED	11
FACTSET RESH SYS INC	COM	303075105	16	450	SH	DEFINED	12
FAIR ISAAC CORP	COM	303250104	2474	67780	SH	DEFINED	3
FAIR ISAAC CORP	COM	303250104	15	400	SH	DEFINED	12
FAIR ISAAC CORP	COM	303250104	12	337	SH	DEFINED	11
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	376	25500	SH	DEFINED	3
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	10	700	SH	DEFINED	12
FAIRMONT HOTELS RESORTS INC	COM	305204109	0	3	SH	DEFINED	17
FAIRMONT HOTELS RESORTS INC	COM	305204109	55	1591	SH	DEFINED	12
FAIRPOINT COMMUNICATIONS INC	COM	305560104	13	825	SH	DEFINED	9
FAIRPOINT COMMUNICATIONS INC	COM	305560104	16	1000	SH	DEFINED	12
FAMILY DLR STORES INC	COM	307000109	39	1500	SH	DEFINED	9
FAMILY DLR STORES INC	COM	307000109	39	1500	SH	DEFINED	11
FAMILY DLR STORES INC	COM	307000109	625	23950	SH	DEFINED	17
FAMILY DLR STORES INC	COM	307000109	1239	47471	SH	DEFINED	12
FAMILY DLR STORES INC	COM	307000109	10	400	SH	DEFINED	4
FARGO ELECTRONICS INC	COM	30744P102	18	887	SH	DEFINED	12
FARMER BROS CO	COM	307675108	33	1500	SH	DEFINED	2
FASTENAL CO	COM	311900104	181	2950	SH	DEFINED	12
FASTENAL CO	COM	311900104	1507	24604	SH	DEFINED	11
FBL FINL GROUP INC	CL A	30239F106	22725	823060	SH	DEFINED	6
FBL FINL GROUP INC	CL A	30239F106	33	1200	SH	DEFINED	11
FEATHERLITE INC	COM	313054108	554	142036	SH	DEFINED	6
FEDERAL HOME LN MTG CORP	COM	313400301	10303	157948	SH	DEFINED	5
FEDERAL HOME LN MTG CORP	COM	313400301	20489	314100	SH	DEFINED	8
FEDERAL HOME LN MTG CORP	COM	313400301	12884	197511	SH	DEFINED	2
FEDERAL HOME LN MTG CORP	COM	313400301	4404	67514	SH	DEFINED	3
FEDERAL HOME LN MTG CORP	COM	313400301	2950	45229	SH	DEFINED	12
FEDERAL HOME LN MTG CORP	COM	313400301	1921	29446	SH	DEFINED	17
FEDERAL HOME LN MTG CORP	COM	313400301	1114	17075	SH	DEFINED	7
FEDERAL HOME LN MTG CORP	COM	313400301	166	2550	SH	DEFINED	11
FEDERAL HOME LN MTG CORP	COM	313400301	150	2300	SH	DEFINED	6
FEDERAL HOME LN MTG CORP	COM	313400301	74	1135	SH	DEFINED	9
FEDERAL HOME LN MTG CORP	COM	313400301	18795	288134	SH	DEFINED	4
FEDERAL HOME LN MTG CORP	COM	313400301	78	1200	SH	DEFINED	1
FEDERAL NATL MTG ASSN	COM	313586109	3219	55125	SH	DEFINED	5
FEDERAL NATL MTG ASSN	COM	313586109	51298	878388	SH	DEFINED	6
FEDERAL NATL MTG ASSN	COM	313586109	25014	428323	SH	DEFINED	2
FEDERAL NATL MTG ASSN	COM	313586109	21544	368900	SH	DEFINED	8
FEDERAL NATL MTG ASSN	COM	313586109	11821	202407	SH	DEFINED	12
FEDERAL NATL MTG ASSN	COM	313586109	8984	153841	SH	DEFINED	17
FEDERAL NATL MTG ASSN	COM	313586109	7689	131662	SH	DEFINED	9
FEDERAL NATL MTG ASSN	COM	313586109	6885	117888	SH	DEFINED	4
FEDERAL NATL MTG ASSN	COM	313586109	4240	72600	SH	DEFINED	7
FEDERAL NATL MTG ASSN	COM	313586109	5	83	SH	DEFINED	1
FEDERAL NATL MTG ASSN	COM	313586109	737	12613	SH	DEFINED	11
FEDERAL NATL MTG ASSN	COM	313586109	6232	106704	SH	DEFINED	3
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	2516	42622	SH	DEFINED	9

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

FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	1739	29478	SH	DEFINED	12
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	86	1450	SH	DEFINED	11
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	59	995	SH	DEFINED	2
FEDERAL SIGNAL CORP	COM	313855108	98	6300	SH	DEFINED	2
FEDERAL SIGNAL CORP	COM	313855108	407	26090	SH	DEFINED	9
FEDERAL SIGNAL CORP	COM	313855108	203	13040	SH	DEFINED	12
FEDERATED DEPT STORES INC DE	COM	31410H101	4484	61190	SH	DEFINED	3
FEDERATED DEPT STORES INC DE	COM	31410H101	47252	644810	SH	DEFINED	6
FEDERATED DEPT STORES INC DE	COM	31410H101	1378	18801	SH	DEFINED	12
FEDERATED DEPT STORES INC DE	COM	31410H101	920	12550	SH	DEFINED	5
FEDERATED DEPT STORES INC DE	COM	31410H101	169	2300	SH	DEFINED	2
FEDERATED DEPT STORES INC DE	COM	31410H101	8	105	SH	DEFINED	17
FEDERATED DEPT STORES INC DE	COM	31410H101	15	208	SH	DEFINED	9
FEDERATED DEPT STORES INC DE	COM	31410H101	799	10900	SH	DEFINED	11
FEDERATED INVS INC PA	CL B	314211103	1559	51966	SH	DEFINED	12
FEDERATED PREM INTR MUN INC	COM	31423M105	44	3250	SH	DEFINED	12
FEDERATED PREM MUN INC FD	COM	31423P108	65	4172	SH	DEFINED	12
FEDEX CORP	COM	31428X106	215	2650	SH	DEFINED	2
FEDEX CORP	COM	31428X106	41623	513800	SH	DEFINED	8
FEDEX CORP	COM	31428X106	9841	121480	SH	DEFINED	3
FEDEX CORP	COM	31428X106	9483	117065	SH	DEFINED	17
FEDEX CORP	COM	31428X106	8981	110860	SH	DEFINED	6
FEDEX CORP	COM	31428X106	5790	71473	SH	DEFINED	12
FEDEX CORP	COM	31428X106	4590	56661	SH	DEFINED	11
FEDEX CORP	COM	31428X106	930	11700	SH	DEFINED	9
FEDEX CORP	COM	31428X106	89	1100	SH	DEFINED	7
FEDEX CORP	COM	31428X106	1782	22000	SH	DEFINED	10
FELCOR LODGING TR INC	COM	31430F101	17	1200	SH	DEFINED	2
FELCOR LODGING TR INC	COM	31430F101	391	27000	SH	DEFINED	12
FELCOR LODGING TR INC	PFD CV A \$1.95	31430F200	330	13500	SH	DEFINED	12
FERRELLGAS PARTNERS L.P.	UNIT LTD PART	315293100	17	800	SH	DEFINED	17
FERRELLGAS PARTNERS L.P.	UNIT LTD PART	315293100	266	12750	SH	DEFINED	12
FERRO CORP	COM	315405100	1082	54500	SH	DEFINED	2
FERRO CORP	COM	315405100	46	2300	SH	DEFINED	12
FERRO CORP	COM	315405100	1730	87090	SH	DEFINED	3
FERRO CORP	COM	315405100	15	750	SH	DEFINED	11
FIDELITY BANKSHARES INC NEW	COM	31604Q107	5249	197936	SH	DEFINED	1
FIDELITY BANKSHARES INC NEW	COM	31604Q107	20	750	SH	DEFINED	11
FIDELITY BANKSHARES INC NEW	COM	31604Q107	56	2104	SH	DEFINED	17
FIDELITY NATL FINL INC	COM	316326107	24	659	SH	DEFINED	12
FIDELITY NATL FINL INC	COM	316326107	100	2794	SH	DEFINED	6
FIDELITY NATL FINL INC	COM	316326107	104	2900	SH	DEFINED	3
FIDELITY NATL FINL INC	COM	316326107	25	687	SH	DEFINED	9
FIDUCIARY CLAYMORE MLP OPP F	COM	31647Q106	318	16075	SH	DEFINED	12
FIELDSTONE INVT CORP	COM	31659U300	38405	2667000	SH	DEFINED	13
FIELDSTONE INVT CORP	COM	31659U300	400	27800	SH	DEFINED	12
FIFTH THIRD BANCORP	COM	316773100	35320	857072	SH	DEFINED	2
FIFTH THIRD BANCORP	COM	316773100	7834	190292	SH	DEFINED	17
FIFTH THIRD BANCORP	COM	316773100	5845	141832	SH	DEFINED	12
FIFTH THIRD BANCORP	COM	316773100	1939	47050	SH	DEFINED	9
FIFTH THIRD BANCORP	COM	316773100	25	618	SH	DEFINED	11
FIFTH THIRD BANCORP	COM	316773100	16	400	SH	DEFINED	3
FIFTH THIRD BANCORP	COM	316773100	8	200	SH	DEFINED	6
FINANCIAL FED CORP	COM	317492106	154	3987	SH	DEFINED	12
FINANCIAL FED CORP	COM	317492106	606	15674	SH	DEFINED	1
FINISH LINE INC	CL A	317923100	4876	257710	SH	DEFINED	3
FINLAY ENTERPRISES INC	COM NEW	317884203	5349	428215	SH	DEFINED	6
FIRST AMERN CORP CALIF	COM	318522307	7	175	SH	DEFINED	11
FIRST AMERN CORP CALIF	COM	318522307	22403	558110	SH	DEFINED	6
FIRST AMERN CORP CALIF	COM	318522307	9972	248437	SH	DEFINED	3
FIRST AMERN CORP CALIF	COM	318522307	62	1542	SH	DEFINED	12
FIRST AMERN CORP CALIF	COM	318522307	5	113	SH	DEFINED	9

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

FIRST AMERN CORP CALIF	COM	318522307	140	3500	SH	DEFINED	17
FIRST BANCORP N C	COM	318910106	53	2394	SH	DEFINED	12
FIRST BANCORP P R	COM	318672102	1389	34600	SH	DEFINED	12
FIRST BANCORP P R	COM	318672102	2356	58690	SH	DEFINED	3
FIRST CHARTER CORP	COM	319439105	262	11933	SH	DEFINED	12
FIRST CMNTY BANCORP CALIF	COM	31983B101	2529	53250	SH	DEFINED	1
FIRST CMNTY BANCORP CALIF	COM	31983B101	5455	114850	SH	DEFINED	3
FIRST CMNTY BANCSHARES INC N	COM	31983A103	2830	87064	SH	DEFINED	6
FIRST COMWLTH FINL CORP PA	COM	319829107	137	10000	SH	DEFINED	1
FIRST COMWLTH FINL CORP PA	COM	319829107	3544	258700	SH	DEFINED	6
FIRST COMWLTH FINL CORP PA	COM	319829107	246	17976	SH	DEFINED	12
FIRST CONSULTING GROUP INC	COM	31986R103	2833	553770	SH	DEFINED	6
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	587	4063	SH	DEFINED	12
FIRST DATA CORP	COM	319963104	6462	160977	SH	DEFINED	2
FIRST DATA CORP	COM	319963104	12694	316251	SH	DEFINED	1
FIRST DATA CORP	COM	319963104	580	14459	SH	DEFINED	11
FIRST DATA CORP	COM	319963104	11364	283121	SH	DEFINED	4
FIRST DATA CORP	COM	319963104	2511	62560	SH	DEFINED	9
FIRST DATA CORP	COM	319963104	8668	215940	SH	DEFINED	7
FIRST DATA CORP	COM	319963104	21818	544836	SH	DEFINED	17
FIRST DATA CORP	COM	319963104	971	24200	SH	DEFINED	6
FIRST DATA CORP	COM	319963104	4956	123468	SH	DEFINED	5
FIRST DATA CORP	COM	319963104	3191	79495	SH	DEFINED	12
FIRST DATA CORP	COM	319963104	4160	103641	SH	DEFINED	3
FIRST FINL BANCORP OH	COM	320209109	26	1400	SH	DEFINED	12
FIRST FINL BANCORP OH	COM	320209109	9	500	SH	DEFINED	2
FIRST FINL BANKSHARES	COM	32020R109	846	25000	SH	DEFINED	1
FIRST FINL CORP IND	COM	320218100	1073	37353	SH	DEFINED	6
FIRST FINL CORP IND	COM	320218100	16	566	SH	DEFINED	12
FIRST FINL HLDGS INC	COM	320239106	5224	174667	SH	DEFINED	6
FIRST FINL HLDGS INC	COM	320239106	239	8000	SH	DEFINED	12
FIRST FINL HLDGS INC	COM	320239106	90	3000	SH	DEFINED	11
FIRST FINL SVC CORP	COM	32022D108	1211	43990	SH	DEFINED	6
FIRST FRANKLIN CORP	COM	320272107	8	500	SH	DEFINED	12
FIRST HORIZON NATL CORP	COM	320517105	1252	29665	SH	DEFINED	2
FIRST HORIZON NATL CORP	COM	320517105	1039	24630	SH	DEFINED	12
FIRST HORIZON NATL CORP	COM	320517105	133	3150	SH	DEFINED	6
FIRST HORIZON NATL CORP	COM	320517105	17	400	SH	DEFINED	11
FIRST HORIZON NATL CORP	COM	320517105	68	1600	SH	DEFINED	9
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	144	7560	SH	DEFINED	3
FIRST IND CORP	COM	32054R108	1299	43775	SH	DEFINED	3
FIRST IND CORP	COM	32054R108	20	671	SH	DEFINED	12
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	1134	28419	SH	DEFINED	12
FIRST ISRAEL FD INC	COM	32063L100	3	200	SH	DEFINED	12
FIRST LONG IS CORP	COM	320734106	422	10125	SH	DEFINED	12
FIRST M & F CORP	COM	320744105	1802	52653	SH	DEFINED	6
FIRST MARBLEHEAD CORP	COM	320771108	2889	82400	SH	DEFINED	6
FIRST MARBLEHEAD CORP	COM	320771108	1491	42514	SH	DEFINED	3
FIRST MARINER BANCORP	COM	320795107	78	4785	SH	DEFINED	12
FIRST MERCHANTS CORP	COM	320817109	40	1590	SH	DEFINED	12
FIRST MERCHANTS CORP	COM	320817109	33	1322	SH	DEFINED	6
FIRST MUTUAL BANCSHARES INC	COM	32190E102	942	36354	SH	DEFINED	6
FIRST NATL LINCOLN CORP ME	COM	335716106	72	4211	SH	DEFINED	12
FIRST NIAGARA FINL GP INC	COM	33582V108	6	399	SH	DEFINED	9
FIRST NIAGARA FINL GP INC	COM	33582V108	9763	669593	SH	DEFINED	3
FIRST NIAGARA FINL GP INC	COM	33582V108	655	44946	SH	DEFINED	12
FIRST NIAGARA FINL GP INC	COM	33582V108	279	19129	SH	DEFINED	11
FIRST NIAGARA FINL GP INC	COM	33582V108	39	2644	SH	DEFINED	2
FIRST PL FINL CORP	COM	33610T109	21	1031	SH	DEFINED	17
FIRST PL FINL CORP	COM	33610T109	2012	100133	SH	DEFINED	6
FIRST REP BK SAN FRANCISCO	COM	336158100	8	226	SH	DEFINED	9
FIRST REP BK SAN FRANCISCO	COM	336158100	4162	117800	SH	DEFINED	3

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

FIRST SOUTH BANCORP INC VA	COM	33646W100	12	375	SH	DEFINED	12
FIRST SOUTH BANCORP INC VA	COM	33646W100	44	1400	SH	DEFINED	6
FIRST ST BANCORPORATION	COM	336453105	4709	244100	SH	DEFINED	1
FIRST ST FINL CORP FLA	COM	33708M206	188	15000	SH	DEFINED	1
FIRST TR ABERDEEN GLBL OPP F	COM SHS	337319107	14	772	SH	DEFINED	12
FIRST TR FIDCRY ASST MNGT CO	COM	337318109	162	8441	SH	DEFINED	12
FIRST TR VAL LINE & IBTSN E	COM	33735H105	98	4887	SH	DEFINED	12
FIRST TR VALUE LINE 100 FD	COM SHS	33735D104	331	21459	SH	DEFINED	12
FIRST TR VALUE LINE DIV FD	COM SHS	33735A100	510	34740	SH	DEFINED	12
FIRST TRUST FIDAC MTG INCM F	COM SHS	33734E103	40	2000	SH	DEFINED	12
FIRST UTD CORP	COM	33741H107	1795	89622	SH	DEFINED	6
FIRST UTD CORP	COM	33741H107	6	292	SH	DEFINED	12
FIRST W VA BANCORP INC	COM	337493100	22	1100	SH	DEFINED	12
FIRST W VA BANCORP INC	COM	337493100	22	1100	SH	DEFINED	11
FIRSTBANK CORP MICH	COM	33761G104	1024	37933	SH	DEFINED	6
FIRSTBANK NW CORP	COM	33762X106	60	2200	SH	DEFINED	12
FIRSTENERGY CORP	COM	337932107	26	550	SH	DEFINED	11
FIRSTENERGY CORP	COM	337932107	3230	67139	SH	DEFINED	17
FIRSTENERGY CORP	COM	337932107	2565	53310	SH	DEFINED	3
FIRSTENERGY CORP	COM	337932107	1536	31936	SH	DEFINED	12
FIRSTENERGY CORP	COM	337932107	247	5136	SH	DEFINED	2
FIRSTENERGY CORP	COM	337932107	126	2617	SH	DEFINED	9
FIRSTENERGY CORP	COM	337932107	75	1569	SH	DEFINED	6
FIRSTFED FINL CORP	COM	337907109	7	125	SH	DEFINED	12
FIRSTFED FINL CORP	COM	337907109	85	1428	SH	DEFINED	11
FIRSTFED FINL CORP	COM	337907109	4203	70500	SH	DEFINED	3
FIRSTFED FINL CORP	COM	337907109	15063	252700	SH	DEFINED	6
FIRSTMERIT CORP	COM	337915102	696	26650	SH	DEFINED	12
FIRSTMERIT CORP	COM	337915102	10	400	SH	DEFINED	2
FISERV INC	COM	337738108	69	1600	SH	DEFINED	2
FISERV INC	COM	337738108	8095	188475	SH	DEFINED	1
FISERV INC	COM	337738108	8066	187792	SH	DEFINED	12
FISERV INC	COM	337738108	789	18391	SH	DEFINED	11
FISERV INC	COM	337738108	20	475	SH	DEFINED	17
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	974	15000	SH	DEFINED	17
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	5	80	SH	DEFINED	2
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	506	7800	SH	DEFINED	5
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	1956	30131	SH	DEFINED	12
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	5369	82734	SH	DEFINED	11
FIVE STAR QUALITY CARE INC	COM	33832D106	503	68900	SH	DEFINED	3
FIVE STAR QUALITY CARE INC	COM	33832D106	6	829	SH	DEFINED	12
FIVE STAR QUALITY CARE INC	COM	33832D106	0	30	SH	DEFINED	9
FLAGSTAR BANCORP INC	COM	337930101	2	98	SH	DEFINED	11
FLAGSTAR BANCORP INC	COM	337930101	24379	1287828	SH	DEFINED	6
FLAHERTY & CRMN/CLYMR PFD SE	COM SHS	338478100	1613	69703	SH	DEFINED	12
FLAHERTY & CRMRN CLYMRE T R	COM	338479108	262	11866	SH	DEFINED	12
FLAHERTY & CRUMRINE PFD INC	COM	33848E106	139	10775	SH	DEFINED	12
FLAHERTY & CRUMRINE PFD INC	COM	338480106	19	1100	SH	DEFINED	12
FLANDERS CORP	COM	338494107	32	3500	SH	DEFINED	11
FLEETWOOD ENTERPRISES INC	COM	339099103	18734	1845905	SH	DEFINED	6
FLEXSTEEL INDS INC	COM	339382103	14	1000	SH	DEFINED	12
FLEXSTEEL INDS INC	COM	339382103	1551	108470	SH	DEFINED	6
FLEXTRONICS INTL LTD	ORD	Y2573F102	563	42625	SH	DEFINED	5
FLEXTRONICS INTL LTD	ORD	Y2573F102	10	750	SH	DEFINED	17
FLEXTRONICS INTL LTD	ORD	Y2573F102	132	9991	SH	DEFINED	11
FLEXTRONICS INTL LTD	ORD	Y2573F102	1651	125000	SH	DEFINED	
FLEXTRONICS INTL LTD	ORD	Y2573F102	14779	1118753	SH	DEFINED	12
FLEXTRONICS INTL LTD	ORD	Y2573F102	18239	1394363	SH	DEFINED	6
FLEXTRONICS INTL LTD	ORD	Y2573F102	44	3346	SH	DEFINED	2
FLIR SYS INC	COM	302445101	16	550	SH	DEFINED	11
FLIR SYS INC	COM	302445101	3	100	SH	DEFINED	12
FLIR SYS INC	COM	302445101	8211	275175	SH	DEFINED	1

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

FLORIDA EAST COAST INDS	COM	340632108	1517	35033	SH	DEFINED	12
FLORIDA ROCK INDS INC	COM	341140101	2982	40649	SH	DEFINED	12
FLORIDA ROCK INDS INC	COM	341140101	675	9200	SH	DEFINED	17
FLOWERS FOODS INC	COM	343498101	48	1350	SH	DEFINED	9
FLOWERS FOODS INC	COM	343498101	312	8813	SH	DEFINED	12
FLOWSERVE CORP	COM	34354P105	62	2065	SH	DEFINED	12
FLUOR CORP NEW	COM	343412102	1265	21974	SH	DEFINED	12
FLUOR CORP NEW	COM	343412102	115	2000	SH	DEFINED	9
FLUSHING FINL CORP	COM	343873105	447	24300	SH	DEFINED	3
FLUSHING FINL CORP	COM	343873105	4414	239901	SH	DEFINED	6
FLUSHING FINL CORP	COM	343873105	248	13500	SH	DEFINED	12
FLYI INC	COM	34407T104	2	2000	SH	DEFINED	12
FNB CORP PA	COM	302520101	88	4473	SH	DEFINED	12
FNB CORP PA	COM	302520101	167	8500	SH	DEFINED	17
FNB CORP PA	COM	302520101	1179	60000	SH	DEFINED	6
FNB FINANCIAL SERVICES CORP	COM	302526108	1929	106433	SH	DEFINED	6
FONAR CORP	COM	344437108	5	4131	SH	DEFINED	12
FOOT LOCKER INC	COM	344849104	4909	180347	SH	DEFINED	3
FOOT LOCKER INC	COM	344849104	53	1963	SH	DEFINED	12
FOOT LOCKER INC	COM	344849104	5	190	SH	DEFINED	6
FOOT LOCKER INC	COM	344849104	41	1500	SH	DEFINED	11
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	14	350	PRN	DEFINED	14
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	1730	42900	SH	DEFINED	6
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	1105	27405	SH	DEFINED	12
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	123	3040	SH	DEFINED	11
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	77	1900	SH	DEFINED	9
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	60	1500	SH	DEFINED	1
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	20	500	SH	DEFINED	2
FORD MTR CO DEL	COM PAR \$0.01	345370860	2	220	SH	DEFINED	17
FORD MTR CO DEL	COM PAR \$0.01	345370860	1834	179114	SH	DEFINED	12
FORD MTR CO DEL	COM PAR \$0.01	345370860	1418	138491	SH	DEFINED	3
FORD MTR CO DEL	COM PAR \$0.01	345370860	72	7078	SH	DEFINED	9
FORD MTR CO DEL	COM PAR \$0.01	345370860	42	4116	SH	DEFINED	2
FORD MTR CO DEL	COM PAR \$0.01	345370860	10	1000	SH	DEFINED	7
FORD MTR CO DEL	COM PAR \$0.01	345370860	6	600	SH	DEFINED	6
FORD MTR CO DEL	COM PAR \$0.01	345370860	9	873	SH	DEFINED	11
FORDING CDN COAL TR	TR UNIT	345425102	0	2	SH	DEFINED	17
FORDING CDN COAL TR	TR UNIT	345425102	212	2300	SH	DEFINED	5
FORDING CDN COAL TR	TR UNIT	345425102	847	9190	SH	DEFINED	12
FOREST CITY ENTERPRISES INC	CL B CONV	345550305	56	800	SH	DEFINED	11
FOREST CITY ENTERPRISES INC	CL A	345550107	263	3700	SH	DEFINED	5
FOREST CITY ENTERPRISES INC	CL A	345550107	298	4200	SH	DEFINED	11
FOREST CITY ENTERPRISES INC	CL A	345550107	403	5671	SH	DEFINED	12
FOREST CITY ENTERPRISES INC	CL B CONV	345550305	49	700	SH	DEFINED	12
FOREST LABS INC	COM	345838106	12	300	SH	DEFINED	11
FOREST LABS INC	COM	345838106	25	650	SH	DEFINED	2
FOREST LABS INC	COM	345838106	71	1840	SH	DEFINED	4
FOREST LABS INC	COM	345838106	6	160	SH	DEFINED	9
FOREST LABS INC	COM	345838106	96	2470	SH	DEFINED	6
FOREST LABS INC	COM	345838106	1428	36758	SH	DEFINED	12
FOREST LABS INC	COM	345838106	6505	167428	SH	DEFINED	17
FOREST OIL CORP	COM PAR \$0.01	346091705	51660	1230009	SH	DEFINED	3
FOREST OIL CORP	COM PAR \$0.01	346091705	4742	112900	SH	DEFINED	6
FOREST OIL CORP	COM PAR \$0.01	346091705	256	6100	SH	DEFINED	12
FOREST OIL CORP	COM PAR \$0.01	346091705	25	600	SH	DEFINED	4
FORRESTER RESH INC	COM	346563109	18	1000	SH	DEFINED	12
FORT DEARBORN INCOME SECS IN	COM	347200107	81	5400	SH	DEFINED	12
FORTUNE BRANDS INC	COM	349631101	376	4238	SH	DEFINED	11
FORTUNE BRANDS INC	PFD CV \$2.67	349631200	4	8	SH	DEFINED	12
FORTUNE BRANDS INC	COM	349631101	39840	449606	SH	DEFINED	17
FORTUNE BRANDS INC	COM	349631101	24358	274300	SH	DEFINED	6
FORTUNE BRANDS INC	COM	349631101	4784	53875	SH	DEFINED	12

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

FORTUNE BRANDS INC	COM	349631101	27	300	SH	DEFINED	4
FORTUNE BRANDS INC	COM	349631101	410	4616	SH	DEFINED	2
FORTUNE BRANDS INC	COM	349631101	98	1100	SH	DEFINED	9
FORTUNE BRANDS INC	COM	349631101	564	6355	SH	DEFINED	5
FORWARD AIR CORP	COM	349853101	49	1720	SH	DEFINED	12
FOSSIL INC	COM	349882100	57	2500	SH	DEFINED	2
FOSSIL INC	COM	349882100	4811	211930	SH	DEFINED	3
FOSSIL INC	COM	349882100	18	810	SH	DEFINED	12
FOSTER WHEELER LTD	SHS NEW	G36535139	45202	2299200	SH	DEFINED	13
FOSTER WHEELER LTD	SHS NEW	G36535139	127	6450	SH	DEFINED	12
FOSTER WHEELER LTD	*W EXP 09/24/200	G36535113	1	800	SH	DEFINED	17
FOUNDATION COAL HLDGS INC	COM	35039W100	89	3445	SH	DEFINED	12
FOUNDRY NETWORKS INC	COM	35063R100	10	1200	SH	DEFINED	11
FOUNDRY NETWORKS INC	COM	35063R100	33911	3934085	SH	DEFINED	6
FOUNDRY NETWORKS INC	COM	35063R100	224	25925	SH	DEFINED	12
FOUNDRY NETWORKS INC	COM	35063R100	201	23300	SH	DEFINED	17
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	673	10187	SH	DEFINED	7
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	1	13	SH	DEFINED	12
FOXHOLLOW TECHNOLOGIES INC	COM	35166A103	1	31	SH	DEFINED	12
FPIC INS GROUP INC	COM	302563101	1633	55680	SH	DEFINED	3
FPIC INS GROUP INC	COM	302563101	331	11300	SH	DEFINED	6
FPL GROUP INC	COM	302571104	529	12580	SH	DEFINED	6
FPL GROUP INC	COM	302571104	15936	379996	SH	DEFINED	17
FPL GROUP INC	COM	302571104	289	6876	SH	DEFINED	11
FPL GROUP INC	COM	302571104	3115	74057	SH	DEFINED	12
FPL GROUP INC	COM	302571104	307	7300	SH	DEFINED	2
FPL GROUP INC	COM	302571104	11	260	SH	DEFINED	3
FPL GROUP INC	COM	302571104	237	5640	SH	DEFINED	5
FPL GROUP INC	COM	302571104	3362	79932	SH	DEFINED	9
FRANCE TELECOM	SPONSORED ADR	35177Q105	35	1195	SH	DEFINED	11
FRANCE TELECOM	SPONSORED ADR	35177Q105	406	13925	SH	DEFINED	17
FRANKLIN BK CORP DEL	COM	352451108	15	800	SH	DEFINED	2
FRANKLIN ELEC INC	COM	353514102	29	740	SH	DEFINED	11
FRANKLIN ELEC INC	COM	353514102	6326	163675	SH	DEFINED	12
FRANKLIN RES INC	COM	354613101	220	2859	SH	DEFINED	12
FRANKLIN RES INC	COM	354613101	353	4586	SH	DEFINED	1
FRANKLIN RES INC	COM	354613101	123	1600	SH	DEFINED	7
FRANKLIN RES INC	COM	354613101	3681	47817	SH	DEFINED	17
FRANKLIN STREET PPTYS CORP	COM	35471R106	43	2100	SH	DEFINED	12
FRANKLIN STREET PPTYS CORP	COM	35471R106	137	6787	SH	DEFINED	2
FRANKLIN TEMPLETON LTD DUR I	COM	35472T101	69	5106	SH	DEFINED	12
FRANKLIN UNVL TR	SH BEN INT	355145103	7	1200	SH	DEFINED	12
FREDS INC	CL A	356108100	10	597	SH	DEFINED	11
FREDS INC	CL A	356108100	1096	66113	SH	DEFINED	12
FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	768	20521	SH	DEFINED	11
FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	7589	202705	SH	DEFINED	12
FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	10747	289040	SH	DEFINED	17
FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	85	2272	SH	DEFINED	9
FREEMONT-MCMORAN COPPER & GO	CL B	35671D857	49	1300	SH	DEFINED	4
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	20053	946770	SH	DEFINED	3
FREESCALE SEMICONDUCTOR INC	COM CL A	35687M107	5	256	SH	DEFINED	12
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	248	11721	SH	DEFINED	12
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	4	198	SH	DEFINED	7
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	6	262	SH	DEFINED	11
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	48	2288	SH	DEFINED	2
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	90	4263	SH	DEFINED	9
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	170	8019	SH	DEFINED	17
FREIGHTCAR AMER INC	COM	357023100	1128	56900	SH	DEFINED	3
FREMONT GEN CORP	COM	357288109	4	150	SH	DEFINED	3
FREMONT GEN CORP	COM	357288109	4	160	SH	DEFINED	12
FREMONT GEN CORP	COM	357288109	25584	1051550	SH	DEFINED	6
FREMONT GEN CORP	COM	357288109	2	94	SH	DEFINED	11

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

FREQUENCY ELECTRS INC	COM	358010106	39	3000	SH	DEFINED	12
FRESENIUS MED CARE AG	SPONSORED ADR	358029106	293	10300	SH	DEFINED	6
FRESH BRANDS INC	COM	35803U108	546	80522	SH	DEFINED	6
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	3440	127780	SH	DEFINED	3
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	52910	3700000	SH	DEFINED	13
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	21117	1476700	SH	DEFINED	8
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	4263	298083	SH	DEFINED	12
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	3	200	SH	DEFINED	9
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	29	2000	SH	DEFINED	11
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	64	4500	SH	DEFINED	2
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	794	50000	SH	DEFINED	
FRISCHS RESTAURANTS INC	COM	358748101	1323	52900	SH	DEFINED	6
FRONTIER FINL CORP WASH	COM	35907K105	1915	75830	SH	DEFINED	6
FRONTIER OIL CORP	COM	35914P105	47106	1604970	SH	DEFINED	3
FRONTLINE LTD	ORD	G3682E127	61	1505	SH	DEFINED	12
FROZEN FOOD EXPRESS INDS INC	COM	359360104	61	5350	SH	DEFINED	3
FROZEN FOOD EXPRESS INDS INC	COM	359360104	1277	112771	SH	DEFINED	12
FTI CONSULTING INC	COM	302941109	1254	60000	SH	DEFINED	
FTI CONSULTING INC	COM	302941109	1299	62170	SH	DEFINED	12
FTI CONSULTING INC	COM	302941109	487	23300	SH	DEFINED	6
FUELCELL ENERGY INC	COM	35952H106	133	13000	SH	DEFINED	12
FUJI PHOTO FILM LTD	ADR	359586302	24	735	SH	DEFINED	11
FUJI PHOTO FILM LTD	ADR	359586302	12894	410926	SH	DEFINED	6
FULLER H B CO	COM	359694106	15017	440900	SH	DEFINED	3
FULLER H B CO	COM	359694106	7678	225430	SH	DEFINED	6
FULTON FINL CORP PA	COM	360271100	5	288	SH	DEFINED	17
FULTON FINL CORP PA	COM	360271100	24	1312	SH	DEFINED	11
FULTON FINL CORP PA	COM	360271100	1101	61177	SH	DEFINED	12
FURNITURE BRANDS INTL INC	COM	360921100	34250	1584907	SH	DEFINED	6
FURNITURE BRANDS INTL INC	COM	360921100	11	500	SH	DEFINED	11
FURNITURE BRANDS INTL INC	COM	360921100	255	11800	SH	DEFINED	12
G & K SVCS INC	CL A	361268105	11	300	SH	DEFINED	4
G B & T BANCSHARES INC	COM	361462104	95	4000	SH	DEFINED	1
GABELLI CONV & INCOME SECS F	CONV SECS FD	36240B109	46	4634	SH	DEFINED	12
GABELLI DIVD & INCOME TR	COM	36242H104	3502	188469	SH	DEFINED	12
GABELLI EQUITY TR INC	COM	362397101	783	87193	SH	DEFINED	12
GABELLI GLB GLD NAT RES & IN	COM SHS BN INT	36244N109	250	12675	SH	DEFINED	12
GABELLI GLOBAL MULTIMEDIA TR	COM	36239Q109	11	1081	SH	DEFINED	12
GABELLI GLOBL UTIL & INCOME	COM SH BEN INT	36242L105	20	1006	SH	DEFINED	12
GABELLI UTIL TR	COM	36240A101	248	25113	SH	DEFINED	12
GABLES RESIDENTIAL TR	SH BEN INT	362418105	424	9814	SH	DEFINED	12
GABLES RESIDENTIAL TR	SH BEN INT	362418105	45	1045	SH	DEFINED	9
GALLAGHER ARTHUR J & CO	COM	363576109	16	600	SH	DEFINED	2
GALLAGHER ARTHUR J & CO	COM	363576109	3768	138879	SH	DEFINED	12
GALLAGHER ARTHUR J & CO	COM	363576109	17446	643040	SH	DEFINED	6
GALLAGHER ARTHUR J & CO	COM	363576109	7	250	SH	DEFINED	11
GALLAHER GROUP PLC	SPONSORED ADR	363595109	94	1590	SH	DEFINED	2
GALLAHER GROUP PLC	SPONSORED ADR	363595109	23939	403700	SH	DEFINED	6
GALLAHER GROUP PLC	SPONSORED ADR	363595109	6	100	SH	DEFINED	9
GALLAHER GROUP PLC	SPONSORED ADR	363595109	66	1120	SH	DEFINED	17
GALLAHER GROUP PLC	SPONSORED ADR	363595109	12	200	SH	DEFINED	11
GAMESTOP CORP	COM CL B	36466R200	5	169	SH	DEFINED	11
GAMESTOP CORP	COM CL B	36466R200	1	42	SH	DEFINED	12
GAMESTOP CORP	CL A	36466R101	7	200	SH	DEFINED	12
GAMMON LAKE RES INC	COM	364915108	12	1825	SH	DEFINED	12
GANNETT INC	COM	364730101	30786	432816	SH	DEFINED	17
GANNETT INC	COM	364730101	28	400	SH	DEFINED	3
GANNETT INC	COM	364730101	7	100	SH	DEFINED	6
GANNETT INC	COM	364730101	1104	15523	SH	DEFINED	11
GANNETT INC	COM	364730101	1079	15175	SH	DEFINED	5
GANNETT INC	COM	364730101	10046	141230	SH	DEFINED	2
GANNETT INC	COM	364730101	4768	67026	SH	DEFINED	12

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

GAP INC DEL	COM	364760108	7	350	SH	DEFINED	6
GAP INC DEL	COM	364760108	2	100	SH	DEFINED	11
GAP INC DEL	COM	364760108	5	250	SH	DEFINED	2
GAP INC DEL	COM	364760108	8	400	SH	DEFINED	3
GAP INC DEL	COM	364760108	413	20927	SH	DEFINED	12
GAP INC DEL	COM	364760108	368	18642	SH	DEFINED	17
GARDNER DENVER INC	COM	365558105	22718	647611	SH	DEFINED	3
GARDNER DENVER INC	COM	365558105	18	500	SH	DEFINED	11
GARDNER DENVER INC	COM	365558105	1	36	SH	DEFINED	12
GARMIN LTD	ORD	G37260109	4638	108492	SH	DEFINED	12
GARMIN LTD	ORD	G37260109	537	12550	SH	DEFINED	11
GARTNER INC	CL B	366651206	6	520	SH	DEFINED	17
GARTNER INC	CL B	366651206	5	442	SH	DEFINED	12
GATEWAY FINL HLDGS INC	COM	368140109	380	21000	SH	DEFINED	1
GATEWAY INC	COM	367626108	86	26078	SH	DEFINED	12
GATEWAY INC	COM	367626108	3	800	SH	DEFINED	17
GATEWAY INC	COM	367626108	61	18487	SH	DEFINED	9
GATX CORP	COM	361448103	17	500	SH	DEFINED	11
GATX CORP	COM	361448103	193	5587	SH	DEFINED	12
GEAC COMPUTER LTD	COM	368289104	63	7200	SH	DEFINED	7
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	6572	1830737	SH	DEFINED	6
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	38011	10587943	SH	DEFINED	8
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	19	5375	SH	DEFINED	12
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	35900	10000000	SH	DEFINED	13
GENAERA CORP	COM	36867G100	1	400	SH	DEFINED	9
GENAISSANCE PHARMACEUTICALS	COM	36867W105	10	9300	SH	DEFINED	11
GENAISSANCE PHARMACEUTICALS	COM	36867W105	444	396267	SH	DEFINED	
GENAISSANCE PHARMACEUTICALS	COM	36867W105	3630	3241072	SH	DEFINED	12
GENCORP INC	COM	368682100	14	725	SH	DEFINED	12
GENE LOGIC INC	COM	368689105	0	125	SH	DEFINED	12
GENELABS TECHNOLOGIES INC	COM	368706107	1	1000	SH	DEFINED	12
GENENTECH INC	COM NEW	368710406	41459	516429	SH	DEFINED	1
GENENTECH INC	COM NEW	368710406	1528	19036	SH	DEFINED	5
GENENTECH INC	COM NEW	368710406	44	550	SH	DEFINED	2
GENENTECH INC	COM NEW	368710406	468	5830	SH	DEFINED	11
GENENTECH INC	COM NEW	368710406	12	150	SH	DEFINED	4
GENENTECH INC	COM NEW	368710406	8522	108156	SH	DEFINED	17
GENENTECH INC	COM NEW	368710406	1695	21115	SH	DEFINED	12
GENENTECH INC	COM NEW	368710406	32	400	SH	DEFINED	9
GENERAL AMERN INVS INC	COM	368802104	130	4060	SH	DEFINED	12
GENERAL DYNAMICS CORP	COM	369550108	11	100	SH	DEFINED	6
GENERAL DYNAMICS CORP	COM	369550108	11830	108000	SH	DEFINED	8
GENERAL DYNAMICS CORP	COM	369550108	9687	88430	SH	DEFINED	3
GENERAL DYNAMICS CORP	COM	369550108	8574	78277	SH	DEFINED	1
GENERAL DYNAMICS CORP	COM	369550108	4443	40560	SH	DEFINED	17
GENERAL DYNAMICS CORP	COM	369550108	4404	40200	SH	DEFINED	7
GENERAL DYNAMICS CORP	COM	369550108	3317	30280	SH	DEFINED	12
GENERAL DYNAMICS CORP	COM	369550108	1289	11770	SH	DEFINED	9
GENERAL DYNAMICS CORP	COM	369550108	211	1925	SH	DEFINED	11
GENERAL DYNAMICS CORP	COM	369550108	270	2465	SH	DEFINED	2
GENERAL ELEC CO	COM	369604103	61365	1770996	SH	DEFINED	2
GENERAL ELEC CO	COM	369604103	8891	256628	SH	DEFINED	9
GENERAL ELEC CO	COM	369604103	11781	340000	SH	DEFINED	8
GENERAL ELEC CO	COM	369604103	13528	390421	SH	DEFINED	7
GENERAL ELEC CO	COM	369604103	14799	427089	SH	DEFINED	5
GENERAL ELEC CO	COM	369604103	29829	860882	SH	DEFINED	1
GENERAL ELEC CO	COM	369604103	38034	1097676	SH	DEFINED	6
GENERAL ELEC CO	COM	369604103	46455	1340694	SH	DEFINED	3
GENERAL ELEC CO	COM	369604103	97040	2800590	SH	DEFINED	12
GENERAL ELEC CO	COM	369604103	9364	270243	SH	DEFINED	11
GENERAL ELEC CO	COM	369604103	3954	114116	SH	DEFINED	4
GENERAL ELEC CO	COM	369604103	1460	40000	SH	DEFINED	

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

GENERAL ELEC CO	COM		369604103	106300	3070617	SH	DEFINED	17
GENERAL GROWTH PPTYS INC	COM		370021107	212	5150	SH	DEFINED	5
GENERAL GROWTH PPTYS INC	COM		370021107	112	2725	SH	DEFINED	12
GENERAL GROWTH PPTYS INC	COM		370021107	40	975	SH	DEFINED	2
GENERAL GROWTH PPTYS INC	COM		370021107	27	660	SH	DEFINED	11
GENERAL GROWTH PPTYS INC	COM		370021107	14	350	SH	DEFINED	7
GENERAL GROWTH PPTYS INC	COM		370021107	1151	28020	SH	DEFINED	3
GENERAL GROWTH PPTYS INC	COM		370021107	333	8100	SH	DEFINED	9
GENERAL MARITIME CORP	SHS		Y2692M103	34474	813060	SH	DEFINED	3
GENERAL MARITIME CORP	SHS		Y2692M103	263	6200	SH	DEFINED	12
GENERAL MARITIME CORP	SHS		Y2692M103	106	2500	SH	DEFINED	11
GENERAL MLS INC	COM		370334104	244	5175	SH	DEFINED	5
GENERAL MLS INC	COM		370334104	235	5031	SH	DEFINED	11
GENERAL MLS INC	COM		370334104	664	14183	SH	DEFINED	9
GENERAL MLS INC	COM		370334104	1525	32599	SH	DEFINED	17
GENERAL MLS INC	COM		370334104	4223	90257	SH	DEFINED	12
GENERAL MLS INC	COM		370334104	25765	550650	SH	DEFINED	6
GENERAL MLS INC	COM		370334104	9	200	SH	DEFINED	1
GENERAL MLS INC	COM		370334104	311	6640	SH	DEFINED	2
GENERAL MTRS CORP	COM		370442105	20	600	SH	DEFINED	4
GENERAL MTRS CORP	DEB SR CV C 33		370442717	1127	53425	SH	DEFINED	2
GENERAL MTRS CORP	DEB SR CV C 33		370442717	190	9000	SH	DEFINED	9
GENERAL MTRS CORP	DEB SR CV C 33		370442717	148	7000	SH	DEFINED	11
GENERAL MTRS CORP	DEB SR CV C 33		370442717	55	2600	SH	DEFINED	12
GENERAL MTRS CORP	COM		370442105	4643	136556	SH	DEFINED	12
GENERAL MTRS CORP	COM		370442105	2275	66900	SH	DEFINED	6
GENERAL MTRS CORP	COM		370442105	730	21457	SH	DEFINED	2
GENERAL MTRS CORP	COM		370442105	54	1602	SH	DEFINED	9
GENERAL MTRS CORP	COM		370442105	50	1472	SH	DEFINED	17
GENERAL MTRS CORP	COM		370442105	27	800	SH	DEFINED	7
GENERAL MTRS CORP	DEB SR CONV B		370442733	6	300	SH	DEFINED	2
GENERAL MTRS CORP	COM		370442105	3	100	SH	DEFINED	1
GENERAL MTRS CORP	DEB SR CONV B		370442733	64	3475	SH	DEFINED	9
GENERAL MTRS CORP	DEB SR CONV B		370442733	88	4750	SH	DEFINED	12
GENERAL MTRS CORP	DEB SR CONV B		370442733	164120	8765650	PRN	DEFINED	14
GENERAL MTRS CORP	DEB SR CONV A		370442741	2	100	SH	DEFINED	12
GENERAL MTRS CORP	DEB SR CONV A		370442741	107	4400	SH	DEFINED	2
GENERAL MTRS CORP	DEB SR CONV A		370442741	255	10475	SH	DEFINED	9
GENERAL MTRS CORP	COM		370442105	32	950	SH	DEFINED	11
GENESCO INC	COM		371532102	15140	408200	SH	DEFINED	6
GENESCO INC	COM		371532102	33744	909800	SH	DEFINED	3
GENESEE & WYO INC	CL A		371559105	11	400	SH	DEFINED	12
GENESEE & WYO INC	CL A		371559105	3059	112410	SH	DEFINED	3
GENESIS ENERGY L P	UNIT LTD PARTN		371927104	131	14000	SH	DEFINED	5
GENESIS HEALTHCARE CORP	COM		37184D101	32194	695630	SH	DEFINED	3
GENESIS MICROCHIP INC DEL	COM		37184C103	41	2206	SH	DEFINED	12
GENESIS MICROCHIP INC DEL	COM		37184C103	9	500	SH	DEFINED	2
GENLYTE GROUP INC	COM		372302109	29	600	SH	DEFINED	12
GENLYTE GROUP INC	COM		372302109	31	645	SH	DEFINED	11
GENLYTE GROUP INC	COM		372302109	9200	188756	SH	DEFINED	3
GENTA INC	COM NEW		37245M207	14	11790	SH	DEFINED	12
GENTEX CORP	COM		371901109	15	826	SH	DEFINED	11
GENTEX CORP	COM		371901109	603	33123	SH	DEFINED	12
GENTIVA HEALTH SERVICES INC	COM		37247A102	69	3875	SH	DEFINED	12
GENUINE PARTS CO	COM		372460105	4	89	SH	DEFINED	9
GENUINE PARTS CO	COM		372460105	2753	66988	SH	DEFINED	12
GENUINE PARTS CO	COM		372460105	1843	44855	SH	DEFINED	2
GENUINE PARTS CO	COM		372460105	163	3966	SH	DEFINED	11
GENUINE PARTS CO	COM		372460105	1267	30838	SH	DEFINED	17
GENWORTH FINL INC	COM CL A		37247D106	3238	107110	SH	DEFINED	3
GENWORTH FINL INC	COM CL A		37247D106	4062	134354	SH	DEFINED	12
GENZYME CORP	COM		372917104	3249	54069	SH	DEFINED	12

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

GENZYME CORP	COM	372917104	584	9720	SH	DEFINED	5
GENZYME CORP	COM	372917104	12546	208785	SH	DEFINED	1
GENZYME CORP	COM	372917104	306	5100	SH	DEFINED	11
GENZYME CORP	COM	372917104	106	1761	SH	DEFINED	4
GENZYME CORP	COM	372917104	28	472	SH	DEFINED	17
GENZYME CORP	COM	372917104	18	302	SH	DEFINED	2
GEO GROUP INC	COM	36159R103	2004	80001	SH	DEFINED	3
GEORGIA GULF CORP	COM PAR \$0.01	373200203	219	7050	SH	DEFINED	12
GEORGIA GULF CORP	COM PAR \$0.01	373200203	22168	713934	SH	DEFINED	3
GEORGIA GULF CORP	COM PAR \$0.01	373200203	12	400	SH	DEFINED	11
GEORGIA PAC CORP	COM	373298108	9427	296450	SH	DEFINED	3
GEORGIA PAC CORP	COM	373298108	19	600	SH	DEFINED	9
GEORGIA PAC CORP	COM	373298108	225	7080	SH	DEFINED	12
GEORGIA PAC CORP	COM	373298108	156	4892	SH	DEFINED	6
GERBER SCIENTIFIC INC	COM	373730100	6	800	SH	DEFINED	11
GERDAU AMERISTEEL CORP	COM	37373P105	184	43500	SH	DEFINED	5
GERDAU AMERISTEEL CORP	COM	37373P105	1149	272347	SH	DEFINED	3
GERMAN AMERN BANCORP	COM	373865104	646	46900	SH	DEFINED	6
GERON CORP	COM	374163103	9	1100	SH	DEFINED	12
GETTY IMAGES INC	COM	374276103	137	1850	SH	DEFINED	12
GETTY IMAGES INC	COM	374276103	213	2875	SH	DEFINED	5
GETTY RLTY CORP NEW	COM	374297109	336	12142	SH	DEFINED	12
GEVITY HR INC	COM	374393106	116	5800	SH	DEFINED	12
GFI GROUP INC	COM	361652209	80	2240	SH	DEFINED	3
GFI GROUP INC	COM	361652209	36	1000	SH	DEFINED	12
GIANT INDS INC	COM	374508109	1	30	SH	DEFINED	12
GIBRALTAR INDS INC	COM	374689107	7242	392314	SH	DEFINED	6
GIGAMEDIA LTD	ORD	Y2711Y104	21	10000	SH	DEFINED	12
GILEAD SCIENCES INC	COM	375558103	167	3800	SH	DEFINED	11
GILEAD SCIENCES INC	COM	375558103	14036	319070	SH	DEFINED	17
GILEAD SCIENCES INC	COM	375558103	12331	280311	SH	DEFINED	1
GILEAD SCIENCES INC	COM	375558103	46	1050	SH	DEFINED	2
GILEAD SCIENCES INC	COM	375558103	349	7932	SH	DEFINED	12
GILEAD SCIENCES INC	COM	375558103	670	15225	SH	DEFINED	5
GILLETTE CO	COM	375766102	2369	46822	SH	DEFINED	9
GILLETTE CO	COM	375766102	32434	640615	SH	DEFINED	17
GILLETTE CO	COM	375766102	5693	112444	SH	DEFINED	3
GILLETTE CO	COM	375766102	1931	38149	SH	DEFINED	11
GILLETTE CO	COM	375766102	1688	33268	SH	DEFINED	1
GILLETTE CO	COM	375766102	584	11525	SH	DEFINED	2
GILLETTE CO	COM	375766102	5832	115193	SH	DEFINED	12
GILLETTE CO	COM	375766102	368	7275	SH	DEFINED	5
GIVEN IMAGING	ORD SHS	M52020100	21	900	SH	DEFINED	12
GIVEN IMAGING	ORD SHS	M52020100	7	300	SH	DEFINED	17
GLACIER BANCORP INC NEW	COM	37637Q105	16	625	SH	DEFINED	11
GLACIER BANCORP INC NEW	COM	37637Q105	6971	266783	SH	DEFINED	1
GLACIER BANCORP INC NEW	COM	37637Q105	59	2268	SH	DEFINED	12
GLACIER BANCORP INC NEW	COM	37637Q105	390	14912	SH	DEFINED	2
GLADSTONE CAPITAL CORP	COM	376535100	21	900	SH	DEFINED	2
GLAMIS GOLD LTD	COM	376775102	62	3600	SH	DEFINED	12
GLAMIS GOLD LTD	COM	376775102	11274	658100	SH	DEFINED	7
GLATFELTER	COM	377316104	146	11780	SH	DEFINED	12
GLATFELTER	COM	377316104	15	1200	SH	DEFINED	11
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	235	4843	SH	DEFINED	9
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	378	7796	SH	DEFINED	2
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	58	1198	SH	DEFINED	11
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	284	5850	SH	DEFINED	5
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	30233	651617	SH	DEFINED	6
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	3018	63009	SH	DEFINED	17
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	10	200	SH	DEFINED	1
GLEN BURNIE BANCORP	COM	377407101	10	480	SH	DEFINED	12
GLENAYRE TECHNOLOGIES INC	COM	377899109	13	3550	SH	DEFINED	12

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

GLENBOROUGH RLTY TR INC	COM	37803P105	18	885	SH	DEFINED	12
GLIMCHER RLTY TR	SH BEN INT	379302102	36	1300	SH	DEFINED	12
GLOBAL HIGH INCOME DLR FD IN	COM	37933G108	90	5300	SH	DEFINED	12
GLOBAL IMAGING SYSTEMS	COM	37934A100	3242	101750	SH	DEFINED	6
GLOBAL IMAGING SYSTEMS	COM	37934A100	3	80	SH	DEFINED	17
GLOBAL IMAGING SYSTEMS	COM	37934A100	2561	80380	SH	DEFINED	3
GLOBAL INCOME FD INC	COM	37934Y108	6	1400	SH	DEFINED	12
GLOBAL INDS LTD	COM	379336100	6	700	SH	DEFINED	12
GLOBAL PMTS INC	COM	37940X102	61	900	SH	DEFINED	12
GLOBAL PMTS INC	COM	37940X102	16	233	SH	DEFINED	11
GLOBAL POWER EQUIPMENT INC	COM	37941P108	17895	2250867	SH	DEFINED	6
GLOBALSANTAFE CORP	SHS	G3930E101	4	100	SH	DEFINED	2
GLOBALSANTAFE CORP	SHS	G3930E101	11	266	SH	DEFINED	11
GLOBALSANTAFE CORP	SHS	G3930E101	1259	30860	SH	DEFINED	12
GLOBALSANTAFE CORP	SHS	G3930E101	402	9850	SH	DEFINED	5
GLOBALSANTAFE CORP	SHS	G3930E101	4903	120182	SH	DEFINED	6
GLOBETEL COMMUNICATIONS CORP	COM NEW	37958F209	9	3333	SH	DEFINED	12
GMH CMNTYS TR	COM	36188G102	69	5000	SH	DEFINED	12
GMH CMNTYS TR	COM	36188G102	42	3000	SH	DEFINED	2
GOAMERICA INC	COM PAR \$0.01	38020R304	0	12	SH	DEFINED	12
GOLD BANC CORP INC	COM	379907108	728	50000	SH	DEFINED	1
GOLDCORP INC NEW	COM	380956409	6768	428900	SH	DEFINED	6
GOLDCORP INC NEW	COM	380956409	127	8000	SH	DEFINED	7
GOLDCORP INC NEW	COM	380956409	9	550	SH	DEFINED	12
GOLDEN STAR RES LTD CDA	COM	38119T104	1	400	SH	DEFINED	12
GOLDEN TELECOM INC	COM	38122G107	285	9300	SH	DEFINED	3
GOLDEN WEST FINL CORP DEL	COM	381317106	5	80	SH	DEFINED	6
GOLDEN WEST FINL CORP DEL	COM	381317106	14	210	SH	DEFINED	9
GOLDEN WEST FINL CORP DEL	COM	381317106	255	3960	SH	DEFINED	2
GOLDEN WEST FINL CORP DEL	COM	381317106	398	6188	SH	DEFINED	12
GOLDEN WEST FINL CORP DEL	COM	381317106	1720	26716	SH	DEFINED	17
GOLDMAN SACHS GROUP INC	COM	38141G104	1938	19000	SH	DEFINED	10
GOLDMAN SACHS GROUP INC	COM	38141G104	47089	463702	SH	DEFINED	6
GOLDMAN SACHS GROUP INC	COM	38141G104	129	1268	SH	DEFINED	2
GOLDMAN SACHS GROUP INC	COM	38141G104	48806	478400	SH	DEFINED	8
GOLDMAN SACHS GROUP INC	COM	38141G104	23452	229881	SH	DEFINED	17
GOLDMAN SACHS GROUP INC	COM	38141G104	21975	215400	SH	DEFINED	1
GOLDMAN SACHS GROUP INC	COM	38141G104	4493	44041	SH	DEFINED	3
GOLDMAN SACHS GROUP INC	COM	38141G104	3814	37385	SH	DEFINED	12
GOLDMAN SACHS GROUP INC	COM	38141G104	453	4440	SH	DEFINED	5
GOLDMAN SACHS GROUP INC	COM	38141G104	414	4060	SH	DEFINED	11
GOLDMAN SACHS GROUP INC	COM	38141G104	61	600	SH	DEFINED	4
GOLDMAN SACHS GROUP INC	COM	38141G104	840	8240	SH	DEFINED	9
GOODRICH CORP	COM	382388106	8	200	SH	DEFINED	17
GOODRICH CORP	COM	382388106	300	7325	SH	DEFINED	5
GOODRICH CORP	COM	382388106	3010	73484	SH	DEFINED	3
GOODRICH CORP	COM	382388106	4975	121465	SH	DEFINED	12
GOODRICH CORP	COM	382388106	5692	138970	SH	DEFINED	11
GOODRICH PETE CORP	PFD CONV SER A	382410207	35	2900	SH	DEFINED	12
GOODRICH PETE CORP	COM NEW	382410405	1219	59210	SH	DEFINED	12
GOODYEAR TIRE & RUBR CO	COM	382550101	63	4209	SH	DEFINED	9
GOODYEAR TIRE & RUBR CO	COM	382550101	2021	135623	SH	DEFINED	12
GOODYEAR TIRE & RUBR CO	COM	382550101	7	500	SH	DEFINED	17
GOOGLE INC	CL A	38259P508	290287	986867	SH	DEFINED	10
GOOGLE INC	CL A	38259P508	37	125	SH	DEFINED	17
GOOGLE INC	CL A	38259P508	1185342	4029720	SH	DEFINED	8
GOOGLE INC	CL A	38259P508	3907	13282	SH	DEFINED	12
GOOGLE INC	CL A	38259P508	2196	7465	SH	DEFINED	9
GOOGLE INC	CL A	38259P508	1206	4100	SH	DEFINED	5
GOOGLE INC	CL A	38259P508	304	1034	SH	DEFINED	11
GORMAN RUPP CO	COM	383082104	82	3820	SH	DEFINED	12
GRACE W R & CO DEL NEW	COM	38388F108	21	2707	SH	DEFINED	12

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

GRACO INC	COM	384109104	1100	32273	SH	DEFINED	12
GRAFTECH INTL LTD	COM	384313102	13	3000	SH	DEFINED	12
GRAINGER W W INC	COM	384802104	1612	29430	SH	DEFINED	17
GRAINGER W W INC	COM	384802104	25	460	SH	DEFINED	3
GRAINGER W W INC	COM	384802104	41	750	SH	DEFINED	2
GRAINGER W W INC	COM	384802104	82	1500	SH	DEFINED	11
GRAINGER W W INC	COM	384802104	844	15409	SH	DEFINED	12
GRAMERCY CAP CORP	COM	384871109	1098	44900	SH	DEFINED	3
GRAMERCY CAP CORP	COM	384871109	7	300	SH	DEFINED	12
GRANITE CONSTR INC	COM	387328107	15	550	SH	DEFINED	11
GRANT PRIDECO INC	COM	38821G101	38	1435	SH	DEFINED	4
GRANT PRIDECO INC	COM	38821G101	132	4999	SH	DEFINED	12
GRANT PRIDECO INC	COM	38821G101	212	8000	SH	DEFINED	17
GRANT PRIDECO INC	COM	38821G101	17957	678913	SH	DEFINED	3
GRAPHIC PACKAGING CORP DEL	COM	388688103	412	113000	SH	DEFINED	12
GRAY TELEVISION INC	COM	389375106	60	5000	SH	DEFINED	12
GRAY TELEVISION INC	COM	389375106	74	6100	SH	DEFINED	3
GRAY TELEVISION INC	COM	389375106	1961	162600	SH	DEFINED	6
GREAT AMERN FINL RES INC	COM	389915109	11650	588100	SH	DEFINED	6
GREAT ATLANTIC & PAC TEA INC	COM	390064103	1688	58097	SH	DEFINED	3
GREAT LAKES CHEM CORP	COM	390568103	5	160	SH	DEFINED	12
GREAT PLAINS ENERGY INC	COM	391164100	700	21943	SH	DEFINED	12
GREAT PLAINS ENERGY INC	COM	391164100	27317	856590	SH	DEFINED	6
GREAT PLAINS ENERGY INC	COM	391164100	140	4400	SH	DEFINED	17
GREAT PLAINS ENERGY INC	COM	391164100	21	650	SH	DEFINED	2
GREATER ATLANTIC FINANCIAL	COM	391601101	59	11500	SH	DEFINED	12
GREATER BAY BANCORP	COM	391648102	6977	265000	SH	DEFINED	6
GREATER BAY BANCORP	COM	391648102	1154	43750	SH	DEFINED	1
GREATER BAY BANCORP	COM	391648102	3	100	SH	DEFINED	2
GREATER BAY BANCORP	COM	391648102	48	1820	SH	DEFINED	11
GREATER BAY BANCORP	COM	391648102	135	5122	SH	DEFINED	12
GREATER CHINA FD INC	COM	39167B102	49	3035	SH	DEFINED	12
GREATER COMMUNITY BANCORP	COM	39167M108	318	19819	SH	DEFINED	6
GREEN MOUNTAIN PWR CORP	COM	393154109	254	8500	SH	DEFINED	6
GREENE CNTY BANCSHARES INC	COM NEW	394361208	695	25449	SH	DEFINED	6
GREIF INC	CL A	397624107	12	200	SH	DEFINED	12
GREIF INC	CL A	397624107	61	1000	SH	DEFINED	9
GREIF INC	CL A	397624107	19326	316300	SH	DEFINED	3
GREY WOLF INC	COM	397888108	7953	1073330	SH	DEFINED	3
GRIFFON CORP	COM	398433102	2	88	SH	DEFINED	11
GRIFFON CORP	COM	398433102	2701	121679	SH	DEFINED	12
GROUP 1 AUTOMOTIVE INC	COM	398905109	16241	675600	SH	DEFINED	6
GROUPE CGI INC	CL A SUB VTG	39945C109	14590	2427636	SH	DEFINED	7
GROUPE DANONE	SPONSORED ADR	399449107	44	2500	SH	DEFINED	11
GRUPO TELEVISIA SA DE CV	SP ADR REP ORD	40049J206	13781	221950	SH	DEFINED	3
GRUPO TMM S A	SP ADR A SHS	40051D105	9	3000	SH	DEFINED	11
GSI COMMERCE INC	COM	36238G102	25	1500	SH	DEFINED	12
GSI COMMERCE INC	COM	36238G102	17	1000	SH	DEFINED	9
GTC BIOTHERAPEUTICS INC	COM	36238T104	2	1100	SH	DEFINED	12
GTECH HLDGS CORP	COM	400518106	6	206	SH	DEFINED	12
GTECH HLDGS CORP	COM	400518106	105	3600	SH	DEFINED	3
GTECH HLDGS CORP	COM	400518106	3	98	SH	DEFINED	11
GUESS INC	COM	401617105	20269	1222472	SH	DEFINED	3
GUIDANT CORP	COM	401698105	7	100	SH	DEFINED	3
GUIDANT CORP	COM	401698105	7797	116753	SH	DEFINED	17
GUIDANT CORP	COM	401698105	484	7194	SH	DEFINED	12
GUIDANT CORP	COM	401698105	153	2272	SH	DEFINED	2
GUIDANT CORP	COM	401698105	52	768	SH	DEFINED	9
GUIDANT CORP	COM	401698105	5	77	SH	DEFINED	1
GUIDANT CORP	COM	401698105	142	2104	SH	DEFINED	11
GUILFORD PHARMACEUTICALS INC	COM	401829106	1	285	SH	DEFINED	11
GUILFORD PHARMACEUTICALS INC	COM	401829106	12	5350	SH	DEFINED	12

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

GUITAR CTR MGMT INC	COM	402040109	1146	19625	SH	DEFINED	12
GUITAR CTR MGMT INC	COM	402040109	20636	353530	SH	DEFINED	3
GULF ISLAND FABRICATION INC	COM	402307102	201	10100	SH	DEFINED	12
GULFMARK OFFSHORE INC	COM	402629109	8	300	SH	DEFINED	12
GULFMARK OFFSHORE INC	COM	402629109	279	10200	SH	DEFINED	3
GYMBOREE CORP	COM	403777105	1112	81400	SH	DEFINED	6
GYRODYNE CO AMER INC	COM	403820103	88	2000	SH	DEFINED	11
H & Q HEALTHCARE FD	SH BEN INT	404052102	147	8348	SH	DEFINED	12
H & Q LIFE SCIENCES INVS	SH BEN INT	404053100	2595	163539	SH	DEFINED	12
HAEMONETICS CORP	COM	405024100	25039	616120	SH	DEFINED	3
HAEMONETICS CORP	COM	405024100	41	1000	SH	DEFINED	12
HAGGAR CORP	COM	405173105	601	29515	SH	DEFINED	12
HAGGAR CORP	COM	405173105	3726	183120	SH	DEFINED	6
HAIN CELESTIAL GROUP INC	COM	405217100	27	1400	SH	DEFINED	12
HAIN CELESTIAL GROUP INC	COM	405217100	2854	146350	SH	DEFINED	2
HAIN CELESTIAL GROUP INC	COM	405217100	90	4600	SH	DEFINED	11
HAIN CELESTIAL GROUP INC	COM	405217100	59	3000	SH	DEFINED	17
HALLIBURTON CO	COM	406216101	210	4390	SH	DEFINED	17
HALLIBURTON CO	COM	406216101	57	1200	SH	DEFINED	11
HALLIBURTON CO	COM	406216101	454	9498	SH	DEFINED	2
HALLIBURTON CO	COM	406216101	2219	46405	SH	DEFINED	12
HALLIBURTON CO	COM	406216101	24	500	SH	DEFINED	9
HANCOCK FABRICS INC	COM	409900107	54	8114	SH	DEFINED	12
HANCOCK JOHN FINL TRENDS FD	COM	41014X105	21	1300	SH	DEFINED	12
HANCOCK JOHN INCOME SECS TR	COM	410123103	257	17015	SH	DEFINED	12
HANCOCK JOHN INVS TR	COM	410142103	190	9480	SH	DEFINED	12
HANCOCK JOHN PATRIOT GLOBL D	COM	41013G103	37	2800	SH	DEFINED	12
HANCOCK JOHN PATRIOT PFD DIV	COM	41013J107	260	18900	SH	DEFINED	12
HANCOCK JOHN PATRIOT PREM DI	COM	41013Q101	35	3740	SH	DEFINED	12
HANCOCK JOHN PATRIOT PREM II	COM SH BEN INT	41013T105	3	250	SH	DEFINED	12
HANCOCK JOHN PATRIOT SELCT D	COM	41013U102	190	13750	SH	DEFINED	12
HANCOCK JOHN PFD INCOME FD	SH BEN INT	41013W108	597	25584	SH	DEFINED	12
HANCOCK JOHN PFD INCOME FD I	COM	41021P103	245	11132	SH	DEFINED	12
HANCOCK JOHN PFD INCOME FD I	COM	41013X106	377	16036	SH	DEFINED	12
HANCOCK JOHN TAX-ADV DIV INC	COM	41013V100	247	13553	SH	DEFINED	12
HANDLEMAN CO DEL	COM	410252100	7534	456350	SH	DEFINED	6
HANDLEMAN CO DEL	COM	410252100	10	577	SH	DEFINED	12
HANDLEMAN CO DEL	COM	410252100	2	101	SH	DEFINED	11
HANGER ORTHOPEDIC GROUP INC	COM NEW	41043F208	1	100	SH	DEFINED	12
HANGER ORTHOPEDIC GROUP INC	COM NEW	41043F208	1245	247000	SH	DEFINED	6
HANMI FINL CORP	COM	410495105	5997	359120	SH	DEFINED	3
HANOVER COMPRESSOR CO	COM	410768105	266	23150	SH	DEFINED	12
HANSEN NAT CORP	COM	411310105	46	542	SH	DEFINED	12
HANSON PLC NEW	SPONSORED ADR	411349103	9	187	SH	DEFINED	2
HARBOR FLA BANCSHARES INC	COM	411901101	39	1040	SH	DEFINED	12
HARBOR FLA BANCSHARES INC	COM	411901101	161	4300	SH	DEFINED	11
HARBOR FLA BANCSHARES INC	COM	411901101	6417	171391	SH	DEFINED	1
HARBOR FLA BANCSHARES INC	COM	411901101	206	5500	SH	DEFINED	5
HARKEN ENERGY CORP	COM NEW	412552309	46	104937	SH	DEFINED	12
HARLAND JOHN H CO	COM	412693103	25517	671500	SH	DEFINED	6
HARLAND JOHN H CO	COM	412693103	19997	526232	SH	DEFINED	3
HARLAND JOHN H CO	COM	412693103	388	10200	SH	DEFINED	12
HARLEY DAVIDSON INC	COM	412822108	71141	1434300	SH	DEFINED	8
HARLEY DAVIDSON INC	COM	412822108	2755	55550	SH	DEFINED	1
HARLEY DAVIDSON INC	COM	412822108	3199	64500	SH	DEFINED	10
HARLEY DAVIDSON INC	COM	412822108	314	6325	SH	DEFINED	2
HARLEY DAVIDSON INC	COM	412822108	3690	74392	SH	DEFINED	9
HARLEY DAVIDSON INC	COM	412822108	7884	160550	SH	DEFINED	17
HARLEY DAVIDSON INC	COM	412822108	12977	261636	SH	DEFINED	12
HARLEY DAVIDSON INC	COM	412822108	382	7710	SH	DEFINED	11
HARLEYSVILLE GROUP INC	COM	412824104	48	2275	SH	DEFINED	12
HARLEYSVILLE NATL CORP PA	COM	412850109	12	525	SH	DEFINED	12

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

HARMAN INTL INDS INC	COM	413086109	112	1375	SH	DEFINED	12
HARMONY GOLD MNG LTD	SPONSORED ADR	413216300	9420	1148217	SH	DEFINED	6
HARRAHS ENTMT INC	COM	413619107	5105	70830	SH	DEFINED	12
HARRAHS ENTMT INC	COM	413619107	995	13800	SH	DEFINED	5
HARRAHS ENTMT INC	COM	413619107	0	2	SH	DEFINED	6
HARRAHS ENTMT INC	COM	413619107	25	344	SH	DEFINED	17
HARRAHS ENTMT INC	COM	413619107	656	9100	SH	DEFINED	11
HARRAHS ENTMT INC	COM	413619107	24072	334009	SH	DEFINED	3
HARRINGTON WEST FINL GROUP I	COM	41383L104	1047	67965	SH	DEFINED	6
HARRIS & HARRIS GROUP INC	COM	413833104	36	3050	SH	DEFINED	12
HARRIS CORP DEL	COM	413875105	975	31225	SH	DEFINED	12
HARRIS CORP DEL	COM	413875105	27379	877240	SH	DEFINED	3
HARRIS CORP DEL	COM	413875105	17	548	SH	DEFINED	11
HARSCO CORP	COM	415864107	5755	105500	SH	DEFINED	6
HARSCO CORP	COM	415864107	1	21	SH	DEFINED	12
HARSCO CORP	COM	415864107	773	14172	SH	DEFINED	3
HARTE-HANKS INC	COM	416196103	27	900	SH	DEFINED	9
HARTE-HANKS INC	COM	416196103	324	10900	SH	DEFINED	12
HARTE-HANKS INC	COM	416196103	463	15575	SH	DEFINED	11
HARTE-HANKS INC	COM	416196103	22	750	SH	DEFINED	17
HARTFORD FINL SVCS GROUP INC	COM	416515104	16545	221245	SH	DEFINED	3
HARTFORD FINL SVCS GROUP INC	COM	416515104	9	120	SH	DEFINED	17
HARTFORD FINL SVCS GROUP INC	COM	416515104	26	343	SH	DEFINED	11
HARTFORD FINL SVCS GROUP INC	COM	416515104	562	7509	SH	DEFINED	9
HARTFORD FINL SVCS GROUP INC	COM	416515104	763	10200	SH	DEFINED	2
HARTFORD FINL SVCS GROUP INC	COM	416515104	1371	18333	SH	DEFINED	5
HARTFORD FINL SVCS GROUP INC	COM	416515104	3267	43686	SH	DEFINED	12
HARTFORD FINL SVCS GROUP INC	COM	416515104	5804	77610	SH	DEFINED	6
HARTFORD INCOME SHS FD INC	COM	416537108	6	800	SH	DEFINED	12
HARTMARX CORP	COM	417119104	7601	754811	SH	DEFINED	3
HARVEST NATURAL RESOURCES IN	COM	41754V103	5	500	SH	DEFINED	12
HASBRO INC	COM	418056107	470	22595	SH	DEFINED	12
HASTINGS ENTMT INC	COM	418365102	1140	192251	SH	DEFINED	6
HAVERTY FURNITURE INC	COM	419596101	110	7410	SH	DEFINED	12
HAVERTY FURNITURE INC	COM	419596101	838	56700	SH	DEFINED	6
HAWAIIAN ELEC INDUSTRIES	COM	419870100	15508	578450	SH	DEFINED	6
HAWAIIAN ELEC INDUSTRIES	COM	419870100	15	544	SH	DEFINED	11
HAWAIIAN ELEC INDUSTRIES	COM	419870100	75	2800	SH	DEFINED	17
HAWAIIAN ELEC INDUSTRIES	COM	419870100	107	4000	SH	DEFINED	2
HAWAIIAN ELEC INDUSTRIES	COM	419870100	173	6450	SH	DEFINED	12
HAWAIIAN HOLDINGS INC	COM	419879101	9	2200	SH	DEFINED	2
HAWK CORP	CL A	420089104	130	11100	SH	DEFINED	12
HAWKINS INC	COM	420261109	1015	83533	SH	DEFINED	6
HAWKINS INC	COM	420261109	23	1900	SH	DEFINED	12
HCA INC	COM	404119109	443	7810	SH	DEFINED	11
HCA INC	COM	404119109	827	14600	SH	DEFINED	5
HCA INC	COM	404119109	3105	54786	SH	DEFINED	12
HCA INC	COM	404119109	5100	90000	SH	DEFINED	7
HCA INC	COM	404119109	183	3225	SH	DEFINED	9
HCA INC	COM	404119109	10851	191470	SH	DEFINED	3
HCC INS HLDGS INC	COM	404132102	101	2670	SH	DEFINED	1
HCC INS HLDGS INC	COM	404132102	4	100	SH	DEFINED	9
HCC INS HLDGS INC	COM	404132102	15	399	SH	DEFINED	11
HCC INS HLDGS INC	COM	404132102	64	1700	SH	DEFINED	12
HDFC BANK LTD	ADR REPS 3 SHS	40415F101	237	5100	SH	DEFINED	3
HDFC BANK LTD	ADR REPS 3 SHS	40415F101	12	250	SH	DEFINED	11
HEADWATERS INC	COM	42210P102	83	2400	SH	DEFINED	12
HEADWATERS INC	COM	42210P102	9603	279320	SH	DEFINED	3
HEALTH CARE PPTY INVS INC	COM	421915109	6889	254750	SH	DEFINED	9
HEALTH CARE PPTY INVS INC	COM	421915109	22	800	SH	DEFINED	2
HEALTH CARE PPTY INVS INC	COM	421915109	249	9208	SH	DEFINED	17
HEALTH CARE PPTY INVS INC	COM	421915109	213	7871	SH	DEFINED	11

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

HEALTH CARE PPTY INVS INC	COM	421915109	1884	69665	SH	DEFINED	12
HEALTH CARE REIT INC	COM	42217K106	49	1288	SH	DEFINED	11
HEALTH CARE REIT INC	COM	42217K106	859	22781	SH	DEFINED	12
HEALTH CARE REIT INC	COM	42217K106	2256	59829	SH	DEFINED	9
HEALTH MGMT ASSOC INC NEW	CL A	421933102	26	1000	SH	DEFINED	17
HEALTH MGMT ASSOC INC NEW	CL A	421933102	106	4050	SH	DEFINED	2
HEALTH MGMT ASSOC INC NEW	CL A	421933102	609	23275	SH	DEFINED	5
HEALTH MGMT ASSOC INC NEW	CL A	421933102	534	20400	SH	DEFINED	11
HEALTH MGMT ASSOC INC NEW	CL A	421933102	4244	162125	SH	DEFINED	12
HEALTH NET INC	COM	42222G108	35561	931880	SH	DEFINED	6
HEALTH NET INC	COM	42222G108	164294	4305399	SH	DEFINED	10
HEALTH NET INC	COM	42222G108	1271	33311	SH	DEFINED	12
HEALTH NET INC	COM	42222G108	179	4700	SH	DEFINED	11
HEALTH NET INC	COM	42222G108	23	600	SH	DEFINED	7
HEALTH NET INC	COM	42222G108	15	400	SH	DEFINED	3
HEALTH NET INC	COM	42222G108	643532	16864047	SH	DEFINED	8
HEALTHCARE RLTY TR	COM	421946104	2879	74573	SH	DEFINED	12
HEALTHCARE SVCS GRP INC	COM	421906108	21	1038	SH	DEFINED	12
HEALTHEXTRAS INC	COM	422211102	66	3300	SH	DEFINED	12
HEALTHEXTRAS INC	COM	422211102	17	839	SH	DEFINED	11
HEARST-ARGYLE TELEVISION INC	COM	422317107	104	4260	SH	DEFINED	6
HEARST-ARGYLE TELEVISION INC	COM	422317107	194	7900	SH	DEFINED	11
HEARST-ARGYLE TELEVISION INC	COM	422317107	293	11950	SH	DEFINED	12
HEARTLAND EXPRESS INC	COM	422347104	350	18000	SH	DEFINED	5
HEARTLAND EXPRESS INC	COM	422347104	7	360	SH	DEFINED	12
HECLA MNG CO	COM	422704106	1	270	SH	DEFINED	17
HECLA MNG CO	COM	422704106	167	36556	SH	DEFINED	12
HECTOR COMMUNICATIONS CORP	COM	422730101	695	30400	SH	DEFINED	6
HEICO CORP NEW	CL A	422806208	5	277	SH	DEFINED	12
HEICO CORP NEW	COM	422806109	5	210	SH	DEFINED	12
HEIDRICK & STRUGGLES INTL IN	COM	422819102	3596	137865	SH	DEFINED	3
HEINZ H J CO	COM	423074103	8074	227941	SH	DEFINED	17
HEINZ H J CO	COM	423074103	6591	186094	SH	DEFINED	12
HEINZ H J CO	COM	423074103	3030	85570	SH	DEFINED	9
HEINZ H J CO	COM	423074103	1300	36690	SH	DEFINED	2
HEINZ H J CO	COM	423074103	269	7600	SH	DEFINED	1
HEINZ H J CO	COM	423074103	217	6137	SH	DEFINED	11
HEINZ H J CO	COM	423074103	28	800	SH	DEFINED	4
HEINZ H J CO	COM	423074103	8	220	SH	DEFINED	6
HELEN OF TROY CORP LTD	COM	G4388N106	7992	313905	SH	DEFINED	6
HELEN OF TROY CORP LTD	COM	G4388N106	8	300	SH	DEFINED	12
HELEN OF TROY CORP LTD	COM	G4388N106	2	80	SH	DEFINED	11
HELIX TECHNOLOGY CORP	COM	423319102	45	3400	SH	DEFINED	12
HELIX TECHNOLOGY CORP	COM	423319102	409	30800	SH	DEFINED	2
HELLENIC TELECOM ORGANIZATN	SPONSORED ADR	423325307	497	56030	SH	DEFINED	17
HELMERICH & PAYNE INC	COM	423452101	38	800	SH	DEFINED	11
HELMERICH & PAYNE INC	COM	423452101	371	7900	SH	DEFINED	2
HELMERICH & PAYNE INC	COM	423452101	1069	22790	SH	DEFINED	12
HELMERICH & PAYNE INC	COM	423452101	9855	210040	SH	DEFINED	3
HELMERICH & PAYNE INC	COM	423452101	141	3000	SH	DEFINED	17
HENRY JACK & ASSOC INC	COM	426281101	385	21030	SH	DEFINED	12
HENRY JACK & ASSOC INC	COM	426281101	6426	350940	SH	DEFINED	3
HERBALIFE LTD	COM USD SHS	G4412G101	4999	231347	SH	DEFINED	3
HERCULES INC	COM	427056106	37029	2616900	SH	DEFINED	6
HERCULES INC	COM	427056106	41	2880	SH	DEFINED	17
HERCULES INC	COM	427056106	73	5132	SH	DEFINED	12
HERITAGE PPTY INVT TR INC	COM	42725M107	506	14444	SH	DEFINED	12
HERLEY INDS INC DEL	COM	427398102	2	85	SH	DEFINED	11
HERSHEY CO	COM	427866108	10096	162572	SH	DEFINED	1
HERSHEY CO	COM	427866108	2893	46586	SH	DEFINED	12
HERSHEY CO	COM	427866108	918	14788	SH	DEFINED	2
HERSHEY CO	COM	427866108	717	11550	SH	DEFINED	17

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

HERSHEY CO	COM	427866108	137	2200	SH	DEFINED	11
HERSHEY CO	COM	427866108	25	400	SH	DEFINED	4
HERSHEY CO	COM	427866108	70	1130	SH	DEFINED	9
HEWITT ASSOCS INC	COM	42822Q100	3428	129300	SH	DEFINED	3
HEWITT ASSOCS INC	COM	42822Q100	22	820	SH	DEFINED	12
HEWLETT PACKARD CO	COM	428236103	1949	82895	SH	DEFINED	2
HEWLETT PACKARD CO	COM	428236103	729	31000	SH	DEFINED	4
HEWLETT PACKARD CO	COM	428236103	1332	56636	SH	DEFINED	11
HEWLETT PACKARD CO	COM	428236103	542	23063	SH	DEFINED	1
HEWLETT PACKARD CO	COM	428236103	68598	2927812	SH	DEFINED	6
HEWLETT PACKARD CO	COM	428236103	19563	832093	SH	DEFINED	12
HEWLETT PACKARD CO	COM	428236103	1864	79176	SH	DEFINED	9
HEWLETT PACKARD CO	COM	428236103	3569	151800	SH	DEFINED	7
HEWLETT PACKARD CO	COM	428236103	3756	156062	SH	DEFINED	5
HEWLETT PACKARD CO	COM	428236103	5878	250000	SH	DEFINED	8
HEWLETT PACKARD CO	COM	428236103	9660	410868	SH	DEFINED	17
HEWLETT PACKARD CO	COM	428236103	19188	816174	SH	DEFINED	3
HEXCEL CORP NEW	COM	428291108	184	10900	SH	DEFINED	12
HI SHEAR TECHNOLOGY CORP	COM	42839Y104	45	11500	SH	DEFINED	6
HIBBETT SPORTING GOODS INC	COM	428565105	248	6549	SH	DEFINED	12
HIBERNIA CORP	CL A	428656102	63	1900	SH	DEFINED	11
HIBERNIA CORP	CL A	428656102	57	1720	SH	DEFINED	6
HIBERNIA CORP	CL A	428656102	481	14490	SH	DEFINED	12
HIGH INCOME OPPORTUNITY FD I	COM	42967Q105	32	4900	SH	DEFINED	12
HIGHLAND HOSPITALITY CORP	COM	430141101	78	7500	SH	DEFINED	2
HIGHWOODS PPTYS INC	COM	431284108	896	30103	SH	DEFINED	12
HIGHWOODS PPTYS INC	COM	431284108	119	4000	SH	DEFINED	2
HIGHWOODS PPTYS INC	COM	431284108	947	31819	SH	DEFINED	17
HILAND PARTNERS L P	UT LTD PARTNR	431291103	108	3050	SH	DEFINED	3
HILAND PARTNERS L P	UT LTD PARTNR	431291103	2386	67584	SH	DEFINED	12
HILB ROGAL & HOBBS CO	COM	431294107	5583	162300	SH	DEFINED	1
HILB ROGAL & HOBBS CO	COM	431294107	150	4350	SH	DEFINED	12
HILB ROGAL & HOBBS CO	COM	431294107	13695	398100	SH	DEFINED	6
HILB ROGAL & HOBBS CO	COM	431294107	27	792	SH	DEFINED	11
HILFIGER TOMMY CORP	ORD	G8915Z102	24541	1783346	SH	DEFINED	6
HILFIGER TOMMY CORP	ORD	G8915Z102	21	1541	SH	DEFINED	12
HILFIGER TOMMY CORP	ORD	G8915Z102	19	1350	SH	DEFINED	11
HILLENBRAND INDS INC	COM	431573104	1	25	SH	DEFINED	11
HILLENBRAND INDS INC	COM	431573104	5	100	SH	DEFINED	6
HILLENBRAND INDS INC	COM	431573104	202	4000	SH	DEFINED	17
HILLENBRAND INDS INC	COM	431573104	498	9843	SH	DEFINED	2
HILLENBRAND INDS INC	COM	431573104	1326	26230	SH	DEFINED	3
HILLENBRAND INDS INC	COM	431573104	22067	436536	SH	DEFINED	12
HILLENBRAND INDS INC	COM	431573104	9	184	SH	DEFINED	1
HILTON HOTELS CORP	COM	432848109	431	18083	SH	DEFINED	12
HILTON HOTELS CORP	COM	432848109	638	26762	SH	DEFINED	17
HILTON HOTELS CORP	COM	432848109	60	2531	SH	DEFINED	9
HILTON HOTELS CORP	COM	432848109	24	1000	SH	DEFINED	11
HINES HORTICULTURE INC	COM	433245107	1428	375867	SH	DEFINED	6
HITACHI LIMITED	ADR 10 COM	433578507	68	1115	SH	DEFINED	11
HMN FINL INC	COM	40424G108	970	30800	SH	DEFINED	6
HNI CORP	COM	404251100	1411	27595	SH	DEFINED	12
HNI CORP	COM	404251100	74	1450	SH	DEFINED	11
HOLLIS-EDEN PHARMACEUTICALS	COM	435902101	148	20000	SH	DEFINED	12
HOLLY CORP	COM PAR \$0.01	435758305	3557	76220	SH	DEFINED	3
HOLLY CORP	COM PAR \$0.01	435758305	1	32	SH	DEFINED	2
HOLLY CORP	COM PAR \$0.01	435758305	15	312	SH	DEFINED	12
HOLLY ENERGY PARTNERS L P	COM UT LTD PTN	435763107	44	1000	SH	DEFINED	12
HOLOGIC INC	COM	436440101	5293	133149	SH	DEFINED	3
HOLOGIC INC	COM	436440101	5	125	SH	DEFINED	12
HOME DEPOT INC	COM	437076102	12912	331924	SH	DEFINED	6
HOME DEPOT INC	COM	437076102	2211	56850	SH	DEFINED	7

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

HOME DEPOT INC	COM	437076102	2172	55826	SH	DEFINED	11
HOME DEPOT INC	COM	437076102	2147	55151	SH	DEFINED	9
HOME DEPOT INC	COM	437076102	1697	43614	SH	DEFINED	1
HOME DEPOT INC	COM	437076102	436	11200	SH	DEFINED	5
HOME DEPOT INC	COM	437076102	16838	432851	SH	DEFINED	2
HOME DEPOT INC	COM	437076102	35684	917333	SH	DEFINED	3
HOME DEPOT INC	COM	437076102	36791	947395	SH	DEFINED	17
HOME DEPOT INC	COM	437076102	728628	18730800	SH	DEFINED	8
HOME DEPOT INC	COM	437076102	199370	5125200	SH	DEFINED	10
HOME DEPOT INC	COM	437076102	39346	1011475	SH	DEFINED	12
HOME DEPOT INC	COM	437076102	54	1382	SH	DEFINED	4
HOME PROPERTIES INC	COM	437306103	10	225	SH	DEFINED	12
HONDA MOTOR LTD	AMERN SHS	438128308	37	1500	SH	DEFINED	2
HONDA MOTOR LTD	AMERN SHS	438128308	736	29900	SH	DEFINED	6
HONEYWELL INTL INC	COM	438516106	1824	49800	SH	DEFINED	17
HONEYWELL INTL INC	COM	438516106	14190	387375	SH	DEFINED	4
HONEYWELL INTL INC	COM	438516106	12831	350283	SH	DEFINED	3
HONEYWELL INTL INC	COM	438516106	7795	212804	SH	DEFINED	12
HONEYWELL INTL INC	COM	438516106	405	11055	SH	DEFINED	11
HONEYWELL INTL INC	COM	438516106	7777	212306	SH	DEFINED	5
HONEYWELL INTL INC	COM	438516106	7508	204955	SH	DEFINED	2
HONEYWELL INTL INC	COM	438516106	5974	163100	SH	DEFINED	7
HONEYWELL INTL INC	COM	438516106	1956	53513	SH	DEFINED	9
HONEYWELL INTL INC	COM	438516106	32717	896326	SH	DEFINED	6
HORACE MANN EDUCATORS CORP N	COM	440327104	5	250	SH	DEFINED	12
HORIZON HEALTH CORP	COM	44041Y104	98	4200	SH	DEFINED	3
HORIZON HEALTH CORP	COM	44041Y104	31	1336	SH	DEFINED	12
HORMEL FOODS CORP	COM	440452100	1525	52001	SH	DEFINED	12
HORMEL FOODS CORP	COM	440452100	1000	34080	SH	DEFINED	3
HOSPIRA INC	COM	441060100	2	57	SH	DEFINED	1
HOSPIRA INC	COM	441060100	70	1804	SH	DEFINED	11
HOSPIRA INC	COM	441060100	917	23514	SH	DEFINED	12
HOSPIRA INC	COM	441060100	1767	45449	SH	DEFINED	17
HOSPIRA INC	COM	441060100	48	1240	SH	DEFINED	2
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	1933	43868	SH	DEFINED	12
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	769	17435	SH	DEFINED	9
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	53	1200	SH	DEFINED	11
HOST MARRIOTT CORP NEW	COM	44107P104	649	37093	SH	DEFINED	9
HOST MARRIOTT CORP NEW	COM	44107P104	6613	377882	SH	DEFINED	3
HOST MARRIOTT CORP NEW	COM	44107P104	614	35094	SH	DEFINED	12
HOT TOPIC INC	COM	441339108	9	493	SH	DEFINED	11
HOUSTON EXPL CO	COM	442120101	16	300	SH	DEFINED	12
HOUSTON EXPL CO	COM	442120101	21	400	SH	DEFINED	11
HOUSTON EXPL CO	COM	442120101	51769	975614	SH	DEFINED	6
HOVNANIAN ENTERPRISES INC	CL A	442487203	150	2300	SH	DEFINED	12
HOVNANIAN ENTERPRISES INC	CL A	442487203	24523	376120	SH	DEFINED	3
HRPT PPTYS TR	COM SH BEN INT	40426W101	27	2200	SH	DEFINED	2
HRPT PPTYS TR	COM SH BEN INT	40426W101	22	1775	SH	DEFINED	11
HRPT PPTYS TR	COM SH BEN INT	40426W101	2181	175450	SH	DEFINED	12
HRPT PPTYS TR	COM SH BEN INT	40426W101	23	1875	SH	DEFINED	9
HSBC HLDGS PLC	SPON ADR NEW	404280406	106	1330	SH	DEFINED	9
HSBC HLDGS PLC	SPON ADR NEW	404280406	3005	38630	SH	DEFINED	17
HSBC HLDGS PLC	SPON ADR NEW	404280406	38	472	SH	DEFINED	11
HSBC HLDGS PLC	SPON ADR NEW	404280406	191	2397	SH	DEFINED	2
HUB GROUP INC	CL A	443320106	20	800	SH	DEFINED	11
HUBBELL INC	CL A	443510102	13	328	SH	DEFINED	12
HUBBELL INC	CL B	443510201	154	3500	SH	DEFINED	2
HUBBELL INC	CL B	443510201	203	4592	SH	DEFINED	17
HUBBELL INC	CL B	443510201	236	5353	SH	DEFINED	12
HUBBELL INC	CL B	443510201	275	6246	SH	DEFINED	11
HUBBELL INC	CL B	443510201	426	9650	SH	DEFINED	5
HUDSON UNITED BANCORP	COM	444165104	42566	1179100	SH	DEFINED	6

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

HUDSON UNITED BANCORP	COM	444165104	397	11000	SH	DEFINED	17
HUDSON UNITED BANCORP	COM	444165104	78	2168	SH	DEFINED	12
HUDSON UNITED BANCORP	COM	444165104	8	214	SH	DEFINED	11
HUGHES SUPPLY INC	COM	444482103	25	900	SH	DEFINED	9
HUGHES SUPPLY INC	COM	444482103	67	2400	SH	DEFINED	12
HUGHES SUPPLY INC	COM	444482103	2220	79000	SH	DEFINED	3
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	3219	106100	SH	DEFINED	3
HUMAN GENOME SCIENCES INC	COM	444903108	415	35830	SH	DEFINED	12
HUMAN GENOME SCIENCES INC	COM	444903108	34	2900	SH	DEFINED	2
HUMANA INC	COM	444859102	7185	180800	SH	DEFINED	6
HUMANA INC	COM	444859102	42047	1058058	SH	DEFINED	3
HUMANA INC	COM	444859102	4356	109600	SH	DEFINED	10
HUMANA INC	COM	444859102	2311	58156	SH	DEFINED	12
HUMANA INC	COM	444859102	14	350	SH	DEFINED	9
HUMANA INC	COM	444859102	73809	1857300	SH	DEFINED	8
HUNT J B TRANS SVCS INC	COM	445658107	46	2400	SH	DEFINED	11
HUNT J B TRANS SVCS INC	COM	445658107	2070	107650	SH	DEFINED	3
HUNT J B TRANS SVCS INC	COM	445658107	3109	161063	SH	DEFINED	12
HUNT J B TRANS SVCS INC	COM	445658107	3665	190600	SH	DEFINED	6
HUNTINGTON BANCSHARES INC	COM	446150104	5759	238555	SH	DEFINED	2
HUNTINGTON BANCSHARES INC	COM	446150104	48	1995	SH	DEFINED	17
HUNTINGTON BANCSHARES INC	COM	446150104	245	10162	SH	DEFINED	6
HUNTINGTON BANCSHARES INC	COM	446150104	994	41171	SH	DEFINED	12
HUNTSMAN CORP	COM	447011107	1198	59100	SH	DEFINED	6
HUNTSMAN CORP	COM	447011107	1099	54200	SH	DEFINED	3
HUNTSMAN CORP	COM	447011107	221	10900	SH	DEFINED	12
HURCO COMPANIES INC	COM	447324104	589	36900	SH	DEFINED	3
HUTCHINSON TECHNOLOGY INC	COM	448407106	2	57	SH	DEFINED	11
HUTCHINSON TECHNOLOGY INC	COM	448407106	19	500	SH	DEFINED	12
HUTCHINSON TECHNOLOGY INC	COM	448407106	26749	694610	SH	DEFINED	3
HYDRIL	COM	448774109	13841	254660	SH	DEFINED	3
HYDROGENICS CORP	COM	448882100	2	500	SH	DEFINED	12
HYPERCOM CORP	COM	44913M105	1182	182700	SH	DEFINED	3
HYPERION 2005 INVT GRADE OPP	COM	448918102	0	0	SH	DEFINED	12
HYPERION SOLUTIONS CORP	COM	44914M104	8540	212220	SH	DEFINED	3
HYPERION SOLUTIONS CORP	COM	44914M104	23	570	SH	DEFINED	17
HYPERION SOLUTIONS CORP	COM	44914M104	8	200	SH	DEFINED	11
HYPERION STRATEGIC MTG INC F	COM	44915C105	34	2400	SH	DEFINED	12
HYPERION TOTAL RETURN & INCO	COM	449145101	67	6996	SH	DEFINED	12
HYTHIAM INC	COM	44919F104	705	125900	SH	DEFINED	12
I-FLOW CORP	COM NEW	449520303	33	2000	SH	DEFINED	12
IAC INTERACTIVECORP	COM	44919P102	1829010	76050325	SH	DEFINED	8
IAC INTERACTIVECORP	*W EXP 02/04/200	44919P128	2	100	SH	DEFINED	12
IAC INTERACTIVECORP	COM	44919P102	13	533	SH	DEFINED	1
IAC INTERACTIVECORP	COM	44919P102	6005	250000	SH	DEFINED	7
IAC INTERACTIVECORP	COM	44919P102	410623	17073709	SH	DEFINED	10
IAC INTERACTIVECORP	COM	44919P102	211640	8800000	SH	DEFINED	13
IAC INTERACTIVECORP	COM	44919P102	22062	917324	SH	DEFINED	12
IAC INTERACTIVECORP	COM	44919P102	1344	55965	SH	DEFINED	6
IAC INTERACTIVECORP	COM	44919P102	695	28955	SH	DEFINED	17
IAC INTERACTIVECORP	COM	44919P102	52	2165	SH	DEFINED	2
IAC INTERACTIVECORP	COM	44919P102	2576	107100	SH	DEFINED	9
IAC INTERACTIVECORP	COM	44919P102	569	23695	SH	DEFINED	11
IAMGOLD CORP	COM	450913108	10948	1621300	SH	DEFINED	7
IBERIABANK CORP	COM	450828108	111	1800	SH	DEFINED	12
IBERIABANK CORP	COM	450828108	3330	54050	SH	DEFINED	6
IBIS TECHNOLOGY CORP	COM	450909106	1	650	SH	DEFINED	12
ICICI BK LTD	ADR	45104G104	3730	170700	SH	DEFINED	3
ICICI BK LTD	ADR	45104G104	637	30940	SH	DEFINED	17
ICICI BK LTD	ADR	45104G104	13	613	SH	DEFINED	11
ICOS CORP	COM	449295104	23	1075	SH	DEFINED	12
ICU MED INC	COM	44930G107	392	12200	SH	DEFINED	12

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

ID BIOMEDICAL CORP	COM	44936D108	48	2965	SH	DEFINED	12
IDACORP INC	COM	451107106	8	267	SH	DEFINED	9
IDACORP INC	COM	451107106	18901	617085	SH	DEFINED	6
IDACORP INC	COM	451107106	58	1900	SH	DEFINED	12
IDENTIX INC	COM	451906101	1	211	SH	DEFINED	12
IDENTIX INC	COM	451906101	1	200	SH	DEFINED	2
IDEX CORP	COM	45167R104	78	2025	SH	DEFINED	9
IDEX CORP	COM	45167R104	30267	783920	SH	DEFINED	3
IDEX CORP	COM	45167R104	12	300	SH	DEFINED	12
IDEXX LABS INC	COM	45168D104	8	130	SH	DEFINED	9
IDEXX LABS INC	COM	45168D104	295	4726	SH	DEFINED	11
IDT CORP	COM	448947101	1	105	SH	DEFINED	11
IGATE CORP	COM	45169U105	34	9400	SH	DEFINED	12
IHOP CORP	COM	449623107	87	2000	SH	DEFINED	9
IHOP CORP	COM	449623107	24	550	SH	DEFINED	12
IKON OFFICE SOLUTIONS INC	COM	451713101	51	5350	SH	DEFINED	12
IKON OFFICE SOLUTIONS INC	COM	451713101	29253	3076020	SH	DEFINED	6
ILLINOIS TOOL WKS INC	COM	452308109	24	300	SH	DEFINED	4
ILLINOIS TOOL WKS INC	COM	452308109	255	3200	SH	DEFINED	1
ILLINOIS TOOL WKS INC	COM	452308109	2203	27645	SH	DEFINED	3
ILLINOIS TOOL WKS INC	COM	452308109	2487	31213	SH	DEFINED	12
ILLINOIS TOOL WKS INC	COM	452308109	3076	38607	SH	DEFINED	17
ILLINOIS TOOL WKS INC	COM	452308109	11588	145429	SH	DEFINED	2
ILLINOIS TOOL WKS INC	COM	452308109	10	125	SH	DEFINED	9
ILLINOIS TOOL WKS INC	COM	452308109	578	7255	SH	DEFINED	11
ILLUMINA INC	COM	452327109	14	1150	SH	DEFINED	12
ILX RESORTS INC	COM NEW	449661503	5	500	SH	DEFINED	12
IMAGE ENTMT INC	COM NEW	452439201	3	1000	SH	DEFINED	12
IMAGISTICS INTERNATIONAL INC	COM	45247T104	0	17	SH	DEFINED	11
IMAGISTICS INTERNATIONAL INC	COM	45247T104	1	32	SH	DEFINED	2
IMAGISTICS INTERNATIONAL INC	COM	45247T104	1	32	SH	DEFINED	9
IMAGISTICS INTERNATIONAL INC	COM	45247T104	28	1000	SH	DEFINED	12
IMATION CORP	COM	45245A107	175	4500	SH	DEFINED	11
IMATION CORP	COM	45245A107	99	2545	SH	DEFINED	12
IMAX CORP	COM	45245E109	34	3430	SH	DEFINED	12
IMCLONE SYS INC	COM	45245W109	78	2517	SH	DEFINED	12
IMCLONE SYS INC	COM	45245W109	40218	1298600	SH	DEFINED	8
IMERGENT INC	COM	45247Q100	6696	631686	SH	DEFINED	3
IMMTECH INTL INC	COM	452519101	6	500	SH	DEFINED	12
IMMUNE RESPONSE CORP DEL	COM NEW	45252T205	0	20	SH	DEFINED	12
IMMUNICON CORP DEL	COM	45260A107	255	50381	SH	DEFINED	12
IMMUNICON CORP DEL	COM	45260A107	4	850	SH	DEFINED	11
IMMUNOGEN INC	COM	45253H101	11	1875	SH	DEFINED	12
IMMUNOMEDICS INC	COM	452907108	8	4500	SH	DEFINED	12
IMPAC MTG HLDGS INC	COM	45254P102	277	14850	SH	DEFINED	12
IMPAX LABORATORIES INC	COM	45256B101	36	2300	SH	DEFINED	12
IMPERIAL CHEM INDS PLC	ADR NEW	452704505	20440	1120600	SH	DEFINED	6
IMPERIAL OIL LTD	COM NEW	453038408	808	9700	SH	DEFINED	7
IMPERIAL OIL LTD	COM NEW	453038408	441	5290	SH	DEFINED	11
IMPERIAL OIL LTD	COM NEW	453038408	6775	81317	SH	DEFINED	17
IMPERIAL OIL LTD	COM NEW	453038408	226	2710	SH	DEFINED	12
IMPERIAL SUGAR CO NEW	COM NEW	453096208	2	107	SH	DEFINED	12
IMPERIAL TOBACCO GROUP PLC	SPONSORED ADR	453142101	1609	30580	SH	DEFINED	17
IMS HEALTH INC	COM	449934108	1748	70551	SH	DEFINED	12
IMS HEALTH INC	COM	449934108	418	16862	SH	DEFINED	2
IMS HEALTH INC	COM	449934108	3434	138644	SH	DEFINED	17
IMS HEALTH INC	COM	449934108	248	10020	SH	DEFINED	11
INAMED CORP	COM	453235103	40	600	SH	DEFINED	12
INCO LTD	COM	453258402	213	5650	SH	DEFINED	12
INCO LTD	COM	453258402	982	26020	SH	DEFINED	5
INCO LTD	COM	453258402	5473	145225	SH	DEFINED	7
INCO LTD	COM	453258402	475	14590	SH	DEFINED	17

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

INDEPENDENCE CMNTY BK CORP	COM	453414104	2562	69366	SH	DEFINED	12
INDEPENDENCE CMNTY BK CORP	COM	453414104	368	9960	SH	DEFINED	11
INDEPENDENCE CMNTY BK CORP	COM	453414104	2	50	SH	DEFINED	6
INDEPENDENT BANK CORP MASS	COM	453836108	429	15195	SH	DEFINED	12
INDEPENDENT BANK CORP MASS	COM	453836108	11	400	SH	DEFINED	11
INDEPENDENT BANK CORP MICH	COM	453838104	618	21730	SH	DEFINED	3
INDEVUS PHARMACEUTICALS INC	COM	454072109	24	9470	SH	DEFINED	12
INDIA FD INC	COM	454089103	191	6400	SH	DEFINED	12
INDUS INTL INC	COM	45578L100	62	25000	SH	DEFINED	12
INDYMAC BANCORP INC	COM	456607100	41339	1014940	SH	DEFINED	6
INDYMAC BANCORP INC	COM	456607100	257	6300	SH	DEFINED	3
INDYMAC BANCORP INC	COM	456607100	1352	33196	SH	DEFINED	12
INERGY L P	UNIT LTD PTNR	456615103	9	300	SH	DEFINED	12
INERGY L P	UNIT LTD PTNR	456615103	0	10	SH	DEFINED	7
INFINITY PPTY & CAS CORP	COM	45665Q103	30702	880173	SH	DEFINED	6
INFORMATICA CORP	COM	45666Q102	144	17200	SH	DEFINED	11
INFORMATICA CORP	COM	45666Q102	640	76276	SH	DEFINED	12
INFOSPACE INC	COM NEW	45678T201	170	5152	SH	DEFINED	12
INFOSPACE INC	COM NEW	45678T201	9687	294170	SH	DEFINED	3
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	456788108	3	35	SH	DEFINED	11
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	456788108	101	1300	SH	DEFINED	3
INFOUSA INC NEW	COM	456818301	15688	1340635	SH	DEFINED	6
INFOUSA INC NEW	COM	456818301	197	16800	SH	DEFINED	3
ING CLARION GLB RE EST INCM	COM	44982G104	1490	96378	SH	DEFINED	12
ING CLARION REAL EST INCOME	COM SHS	449788108	73	4600	SH	DEFINED	12
ING GLOBAL EQTY DIV & PREM O	COM	45684E107	791	39468	SH	DEFINED	12
ING GROUP N V	SPONSORED ADR	456837103	29	1045	SH	DEFINED	9
ING GROUP N V	SPONSORED ADR	456837103	294	10485	SH	DEFINED	2
ING GROUP N V	SPONSORED ADR	456837103	1524	56834	SH	DEFINED	17
ING GROUP N V	SPONSORED ADR	456837103	21297	788706	SH	DEFINED	6
ING GROUP N V	SPONSORED ADR	456837103	12	429	SH	DEFINED	11
ING PRIME RATE TR	SH BEN INT	44977W106	132	18686	SH	DEFINED	12
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	36	500	SH	DEFINED	17
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	362	5068	SH	DEFINED	5
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	4181	58596	SH	DEFINED	12
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	293	4100	SH	DEFINED	11
INGLES MKTS INC	CL A	457030104	360	26149	SH	DEFINED	6
INGLES MKTS INC	CL A	457030104	7	501	SH	DEFINED	12
INGLES MKTS INC	CL A	457030104	7	493	SH	DEFINED	17
INGRAM MICRO INC	CL A	457153104	249	15910	SH	DEFINED	12
INGRAM MICRO INC	CL A	457153104	254	16250	SH	DEFINED	5
INGRAM MICRO INC	CL A	457153104	15921	1016680	SH	DEFINED	6
INGRAM MICRO INC	CL A	457153104	28122	1795775	SH	DEFINED	3
INKINE PHARMACEUTICALS INC	COM	457214104	334	104800	SH	DEFINED	12
INKINE PHARMACEUTICALS INC	COM	457214104	76	23870	SH	DEFINED	9
INNKEEPERS USA TR	COM	4576J0104	30	2000	SH	DEFINED	2
INNKEEPERS USA TR	COM	4576J0104	1563	104605	SH	DEFINED	12
INNKEEPERS USA TR	COM	4576J0104	515	34493	SH	DEFINED	9
INNODATA ISOGEN INC	COM NEW	457642205	930	316238	SH	DEFINED	6
INNOVATIVE SOLUTIONS & SUPPO	COM	45769N105	11806	351690	SH	DEFINED	3
INNOVO GROUP INC	COM PAR \$0.01	457954600	37	17250	SH	DEFINED	3
INPUT/OUTPUT INC	COM	457652105	6	900	SH	DEFINED	12
INSIGHT COMMUNICATIONS INC	CL A	45768V108	12	1100	SH	DEFINED	12
INSITUFORM TECHNOLOGIES INC	CL A	457667103	107	6695	SH	DEFINED	12
INSMED INC	COM NEW	457669208	0	225	SH	DEFINED	12
INSPIRE PHARMACEUTICALS INC	COM	457733103	8	1000	SH	DEFINED	12
INSPIRE PHARMACEUTICALS INC	COM	457733103	2	201	SH	DEFINED	17
INSTINET GROUP INC	COM	457750107	1	100	SH	DEFINED	12
INSURED MUN INCOME FD	COM	45809F104	11	820	SH	DEFINED	12
INTEGRA BK CORP	COM	45814P105	648	28651	SH	DEFINED	6
INTEGRA BK CORP	COM	45814P105	237	10474	SH	DEFINED	12
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	9	320	SH	DEFINED	12

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

INTEGRATED DEVICE TECHNOLOGY	COM	458118106	2	161	SH	DEFINED	11
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	3	300	SH	DEFINED	12
INTEGRATED SILICON SOLUTION	COM	45812P107	1	200	SH	DEFINED	12
INTEL CORP	COM	458140100	7818	300000	SH	DEFINED	8
INTEL CORP	COM	458140100	122	4675	SH	DEFINED	4
INTEL CORP	COM	458140100	1669	64146	SH	DEFINED	11
INTEL CORP	COM	458140100	2092	80399	SH	DEFINED	5
INTEL CORP	COM	458140100	6770	259814	SH	DEFINED	9
INTEL CORP	COM	458140100	41008	1573597	SH	DEFINED	2
INTEL CORP	COM	458140100	8634	331824	SH	DEFINED	6
INTEL CORP	COM	458140100	29828	1144595	SH	DEFINED	12
INTEL CORP	COM	458140100	33603	1291411	SH	DEFINED	1
INTEL CORP	COM	458140100	48311	1856702	SH	DEFINED	3
INTEL CORP	COM	458140100	5480	210600	SH	DEFINED	7
INTEL CORP	COM	458140100	81087	3118139	SH	DEFINED	17
INTER TEL INC	COM	458372109	21248	1141614	SH	DEFINED	6
INTER TEL INC	COM	458372109	2130	114430	SH	DEFINED	3
INTER TEL INC	COM	458372109	22	1200	SH	DEFINED	2
INTERACTIVE DATA CORP	COM	45840J107	5	264	SH	DEFINED	12
INTERDIGITAL COMMUNICATIONS	COM	45866A105	9	500	SH	DEFINED	9
INTERDIGITAL COMMUNICATIONS	COM	45866A105	486	27776	SH	DEFINED	12
INTERFACE INC	CL A	458665106	36	4500	SH	DEFINED	12
INTERGRAPH CORP	COM	458683109	258	7482	SH	DEFINED	12
INTERNAP NETWORK SVCS CORP	COM	45885A102	11	24399	SH	DEFINED	12
INTERNATIONAL ALUM CORP	COM	458884103	13	400	SH	DEFINED	12
INTERNATIONAL BANCSHARES COR	COM	459044103	9237	326524	SH	DEFINED	6
INTERNATIONAL BUSINESS MACHS	COM	459200101	454	6115	SH	DEFINED	4
INTERNATIONAL BUSINESS MACHS	COM	459200101	414177	5581905	SH	DEFINED	8
INTERNATIONAL BUSINESS MACHS	COM	459200101	100920	1360710	SH	DEFINED	17
INTERNATIONAL BUSINESS MACHS	COM	459200101	98442	1326711	SH	DEFINED	10
INTERNATIONAL BUSINESS MACHS	COM	459200101	91889	1240093	SH	DEFINED	6
INTERNATIONAL BUSINESS MACHS	COM	459200101	47602	641539	SH	DEFINED	3
INTERNATIONAL BUSINESS MACHS	COM	459200101	39489	532199	SH	DEFINED	12
INTERNATIONAL BUSINESS MACHS	COM	459200101	18519	249584	SH	DEFINED	2
INTERNATIONAL BUSINESS MACHS	COM	459200101	4909	66165	SH	DEFINED	7
INTERNATIONAL BUSINESS MACHS	COM	459200101	3837	51705	SH	DEFINED	1
INTERNATIONAL BUSINESS MACHS	COM	459200101	2088	28120	SH	DEFINED	9
INTERNATIONAL BUSINESS MACHS	COM	459200101	1868	25172	SH	DEFINED	5
INTERNATIONAL BUSINESS MACHS	COM	459200101	1816	24468	SH	DEFINED	11
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	1	20	SH	DEFINED	6
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	11	300	SH	DEFINED	2
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	330	9100	SH	DEFINED	17
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	199	5490	SH	DEFINED	12
INTERNATIONAL GAME TECHNOLOG	COM	459902102	890	31600	SH	DEFINED	11
INTERNATIONAL GAME TECHNOLOG	COM	459902102	3443	122300	SH	DEFINED	10
INTERNATIONAL GAME TECHNOLOG	COM	459902102	11835	420415	SH	DEFINED	12
INTERNATIONAL GAME TECHNOLOG	COM	459902102	903	32075	SH	DEFINED	1
INTERNATIONAL GAME TECHNOLOG	COM	459902102	808	28700	SH	DEFINED	5
INTERNATIONAL GAME TECHNOLOG	COM	459902102	3618	130536	SH	DEFINED	17
INTERNATIONAL GAME TECHNOLOG	COM	459902102	78493	2788400	SH	DEFINED	8
INTERNATIONAL GAME TECHNOLOG	COM	459902102	1620	57556	SH	DEFINED	9
INTERNATIONAL PWR PLC	SPONSORED ADR	46018M104	18834	525665	SH	DEFINED	6
INTERNATIONAL RECTIFIER CORP	COM	460254105	2	50	SH	DEFINED	6
INTERNATIONAL RECTIFIER CORP	COM	460254105	2177	45620	SH	DEFINED	12
INTERNATIONAL RECTIFIER CORP	COM	460254105	22	470	SH	DEFINED	11
INTERNATIONAL RECTIFIER CORP	COM	460254105	353	7400	SH	DEFINED	3
INTERNATIONAL SECS EXCH INC	CL A	46031W204	3	100	SH	DEFINED	12
INTERNATIONAL SHIPHOLDING CO	COM NEW	460321201	35	2400	SH	DEFINED	12
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	17376	308954	SH	DEFINED	3
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	164	2915	SH	DEFINED	12
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	20	350	SH	DEFINED	11
INTERNET CAP GROUP INC	COM NEW	46059C205	4	613	SH	DEFINED	12

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

INTERNET CAP GROUP INC	COM NEW	46059C205	1	90	SH	DEFINED	17
INTERNET SEC SYS INC	COM	46060X107	4	200	SH	DEFINED	2
INTERNET SEC SYS INC	COM	46060X107	4	200	SH	DEFINED	12
INTERNET SEC SYS INC	COM	46060X107	13985	689234	SH	DEFINED	3
INTEROIL CORP	COM	460951106	2	84	SH	DEFINED	11
INTERPOOL INC	COM	46062R108	3	150	SH	DEFINED	1
INTERPUBLIC GROUP COS INC	COM	460690100	474	38950	SH	DEFINED	5
INTERPUBLIC GROUP COS INC	COM	460690100	2	195	SH	DEFINED	9
INTERPUBLIC GROUP COS INC	COM	460690100	365	30000	SH	DEFINED	4
INTERPUBLIC GROUP COS INC	COM	460690100	504	41415	SH	DEFINED	12
INTERPUBLIC GROUP COS INC	COM	460690100	728	59793	SH	DEFINED	6
INTERPUBLIC GROUP COS INC	COM	460690100	13748	1128700	SH	DEFINED	8
INTERPUBLIC GROUP COS INC	COM	460690100	93	7628	SH	DEFINED	17
INTERSECTIONS INC	COM	460981301	2608	223120	SH	DEFINED	6
INTERSIL CORP	CL A	46069S109	4	215	SH	DEFINED	12
INTERSIL CORP	CL A	46069S109	144	7670	SH	DEFINED	6
INTERSTATE HOTELS & RESRTS I	COM	46088S106	2	408	SH	DEFINED	12
INTERTAPE POLYMER GROUP INC	COM	460919103	5	500	SH	DEFINED	11
INTERTAPE POLYMER GROUP INC	COM	460919103	19	1850	SH	DEFINED	7
INTERVIDEO INC	COM	46114Y101	1054	73300	SH	DEFINED	3
INTERVOICE INC NEW	COM	461142101	658	76300	SH	DEFINED	3
INTEST CORP	COM	461147100	67	18546	SH	DEFINED	6
INTL PAPER CO	COM	460146103	26	847	SH	DEFINED	17
INTL PAPER CO	COM	460146103	14	465	SH	DEFINED	9
INTL PAPER CO	COM	460146103	187	6200	SH	DEFINED	11
INTL PAPER CO	COM	460146103	248	8200	SH	DEFINED	5
INTL PAPER CO	COM	460146103	2266	75000	SH	DEFINED	7
INTL PAPER CO	COM	460146103	4427	146550	SH	DEFINED	2
INTL PAPER CO	COM	460146103	2366	78331	SH	DEFINED	12
INTRADO INC	COM	46117A100	71	4750	SH	DEFINED	12
INTRADO INC	COM	46117A100	24	1600	SH	DEFINED	11
INTRAWEST CORPORATION	COM NEW	460915200	5	200	SH	DEFINED	12
INTRAWEST CORPORATION	COM NEW	460915200	3817	158505	SH	DEFINED	3
INTROGEN THERAPEUTICS INC	COM	46119F107	1	100	SH	DEFINED	12
INTUIT	COM	461202103	7	150	SH	DEFINED	1
INTUIT	COM	461202103	131	2900	SH	DEFINED	11
INTUIT	COM	461202103	187	4150	SH	DEFINED	17
INTUIT	COM	461202103	473972	10507025	SH	DEFINED	8
INTUIT	COM	461202103	123473	2737150	SH	DEFINED	10
INTUIT	COM	461202103	1839	40777	SH	DEFINED	12
INTUITIVE SURGICAL INC	COM NEW	46120E602	58	1247	SH	DEFINED	12
INTUITIVE SURGICAL INC	COM NEW	46120E602	23	500	SH	DEFINED	2
INVACARE CORP	COM	461203101	410	9253	SH	DEFINED	12
INVACARE CORP	COM	461203101	355	8000	SH	DEFINED	2
INVACARE CORP	COM	461203101	7231	163000	SH	DEFINED	3
INVESTMENT GRADE MUN INCOME	COM	461368102	14	1000	SH	DEFINED	12
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	21512	1023507	SH	DEFINED	6
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	1074	51100	SH	DEFINED	12
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	25	1200	SH	DEFINED	17
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	25	1200	SH	DEFINED	3
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	16	781	SH	DEFINED	11
INVESTORS FINL SERVICES CORP	COM	461915100	75806	2004400	SH	DEFINED	8
INVESTORS FINL SERVICES CORP	COM	461915100	373	9872	SH	DEFINED	11
INVESTORS FINL SERVICES CORP	COM	461915100	42	1112	SH	DEFINED	12
INVESTORS TITLE CO	COM	461804106	4	100	SH	DEFINED	12
INVITROGEN CORP	COM	46185R100	10	122	SH	DEFINED	11
INVITROGEN CORP	COM	46185R100	387	4641	SH	DEFINED	12
INVITROGEN CORP	COM	46185R100	28541	342674	SH	DEFINED	3
IOMED INC	COM	462028101	143	64300	SH	DEFINED	6
IOMEGA CORP	COM NEW	462030305	2	900	SH	DEFINED	12
IONATRON INC	COM	462070103	69	8000	SH	DEFINED	12
IOWA TELECOMM SERVICES INC	COM	462594201	1579	84190	SH	DEFINED	12

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

IOWA TELECOMM SERVICES INC	COM	462594201	144	7400	SH	DEFINED
IPASS INC	COM	46261V108	6	1000	SH	DEFINED 12
IPC HLDGS LTD	ORD	G4933P101	2	38	SH	DEFINED 12
IPSCO INC	COM	462622101	4	100	SH	DEFINED 7
IPSCO INC	COM	462622101	10504	240359	SH	DEFINED 3
IPSCO INC	COM	462622101	2731	62500	SH	DEFINED 6
IPSCO INC	COM	462622101	9	200	SH	DEFINED 12
IRELAND BK	SPONSORED ADR	46267Q103	4	67	SH	DEFINED 11
IRON MTN INC	COM	462846106	399	12850	SH	DEFINED 11
IRSA INVERSIONES Y REP S A	GLOBL DEP RCPT	450047204	582	47671	SH	DEFINED 12
IRWIN FINL CORP	COM	464119106	18114	816300	SH	DEFINED 6
IRWIN FINL CORP	COM	464119106	29	1300	SH	DEFINED 2
ISCO INTL INC	COM	46426P103	0	600	SH	DEFINED 7
ISHARES INC	MSCI PAC J IDX	464286665	19	200	SH	DEFINED 12
ISHARES INC	MSCI PAC J IDX	464286665	157	1665	SH	DEFINED 17
ISHARES INC	MSCI SINGAPORE	464286673	4	500	SH	DEFINED 12
ISHARES INC	MSCI TAIWAN	464286731	24	2000	SH	DEFINED 12
ISHARES INC	MSCI GERMANY	464286806	9	500	SH	DEFINED 12
ISHARES INC	MSCI MALAYSIA	464286830	7	1000	SH	DEFINED 12
ISHARES INC	MSCI SWEDEN	464286756	23	1150	SH	DEFINED 7
ISHARES INC	MSCI SINGAPORE	464286673	12	1600	SH	DEFINED 7
ISHARES INC	MSCI SWITZERLD	464286749	27	1600	SH	DEFINED 7
ISHARES INC	MSCI UTD KINGD	464286699	182	10100	SH	DEFINED 7
ISHARES INC	MSCI JAPAN	464286848	68	6750	SH	DEFINED 17
ISHARES INC	MSCI HONG KONG	464286871	16	1250	SH	DEFINED 7
ISHARES INC	MSCI EMU INDEX	464286608	541	7600	SH	DEFINED 7
ISHARES INC	MSCI JAPAN	464286848	9590	945800	SH	DEFINED 5
ISHARES INC	MSCI HONG KONG	464286871	93	7517	SH	DEFINED 12
ISHARES INC	MSCI JAPAN	464286848	382	37637	SH	DEFINED 12
ISHARES INC	MSCI S KOREA	464286772	144	4500	SH	DEFINED 12
ISHARES INC	MSCI CDA INDEX	464286509	64	3500	SH	DEFINED 12
ISHARES INC	MSCI AUSTRIA	464286202	95	3945	SH	DEFINED 12
ISHARES INC	MSCI AUSTRALIA	464286103	59	3350	SH	DEFINED 7
ISHARES INC	MSCI CDA INDEX	464286509	7102	391270	SH	DEFINED 5
ISHARES INC	MSCI JAPAN	464286848	632	62300	SH	DEFINED 7
ISHARES TR	RUSSELL1000VAL	464287598	518	7770	SH	DEFINED 12
ISHARES TR	RUSSELL 3000	464287689	550	8025	SH	DEFINED 12
ISHARES TR	RUSSELL 2000	464287655	1748	27449	SH	DEFINED 12
ISHARES TR	RUSSELL 2000	464287655	761	11940	SH	DEFINED 17
ISHARES TR	RUSL 2000 GROW	464287648	110	1700	SH	DEFINED 12
ISHARES TR	RUSL 2000 VALU	464287630	704	10950	SH	DEFINED 12
ISHARES TR	RUSL 2000 VALU	464287630	77	1200	SH	DEFINED 17
ISHARES TR	RUSSELL 1000	464287622	45	700	SH	DEFINED 17
ISHARES TR	RUSSELL 1000	464287622	17	260	SH	DEFINED 12
ISHARES TR	DJ US UTILS	464287697	1040	13445	SH	DEFINED 12
ISHARES TR	S&P MIDCP GROW	464287606	28	400	SH	DEFINED 12
ISHARES TR	DJ US TECH SEC	464287721	360	7863	SH	DEFINED 12
ISHARES TR	CONS SRVC IDX	464287580	83	1405	SH	DEFINED 12
ISHARES TR	S&P GLB100INDX	464287572	9	150	SH	DEFINED 12
ISHARES TR	COHEN&ST RLTY	464287564	625	8776	SH	DEFINED 12
ISHARES TR	NASDQ BIO INDX	464287556	388	5720	SH	DEFINED 12
ISHARES TR	GLDM SACHS TEC	464287549	321	7440	SH	DEFINED 17
ISHARES TR	GLDM SACHS TEC	464287549	58	1354	SH	DEFINED 12
ISHARES TR	RUSSELL1000GRW	464287614	98	2050	SH	DEFINED 12
ISHARES TR	S&P SMLCAP 600	464287804	69	1250	SH	DEFINED 17
ISHARES TR	S&P SMLCP GROW	464287887	681	6250	SH	DEFINED 12
ISHARES TR	S&P SMLCP VALU	464287879	643	10430	SH	DEFINED 12
ISHARES TR	S&P EURO PLUS	464287861	149	1995	SH	DEFINED 12
ISHARES TR	S&P EURO PLUS	464287861	72	960	SH	DEFINED 17
ISHARES TR	S&P EURO PLUS	464287861	19	250	SH	DEFINED 7
ISHARES TR	DJ US TOTL MKT	464287846	52	900	SH	DEFINED 12
ISHARES TR	DJ US BAS MATL	464287838	3383	72956	SH	DEFINED 12

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

ISHARES TR	S&P MIDCP VALU	464287705	1340	20079	SH	DEFINED	12
ISHARES TR	S&P SMLCAP 600	464287804	1404	25521	SH	DEFINED	12
ISHARES TR	S&P MIDCP VALU	464287705	100	1500	SH	DEFINED	17
ISHARES TR	DJ US ENERGY	464287796	1748	22699	SH	DEFINED	12
ISHARES TR	DJ US FINL SVC	464287770	20	187	SH	DEFINED	12
ISHARES TR	DJ US INDUSTRIAL	464287754	14	259	SH	DEFINED	12
ISHARES TR	DJ US REAL EST	464287739	227	3562	SH	DEFINED	12
ISHARES TR	DJ US REAL EST	464287739	220	3452	SH	DEFINED	17
ISHARES TR	DJ US HEALTHCR	464287762	110	1807	SH	DEFINED	12
ISHARES TR	DJ US TELECOMM	464287713	1038	44366	SH	DEFINED	12
ISHARES TR	GLDM SCHS SEMI	464287523	150	2850	SH	DEFINED	12
ISHARES TR	CONS GOODS IDX	464287812	252	4805	SH	DEFINED	12
ISHARES TR	DJ SEL DIV INX	464287168	571	9250	SH	DEFINED	17
ISHARES TR	GLMN SCHS SOFT	464287515	37	973	SH	DEFINED	12
ISHARES TR	DJ US FINL SEC	464287788	50	528	SH	DEFINED	12
ISHARES TR	S&P 100 IDX FD	464287101	56	1000	SH	DEFINED	12
ISHARES TR	DJ SEL DIV INX	464287168	3700	59945	SH	DEFINED	5
ISHARES TR	DJ SEL DIV INX	464287168	7784	126099	SH	DEFINED	12
ISHARES TR	US TIPS BD FD	464287176	443	4135	SH	DEFINED	12
ISHARES TR	FTSE XNHUA IDX	464287184	100	1750	SH	DEFINED	12
ISHARES TR	S&P 500 INDEX	464287200	33	276	SH	DEFINED	4
ISHARES TR	LEHMAN AGG BND	464287226	116	1125	SH	DEFINED	12
ISHARES TR	MSCI EMERG MKT	464287234	16	225	SH	DEFINED	11
ISHARES TR	MSCI EMERG MKT	464287234	314	4380	SH	DEFINED	12
ISHARES TR	MSCI EMERG MKT	464287234	7287	101774	SH	DEFINED	17
ISHARES TR	GS CORP BD FD	464287242	404	3605	SH	DEFINED	12
ISHARES TR	S&P MIDCAP 400	464287507	807	11780	SH	DEFINED	12
ISHARES TR	GS NAT RES IDX	464287374	108	1418	SH	DEFINED	12
ISHARES TR	RUSSELL MIDCAP	464287499	804	9760	SH	DEFINED	12
ISHARES TR	RUSSELL MCP VL	464287473	42	355	SH	DEFINED	12
ISHARES TR	MSCI EAFE IDX	464287465	11779	224826	SH	DEFINED	17
ISHARES TR	MSCI EAFE IDX	464287465	1776	33900	SH	DEFINED	12
ISHARES TR	1-3 YR TRS BD	464287457	1617	19905	SH	DEFINED	12
ISHARES TR	7-10 YR TRS BD	464287440	812	9335	SH	DEFINED	12
ISHARES TR	S&P500/BAR VAL	464287408	17	270	SH	DEFINED	12
ISHARES TR	S&P LTN AM 40	464287390	47	500	SH	DEFINED	12
ISHARES TR	MSCI EAFE IDX	464287465	1170	22338	SH	DEFINED	7
ISHARES TR	S&P MIDCAP 400	464287507	96	1400	SH	DEFINED	17
ISHARES TR	GS NAT RES IDX	464287374	250	3300	SH	DEFINED	17
ISIS PHARMACEUTICALS INC	COM	464330109	16	4215	SH	DEFINED	12
ISLE OF CAPRI CASINOS INC	COM	464592104	292	11135	SH	DEFINED	12
ISOLAGEN INC	COM	46488N103	357	87110	SH	DEFINED	12
ISOLAGEN INC	COM	46488N103	21	5060	SH	DEFINED	11
ISTAR FINL INC	COM	45031U101	4	96	SH	DEFINED	11
ISTAR FINL INC	COM	45031U101	408	9809	SH	DEFINED	12
ITLA CAP CORP	COM	450565106	3455	64100	SH	DEFINED	6
ITRON INC	COM	465741106	7697	172280	SH	DEFINED	3
ITRON INC	COM	465741106	19	427	SH	DEFINED	12
ITT EDUCATIONAL SERVICES INC	COM	45068B109	12138	227248	SH	DEFINED	6
ITT EDUCATIONAL SERVICES INC	COM	45068B109	668	12500	SH	DEFINED	17
ITT EDUCATIONAL SERVICES INC	COM	45068B109	8235	154160	SH	DEFINED	3
ITT INDS INC IND	COM	450911102	72	739	SH	DEFINED	9
ITT INDS INC IND	COM	450911102	205	2100	SH	DEFINED	2
ITT INDS INC IND	COM	450911102	4945	50654	SH	DEFINED	12
ITT INDS INC IND	COM	450911102	6834	70000	SH	DEFINED	7
ITT INDS INC IND	COM	450911102	71	725	SH	DEFINED	11
ITT INDS INC IND	COM	450911102	28629	294536	SH	DEFINED	17
IVANHOE ENERGY INC	COM	465790103	9	4000	SH	DEFINED	12
IVANHOE MINES LTD	COM	46579N103	19	2500	SH	DEFINED	12
IVAX CORP	COM	465823102	3697	171944	SH	DEFINED	12
IVAX CORP	COM	465823102	13509	628323	SH	DEFINED	2
IVAX CORP	COM	465823102	63	2951	SH	DEFINED	9

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

IVAX CORP	COM	465823102	149	6921	SH	DEFINED	11
IVAX CORP	COM	465823102	374	17400	SH	DEFINED	3
IVILLAGE INC	COM	46588H105	7	1200	SH	DEFINED	12
IXYS CORP	COM	46600W106	3	245	SH	DEFINED	12
IXYS CORP	COM	46600W106	2134	150470	SH	DEFINED	3
J & J SNACK FOODS CORP	COM	466032109	12545	239698	SH	DEFINED	6
J & J SNACK FOODS CORP	COM	466032109	26	500	SH	DEFINED	11
J JILL GROUP INC	COM	466189107	1	100	SH	DEFINED	11
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	3753	108980	SH	DEFINED	3
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	31	905	SH	DEFINED	12
JABIL CIRCUIT INC	COM	466313103	58	1900	SH	DEFINED	11
JABIL CIRCUIT INC	COM	466313103	128	4150	SH	DEFINED	12
JABIL CIRCUIT INC	COM	466313103	3169	103117	SH	DEFINED	17
JABIL CIRCUIT INC	COM	466313103	6	200	SH	DEFINED	9
JACK IN THE BOX INC	COM	466367109	42900	1131320	SH	DEFINED	3
JACK IN THE BOX INC	COM	466367109	19	500	SH	DEFINED	11
JACK IN THE BOX INC	COM	466367109	30806	812400	SH	DEFINED	6
JACOBS ENGR GROUP INC DEL	COM	469814107	276	4900	SH	DEFINED	5
JACOBS ENGR GROUP INC DEL	COM	469814107	293	5202	SH	DEFINED	12
JACOBS ENGR GROUP INC DEL	COM	469814107	51	898	SH	DEFINED	11
JACUZZI BRANDS INC	COM	469865109	1	128	SH	DEFINED	9
JACUZZI BRANDS INC	COM	469865109	5	500	SH	DEFINED	12
JAKKS PAC INC	COM	47012E106	2	100	SH	DEFINED	12
JAKKS PAC INC	COM	47012E106	6391	332716	SH	DEFINED	6
JAKKS PAC INC	COM	47012E106	8965	466670	SH	DEFINED	3
JANUS CAP GROUP INC	COM	47102X105	1384	92048	SH	DEFINED	2
JANUS CAP GROUP INC	COM	47102X105	96	6400	SH	DEFINED	11
JANUS CAP GROUP INC	COM	47102X105	1285	85438	SH	DEFINED	12
JANUS CAP GROUP INC	COM	47102X105	738	49052	SH	DEFINED	9
JANUS CAP GROUP INC	COM	47102X105	445	29600	SH	DEFINED	4
JANUS CAP GROUP INC	COM	47102X105	122	8140	SH	DEFINED	6
JAPAN EQUITY FD INC	COM	471057109	482	79650	SH	DEFINED	12
JARDEN CORP	COM	471109108	118624	2200000	SH	DEFINED	13
JARDEN CORP	COM	471109108	8	150	SH	DEFINED	12
JDA SOFTWARE GROUP INC	COM	46612K108	11	1000	SH	DEFINED	12
JDS UNIPHASE CORP	COM	46612J101	0	100	SH	DEFINED	17
JDS UNIPHASE CORP	COM	46612J101	0	200	SH	DEFINED	9
JDS UNIPHASE CORP	COM	46612J101	1	800	SH	DEFINED	2
JDS UNIPHASE CORP	COM	46612J101	62	40619	SH	DEFINED	12
JEFFERIES GROUP INC NEW	COM	472319102	27	700	SH	DEFINED	12
JEFFERSON PILOT CORP	COM	475070108	5292	104955	SH	DEFINED	2
JEFFERSON PILOT CORP	COM	475070108	9191	182288	SH	DEFINED	12
JEFFERSON PILOT CORP	COM	475070108	1249	24766	SH	DEFINED	9
JEFFERSON PILOT CORP	COM	475070108	1055	20925	SH	DEFINED	17
JEFFERSON PILOT CORP	COM	475070108	389	7710	SH	DEFINED	6
JEFFERSON PILOT CORP	COM	475070108	21	425	SH	DEFINED	11
JETBLUE AWYS CORP	COM	477143101	38836	1900000	SH	DEFINED	13
JETBLUE AWYS CORP	COM	477143101	138	6746	SH	DEFINED	12
JETBLUE AWYS CORP	COM	477143101	6390	312600	SH	DEFINED	8
JLG INDS INC	COM	466210101	14476	526769	SH	DEFINED	3
JLG INDS INC	COM	466210101	91	3300	SH	DEFINED	12
JLG INDS INC	COM	466210101	27	1000	SH	DEFINED	
JOHN HANCOCK BK & THRIFT OPP	SH BEN INT	409735107	330	33634	SH	DEFINED	12
JOHNSON & JOHNSON	COM	478160104	34107	524716	SH	DEFINED	2
JOHNSON & JOHNSON	COM	478160104	16204	249294	SH	DEFINED	1
JOHNSON & JOHNSON	COM	478160104	13726	211173	SH	DEFINED	4
JOHNSON & JOHNSON	COM	478160104	10475	161158	SH	DEFINED	5
JOHNSON & JOHNSON	COM	478160104	9339	143679	SH	DEFINED	11
JOHNSON & JOHNSON	COM	478160104	7670	118000	SH	DEFINED	8
JOHNSON & JOHNSON	COM	478160104	3422	52675	SH	DEFINED	9
JOHNSON & JOHNSON	COM	478160104	1074	16530	SH	DEFINED	7
JOHNSON & JOHNSON	COM	478160104	442	6800	SH	DEFINED	6

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

JOHNSON & JOHNSON	COM	478160104	47746	734560	SH	DEFINED	12
JOHNSON & JOHNSON	COM	478160104	45150	694612	SH	DEFINED	3
JOHNSON & JOHNSON	COM	478160104	77681	1195798	SH	DEFINED	17
JOHNSON CTLS INC	COM	478366107	70	1250	SH	DEFINED	11
JOHNSON CTLS INC	COM	478366107	219	3875	SH	DEFINED	9
JOHNSON CTLS INC	COM	478366107	402	7130	SH	DEFINED	6
JOHNSON CTLS INC	COM	478366107	431	7647	SH	DEFINED	12
JOHNSON CTLS INC	COM	478366107	892	15840	SH	DEFINED	3
JOHNSON CTLS INC	COM	478366107	1008	17900	SH	DEFINED	2
JOHNSON CTLS INC	COM	478366107	9683	171900	SH	DEFINED	17
JONES APPAREL GROUP INC	COM	480074103	47	1500	SH	DEFINED	17
JONES APPAREL GROUP INC	COM	480074103	216	6950	SH	DEFINED	6
JONES APPAREL GROUP INC	COM	480074103	17	550	SH	DEFINED	12
JONES APPAREL GROUP INC	COM	480074103	425	13700	SH	DEFINED	5
JONES APPAREL GROUP INC	COM	480074103	25776	830419	SH	DEFINED	3
JONES LANG LASALLE INC	COM	48020Q107	481	10870	SH	DEFINED	3
JORGENSEN EARLE M CO	COM	480829100	2099	260760	SH	DEFINED	3
JOS A BANK CLOTHIERS INC	COM	480838101	6195	143074	SH	DEFINED	3
JOS A BANK CLOTHIERS INC	COM	480838101	89	2050	SH	DEFINED	12
JOS A BANK CLOTHIERS INC	COM	480838101	27	625	SH	DEFINED	11
JOURNAL COMMUNICATIONS INC	CL A	481130102	3649	217200	SH	DEFINED	6
JOURNAL REGISTER CO	COM	481138105	17430	995450	SH	DEFINED	6
JOURNAL REGISTER CO	COM	481138105	369	21094	SH	DEFINED	12
JOURNAL REGISTER CO	COM	481138105	203	11600	SH	DEFINED	11
JOY GLOBAL INC	COM	481165108	4333	129000	SH	DEFINED	3
JOY GLOBAL INC	COM	481165108	425	12660	SH	DEFINED	12
JPMORGAN & CHASE & CO	COM	46625H100	35876	1015731	SH	DEFINED	12
JPMORGAN & CHASE & CO	COM	46625H100	1277284	36163204	SH	DEFINED	8
JPMORGAN & CHASE & CO	COM	46625H100	31156	882113	SH	DEFINED	6
JPMORGAN & CHASE & CO	COM	46625H100	30952	876325	SH	DEFINED	17
JPMORGAN & CHASE & CO	COM	46625H100	20475	579694	SH	DEFINED	3
JPMORGAN & CHASE & CO	COM	46625H100	9965	282134	SH	DEFINED	2
JPMORGAN & CHASE & CO	COM	46625H100	3652	103410	SH	DEFINED	5
JPMORGAN & CHASE & CO	COM	46625H100	2855	80895	SH	DEFINED	9
JPMORGAN & CHASE & CO	COM	46625H100	2164	61255	SH	DEFINED	1
JPMORGAN & CHASE & CO	COM	46625H100	1312	37154	SH	DEFINED	11
JPMORGAN & CHASE & CO	COM	46625H100	219	6200	SH	DEFINED	7
JPMORGAN & CHASE & CO	COM	46625H100	174	4940	SH	DEFINED	4
JPMORGAN & CHASE & CO	COM	46625H100	320737	9080897	SH	DEFINED	10
JUNIPER NETWORKS INC	COM	48203R104	2	77	SH	DEFINED	9
JUNIPER NETWORKS INC	COM	48203R104	2393	95049	SH	DEFINED	12
JUNIPER NETWORKS INC	COM	48203R104	25	1000	SH	DEFINED	2
JUNIPER NETWORKS INC	COM	48203R104	5	200	SH	DEFINED	17
K FED BANCORP	COM	48246S101	110	9000	SH	DEFINED	12
K V PHARMACEUTICAL CO	CL A	482740206	16	960	SH	DEFINED	11
K V PHARMACEUTICAL CO	CL A	482740206	35	2118	SH	DEFINED	12
K-SWISS INC	CL A	482686102	4777	147700	SH	DEFINED	3
K-SWISS INC	CL A	482686102	8641	267200	SH	DEFINED	6
KADANT INC	COM	48282T104	7	341	SH	DEFINED	12
KANE PIPE LINE PARTNERS L P	SR PREF UNIT	484169107	298	4845	SH	DEFINED	12
KANSAS CITY LIFE INS CO	COM	484836101	77	1600	SH	DEFINED	12
KANSAS CITY SOUTHERN	COM NEW	485170302	1597	79150	SH	DEFINED	12
KANSAS CITY SOUTHERN	COM NEW	485170302	28318	1403256	SH	DEFINED	2
KANSAS CITY SOUTHERN	COM NEW	485170302	8	400	SH	DEFINED	9
KANSAS CITY SOUTHERN	COM NEW	485170302	587	29100	SH	DEFINED	11
KATY INDS INC	COM	486026107	2	500	SH	DEFINED	9
KAYDON CORP	COM	486587108	554	19900	SH	DEFINED	2
KAYDON CORP	COM	486587108	176	6310	SH	DEFINED	12
KAYNE ANDERSON MLP INVSMNT C	COM	486606106	1043	38974	SH	DEFINED	12
KB HOME	COM	48666K109	61	800	SH	DEFINED	6
KB HOME	COM	48666K109	605	7937	SH	DEFINED	12
KB HOME	COM	48666K109	22516	295370	SH	DEFINED	3

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

KB HOME	COM	48666K109	50	660	SH	DEFINED	9
KCS ENERGY INC	COM	482434206	61	3500	SH	DEFINED	17
KCS ENERGY INC	COM	482434206	35	2000	SH	DEFINED	12
KEANE INC	COM	486665102	40	2925	SH	DEFINED	12
KEANE INC	COM	486665102	13729	1002150	SH	DEFINED	3
KEITH COMPANIES INC	COM	487539108	1219	55862	SH	DEFINED	6
KEITH COMPANIES INC	COM	487539108	2	105	SH	DEFINED	12
KEITHLEY INSTRS INC	COM	487584104	1447	93920	SH	DEFINED	3
KEITHLEY INSTRS INC	COM	487584104	8	500	SH	DEFINED	12
KELLOGG CO	COM	487836108	400	9000	SH	DEFINED	9
KELLOGG CO	COM	487836108	1220	27462	SH	DEFINED	12
KELLOGG CO	COM	487836108	265	5959	SH	DEFINED	11
KELLOGG CO	COM	487836108	237	5334	SH	DEFINED	17
KELLOGG CO	COM	487836108	98	2200	SH	DEFINED	7
KELLWOOD CO	COM	488044108	22	800	SH	DEFINED	12
KELLWOOD CO	COM	488044108	19750	734200	SH	DEFINED	6
KEMET CORP	COM	488360108	17	2700	SH	DEFINED	12
KENDLE INTERNATIONAL INC	COM	48880L107	23	1500	SH	DEFINED	12
KENDLE INTERNATIONAL INC	COM	48880L107	23	1541	SH	DEFINED	2
KENDLE INTERNATIONAL INC	COM	48880L107	295	19500	SH	DEFINED	3
KENNAMETAL INC	COM	489170100	6	130	SH	DEFINED	12
KENNAMETAL INC	COM	489170100	9	200	SH	DEFINED	11
KENNAMETAL INC	COM	489170100	67144	1464431	SH	DEFINED	3
KENSEY NASH CORP	COM	490057106	11	369	SH	DEFINED	11
KERR MCGEE CORP	COM	492386107	24907	326388	SH	DEFINED	6
KERR MCGEE CORP	COM	492386107	160	2092	SH	DEFINED	17
KERR MCGEE CORP	COM	492386107	61	799	SH	DEFINED	11
KERR MCGEE CORP	COM	492386107	9	115	SH	DEFINED	9
KERR MCGEE CORP	COM	492386107	3377	44260	SH	DEFINED	12
KERR MCGEE CORP	COM	492386107	378	4951	SH	DEFINED	2
KERR MCGEE CORP	COM	492386107	7580	99337	SH	DEFINED	3
KERZNER INTERNATIONAL LTD	SHS	P6065Y107	19	329	SH	DEFINED	12
KEYCORP NEW	COM	493267108	1140	34400	SH	DEFINED	9
KEYCORP NEW	COM	493267108	467	14100	SH	DEFINED	17
KEYCORP NEW	COM	493267108	1400	42237	SH	DEFINED	12
KEYCORP NEW	COM	493267108	35799	1079920	SH	DEFINED	6
KEYCORP NEW	COM	493267108	412	12430	SH	DEFINED	5
KEYCORP NEW	COM	493267108	190	5723	SH	DEFINED	11
KEYCORP NEW	COM	493267108	1094	33001	SH	DEFINED	2
KEYSPAN CORP	COM	49337W100	330	8120	SH	DEFINED	9
KEYSPAN CORP	COM	49337W100	140	3430	SH	DEFINED	2
KEYSPAN CORP	COM	49337W100	41	997	SH	DEFINED	11
KEYSPAN CORP	COM	49337W100	953	23407	SH	DEFINED	12
KEYSPAN CORP	COM	49337W100	208	5110	SH	DEFINED	17
KEYSPAN CORP	COM	49337W100	309	7590	SH	DEFINED	6
KEYSTONE AUTOMOTIVE INDS INC	COM	49338N109	509	20600	SH	DEFINED	11
KFORCE INC	COM	493732101	405	47820	SH	DEFINED	3
KFORCE INC	COM	493732101	4	500	SH	DEFINED	12
KFX INC	COM	48245L107	5380	376470	SH	DEFINED	12
KILROY RLTY CORP	COM	49427F108	24	500	SH	DEFINED	9
KILROY RLTY CORP	COM	49427F108	622	13100	SH	DEFINED	3
KIMBALL INTL INC	CL B	494274103	20	1500	SH	DEFINED	11
KIMBALL INTL INC	CL B	494274103	16	1225	SH	DEFINED	12
KIMBERLY CLARK CORP	COM	494368103	235	3775	SH	DEFINED	9
KIMBERLY CLARK CORP	COM	494368103	27	433	SH	DEFINED	1
KIMBERLY CLARK CORP	COM	494368103	5964	95292	SH	DEFINED	17
KIMBERLY CLARK CORP	COM	494368103	459	7328	SH	DEFINED	11
KIMBERLY CLARK CORP	COM	494368103	771	12325	SH	DEFINED	5
KIMBERLY CLARK CORP	COM	494368103	1565	25000	SH	DEFINED	8
KIMBERLY CLARK CORP	COM	494368103	7124	113820	SH	DEFINED	12
KIMBERLY CLARK CORP	COM	494368103	13925	222484	SH	DEFINED	2
KIMBERLY CLARK CORP	COM	494368103	16	250	SH	DEFINED	6

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

KIMBERLY CLARK CORP	COM	494368103	7201	115044	SH	DEFINED	3
KIMBERLY CLARK CORP	COM	494368103	13	200	SH	DEFINED	7
KIMCO REALTY CORP	COM	49446R109	586	9953	SH	DEFINED	12
KIMCO REALTY CORP	COM	49446R109	398	6748	SH	DEFINED	1
KIMCO REALTY CORP	COM	49446R109	151	2560	SH	DEFINED	2
KIMCO REALTY CORP	COM	49446R109	19	331	SH	DEFINED	9
KIMCO REALTY CORP	COM	49446R109	6	100	SH	DEFINED	17
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	70	1365	SH	DEFINED	11
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	6497	127589	SH	DEFINED	12
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1552	30476	SH	DEFINED	2
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	311	6100	SH	DEFINED	17
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1165	22884	SH	DEFINED	9
KINDER MORGAN INC KANS	COM	49455P101	34	407	SH	DEFINED	11
KINDER MORGAN INC KANS	COM	49455P101	1581	19005	SH	DEFINED	12
KINDER MORGAN INC KANS	COM	49455P101	21	250	SH	DEFINED	4
KINDER MORGAN INC KANS	COM	49455P101	2596	31200	SH	DEFINED	9
KINDER MORGAN MANAGEMENT LLC	SHS	49455U100	46	993	SH	DEFINED	12
KINDER MORGAN MANAGEMENT LLC	SHS	49455U100	244	5300	SH	DEFINED	6
KINDRED HEALTHCARE INC	COM	494580103	19	475	SH	DEFINED	12
KINDRED HEALTHCARE INC	COM	494580103	37713	952100	SH	DEFINED	3
KING PHARMACEUTICALS INC	COM	495582108	11545	1107998	SH	DEFINED	4
KING PHARMACEUTICALS INC	COM	495582108	11228	1077509	SH	DEFINED	3
KING PHARMACEUTICALS INC	COM	495582108	21043	2019480	SH	DEFINED	6
KING PHARMACEUTICALS INC	COM	495582108	224	21540	SH	DEFINED	12
KING PHARMACEUTICALS INC	COM	495582108	61	5900	SH	DEFINED	7
KING PHARMACEUTICALS INC	COM	495582108	13	1225	SH	DEFINED	11
KINROSS GOLD CORP	COM NO PAR	496902404	8	1303	SH	DEFINED	12
KINROSS GOLD CORP	COM NO PAR	496902404	11902	1943500	SH	DEFINED	7
KINROSS GOLD CORP	COM NO PAR	496902404	19016	3117323	SH	DEFINED	6
KINROSS GOLD CORP	COM NO PAR	496902404	0	2	SH	DEFINED	17
KIRBY CORP	COM	497266106	5887	130540	SH	DEFINED	3
KIRIN BREWERY LTD	SPONSORED ADR	497350306	513	59845	SH	DEFINED	17
KIRKLANDS INC	COM	497498105	23	2500	SH	DEFINED	12
KITE RLTG GROUP TR	COM	49803T102	1347	89790	SH	DEFINED	3
KITE RLTG GROUP TR	COM	49803T102	15	1000	SH	DEFINED	2
KLA-TENCOR CORP	COM	482480100	35	800	SH	DEFINED	11
KLA-TENCOR CORP	COM	482480100	11042	252791	SH	DEFINED	17
KLA-TENCOR CORP	COM	482480100	169	3858	SH	DEFINED	12
KNBT BANCORP INC	COM	482921103	1880	124600	SH	DEFINED	4
KNBT BANCORP INC	COM	482921103	15	1000	SH	DEFINED	12
KNIGHT CAPITAL GROUP INC	CL A	499005106	14	1885	SH	DEFINED	12
KNIGHT CAPITAL GROUP INC	CL A	499005106	1288	169000	SH	DEFINED	6
KNIGHT RIDDER INC	COM	499040103	2601	42402	SH	DEFINED	12
KNIGHT RIDDER INC	COM	499040103	2	30	SH	DEFINED	6
KNIGHT RIDDER INC	COM	499040103	43	700	SH	DEFINED	9
KNIGHT RIDDER INC	COM	499040103	641	10450	SH	DEFINED	11
KNIGHT RIDDER INC	COM	499040103	773	12600	SH	DEFINED	5
KNIGHT RIDDER INC	COM	499040103	747	12185	SH	DEFINED	17
KNIGHT TRANSN INC	COM	499064103	21	857	SH	DEFINED	11
KNIGHTSBRIDGE TANKERS LTD	ORD	G5299G106	8	200	SH	DEFINED	12
KNIGHTSBRIDGE TANKERS LTD	ORD	G5299G106	531	14000	SH	DEFINED	17
KNOLL INC	COM NEW	498904200	62	3650	SH	DEFINED	11
KOHL'S CORP	COM	500255104	14	250	SH	DEFINED	2
KOHL'S CORP	COM	500255104	303	5417	SH	DEFINED	12
KOHL'S CORP	COM	500255104	374	6690	SH	DEFINED	5
KOHL'S CORP	COM	500255104	1029	18400	SH	DEFINED	9
KOHL'S CORP	COM	500255104	2340	41845	SH	DEFINED	17
KOMAG INC	COM NEW	500453204	2	66	SH	DEFINED	12
KOMAG INC	COM NEW	500453204	24353	858420	SH	DEFINED	3
KONINKLIJKE AHOLD N V	SPON ADR NEW	500467303	16785	2150922	SH	DEFINED	6
KONINKLIJKE AHOLD N V	SPON ADR NEW	500467303	37	4570	SH	DEFINED	11
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	23	913	SH	DEFINED	9

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

KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	66	2613	SH	DEFINED	11
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	1587	63000	SH	DEFINED	8
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	2113	83900	SH	DEFINED	3
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	83966	3371317	SH	DEFINED	6
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	1174	47801	SH	DEFINED	17
KOOKMIN BK NEW	SPONSORED ADR	50049M109	3	57	SH	DEFINED	11
KOOKMIN BK NEW	SPONSORED ADR	50049M109	8054	176700	SH	DEFINED	3
KOOKMIN BK NEW	SPONSORED ADR	50049M109	78853	1762618	SH	DEFINED	6
KOPIN CORP	COM	500600101	3	500	SH	DEFINED	12
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	34	2185	SH	DEFINED	11
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	24	1500	SH	DEFINED	2
KOREA EQUITY FD INC	COM	50063B104	21	3000	SH	DEFINED	12
KOREA FD	COM	500634100	127	4650	SH	DEFINED	12
KOREA FD	COM	500634100	1002	36634	SH	DEFINED	17
KORN FERRY INTL	COM NEW	500643200	29432	1658148	SH	DEFINED	3
KOS PHARMACEUTICALS INC	COM	500648100	22	332	SH	DEFINED	12
KOS PHARMACEUTICALS INC	COM	500648100	54289	828833	SH	DEFINED	3
KOSS CORP	COM	500692108	190	10892	SH	DEFINED	6
KRAFT FOODS INC	CL A	50075N104	735	23104	SH	DEFINED	9
KRAFT FOODS INC	CL A	50075N104	4	124	SH	DEFINED	1
KRAFT FOODS INC	CL A	50075N104	21	650	SH	DEFINED	6
KRAFT FOODS INC	CL A	50075N104	1122	35270	SH	DEFINED	3
KRAFT FOODS INC	CL A	50075N104	2319	72914	SH	DEFINED	12
KRAFT FOODS INC	CL A	50075N104	43	1350	SH	DEFINED	11
KRISPY KREME DOUGHNUTS INC	COM	501014104	231	33215	SH	DEFINED	12
KRISPY KREME DOUGHNUTS INC	COM	501014104	14	2000	SH	DEFINED	7
KROGER CO	COM	501044101	109451	5751500	SH	DEFINED	8
KROGER CO	COM	501044101	34	1800	SH	DEFINED	9
KROGER CO	COM	501044101	65	3400	SH	DEFINED	11
KROGER CO	COM	501044101	468	24575	SH	DEFINED	5
KROGER CO	COM	501044101	554	29089	SH	DEFINED	12
KROGER CO	COM	501044101	2329	122385	SH	DEFINED	2
KROGER CO	COM	501044101	2780	146062	SH	DEFINED	17
KROGER CO	COM	501044101	5164	271360	SH	DEFINED	3
KROGER CO	COM	501044101	21163	1123817	SH	DEFINED	6
KROGER CO	COM	501044101	21992	1155637	SH	DEFINED	10
KRONOS INC	COM	501052104	387	9590	SH	DEFINED	12
KRONOS INC	COM	501052104	15	371	SH	DEFINED	11
KT CORP	SPONSORED ADR	48268K101	15	680	SH	DEFINED	11
KT CORP	SPONSORED ADR	48268K101	8981	417760	SH	DEFINED	6
KULICKE & SOFFA INDS INC	COM	501242101	978	123600	SH	DEFINED	6
KVH INDS INC	COM	482738101	15	1600	SH	DEFINED	11
KVH INDS INC	COM	482738101	43	4700	SH	DEFINED	12
KYOCERA CORP	ADR	501556203	17	225	SH	DEFINED	11
KYOCERA CORP	ADR	501556203	38	500	SH	DEFINED	7
KYPHON INC	COM	501577100	65	1882	SH	DEFINED	11
KYPHON INC	COM	501577100	70	2000	SH	DEFINED	17
KYPHON INC	COM	501577100	490	14082	SH	DEFINED	12
KYPHON INC	COM	501577100	1183	34000	SH	DEFINED	2
L S B BANCSHARES N C	COM	502158108	19	1067	SH	DEFINED	12
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	5514	72004	SH	DEFINED	2
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	57	750	SH	DEFINED	4
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	15901	207636	SH	DEFINED	1
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	383	5003	SH	DEFINED	11
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	230	3004	SH	DEFINED	12
LA BARGE INC	COM	502470107	106	5830	SH	DEFINED	3
LA BARGE INC	COM	502470107	27	1490	SH	DEFINED	12
LA QUINTA CORP	PAIRED CTF	50419U202	17	1771	SH	DEFINED	12
LA QUINTA CORP	PAIRED CTF	50419U202	831	89100	SH	DEFINED	6
LA QUINTA CORP	PAIRED CTF	50419U202	37	3961	SH	DEFINED	9
LA Z BOY INC	COM	505336107	20650	1417300	SH	DEFINED	6
LABOR READY INC	COM NEW	505401208	34	1450	SH	DEFINED	11

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

LABOR READY INC	COM NEW	505401208	35261	1512700	SH	DEFINED	3
LABOR READY INC	COM NEW	505401208	10650	456875	SH	DEFINED	1
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	130	2600	SH	DEFINED	2
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	10	200	SH	DEFINED	9
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	5428	108770	SH	DEFINED	17
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	489	9798	SH	DEFINED	12
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	191	3824	SH	DEFINED	11
LABRANCHE & CO INC	COM	505447102	20	3200	SH	DEFINED	12
LACLEDE GROUP INC	COM	505597104	64	2000	SH	DEFINED	2
LACLEDE GROUP INC	COM	505597104	1019	32100	SH	DEFINED	6
LACLEDE GROUP INC	COM	505597104	38	1200	SH	DEFINED	17
LACLEDE GROUP INC	COM	505597104	23	737	SH	DEFINED	12
LACLEDE GROUP INC	COM	505597104	7	208	SH	DEFINED	9
LADENBURG THALMAN FIN SVCS I	COM	50575Q102	0	203	SH	DEFINED	1
LADENBURG THALMAN FIN SVCS I	COM	50575Q102	0	35	SH	DEFINED	12
LAFARGE NORTH AMERICA INC	COM	505862102	10571	169300	SH	DEFINED	6
LAFARGE NORTH AMERICA INC	COM	505862102	791	12666	SH	DEFINED	12
LAFARGE NORTH AMERICA INC	COM	505862102	23	375	SH	DEFINED	11
LAFARGE NORTH AMERICA INC	COM	505862102	194	3100	SH	DEFINED	9
LAIDLAW INTL INC	COM	50730R102	4	184	SH	DEFINED	3
LAKELAND FINL CORP	COM	511656100	1663	40875	SH	DEFINED	6
LAM RESEARCH CORP	COM	512807108	38	1300	SH	DEFINED	11
LAM RESEARCH CORP	COM	512807108	566	19569	SH	DEFINED	12
LAMAR ADVERTISING CO	CL A	512815101	556	13000	SH	DEFINED	12
LANCASTER COLONY CORP	COM	513847103	343	8000	SH	DEFINED	2
LANCASTER COLONY CORP	COM	513847103	50	1165	SH	DEFINED	12
LANCASTER COLONY CORP	COM	513847103	49	1150	SH	DEFINED	17
LANCE INC	COM	514606102	26	1525	SH	DEFINED	12
LANDAMERICA FINL GROUP INC	COM	514936103	22210	374100	SH	DEFINED	6
LANDAMERICA FINL GROUP INC	COM	514936103	2124	35775	SH	DEFINED	12
LANDAUER INC	COM	51476K103	104	2000	SH	DEFINED	9
LANDAUER INC	COM	51476K103	16	300	SH	DEFINED	12
LANDEC CORP	COM	514766104	1	200	SH	DEFINED	12
LANDRYS RESTAURANTS INC	COM	51508L103	14	470	SH	DEFINED	11
LANDRYS RESTAURANTS INC	COM	51508L103	4727	157100	SH	DEFINED	6
LANDSTAR SYS INC	COM	515098101	1150	38185	SH	DEFINED	12
LANDSTAR SYS INC	COM	515098101	556	18436	SH	DEFINED	17
LANOPTICS LTD	ORD	M6706C103	908	117131	SH	DEFINED	12
LANTRONIX INC	COM	516548104	0	300	SH	DEFINED	12
LAS VEGAS SANDS CORP	COM	517834107	129	3600	SH	DEFINED	12
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	2344	71440	SH	DEFINED	3
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	66	2000	SH	DEFINED	2
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	92	2805	SH	DEFINED	12
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	33	1000	SH	DEFINED	9
LASERSCOPE	COM	518081104	6	150	SH	DEFINED	12
LATIN AMER EQUITY FD INC NEW	COM	51827Q106	29	1231	SH	DEFINED	12
LATIN AMERN DISCOVERY FD INC	COM	51828C106	26	1275	SH	DEFINED	12
LATTICE SEMICONDUCTOR CORP	COM	518415104	75	16900	SH	DEFINED	12
LAUDER ESTEE COS INC	CL A	518439104	6781	173300	SH	DEFINED	3
LAUDER ESTEE COS INC	CL A	518439104	1775	45370	SH	DEFINED	12
LAUDER ESTEE COS INC	CL A	518439104	53	1350	SH	DEFINED	2
LAUDER ESTEE COS INC	CL A	518439104	16	407	SH	DEFINED	9
LAUDER ESTEE COS INC	CL A	518439104	16	400	SH	DEFINED	1
LAUDER ESTEE COS INC	CL A	518439104	10	250	SH	DEFINED	11
LAUDER ESTEE COS INC	CL A	518439104	7071	182495	SH	DEFINED	17
LAUREATE EDUCATION INC	COM	518613104	448	9370	SH	DEFINED	12
LAUREATE EDUCATION INC	COM	518613104	22	450	SH	DEFINED	11
LAZARD LTD	SHS A	G54050102	17	750	SH	DEFINED	12
LAZARD LTD	SHS A	G54050102	3950	169900	SH	DEFINED	3
LAZARE KAPLAN INTL INC	COM	521078105	240	23500	SH	DEFINED	12
LAZARE KAPLAN INTL INC	COM	521078105	117	11500	SH	DEFINED	6
LCA-VISION INC	COM PAR \$.001	501803308	3	57	SH	DEFINED	12

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

LEADIS TECHNOLOGY INC	COM	52171N103	696	86492	SH	DEFINED	3
LEAPFROG ENTERPRISES INC	CL A	52186N106	2	200	SH	DEFINED	11
LEAPFROG ENTERPRISES INC	CL A	52186N106	58	5150	SH	DEFINED	12
LEAPFROG ENTERPRISES INC	CL A	52186N106	18756	1659766	SH	DEFINED	6
LEAR CORP	COM	521865105	7	200	SH	DEFINED	12
LEAR CORP	COM	521865105	317	8725	SH	DEFINED	5
LEAR CORP	COM	521865105	13234	363780	SH	DEFINED	6
LECG CORP	COM	523234102	449	21100	SH	DEFINED	12
LECROY CORP	COM	52324W109	1176	85502	SH	DEFINED	6
LECROY CORP	COM	52324W109	2587	188133	SH	DEFINED	3
LEE ENTERPRISES INC	COM	523768109	1491	37188	SH	DEFINED	12
LEE ENTERPRISES INC	COM	523768109	425	10600	SH	DEFINED	5
LEE ENTERPRISES INC	COM	523768109	521	13000	SH	DEFINED	11
LEESPORT FINANCIAL CORP	COM	524477106	47	2000	SH	DEFINED	1
LEESPORT FINANCIAL CORP	COM	524477106	5	220	SH	DEFINED	12
LEGG MASON INC	COM	524901105	12084	116074	SH	DEFINED	1
LEGG MASON INC	COM	524901105	18104	173890	SH	DEFINED	11
LEGG MASON INC	COM	524901105	9219	88550	SH	DEFINED	2
LEGG MASON INC	COM	524901105	58	561	SH	DEFINED	7
LEGG MASON INC	COM	524901105	49	472	SH	DEFINED	9
LEGG MASON INC	COM	524901105	42	400	SH	DEFINED	17
LEGG MASON INC	COM	524901105	54859	526934	SH	DEFINED	12
LEGGETT & PLATT INC	COM	524660107	12329	463841	SH	DEFINED	4
LEGGETT & PLATT INC	COM	524660107	7127	268121	SH	DEFINED	5
LEGGETT & PLATT INC	COM	524660107	643	24200	SH	DEFINED	2
LEGGETT & PLATT INC	COM	524660107	317	11925	SH	DEFINED	7
LEGGETT & PLATT INC	COM	524660107	291	10962	SH	DEFINED	12
LEGGETT & PLATT INC	COM	524660107	13	500	SH	DEFINED	11
LEHMAN BROS HLDGS INC	COM	524908100	171	1725	SH	DEFINED	4
LEHMAN BROS HLDGS INC	*W EXP 05/08/200	524908456	57	9000	SH	DEFINED	12
LEHMAN BROS HLDGS INC	COM	524908100	11714	117990	SH	DEFINED	3
LEHMAN BROS HLDGS INC	COM	524908100	2742	27620	SH	DEFINED	6
LEHMAN BROS HLDGS INC	COM	524908100	951	9575	SH	DEFINED	5
LEHMAN BROS HLDGS INC	COM	524908100	768	7732	SH	DEFINED	12
LEHMAN BROS HLDGS INC	COM	524908100	307	3091	SH	DEFINED	2
LEHMAN BROS HLDGS INC	COM	524908100	53	530	SH	DEFINED	11
LEHMAN BROS HLDGS INC	COM	524908100	26	261	SH	DEFINED	9
LEHMAN BROS HLDGS INC	COM	524908100	425	4280	SH	DEFINED	17
LENNAR CORP	CL A	526057104	3115	49091	SH	DEFINED	12
LENNAR CORP	CL A	526057104	60	950	SH	DEFINED	11
LENNAR CORP	CL A	526057104	4896	77160	SH	DEFINED	3
LENNAR CORP	CL B	526057302	83	1419	SH	DEFINED	12
LENNAR CORP	CL A	526057104	95175	1500000	SH	DEFINED	13
LENNOX INTL INC	COM	526107107	12133	573131	SH	DEFINED	3
LENNOX INTL INC	COM	526107107	0	10	SH	DEFINED	12
LENNOX INTL INC	COM	526107107	42	2000	SH	DEFINED	2
LENNOX INTL INC	COM	526107107	9150	432200	SH	DEFINED	6
LEUCADIA NATL CORP	COM	527288104	1708	44222	SH	DEFINED	12
LEUCADIA NATL CORP	COM	527288104	48	1245	SH	DEFINED	6
LEUCADIA NATL CORP	COM	527288104	199	5150	SH	DEFINED	2
LEUCADIA NATL CORP	COM	527288104	23	600	SH	DEFINED	17
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	81722	40257000	SH	DEFINED	8
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	71050	35000000	SH	DEFINED	13
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	272	133780	SH	DEFINED	12
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	8	4000	SH	DEFINED	11
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	2	900	SH	DEFINED	7
LEVITT CORP	CL A	52742P108	884	29550	SH	DEFINED	3
LEVITT CORP	CL A	52742P108	13953	466376	SH	DEFINED	6
LEXAR MEDIA INC	COM	52886P104	25	5000	SH	DEFINED	12
LEXINGTON CORP PPTYS TR	COM	529043101	34	1400	SH	DEFINED	2
LEXINGTON CORP PPTYS TR	COM	529043101	46	1879	SH	DEFINED	12
LEXINGTON CORP PPTYS TR	COM	529043101	3	141	SH	DEFINED	9

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

LEXMARK INTL NEW	CL A	529771107	1646	25395	SH	DEFINED	6
LEXMARK INTL NEW	CL A	529771107	6	100	SH	DEFINED	2
LEXMARK INTL NEW	CL A	529771107	5430	83760	SH	DEFINED	3
LEXMARK INTL NEW	CL A	529771107	1211	18680	SH	DEFINED	12
LEXMARK INTL NEW	CL A	529771107	479	7385	SH	DEFINED	11
LEXMARK INTL NEW	CL A	529771107	373	5750	SH	DEFINED	5
LG PHILIP LCD CO LTD	SPONS ADR REP	50186V102	405	17700	SH	DEFINED	6
LHC GROUP INC	COM	50187A107	11	600	SH	DEFINED	12
LIBBEY INC	COM	529898108	11	710	SH	DEFINED	11
LIBBEY INC	COM	529898108	3770	238450	SH	DEFINED	6
LIBERTY ALL STAR EQUITY FD	SH BEN INT	530158104	1436	159528	SH	DEFINED	12
LIBERTY ALL-STAR GROWTH FD I	COM	529900102	121	20576	SH	DEFINED	12
LIBERTY BELL BK CHERRY HILL	COM	530233105	6	1000	SH	DEFINED	12
LIBERTY CORP S C	COM	530370105	29	800	SH	DEFINED	9
LIBERTY CORP S C	COM	530370105	22	600	SH	DEFINED	12
LIBERTY MEDIA CORP NEW	COM SER A	530718105	3406	334231	SH	DEFINED	12
LIBERTY MEDIA CORP NEW	COM SER A	530718105	14674	1440000	SH	DEFINED	8
LIBERTY MEDIA CORP NEW	COM SER A	530718105	2099	205982	SH	DEFINED	9
LIBERTY MEDIA CORP NEW	COM SER A	530718105	532	52242	SH	DEFINED	6
LIBERTY MEDIA CORP NEW	COM SER A	530718105	226	22200	SH	DEFINED	5
LIBERTY MEDIA CORP NEW	COM SER A	530718105	219	21467	SH	DEFINED	2
LIBERTY MEDIA CORP NEW	COM SER A	530718105	206	20212	SH	DEFINED	11
LIBERTY MEDIA CORP NEW	COM SER A	530718105	67	6555	SH	DEFINED	4
LIBERTY MEDIA CORP NEW	COM SER A	530718105	24	2356	SH	DEFINED	1
LIBERTY MEDIA CORP NEW	COM SER A	530718105	8548	838837	SH	DEFINED	17
LIBERTY PPTY TR	SH BEN INT	531172104	831	18747	SH	DEFINED	9
LIBERTY PPTY TR	SH BEN INT	531172104	18	400	SH	DEFINED	11
LIBERTY PPTY TR	SH BEN INT	531172104	283	6386	SH	DEFINED	12
LIFECCELL CORP	COM	531927101	21	1350	SH	DEFINED	12
LIFECCELL CORP	COM	531927101	2256	142700	SH	DEFINED	3
LIFECORE BIOMEDICAL INC	COM	532187101	1569	143800	SH	DEFINED	3
LIFEPOINT HOSPITALS INC	COM	53219L109	13916	275289	SH	DEFINED	3
LIFEPOINT HOSPITALS INC	COM	53219L109	33	650	SH	DEFINED	11
LIFEPOINT HOSPITALS INC	COM	53219L109	25	500	SH	DEFINED	9
LIFEPOINT HOSPITALS INC	COM	53219L109	14	269	SH	DEFINED	12
LIFEPOINT HOSPITALS INC	COM	53219L109	3	66	SH	DEFINED	2
LIGAND PHARMACEUTICALS INC	CL B	53220K207	1	200	SH	DEFINED	12
LIGHTPATH TECHNOLOGIES INC	CL A NEW	532257805	0	12	SH	DEFINED	12
LILLY ELI & CO	COM	532457108	6357	114117	SH	DEFINED	3
LILLY ELI & CO	COM	532457108	17	300	SH	DEFINED	4
LILLY ELI & CO	COM	532457108	139	2492	SH	DEFINED	11
LILLY ELI & CO	COM	532457108	1116	20025	SH	DEFINED	5
LILLY ELI & CO	COM	532457108	1252	22479	SH	DEFINED	2
LILLY ELI & CO	COM	532457108	11	200	SH	DEFINED	7
LILLY ELI & CO	COM	532457108	2800	50247	SH	DEFINED	1
LILLY ELI & CO	COM	532457108	8046	144418	SH	DEFINED	12
LILLY ELI & CO	COM	532457108	10240	183813	SH	DEFINED	17
LILLY ELI & CO	COM	532457108	2135	38317	SH	DEFINED	9
LIMITED BRANDS INC	COM	532716107	711	33190	SH	DEFINED	17
LIMITED BRANDS INC	COM	532716107	5	244	SH	DEFINED	6
LIMITED BRANDS INC	COM	532716107	496	23162	SH	DEFINED	12
LIMITED BRANDS INC	COM	532716107	1024	47800	SH	DEFINED	2
LIN TV CORP	CL A	532774106	40	2900	SH	DEFINED	12
LINCARE HLDGS INC	COM	532791100	15	360	SH	DEFINED	6
LINCARE HLDGS INC	COM	532791100	184	4500	SH	DEFINED	3
LINCARE HLDGS INC	COM	532791100	204	5005	SH	DEFINED	12
LINCOLN ELEC HLDGS INC	COM	533900106	50	1500	SH	DEFINED	12
LINCOLN NATL CONV SECS FD IN	COM	534183108	7	500	SH	DEFINED	12
LINCOLN NATL CORP IND	COM	534187109	435	9270	SH	DEFINED	6
LINCOLN NATL CORP IND	COM	534187109	1173	25000	SH	DEFINED	1
LINCOLN NATL CORP IND	COM	534187109	2448	52167	SH	DEFINED	12
LINCOLN NATL CORP IND	COM	534187109	3331	70993	SH	DEFINED	17

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

LINCOLN NATL CORP IND	COM	534187109	5056	107765	SH	DEFINED	2
LINCOLN NATL CORP IND	COM	534187109	4	94	SH	DEFINED	9
LINCOLN NATL CORP IND	COM	534187109	228	4850	SH	DEFINED	11
LINEAR TECHNOLOGY CORP	COM	535678106	144	3913	SH	DEFINED	11
LINEAR TECHNOLOGY CORP	COM	535678106	11379	310140	SH	DEFINED	1
LINEAR TECHNOLOGY CORP	COM	535678106	18046	493659	SH	DEFINED	17
LINEAR TECHNOLOGY CORP	COM	535678106	1841	50179	SH	DEFINED	12
LINEAR TECHNOLOGY CORP	COM	535678106	33	900	SH	DEFINED	2
LINEAR TECHNOLOGY CORP	COM	535678106	338	9200	SH	DEFINED	5
LINENS N THINGS INC	COM	535679104	9419	398100	SH	DEFINED	6
LINENS N THINGS INC	COM	535679104	30	1250	SH	DEFINED	12
LINENS N THINGS INC	COM	535679104	12	500	SH	DEFINED	1
LIONS GATE ENTMNT CORP	COM NEW	535919203	33782	3292562	SH	DEFINED	3
LIPID SCIENCES INC ARIZ	COM	53630P101	3	577	SH	DEFINED	17
LITHIA MTRS INC	CL A	536797103	6302	218450	SH	DEFINED	6
LITHIA MTRS INC	CL A	536797103	854	29600	SH	DEFINED	3
LITTELFUSE INC	COM	537008104	197	7075	SH	DEFINED	12
LIZ CLAIBORNE INC	COM	539320101	6383	160528	SH	DEFINED	3
LIZ CLAIBORNE INC	COM	539320101	718	18068	SH	DEFINED	12
LIZ CLAIBORNE INC	COM	539320101	22	550	SH	DEFINED	17
LIZ CLAIBORNE INC	COM	539320101	5	117	SH	DEFINED	9
LIZ CLAIBORNE INC	COM	539320101	26145	657570	SH	DEFINED	6
LKQ CORP	COM	501889208	20	741	SH	DEFINED	12
LL & E RTY TR	UNIT BEN INT	502003106	24	4000	SH	DEFINED	12
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	51	1500	SH	DEFINED	2
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	19018	584356	SH	DEFINED	6
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	5	137	SH	DEFINED	11
LO-JACK CORP	COM	539451104	372	21170	SH	DEFINED	3
LO-JACK CORP	COM	539451104	2	119	SH	DEFINED	12
LOCKHEED MARTIN CORP	COM	539830109	12974	200000	SH	DEFINED	8
LOCKHEED MARTIN CORP	COM	539830109	46	705	SH	DEFINED	9
LOCKHEED MARTIN CORP	COM	539830109	52	800	SH	DEFINED	11
LOCKHEED MARTIN CORP	COM	539830109	181	2790	SH	DEFINED	17
LOCKHEED MARTIN CORP	COM	539830109	10713	165140	SH	DEFINED	3
LOCKHEED MARTIN CORP	COM	539830109	648	9991	SH	DEFINED	2
LOCKHEED MARTIN CORP	COM	539830109	7336	113094	SH	DEFINED	12
LODGIAN INC	COM PAR \$.01	54021P403	5	500	SH	DEFINED	12
LOEWS CORP	COM	540424108	26260	340880	SH	DEFINED	6
LOEWS CORP	CAROLNA GP STK	540424207	121	3630	SH	DEFINED	12
LOEWS CORP	CAROLNA GP STK	540424207	48376	1451860	SH	DEFINED	3
LOEWS CORP	COM	540424108	3244	41863	SH	DEFINED	12
LOEWS CORP	COM	540424108	20	255	SH	DEFINED	9
LOEWS CORP	COM	540424108	884	11400	SH	DEFINED	3
LOEWS CORP	COM	540424108	2067	26675	SH	DEFINED	2
LONE STAR STEAKHOUSE SALOON	COM	542307103	2	65	SH	DEFINED	12
LONE STAR STEAKHOUSE SALOON	COM	542307103	9347	307441	SH	DEFINED	6
LONE STAR TECHNOLOGIES INC	COM	542312103	457	10048	SH	DEFINED	12
LONE STAR TECHNOLOGIES INC	COM	542312103	46235	1016149	SH	DEFINED	3
LONGS DRUG STORES CORP	COM	543162101	43	1000	SH	DEFINED	3
LONGS DRUG STORES CORP	COM	543162101	8	180	SH	DEFINED	12
LONGVIEW FIBRE CO	COM	543213102	8157	396744	SH	DEFINED	6
LOOKSMART LTD	COM	543442107	3	4350	SH	DEFINED	12
LOUDEYE CORP	COM	545754103	1	1000	SH	DEFINED	9
LOUDEYE CORP	COM	545754103	1	1000	SH	DEFINED	12
LOUISIANA PAC CORP	COM	546347105	108	4375	SH	DEFINED	12
LOUISIANA PAC CORP	COM	546347105	78	3170	SH	DEFINED	2
LOWES COS INC	COM	548661107	11735	201556	SH	DEFINED	2
LOWES COS INC	COM	548661107	14257	244884	SH	DEFINED	12
LOWES COS INC	COM	548661107	17718	304320	SH	DEFINED	3
LOWES COS INC	COM	548661107	3449	59239	SH	DEFINED	17
LOWES COS INC	COM	548661107	1306	22428	SH	DEFINED	5
LOWES COS INC	COM	548661107	394	6761	SH	DEFINED	11

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

LOWES COS INC	COM	548661107	31	533	SH	DEFINED	9
LOWES COS INC	COM	548661107	7	112	SH	DEFINED	1
LSB INDS INC	COM	502160104	2	283	SH	DEFINED	17
LSI INDS INC	COM	50216C108	2301	165092	SH	DEFINED	3
LSI LOGIC CORP	COM	502161102	2215	260900	SH	DEFINED	3
LSI LOGIC CORP	COM	502161102	343	40445	SH	DEFINED	9
LSI LOGIC CORP	COM	502161102	64	7500	SH	DEFINED	12
LSI LOGIC CORP	COM	502161102	151	17790	SH	DEFINED	6
LTC PPTYS INC	COM	502175102	3245	156740	SH	DEFINED	3
LTC PPTYS INC	COM	502175102	45	2155	SH	DEFINED	12
LTX CORP	COM	502392103	34	6820	SH	DEFINED	12
LUBRIZOL CORP	COM	549271104	1091	25966	SH	DEFINED	12
LUBRIZOL CORP	COM	549271104	28907	688100	SH	DEFINED	6
LUBRIZOL CORP	COM	549271104	639	15200	SH	DEFINED	9
LUBRIZOL CORP	COM	549271104	97	2300	SH	DEFINED	11
LUBYS INC	COM	549282101	1209	101177	SH	DEFINED	3
LUCENT TECHNOLOGIES INC	COM	549463107	4	1400	SH	DEFINED	7
LUCENT TECHNOLOGIES INC	COM	549463107	1703	585147	SH	DEFINED	12
LUCENT TECHNOLOGIES INC	COM	549463107	54	18615	SH	DEFINED	5
LUCENT TECHNOLOGIES INC	COM	549463107	48	16584	SH	DEFINED	17
LUCENT TECHNOLOGIES INC	COM	549463107	23	7961	SH	DEFINED	2
LUCENT TECHNOLOGIES INC	COM	549463107	6	2000	SH	DEFINED	4
LUCENT TECHNOLOGIES INC	COM	549463107	1	300	SH	DEFINED	9
LUCENT TECHNOLOGIES INC	COM	549463107	1	250	SH	DEFINED	1
LUCENT TECHNOLOGIES INC	COM	549463107	22	7470	SH	DEFINED	11
LUFKIN INDS INC	COM	549764108	18	514	SH	DEFINED	12
LUFKIN INDS INC	COM	549764108	911	25310	SH	DEFINED	3
LUMINENT MTG CAP INC	COM	550278303	32	3000	SH	DEFINED	2
LUMINENT MTG CAP INC	COM	550278303	22	2000	SH	DEFINED	12
LUMINENT MTG CAP INC	COM	550278303	5905	547257	SH	DEFINED	3
LUXOTTICA GROUP S P A	SPONSORED ADR	55068R202	140	6808	SH	DEFINED	2
LYON WILLIAM HOMES	COM	552074106	4	40	SH	DEFINED	12
LYONDELL CHEMICAL CO	COM	552078107	3	108	SH	DEFINED	9
LYONDELL CHEMICAL CO	COM	552078107	0	12	SH	DEFINED	1
LYONDELL CHEMICAL CO	COM	552078107	213	8079	SH	DEFINED	12
LYONDELL CHEMICAL CO	COM	552078107	1037	39260	SH	DEFINED	3
LYONDELL CHEMICAL CO	COM	552078107	4246	160700	SH	DEFINED	6
M & F WORLDWIDE CORP	COM	552541104	0	2	SH	DEFINED	12
M & T BK CORP	COM	55261F104	15696	149257	SH	DEFINED	4
M & T BK CORP	COM	55261F104	172	1640	SH	DEFINED	17
M & T BK CORP	COM	55261F104	105	1000	SH	DEFINED	2
M & T BK CORP	COM	55261F104	16	150	SH	DEFINED	11
M & T BK CORP	COM	55261F104	610	5800	SH	DEFINED	7
M & T BK CORP	COM	55261F104	4521	42990	SH	DEFINED	5
M & T BK CORP	COM	55261F104	448	4256	SH	DEFINED	12
M D C HLDGS INC	COM	552676108	1212	14731	SH	DEFINED	12
M D C HLDGS INC	COM	552676108	1623	19732	SH	DEFINED	6
M D C HLDGS INC	COM	552676108	44617	542457	SH	DEFINED	3
M SYS FLASH DISK PIONEERS LT	ORD	M7061C100	35	1800	SH	DEFINED	12
M/I HOMES INC	COM	55305B101	3	62	SH	DEFINED	11
MACATAWA BK CORP	COM	554225102	295	8500	SH	DEFINED	3
MACDERMID INC	COM	554273102	27	870	SH	DEFINED	12
MACERICH CO	COM	554382101	15	225	SH	DEFINED	9
MACERICH CO	COM	554382101	33	495	SH	DEFINED	12
MACK CALI RLTY CORP	COM	554489104	7	150	SH	DEFINED	11
MACK CALI RLTY CORP	COM	554489104	53	1175	SH	DEFINED	9
MACK CALI RLTY CORP	COM	554489104	2270	50120	SH	DEFINED	2
MACK CALI RLTY CORP	COM	554489104	45	1000	SH	DEFINED	1
MACK CALI RLTY CORP	COM	554489104	394	8700	SH	DEFINED	12
MACQUARIE INFRASTRUCTURE CO	SH BEN INT	55607X108	1342	47271	SH	DEFINED	12
MACROCHEM CORP DEL	COM	555903103	0	100	SH	DEFINED	12
MACROMEDIA INC	COM	556100105	32	840	SH	DEFINED	12

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

MACROMEDIA INC	COM	556100105	42	1100	SH	DEFINED	9
MACROVISION CORP	COM	555904101	7	300	SH	DEFINED	12
MADDEN STEVEN LTD	COM	556269108	968	54479	SH	DEFINED	6
MADISON CLAYMORE CVRD CALL F	COM	556582104	579	37254	SH	DEFINED	12
MAF BANCORP INC	COM	55261R108	16795	393975	SH	DEFINED	6
MAF BANCORP INC	COM	55261R108	13392	314153	SH	DEFINED	4
MAF BANCORP INC	COM	55261R108	98	2299	SH	DEFINED	2
MAF BANCORP INC	COM	55261R108	10	225	SH	DEFINED	11
MAF BANCORP INC	COM	55261R108	4	100	SH	DEFINED	12
MAF BANCORP INC	COM	55261R108	4711	110517	SH	DEFINED	5
MAGELLAN HEALTH SVCS INC	COM NEW	559079207	22690	642600	SH	DEFINED	6
MAGELLAN MIDSTREAM PRTRNS LP	COM UNIT RP LP	559080106	328	10000	SH	DEFINED	17
MAGELLAN MIDSTREAM PRTRNS LP	COM UNIT RP LP	559080106	6774	206637	SH	DEFINED	12
MAGELLAN MIDSTREAM PRTRNS LP	COM UNIT RP LP	559080106	11993	365863	SH	DEFINED	3
MAGELLAN PETE CORP	COM	559091301	6	2510	SH	DEFINED	12
MAGMA DESIGN AUTOMATION	COM	559181102	1558	186400	SH	DEFINED	6
MAGNA ENTMT CORP	CL A	559211107	8	1500	SH	DEFINED	12
MAGNA ENTMT CORP	CL A	559211107	9	1615	SH	DEFINED	9
MAGNA INTL INC	CL A	559222401	75	1070	SH	DEFINED	12
MAGNA INTL INC	CL A	559222401	491	6975	SH	DEFINED	5
MAGNA INTL INC	CL A	559222401	28216	401530	SH	DEFINED	7
MAGUIRE PPTYS INC	COM	559775101	9	300	SH	DEFINED	9
MAGUIRE PPTYS INC	COM	559775101	223	7880	SH	DEFINED	12
MAIN STR BKS INC NEW	COM	56034R102	15	586	SH	DEFINED	2
MAINSOURCE FINANCIAL GP INC	COM	56062Y102	1170	64654	SH	DEFINED	6
MAIR HOLDINGS INC	COM	560635104	4036	456347	SH	DEFINED	6
MAJESCO ENTERTAINMENT CO	COM NEW	560690208	2	300	SH	DEFINED	12
MANAGED HIGH INCOME PORTFOLI	COM	56166C105	8	1300	SH	DEFINED	12
MANAGED HIGH YIELD PLUS FD I	COM	561911108	285	55321	SH	DEFINED	12
MANAGED MUNS PORTFOLIO INC	COM	561662107	41	3833	SH	DEFINED	12
MANITOWOC INC	COM	563571108	29	700	SH	DEFINED	2
MANITOWOC INC	COM	563571108	12709	309830	SH	DEFINED	3
MANNATECH INC	COM	563771104	7	350	SH	DEFINED	12
MANOR CARE INC NEW	COM	564055101	216	5443	SH	DEFINED	12
MANOR CARE INC NEW	COM	564055101	54	1350	SH	DEFINED	2
MANPOWER INC	COM	56418H100	34	860	SH	DEFINED	6
MANPOWER INC	COM	56418H100	60	1500	SH	DEFINED	17
MANPOWER INC	COM	56418H100	184	4624	SH	DEFINED	12
MANPOWER INC	COM	56418H100	68646	1725650	SH	DEFINED	8
MANPOWER INC	COM	56418H100	27	672	SH	DEFINED	2
MANTECH INTL CORP	CL A	564563104	6835	220200	SH	DEFINED	3
MANTECH INTL CORP	CL A	564563104	62	2000	SH	DEFINED	12
MANUGISTICS GROUP INC	COM	565011103	2	1200	SH	DEFINED	12
MANULIFE FINL CORP	COM	56501R106	57703	1207770	SH	DEFINED	7
MANULIFE FINL CORP	COM	56501R106	31	642	SH	DEFINED	17
MANULIFE FINL CORP	COM	56501R106	35	734	SH	DEFINED	2
MANULIFE FINL CORP	COM	56501R106	918	19206	SH	DEFINED	12
MANULIFE FINL CORP	COM	56501R106	27	555	SH	DEFINED	9
MAPINFO CORP	COM	565105103	623	59300	SH	DEFINED	3
MAPINFO CORP	COM	565105103	73	6975	SH	DEFINED	12
MARATHON OIL CORP	COM	565849106	53	1000	SH	DEFINED	11
MARATHON OIL CORP	COM	565849106	8871	166210	SH	DEFINED	3
MARATHON OIL CORP	COM	565849106	5463	102356	SH	DEFINED	12
MARATHON OIL CORP	COM	565849106	62	1158	SH	DEFINED	9
MARATHON OIL CORP	COM	565849106	44	829	SH	DEFINED	17
MARATHON OIL CORP	COM	565849106	8	150	SH	DEFINED	6
MARATHON OIL CORP	COM	565849106	85	1600	SH	DEFINED	2
MARCUS CORP	COM	566330106	40	1900	SH	DEFINED	11
MARCUS CORP	COM	566330106	52	2458	SH	DEFINED	12
MARINE PRODS CORP	COM	568427108	4	243	SH	DEFINED	17
MARITRANS INC	COM	570363101	27	985	SH	DEFINED	12
MARITRANS INC	COM	570363101	80	2960	SH	DEFINED	3

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

MARKEL CORP	COM	570535104	297	875	SH	DEFINED	11
MARKEL CORP	COM	570535104	307	905	SH	DEFINED	12
MARKWEST ENERGY PARTNERS L P	UNIT LTD PARTN	570759100	977	19314	SH	DEFINED	12
MARLIN BUSINESS SVCS CORP	COM	571157106	119	5900	SH	DEFINED	6
MARLTON TECHNOLOGIES INC	COM	571263102	0	250	SH	DEFINED	12
MARRIOTT INTL INC NEW	CL A	571903202	20	300	SH	DEFINED	11
MARRIOTT INTL INC NEW	CL A	571903202	577	8451	SH	DEFINED	17
MARRIOTT INTL INC NEW	CL A	571903202	3871	56746	SH	DEFINED	12
MARSH & MCLENNAN COS INC	COM	571748102	17	600	SH	DEFINED	11
MARSH & MCLENNAN COS INC	COM	571748102	39	1400	SH	DEFINED	17
MARSH & MCLENNAN COS INC	COM	571748102	1516	54717	SH	DEFINED	9
MARSH & MCLENNAN COS INC	COM	571748102	7580	273642	SH	DEFINED	6
MARSH & MCLENNAN COS INC	COM	571748102	1785	64446	SH	DEFINED	12
MARSHALL & ILSLEY CORP	COM	571834100	3168	71270	SH	DEFINED	17
MARSHALL & ILSLEY CORP	COM	571834100	3084	69390	SH	DEFINED	3
MARSHALL & ILSLEY CORP	COM	571834100	702	15800	SH	DEFINED	2
MARSHALL & ILSLEY CORP	COM	571834100	265	5969	SH	DEFINED	12
MARSHALL & ILSLEY CORP	COM	571834100	142	3200	SH	DEFINED	1
MARSHALL & ILSLEY CORP	COM	571834100	96	2170	SH	DEFINED	6
MARSHALL & ILSLEY CORP	COM	571834100	13	295	SH	DEFINED	11
MARSHALL EDWARDS INC	COM	572322303	12	1747	SH	DEFINED	12
MARTEK BIOSCIENCES CORP	COM	572901106	63	1665	SH	DEFINED	12
MARTEN TRANS LTD	COM	573075108	2223	105918	SH	DEFINED	12
MARTEN TRANS LTD	COM	573075108	103	4900	SH	DEFINED	11
MARTEN TRANS LTD	COM	573075108	100	4750	SH	DEFINED	3
MARTHA STEWART LIVING OMNIME	CL A	573083102	1	25	SH	DEFINED	9
MARTHA STEWART LIVING OMNIME	CL A	573083102	39	1335	SH	DEFINED	12
MARTIN MARIETTA MATLS INC	COM	573284106	922	13346	SH	DEFINED	2
MARTIN MARIETTA MATLS INC	COM	573284106	11481	166100	SH	DEFINED	6
MARTIN MARIETTA MATLS INC	COM	573284106	359	5190	SH	DEFINED	12
MARTIN MARIETTA MATLS INC	COM	573284106	245	3550	SH	DEFINED	5
MARTIN MARIETTA MATLS INC	COM	573284106	86	1250	SH	DEFINED	11
MARVEL ENTERPRISES INC	COM	57383M108	6615	335470	SH	DEFINED	3
MARVEL ENTERPRISES INC	COM	57383M108	35	1755	SH	DEFINED	12
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	351	9223	SH	DEFINED	12
MASCO CORP	COM	574599106	30386	956751	SH	DEFINED	3
MASCO CORP	COM	574599106	3800	119639	SH	DEFINED	12
MASCO CORP	COM	574599106	908	28590	SH	DEFINED	17
MASCO CORP	COM	574599106	397	12500	SH	DEFINED	5
MASCO CORP	COM	574599106	264	8300	SH	DEFINED	2
MASCO CORP	COM	574599106	164	5150	SH	DEFINED	11
MASCO CORP	COM	574599106	40	1260	SH	DEFINED	6
MASCO CORP	COM	574599106	109	3420	SH	DEFINED	9
MASSBANK CORP READ MASS	COM	576152102	42	1200	SH	DEFINED	1
MASSEY ENERGY CORP	COM	576206106	11	300	SH	DEFINED	11
MASSEY ENERGY CORP	COM	576206106	94	2500	SH	DEFINED	9
MASSEY ENERGY CORP	COM	576206106	114	3018	SH	DEFINED	12
MASSEY ENERGY CORP	COM	576206106	211	5600	SH	DEFINED	3
MASSEY ENERGY CORP	COM	576206106	343	9100	SH	DEFINED	5
MASSMUTUAL CORPORATE INVS IN	COM	576292106	872	29067	SH	DEFINED	12
MASTEC INC	COM	576323109	22	2525	SH	DEFINED	12
MASTEC INC	COM	576323109	652	74140	SH	DEFINED	3
MATRIA HEALTHCARE INC	COM NEW	576817209	7	225	SH	DEFINED	12
MATRIX SVC CO	COM	576853105	4	800	SH	DEFINED	11
MATRIX INITIATIVES INC	COM	57685L105	89	8100	SH	DEFINED	12
MATSUSHITA ELEC INDL	ADR	576879209	21	1400	SH	DEFINED	11
MATSUSHITA ELEC INDL	ADR	576879209	84	5550	SH	DEFINED	2
MATSUSHITA ELEC INDL	ADR	576879209	8	510	SH	DEFINED	9
MATTEL INC	COM	577081102	19	1060	SH	DEFINED	11
MATTEL INC	COM	577081102	37079	2026200	SH	DEFINED	8
MATTEL INC	COM	577081102	190	10377	SH	DEFINED	12
MATTEL INC	COM	577081102	16	876	SH	DEFINED	2

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

MATTEL INC	COM	577081102	14	747	SH	DEFINED	1
MATTEL INC	COM	577081102	3	150	SH	DEFINED	6
MATTEL INC	COM	577081102	1038	56700	SH	DEFINED	9
MATTHEWS INTL CORP	CL A	577128101	16	400	SH	DEFINED	12
MATTHEWS INTL CORP	CL A	577128101	43	1100	SH	DEFINED	3
MATTSON TECHNOLOGY INC	COM	577223100	37	5208	SH	DEFINED	12
MAVERICK TUBE CORP	COM	577914104	16481	553041	SH	DEFINED	3
MAVERICK TUBE CORP	COM	577914104	987	33105	SH	DEFINED	12
MAVERICK TUBE CORP	COM	577914104	21	695	SH	DEFINED	11
MAX RE CAPITAL LTD HAMILTON	SHS	G6052F103	6731	293950	SH	DEFINED	3
MAXIM INTEGRATED PRODS INC	COM	57772K101	35	915	SH	DEFINED	2
MAXIM INTEGRATED PRODS INC	COM	57772K101	517	13528	SH	DEFINED	5
MAXIM INTEGRATED PRODS INC	COM	57772K101	9	241	SH	DEFINED	11
MAXIM INTEGRATED PRODS INC	COM	57772K101	4	115	SH	DEFINED	17
MAXIM INTEGRATED PRODS INC	COM	57772K101	3	68	SH	DEFINED	9
MAXIM INTEGRATED PRODS INC	COM	57772K101	740	19378	SH	DEFINED	12
MAXIM PHARMACEUTICALS INC	COM	57772M107	0	200	SH	DEFINED	12
MAXIMUS INC	COM	577933104	46	1315	SH	DEFINED	12
MAXTOR CORP	COM NEW	577729205	36	6860	SH	DEFINED	3
MAXTOR CORP	COM NEW	577729205	33	6272	SH	DEFINED	12
MAXTOR CORP	COM NEW	577729205	23	4355	SH	DEFINED	4
MAY DEPT STORES CO	COM	577778103	1790	44569	SH	DEFINED	9
MAY DEPT STORES CO	COM	577778103	382	9514	SH	DEFINED	17
MAY DEPT STORES CO	COM	577778103	11	270	SH	DEFINED	11
MAY DEPT STORES CO	COM	577778103	409	10195	SH	DEFINED	2
MAY DEPT STORES CO	COM	577778103	32806	816893	SH	DEFINED	6
MAY DEPT STORES CO	COM	577778103	160	3982	SH	DEFINED	12
MAYTAG CORP	COM	578592107	8	501	SH	DEFINED	12
MAYTAG CORP	COM	578592107	3	200	SH	DEFINED	2
MAYTAG CORP	COM	578592107	33	2100	SH	DEFINED	9
MB FINANCIAL INC NEW	COM	55264U108	3439	86344	SH	DEFINED	3
MBIA CAP CLAYMORE MNG DUR IN	COM	55266X100	202	15500	SH	DEFINED	12
MBIA INC	COM	55262C100	2458	41441	SH	DEFINED	9
MBIA INC	COM	55262C100	389	6560	SH	DEFINED	2
MBIA INC	COM	55262C100	288	4860	SH	DEFINED	6
MBIA INC	COM	55262C100	210	3541	SH	DEFINED	12
MBIA INC	COM	55262C100	38	635	SH	DEFINED	11
MBIA INC	COM	55262C100	31631	533323	SH	DEFINED	17
MBNA CORP	COM	55262L100	13488	515590	SH	DEFINED	4
MBNA CORP	COM	55262L100	7711	294764	SH	DEFINED	12
MBNA CORP	COM	55262L100	3837	146657	SH	DEFINED	3
MBNA CORP	COM	55262L100	4288	163925	SH	DEFINED	5
MBNA CORP	COM	55262L100	3293	125873	SH	DEFINED	2
MBNA CORP	COM	55262L100	2154	82355	SH	DEFINED	9
MBNA CORP	COM	55262L100	367	14045	SH	DEFINED	11
MBNA CORP	COM	55262L100	90	3441	SH	DEFINED	17
MBNA CORP	COM	55262L100	8	300	SH	DEFINED	7
MBNA CORP	COM	55262L100	6547	250250	SH	DEFINED	6
MBNA CORP	COM	55262L100	5651	216000	SH	DEFINED	1
MCAFEE INC	COM	579064106	1918	73243	SH	DEFINED	12
MCAFEE INC	COM	579064106	17875	682755	SH	DEFINED	3
MCCLATCHY CO	CL A	579489105	63	960	SH	DEFINED	3
MCCLATCHY CO	CL A	579489105	491	7500	SH	DEFINED	11
MCCLATCHY CO	CL A	579489105	1287	19670	SH	DEFINED	12
MCCLATCHY CO	CL A	579489105	530	8100	SH	DEFINED	5
MCCORMICK & CO INC	COM NON VTG	579780206	20834	637508	SH	DEFINED	2
MCCORMICK & CO INC	COM VTG	579780107	826	25352	SH	DEFINED	12
MCCORMICK & CO INC	COM NON VTG	579780206	23	700	SH	DEFINED	9
MCCORMICK & CO INC	COM NON VTG	579780206	429	13128	SH	DEFINED	11
MCCORMICK & CO INC	COM NON VTG	579780206	5491	168037	SH	DEFINED	12
MCCORMICK & CO INC	COM NON VTG	579780206	9917	303450	SH	DEFINED	1
MCCORMICK & SCHMICKS SEAFD R	COM	579793100	63	4010	SH	DEFINED	3

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

MCDATA CORP	CL A	580031201	0	5	SH	DEFINED	2
MCDATA CORP	CL B	580031102	19	5000	SH	DEFINED	12
MCDATA CORP	CL A	580031201	0	1	SH	DEFINED	17
MCDATA CORP	CL A	580031201	5793	1448300	SH	DEFINED	3
MCDATA CORP	CL A	580031201	2	498	SH	DEFINED	12
MCDATA CORP	CL A	580031201	0	20	SH	DEFINED	9
MCDERMOTT INTL INC	COM	580037109	9013	429210	SH	DEFINED	3
MCDERMOTT INTL INC	COM	580037109	6	300	SH	DEFINED	12
MCDONALDS CORP	COM	580135101	10017	360956	SH	DEFINED	17
MCDONALDS CORP	COM	580135101	19515	709479	SH	DEFINED	6
MCDONALDS CORP	COM	580135101	12144	437623	SH	DEFINED	2
MCDONALDS CORP	COM	580135101	11	400	SH	DEFINED	7
MCDONALDS CORP	COM	580135101	7013	252706	SH	DEFINED	12
MCDONALDS CORP	COM	580135101	1568	56507	SH	DEFINED	9
MCDONALDS CORP	COM	580135101	820	29562	SH	DEFINED	5
MCDONALDS CORP	COM	580135101	3	103	SH	DEFINED	1
MCDONALDS CORP	COM	580135101	13396	482754	SH	DEFINED	3
MCDONALDS CORP	COM	580135101	519	18712	SH	DEFINED	11
MCG CAPITAL CORP	COM	58047P107	249	14600	SH	DEFINED	12
MCGRATH RENTCORP	COM	580589109	5	200	SH	DEFINED	12
MCGRATH RENTCORP	COM	580589109	466	19650	SH	DEFINED	6
MCGRATH RENTCORP	COM	580589109	2030	85649	SH	DEFINED	3
MCGRAW HILL COS INC	COM	580645109	216	4880	SH	DEFINED	5
MCGRAW HILL COS INC	COM	580645109	266	6000	SH	DEFINED	1
MCGRAW HILL COS INC	COM	580645109	351	7940	SH	DEFINED	9
MCGRAW HILL COS INC	COM	580645109	423	9552	SH	DEFINED	11
MCGRAW HILL COS INC	COM	580645109	1617	36544	SH	DEFINED	12
MCGRAW HILL COS INC	COM	580645109	4166	94148	SH	DEFINED	2
MCGRAW HILL COS INC	COM	580645109	11010	250616	SH	DEFINED	17
MCI INC	COM	552691107	7	271	SH	DEFINED	12
MCKESSON CORP	COM	58155Q103	125	2800	SH	DEFINED	17
MCKESSON CORP	COM	58155Q103	30	670	SH	DEFINED	6
MCKESSON CORP	COM	58155Q103	246	5500	SH	DEFINED	11
MCKESSON CORP	COM	58155Q103	5590	124806	SH	DEFINED	12
MCKESSON CORP	COM	58155Q103	9688	216300	SH	DEFINED	3
MCKESSON CORP	COM	58155Q103	229986	5134762	SH	DEFINED	10
MCKESSON CORP	COM	58155Q103	909346	20302425	SH	DEFINED	8
MCKESSON CORP	COM	58155Q103	9	200	SH	DEFINED	7
MCLEODUSA INC	CL A	582266706	0	9	SH	DEFINED	2
MCLEODUSA INC	CL A	582266706	0	4000	SH	DEFINED	9
MCLEODUSA INC	CL A	582266706	3	57558	SH	DEFINED	12
MCMORAN EXPLORATION CO	COM	582411104	4	186	SH	DEFINED	9
MCMORAN EXPLORATION CO	COM	582411104	20	1021	SH	DEFINED	12
MDS INC	COM	55269P302	7219	480210	SH	DEFINED	7
MDU RES GROUP INC	COM	552690109	76	2700	SH	DEFINED	2
MDU RES GROUP INC	COM	552690109	104	3690	SH	DEFINED	17
MDU RES GROUP INC	COM	552690109	16015	568510	SH	DEFINED	6
MDU RES GROUP INC	COM	552690109	21	750	SH	DEFINED	11
MDU RES GROUP INC	COM	552690109	493	17517	SH	DEFINED	12
MEADE INSTRUMENTS CORP	COM	583062104	4	1500	SH	DEFINED	12
MEADOWBROOK INS GROUP INC	COM	58319P108	2479	473100	SH	DEFINED	6
MEADWESTVACO CORP	COM	583334107	2264	80750	SH	DEFINED	6
MEADWESTVACO CORP	COM	583334107	648	23104	SH	DEFINED	2
MEADWESTVACO CORP	COM	583334107	122	4339	SH	DEFINED	12
MECHANICAL TECHNOLOGY INC	COM	583538103	92	25715	SH	DEFINED	12
MECHEL STEEL GROUP OAO	SPONSORED ADR	583840103	12355	486400	SH	DEFINED	3
MED-DESIGN CORP	COM	583926100	0	500	SH	DEFINED	12
MEDAREX INC	COM	583916101	2	263	SH	DEFINED	11
MEDAREX INC	COM	583916101	941	113025	SH	DEFINED	12
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	16359	306570	SH	DEFINED	3
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	21744	407503	SH	DEFINED	4
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	7806	146288	SH	DEFINED	17

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

MEDCO HEALTH SOLUTIONS INC	COM	58405U102	7333	137431	SH	DEFINED	12
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	624	11694	SH	DEFINED	2
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	12226	229128	SH	DEFINED	5
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	73	1372	SH	DEFINED	1
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	190	3567	SH	DEFINED	7
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	215	4027	SH	DEFINED	9
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	297	5561	SH	DEFINED	11
MEDIA GEN INC	CL A	584404107	1175	18144	SH	DEFINED	12
MEDIA GEN INC	CL A	584404107	40	610	SH	DEFINED	6
MEDIA GEN INC	CL A	584404107	78	1200	SH	DEFINED	9
MEDIA GEN INC	CL A	584404107	227	3500	SH	DEFINED	11
MEDIA GEN INC	CL A	584404107	376	5800	SH	DEFINED	5
MEDIA GEN INC	CL A	584404107	8	130	SH	DEFINED	3
MEDIABAY INC	COM	58446J108	1	1000	SH	DEFINED	12
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	27006	3930189	SH	DEFINED	6
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	1937	61040	SH	DEFINED	3
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	3	100	SH	DEFINED	12
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	13	400	SH	DEFINED	11
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	48084	1515400	SH	DEFINED	8
MEDIMMUNE INC	COM	584699102	1	31	SH	DEFINED	9
MEDIMMUNE INC	COM	584699102	15365	575025	SH	DEFINED	2
MEDIMMUNE INC	COM	584699102	22057	825500	SH	DEFINED	13
MEDIMMUNE INC	COM	584699102	148	5525	SH	DEFINED	7
MEDIMMUNE INC	COM	584699102	433	16190	SH	DEFINED	11
MEDIMMUNE INC	COM	584699102	674	25212	SH	DEFINED	12
MEDIMMUNE INC	COM	584699102	5812	217519	SH	DEFINED	5
MEDIMMUNE INC	COM	584699102	11790	441229	SH	DEFINED	4
MEDTOX SCIENTIFIC INC	COM NEW	584977201	23	3000	SH	DEFINED	12
MEDTRONIC INC	COM	585055106	12618	243639	SH	DEFINED	17
MEDTRONIC INC	COM	585055106	9385	181220	SH	DEFINED	12
MEDTRONIC INC	COM	585055106	68	1310	SH	DEFINED	4
MEDTRONIC INC	COM	585055106	106	2049	SH	DEFINED	9
MEDTRONIC INC	COM	585055106	1445	27896	SH	DEFINED	11
MEDTRONIC INC	COM	585055106	2540	49042	SH	DEFINED	5
MEDTRONIC INC	COM	585055106	28524	550754	SH	DEFINED	2
MEDTRONIC INC	COM	585055106	33091	638948	SH	DEFINED	1
MEDTRONIC INC	COM	585055106	7240	139790	SH	DEFINED	3
MELLON FINL CORP	COM	58551A108	1317	45908	SH	DEFINED	12
MELLON FINL CORP	COM	58551A108	4	150	SH	DEFINED	6
MELLON FINL CORP	COM	58551A108	83	2900	SH	DEFINED	4
MELLON FINL CORP	COM	58551A108	125	4350	SH	DEFINED	11
MELLON FINL CORP	COM	58551A108	322	11240	SH	DEFINED	1
MELLON FINL CORP	COM	58551A108	8235	287047	SH	DEFINED	2
MELLON FINL CORP	COM	58551A108	5669	197617	SH	DEFINED	9
MELLON FINL CORP	COM	58551A108	1807	63000	SH	DEFINED	17
MEMC ELECTR MATLS INC	COM	552715104	33710	2137610	SH	DEFINED	6
MEMC ELECTR MATLS INC	COM	552715104	7579	480606	SH	DEFINED	3
MEMRY CORP	COM NEW	586263204	1	420	SH	DEFINED	12
MENS WEARHOUSE INC	COM	587118100	20320	590182	SH	DEFINED	3
MENTOR CORP MINN	COM	587188103	9	210	SH	DEFINED	11
MENTOR CORP MINN	COM	587188103	457	11015	SH	DEFINED	12
MENTOR CORP MINN	COM	587188103	12854	309880	SH	DEFINED	3
MENTOR GRAPHICS CORP	COM	587200106	123	12042	SH	DEFINED	12
MENTOR GRAPHICS CORP	COM	587200106	74	7247	SH	DEFINED	11
MERCANTILE BANK CORP	COM	587376104	356	8100	SH	DEFINED	3
MERCANTILE BANKSHARES CORP	COM	587405101	3	50	SH	DEFINED	6
MERCANTILE BANKSHARES CORP	COM	587405101	258	5000	SH	DEFINED	5
MERCANTILE BANKSHARES CORP	COM	587405101	464	9000	SH	DEFINED	2
MERCANTILE BANKSHARES CORP	COM	587405101	1269	24625	SH	DEFINED	11
MERCANTILE BANKSHARES CORP	COM	587405101	4540	88100	SH	DEFINED	1
MERCANTILE BANKSHARES CORP	COM	587405101	10588	205466	SH	DEFINED	12
MERCHANTS BANCSHARES	COM	588448100	1725	65760	SH	DEFINED	6

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

MERCK & CO INC	COM	589331107	619	20089	SH	DEFINED	11
MERCK & CO INC	COM	589331107	1291	41900	SH	DEFINED	1
MERCK & CO INC	COM	589331107	691	22420	SH	DEFINED	4
MERCK & CO INC	COM	589331107	1266	41114	SH	DEFINED	5
MERCK & CO INC	COM	589331107	1714	55684	SH	DEFINED	9
MERCK & CO INC	COM	589331107	4402	142921	SH	DEFINED	2
MERCK & CO INC	COM	589331107	14386	467080	SH	DEFINED	12
MERCK & CO INC	COM	589331107	18214	591358	SH	DEFINED	3
MERCK & CO INC	COM	589331107	18584	603406	SH	DEFINED	6
MERCK & CO INC	COM	589331107	22927	744393	SH	DEFINED	17
MERCK & CO INC	COM	589331107	139	4500	SH	DEFINED	7
MERCK & CO INC	COM	589331107	3788	123000	SH	DEFINED	8
MERCURY COMPUTER SYS	COM	589378108	12	436	SH	DEFINED	11
MERCURY COMPUTER SYS	COM	589378108	11	400	SH	DEFINED	12
MERCURY GENL CORP NEW	COM	589400100	14253	261420	SH	DEFINED	6
MERCURY GENL CORP NEW	COM	589400100	80	1463	SH	DEFINED	12
MERCURY INTERACTIVE CORP	COM	589405109	3830	99836	SH	DEFINED	11
MERCURY INTERACTIVE CORP	COM	589405109	0	6	SH	DEFINED	2
MERCURY INTERACTIVE CORP	COM	589405109	235	6127	SH	DEFINED	12
MEREDITH CORP	COM	589433101	93	1897	SH	DEFINED	11
MEREDITH CORP	COM	589433101	1580	32200	SH	DEFINED	3
MEREDITH CORP	COM	589433101	1304	26576	SH	DEFINED	12
MERIDIAN BIOSCIENCE INC	COM	589584101	1632	86110	SH	DEFINED	3
MERIDIAN BIOSCIENCE INC	COM	589584101	41	2173	SH	DEFINED	2
MERIDIAN GOLD INC	COM	589975101	38	2100	SH	DEFINED	12
MERIDIAN RESOURCE CORP	COM	58977Q109	11236	2350492	SH	DEFINED	6
MERISTAR HOSPITALITY CORP	COM	58984Y103	157	18203	SH	DEFINED	12
MERISTAR HOSPITALITY CORP	COM	58984Y103	12	1400	SH	DEFINED	2
MERITAGE HOMES CORP	COM	59001A102	20	250	SH	DEFINED	12
MERITAGE HOMES CORP	COM	59001A102	2	23	SH	DEFINED	11
MERITAGE HOMES CORP	COM	59001A102	63847	803110	SH	DEFINED	3
MERIX CORP	COM	590049102	1099	187965	SH	DEFINED	6
MERRILL LYNCH & CO INC	COM	590188108	3851	70000	SH	DEFINED	8
MERRILL LYNCH & CO INC	COM	590188108	237	4305	SH	DEFINED	11
MERRILL LYNCH & CO INC	COM	590188108	244	4441	SH	DEFINED	1
MERRILL LYNCH & CO INC	COM	590188108	505	9180	SH	DEFINED	2
MERRILL LYNCH & CO INC	COM	590188108	312	5675	SH	DEFINED	5
MERRILL LYNCH & CO INC	COM	590188108	1042	18941	SH	DEFINED	9
MERRILL LYNCH & CO INC	COM	590188108	7062	128373	SH	DEFINED	17
MERRILL LYNCH & CO INC	COM	590188108	10908	198291	SH	DEFINED	3
MERRILL LYNCH & CO INC	COM	590188108	47196	857966	SH	DEFINED	6
MERRILL LYNCH & CO INC	COM	590188108	963	17504	SH	DEFINED	12
MERRILL LYNCH & CO INC	COM	590188108	4676	85000	SH	DEFINED	7
MERRILL MERCHANTS BANC	COM	59021H103	19	875	SH	DEFINED	12
MESA AIR GROUP INC	COM	590479101	44	6500	SH	DEFINED	2
MESA AIR GROUP INC	COM	590479101	54	8083	SH	DEFINED	12
MESA AIR GROUP INC	COM	590479101	4502	671000	SH	DEFINED	6
MESA LABS INC	COM	59064R109	343	24600	SH	DEFINED	6
MESA RTY TR	UNIT BEN INT	590660106	84	1300	SH	DEFINED	12
MESABI TR	CTF BEN INT	590672101	7	500	SH	DEFINED	12
MET PRO CORP	COM	590876306	43	2866	SH	DEFINED	12
METABASIS THERAPEUTICS INC	COM	59101M105	19	6000	SH	DEFINED	12
METAL MGMT INC	COM NEW	591097209	95	4900	SH	DEFINED	12
METAL MGMT INC	COM NEW	591097209	2311	119491	SH	DEFINED	3
METASOLV INC	COM	59139P104	25	10500	SH	DEFINED	5
METHANEX CORP	COM	59151K108	35	2100	SH	DEFINED	12
METHANEX CORP	COM	59151K108	862	52320	SH	DEFINED	3
METHANEX CORP	COM	59151K108	2	121	SH	DEFINED	11
METHODE ELECTRS INC	COM	591520200	68	5695	SH	DEFINED	12
METHODE ELECTRS INC	COM	591520200	3662	308503	SH	DEFINED	3
METLIFE INC	COM	59156R108	5	119	SH	DEFINED	2
METLIFE INC	COM	59156R108	6230	138620	SH	DEFINED	3

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

METLIFE INC	COM	59156R108	4746	105598	SH	DEFINED	12
METLIFE INC	COM	59156R108	791	17601	SH	DEFINED	5
METLIFE INC	COM	59156R108	349	7776	SH	DEFINED	11
METLIFE INC	COM	59156R108	6	142	SH	DEFINED	9
METLIFE INC	COM	59156R108	6	128	SH	DEFINED	17
METLIFE INC	COM	59156R108	44783	996497	SH	DEFINED	6
METROCORP BANCSHARES INC	COM	591650106	55	2588	SH	DEFINED	12
METSO CORP	SPONSORED ADR	592671101	14072	661596	SH	DEFINED	6
METTLER TOLEDO INTERNATIONAL	COM	592688105	7	150	SH	DEFINED	2
METTLER TOLEDO INTERNATIONAL	COM	592688105	55	1190	SH	DEFINED	12
METTLER TOLEDO INTERNATIONAL	COM	592688105	21124	453503	SH	DEFINED	3
MEXICO EQUITY & INCOME FD	COM	592834105	3	150	SH	DEFINED	12
MEXICO FD INC	COM	592835102	72	3000	SH	DEFINED	17
MEXICO FD INC	COM	592835102	37	1544	SH	DEFINED	12
MEXICO FD INC	COM	592835102	16	660	SH	DEFINED	9
MFA MTG INVTS INC	COM	55272X102	417	55995	SH	DEFINED	12
MFA MTG INVTS INC	COM	55272X102	25	3300	SH	DEFINED	11
MFC BANCORP LTD	COM NEW	55271X202	1147	61560	SH	DEFINED	12
MFS CHARTER INCOME TR	SH BEN INT	552727109	317	35923	SH	DEFINED	12
MFS GOVT MKTS INCOME TR	SH BEN INT	552939100	151	22602	SH	DEFINED	12
MFS INTER INCOME TR	SH BEN INT	55273C107	247	37806	SH	DEFINED	12
MFS MULTIMARKET INCOME TR	SH BEN INT	552737108	96	15129	SH	DEFINED	12
MFS MUN INCOME TR	SH BEN INT	552738106	617	74937	SH	DEFINED	12
MGE ENERGY INC	COM	55277P104	8	225	SH	DEFINED	17
MGE ENERGY INC	COM	55277P104	82	2249	SH	DEFINED	12
MGE ENERGY INC	COM	55277P104	51	1400	SH	DEFINED	11
MGI PHARMA INC	COM	552880106	124	5702	SH	DEFINED	12
MGI PHARMA INC	COM	552880106	1238	56900	SH	DEFINED	3
MGIC INVT CORP WIS	COM	552848103	6	95	SH	DEFINED	9
MGIC INVT CORP WIS	COM	552848103	59	900	SH	DEFINED	2
MGIC INVT CORP WIS	COM	552848103	219454	3364828	SH	DEFINED	10
MGIC INVT CORP WIS	COM	552848103	228	3500	SH	DEFINED	11
MGIC INVT CORP WIS	COM	552848103	334	5120	SH	DEFINED	6
MGIC INVT CORP WIS	COM	552848103	1029	15773	SH	DEFINED	12
MGIC INVT CORP WIS	COM	552848103	735732	11280775	SH	DEFINED	8
MGIC INVT CORP WIS	COM	552848103	20	300	SH	DEFINED	7
MGM MIRAGE	COM	552953101	2272	57397	SH	DEFINED	12
MGM MIRAGE	COM	552953101	8	200	SH	DEFINED	7
MGM MIRAGE	COM	552953101	1045	26400	SH	DEFINED	5
MGM MIRAGE	COM	552953101	756	19100	SH	DEFINED	11
MGM MIRAGE	COM	552953101	30	750	SH	DEFINED	4
MHI HOSPITALITY CORP	COM	55302L102	36	3750	SH	DEFINED	12
MI DEVS INC	CL A SUB VTG	55304X104	25	800	SH	DEFINED	7
MICHAELS STORES INC	COM	594087108	294	7100	SH	DEFINED	12
MICHAELS STORES INC	COM	594087108	844	20400	SH	DEFINED	3
MICRO THERAPEUTICS INC	COM	59500W100	4	969	SH	DEFINED	2
MICRO THERAPEUTICS INC	COM	59500W100	2	500	SH	DEFINED	12
MICROCHIP TECHNOLOGY INC	COM	595017104	15	504	SH	DEFINED	17
MICROCHIP TECHNOLOGY INC	COM	595017104	59	2000	SH	DEFINED	11
MICROCHIP TECHNOLOGY INC	COM	595017104	22	750	SH	DEFINED	2
MICROCHIP TECHNOLOGY INC	COM	595017104	2657	89700	SH	DEFINED	1
MICROMUSE INC	COM	595094103	24	4295	SH	DEFINED	12
MICRON TECHNOLOGY INC	COM	595112103	613	59995	SH	DEFINED	12
MICRON TECHNOLOGY INC	COM	595112103	242	23710	SH	DEFINED	6
MICRON TECHNOLOGY INC	COM	595112103	50	4855	SH	DEFINED	4
MICROS SYS INC	COM	594901100	64	1428	SH	DEFINED	12
MICROS SYS INC	COM	594901100	9253	206780	SH	DEFINED	3
MICROSEMI CORP	COM	595137100	17	900	SH	DEFINED	12
MICROSOFT CORP	COM	594918104	5881	236770	SH	DEFINED	9
MICROSOFT CORP	COM	594918104	27497	1106990	SH	DEFINED	1
MICROSOFT CORP	COM	594918104	3471	139744	SH	DEFINED	11
MICROSOFT CORP	COM	594918104	2482	99905	SH	DEFINED	6

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

MICROSOFT CORP	COM	594918104	8887	357770	SH	DEFINED	7
MICROSOFT CORP	COM	594918104	10060	405000	SH	DEFINED	8
MICROSOFT CORP	COM	594918104	15136	609351	SH	DEFINED	4
MICROSOFT CORP	COM	594918104	29204	1175701	SH	DEFINED	3
MICROSOFT CORP	COM	594918104	33688	1356189	SH	DEFINED	2
MICROSOFT CORP	COM	594918104	35698	1437130	SH	DEFINED	12
MICROSOFT CORP	COM	594918104	70172	2826683	SH	DEFINED	17
MICROSOFT CORP	COM	594918104	11759	473405	SH	DEFINED	5
MICROSTRATEGY INC	CL A NEW	594972408	2258	42580	SH	DEFINED	3
MICROSTRATEGY INC	CL A NEW	594972408	27	500	SH	DEFINED	2
MICROSTRATEGY INC	CL A NEW	594972408	6	122	SH	DEFINED	12
MICROVISION INC WASH	COM	594960106	45	8850	SH	DEFINED	12
MID PENN BANCORP INC	COM	59540G107	155	6104	SH	DEFINED	12
MID-AMER APT CMNTYS INC	COM	59522J103	2	54	SH	DEFINED	9
MID-AMER APT CMNTYS INC	COM	59522J103	516	11364	SH	DEFINED	12
MID-STATE BANCSHARES	COM	595440108	979	35250	SH	DEFINED	1
MIDAS GROUP INC	COM	595626102	12478	542440	SH	DEFINED	6
MIDAS GROUP INC	COM	595626102	39	1709	SH	DEFINED	12
MIDCAP SPDR TR	UNIT SER 1	595635103	25	200	SH	DEFINED	7
MIDCAP SPDR TR	UNIT SER 1	595635103	138	1100	SH	DEFINED	2
MIDCAP SPDR TR	UNIT SER 1	595635103	188	1500	SH	DEFINED	11
MIDCAP SPDR TR	UNIT SER 1	595635103	2051	16375	SH	DEFINED	12
MIDCAP SPDR TR	UNIT SER 1	595635103	8158	65130	SH	DEFINED	17
MIDDLEBURG FINANCIAL CORP	COM	596094102	841	28350	SH	DEFINED	12
MIDDLEBY CORP	COM	596278101	11	200	SH	DEFINED	12
MIDDLEBY CORP	COM	596278101	2164	40940	SH	DEFINED	3
MIDDLESEX WATER CO	COM	596680108	110	5682	SH	DEFINED	12
MIDLAND CO	COM	597486109	141	4000	SH	DEFINED	3
MIDLAND CO	COM	597486109	267	7600	SH	DEFINED	6
MIDWAY GAMES INC	COM	598148104	5	500	SH	DEFINED	12
MILACRON INC	COM	598709103	0	100	SH	DEFINED	1
MILACRON INC	COM	598709103	42	22401	SH	DEFINED	2
MILACRON INC	COM	598709103	2	1000	SH	DEFINED	12
MILLEA HOLDINGS INC	ADR	60032R106	27	395	SH	DEFINED	11
MILLEA HOLDINGS INC	ADR	60032R106	34543	535284	SH	DEFINED	6
MILLENNIUM CELL INC	COM	60038B105	184	109900	SH	DEFINED	12
MILLENNIUM PHARMACEUTICALS I	COM	599902103	15	1600	SH	DEFINED	6
MILLENNIUM PHARMACEUTICALS I	COM	599902103	31	3300	SH	DEFINED	2
MILLENNIUM PHARMACEUTICALS I	COM	599902103	33	3525	SH	DEFINED	4
MILLENNIUM PHARMACEUTICALS I	COM	599902103	313	33769	SH	DEFINED	12
MILLER HERMAN INC	COM	600544100	139	4500	SH	DEFINED	9
MILLER HERMAN INC	COM	600544100	379	12300	SH	DEFINED	3
MILLER HERMAN INC	COM	600544100	136	4400	SH	DEFINED	2
MILLER HERMAN INC	COM	600544100	43	1400	SH	DEFINED	12
MILLER HERMAN INC	COM	600544100	15	500	SH	DEFINED	11
MILICOM INTL CELLULAR S A	SHS NEW	L6388F110	8	436	SH	DEFINED	11
MILICOM INTL CELLULAR S A	SHS NEW	L6388F110	401	21830	SH	DEFINED	3
MILLIPORE CORP	COM	601073109	237	4175	SH	DEFINED	17
MILLIPORE CORP	COM	601073109	3185	56148	SH	DEFINED	3
MILLIPORE CORP	COM	601073109	113	2000	SH	DEFINED	12
MILLS CORP	COM	601148109	18	300	SH	DEFINED	2
MILLS CORP	COM	601148109	109	1800	SH	DEFINED	11
MILLS CORP	COM	601148109	8177	134511	SH	DEFINED	12
MINDSPEED TECHNOLOGIES INC	COM	602682106	1	1036	SH	DEFINED	12
MINDSPEED TECHNOLOGIES INC	COM	602682106	3	2433	SH	DEFINED	17
MINE SAFETY APPLIANCES CO	COM	602720104	273	5900	SH	DEFINED	5
MINE SAFETY APPLIANCES CO	COM	602720104	69	1500	SH	DEFINED	11
MINE SAFETY APPLIANCES CO	COM	602720104	270	5850	SH	DEFINED	12
MINERALS TECHNOLOGIES INC	COM	603158106	11	175	SH	DEFINED	12
MIPS TECHNOLOGIES INC	COM	604567107	2226	309145	SH	DEFINED	3
MIPS TECHNOLOGIES INC	COM	604567107	0	35	SH	DEFINED	12
MISSION WEST PPTYS INC	COM	605203108	5	500	SH	DEFINED	12

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

MITSUBISHI TOKYO FINL GROUP	SPONSORED ADR	606816106	10	1200	SH	DEFINED	9
MITSUBISHI TOKYO FINL GROUP	SPONSORED ADR	606816106	24	2880	SH	DEFINED	11
MITSUBISHI TOKYO FINL GROUP	SPONSORED ADR	606816106	53	6200	SH	DEFINED	2
MITSUBISHI TOKYO FINL GROUP	SPONSORED ADR	606816106	1374	170070	SH	DEFINED	17
MITSUBISHI TOKYO FINL GROUP	SPONSORED ADR	606816106	25465	3150388	SH	DEFINED	6
MITTAL STEEL CO N V	NY REG SH CL A	60684P101	83090	3500000	SH	DEFINED	13
MITTAL STEEL CO N V	NY REG SH CL A	60684P101	91	3825	SH	DEFINED	12
MITTAL STEEL CO N V	NY REG SH CL A	60684P101	874	36806	SH	DEFINED	3
MITTAL STEEL CO N V	NY REG SH CL A	60684P101	29155	1228100	SH	DEFINED	8
MITY ENTERPRISES INC	COM	606850105	574	37050	SH	DEFINED	6
MIVA INC	COM	55311R108	1803	388500	SH	DEFINED	6
MIVA INC	COM	55311R108	3	600	SH	DEFINED	12
MKS INSTRUMENT INC	COM	55306N104	65	3845	SH	DEFINED	12
MKS INSTRUMENT INC	COM	55306N104	2770	164024	SH	DEFINED	3
ML MACADAMIA ORCHARDS L P	DEP UNIT CL A	55307U107	1	100	SH	DEFINED	12
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	8618	256100	SH	DEFINED	3
MOBIUS MGMT SYSTEMS INC	COM	606925105	5	700	SH	DEFINED	12
MOD PAC CORP	COM	607495108	4	220	SH	DEFINED	12
MOD PAC CORP	COM	607495108	385	23455	SH	DEFINED	6
MODINE MFG CO	COM	607828100	23	700	SH	DEFINED	11
MODINE MFG CO	COM	607828100	36	1100	SH	DEFINED	9
MOHAWK INDS INC	COM	608190104	27	322	SH	DEFINED	12
MOHAWK INDS INC	COM	608190104	4	50	SH	DEFINED	2
MOHAWK INDS INC	COM	608190104	206	2500	SH	DEFINED	11
MOLECULAR DEVICES CORP	COM	60851C107	3819	176298	SH	DEFINED	3
MOLEX INC	COM	608554101	318	12206	SH	DEFINED	17
MOLEX INC	CL A	608554200	22	943	SH	DEFINED	12
MOLEX INC	CL A	608554200	35	1500	SH	DEFINED	1
MOLEX INC	CL A	608554200	198	8412	SH	DEFINED	2
MOLEX INC	COM	608554101	128	4900	SH	DEFINED	2
MOLEX INC	COM	608554101	49	1878	SH	DEFINED	12
MOLINA HEALTHCARE INC	COM	60855R100	18	400	SH	DEFINED	12
MOLINA HEALTHCARE INC	COM	60855R100	14788	334119	SH	DEFINED	3
MOLSON COORS BREWING CO	CL B	60871R209	16	250	SH	DEFINED	11
MOLSON COORS BREWING CO	CL B	60871R209	89	1440	SH	DEFINED	3
MOLSON COORS BREWING CO	CL B	60871R209	3080	49673	SH	DEFINED	12
MOLSON COORS BREWING CO	CL B	60871R209	6	90	SH	DEFINED	6
MOLSON COORS BREWING CO	CL B	60871R209	99	1600	SH	DEFINED	17
MONACO COACH CORP	COM	60886R103	40	2330	SH	DEFINED	12
MONACO COACH CORP	COM	60886R103	9161	532900	SH	DEFINED	6
MONARCH CASINO & RESORT INC	COM	609027107	11583	525564	SH	DEFINED	3
MONARCH CASINO & RESORT INC	COM	609027107	224	10174	SH	DEFINED	12
MONARCH SERVICES INC	COM	609176102	1	258	SH	DEFINED	12
MONEYGRAM INTL INC	COM	60935Y109	33	1700	SH	DEFINED	9
MONEYGRAM INTL INC	COM	60935Y109	77	4019	SH	DEFINED	12
MONEYGRAM INTL INC	COM	60935Y109	2	80	SH	DEFINED	1
MONEYGRAM INTL INC	COM	60935Y109	1446	75613	SH	DEFINED	3
MONMOUTH REAL ESTATE INVT CO	CL A	609720107	8	1000	SH	DEFINED	12
MONSANTO CO NEW	COM	61166W101	38	600	SH	DEFINED	4
MONSANTO CO NEW	COM	61166W101	40	638	SH	DEFINED	9
MONSANTO CO NEW	COM	61166W101	57	902	SH	DEFINED	11
MONSANTO CO NEW	COM	61166W101	3219	51199	SH	DEFINED	12
MONSANTO CO NEW	COM	61166W101	5788	92056	SH	DEFINED	17
MONSANTO CO NEW	COM	61166W101	28	445	SH	DEFINED	2
MONSANTO CO NEW	COM	61166W101	7	108	SH	DEFINED	1
MONSTER WORLDWIDE INC	COM	611742107	34	1174	SH	DEFINED	12
MONTGOMERY STR INCOME SECS I	COM	614115103	206	11312	SH	DEFINED	12
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	2460	71145	SH	DEFINED	12
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	52	1500	SH	DEFINED	11
MOODYS CORP	COM	615369105	716	15924	SH	DEFINED	2
MOODYS CORP	COM	615369105	2005	44600	SH	DEFINED	1
MOODYS CORP	COM	615369105	58	1300	SH	DEFINED	9

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

MOODYS CORP	COM	615369105	347	7710	SH	DEFINED	11
MOODYS CORP	COM	615369105	474	10550	SH	DEFINED	5
MOODYS CORP	COM	615369105	3737	83116	SH	DEFINED	17
MOODYS CORP	COM	615369105	810	18006	SH	DEFINED	12
MOOG INC	CL A	615394202	53	1687	SH	DEFINED	12
MORGAN STANLEY	INCOME SEC INC	61745P874	9	545	SH	DEFINED	12
MORGAN STANLEY	INSD MUN SECS	61745P833	0	4	SH	DEFINED	12
MORGAN STANLEY	INSD MUN INCM	61745P791	76	5280	SH	DEFINED	12
MORGAN STANLEY	QUALT MUN INCM	61745P734	33	2330	SH	DEFINED	12
MORGAN STANLEY	QLT MUN INV TR	61745P668	100	7185	SH	DEFINED	12
MORGAN STANLEY	MUN INCM OPPTN	61745P452	486	59600	SH	DEFINED	12
MORGAN STANLEY	MUN PREM INCOM	61745P429	83	9000	SH	DEFINED	12
MORGAN STANLEY	GOVT INCOME TR	61745P106	18	2000	SH	DEFINED	12
MORGAN STANLEY	COM NEW	617446448	50	950	SH	DEFINED	4
MORGAN STANLEY	COM NEW	617446448	70	1326	SH	DEFINED	11
MORGAN STANLEY	COM NEW	617446448	52473	1000059	SH	DEFINED	6
MORGAN STANLEY	COM NEW	617446448	438	8342	SH	DEFINED	2
MORGAN STANLEY	COM NEW	617446448	670	12775	SH	DEFINED	5
MORGAN STANLEY	COM NEW	617446448	555	10571	SH	DEFINED	17
MORGAN STANLEY	COM NEW	617446448	36739	700200	SH	DEFINED	8
MORGAN STANLEY	COM NEW	617446448	11863	226099	SH	DEFINED	3
MORGAN STANLEY	COM NEW	617446448	7954	151600	SH	DEFINED	7
MORGAN STANLEY	COM NEW	617446448	5384	102617	SH	DEFINED	12
MORGAN STANLEY	COM NEW	617446448	1490	28400	SH	DEFINED	10
MORGAN STANLEY	COM NEW	617446448	861	16415	SH	DEFINED	9
MORGAN STANLEY	COM NEW	617446448	395	7525	SH	DEFINED	1
MORGAN STANLEY ASIA PAC FD I	COM	61744U106	54	4147	SH	DEFINED	12
MORGAN STANLEY EMER MKTS DEB	COM	61744H105	45	4551	SH	DEFINED	12
MORGAN STANLEY EMER MKTS FD	COM	61744G107	3593	197935	SH	DEFINED	5
MORGAN STANLEY EMER MKTS FD	COM	61744G107	1076	59285	SH	DEFINED	12
MORGAN STANLEY HIGH YIELD FD	COM	61744M104	4	642	SH	DEFINED	12
MORGAN STANLEY INDIA INVS FD	COM	61745C105	209	6500	SH	DEFINED	5
MORGAN STANLEY INDIA INVS FD	COM	61745C105	3	100	SH	DEFINED	12
MORTGAGEIT HLDGS INC	COM	61915Q108	13	700	SH	DEFINED	9
MOSAIC CO	COM	61945A107	15	980	SH	DEFINED	6
MOSAIC CO	COM	61945A107	1780	114390	SH	DEFINED	12
MOSAIC CO	COM	61945A107	9	600	SH	DEFINED	9
MOSAIC CO	COM	61945A107	17	1100	SH	DEFINED	11
MOTHERS WK INC	COM	619903107	124	9495	SH	DEFINED	12
MOTHERS WK INC	COM	619903107	1298	99007	SH	DEFINED	6
MOTIVE INC	COM	61980V107	1120	112770	SH	DEFINED	3
MOTOROLA INC	COM	620076109	5270	288633	SH	DEFINED	12
MOTOROLA INC	COM	620076109	17229	943523	SH	DEFINED	3
MOTOROLA INC	COM	620076109	33	1800	SH	DEFINED	7
MOTOROLA INC	COM	620076109	137	7494	SH	DEFINED	11
MOTOROLA INC	COM	620076109	556	30437	SH	DEFINED	2
MOTOROLA INC	COM	620076109	733	40164	SH	DEFINED	9
MOTOROLA INC	COM	620076109	2174	119037	SH	DEFINED	17
MOVIE GALLERY INC	COM	624581104	31381	1187336	SH	DEFINED	3
MOVIE GALLERY INC	COM	624581104	8	300	SH	DEFINED	12
MPOWER HOLDING CORP	COM NEW	62473L309	0	3	SH	DEFINED	12
MPS GROUP INC	COM	553409103	9	925	SH	DEFINED	12
MPS GROUP INC	COM	553409103	1514	160746	SH	DEFINED	3
MRO SOFTWARE INC	COM	55347W105	182	12458	SH	DEFINED	3
MRV COMMUNICATIONS INC	COM	553477100	18	8400	SH	DEFINED	17
MRV COMMUNICATIONS INC	COM	553477100	3	1500	SH	DEFINED	12
MSC INDL DIRECT INC	CL A	553530106	179	5300	SH	DEFINED	12
MSC INDL DIRECT INC	CL A	553530106	15747	466580	SH	DEFINED	3
MTC TECHNOLOGIES INC	COM	55377A106	1007	30000	SH	DEFINED	
MTC TECHNOLOGIES INC	COM	55377A106	26	700	SH	DEFINED	12
MTR GAMING GROUP INC	COM	553769100	64	5500	SH	DEFINED	12
MTR GAMING GROUP INC	COM	553769100	2560	219920	SH	DEFINED	3

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

MTS SYS CORP	COM	553777103	6474	192794	SH	DEFINED	3
MTS SYS CORP	COM	553777103	39	1150	SH	DEFINED	12
MUELLER INDS INC	COM	624756102	24	900	SH	DEFINED	11
MUELLER INDS INC	COM	624756102	48	1760	SH	DEFINED	17
MULTI COLOR CORP	COM	625383104	95	3650	SH	DEFINED	12
MULTI COLOR CORP	COM	625383104	8	300	SH	DEFINED	2
MULTIMEDIA GAMES INC	COM	625453105	958	87000	SH	DEFINED	3
MULTIMEDIA GAMES INC	COM	625453105	14	1300	SH	DEFINED	11
MULTIMEDIA GAMES INC	COM	625453105	307	27925	SH	DEFINED	12
MUNI INTER DURATION FD INC	COM	62618U107	60	4279	SH	DEFINED	12
MUNIASSETS FD INC	COM	62618Q106	16	1159	SH	DEFINED	12
MUNICIPAL ADVANTAGE FD INC	COM	626189104	58	4500	SH	DEFINED	12
MUNICIPAL HIGH INCOME FD INC	COM	626214100	83	11500	SH	DEFINED	12
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	75	2900	SH	DEFINED	11
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	3294	126737	SH	DEFINED	12
MUNIHANCED FD INC	COM	626243109	455	39400	SH	DEFINED	12
MUNIHOLDINGS CALIF INSD FD I	COM	625933106	15	1000	SH	DEFINED	12
MUNIHOLDINGS FLA INSD FD	COM	62624W105	31	2000	SH	DEFINED	12
MUNIHOLDINGS INSD FD II INC	COM	62625A102	200	14550	SH	DEFINED	12
MUNIHOLDINGS INSD FD INC	COM	625930102	29	2000	SH	DEFINED	12
MUNIHOLDINGS N J INSD FD INC	COM	625936109	114	7250	SH	DEFINED	12
MUNIVEST FD INC	COM	626295109	176	17500	SH	DEFINED	12
MUNIYIELD CALIF FD INC	COM	626296107	66	4700	SH	DEFINED	12
MUNIYIELD CALIF INS FD	COM	62629L104	171	11983	SH	DEFINED	12
MUNIYIELD FD INC	COM	626299101	53	3561	SH	DEFINED	12
MUNIYIELD FLA FD	COM	626297105	45	3000	SH	DEFINED	12
MUNIYIELD INSD FD INC	COM	62630E107	102	6713	SH	DEFINED	12
MUNIYIELD N J FD INC	COM	62630L101	119	7750	SH	DEFINED	12
MUNIYIELD N Y INSD FD INC	COM	626301105	75	5500	SH	DEFINED	12
MUNIYIELD PA INSD FD	COM	62630V109	32	2000	SH	DEFINED	12
MUNIYIELD QUALITY FD II	COM	62630T104	692	51400	SH	DEFINED	12
MUNIYIELD QUALITY FD INC	COM	626302103	58	3750	SH	DEFINED	12
MURPHY OIL CORP	COM	626717102	78	1486	SH	DEFINED	11
MURPHY OIL CORP	COM	626717102	579	11080	SH	DEFINED	3
MURPHY OIL CORP	COM	626717102	2698	51657	SH	DEFINED	12
MURPHY OIL CORP	COM	626717102	16902	323600	SH	DEFINED	6
MUTUALFIRST FINL INC	COM	62845B104	40	1800	SH	DEFINED	11
MVC CAPITAL INC	COM	553829102	30	3000	SH	DEFINED	12
MYERS INDS INC	COM	628464109	1392	111348	SH	DEFINED	12
MYKROLIS CORP	COM	62852P103	19	1353	SH	DEFINED	17
MYKROLIS CORP	COM	62852P103	19	1352	SH	DEFINED	12
MYLAN LABS INC	COM	628530107	52	2700	SH	DEFINED	17
MYLAN LABS INC	COM	628530107	22	1125	SH	DEFINED	11
MYLAN LABS INC	COM	628530107	2343	121774	SH	DEFINED	12
MYOGEN INC	COM	62856E104	35	5000	SH	DEFINED	12
MYRIAD GENETICS INC	COM	62855J104	14	900	SH	DEFINED	2
MYRIAD GENETICS INC	COM	62855J104	166	10600	SH	DEFINED	12
MYRIAD GENETICS INC	COM	62855J104	561	35850	SH	DEFINED	3
NABI BIOPHARMACEUTICALS	COM	629519109	366	24000	SH	DEFINED	12
NABORS INDUSTRIES LTD	SHS	G6359F103	53	880	SH	DEFINED	9
NABORS INDUSTRIES LTD	SHS	G6359F103	106	1748	SH	DEFINED	11
NABORS INDUSTRIES LTD	SHS	G6359F103	9752	160870	SH	DEFINED	2
NABORS INDUSTRIES LTD	SHS	G6359F103	2767	45637	SH	DEFINED	12
NABORS INDUSTRIES LTD	SHS	G6359F103	641	10571	SH	DEFINED	17
NACCO INDS INC	CL A	629579103	54	500	SH	DEFINED	2
NACCO INDS INC	CL A	629579103	25800	240609	SH	DEFINED	6
NALCO HOLDING COMPANY	COM	62985Q101	74	3750	SH	DEFINED	12
NAM TAI ELECTRS INC	COM PAR \$0.02	629865205	15	650	SH	DEFINED	12
NANOGEN INC	COM	630075109	0	10	SH	DEFINED	12
NANOGEN INC	COM	630075109	2	607	SH	DEFINED	11
NANOPHASE TECHNOLOGIES CORP	COM	630079101	2	400	SH	DEFINED	12
NAPSTER INC	COM	630797108	1	180	SH	DEFINED	12

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

NARA BANCORP INC	COM	63080P105	4234	288400	SH	DEFINED	3
NASDAQ 100 TR	UNIT SER 1	631100104	1782	48426	SH	DEFINED	12
NASDAQ 100 TR	UNIT SER 1	631100104	5	125	SH	DEFINED	4
NASDAQ 100 TR	UNIT SER 1	631100104	18	500	SH	DEFINED	17
NASDAQ 100 TR	UNIT SER 1	631100104	55	1485	SH	DEFINED	9
NASDAQ 100 TR	UNIT SER 1	631100104	70	1900	SH	DEFINED	2
NASDAQ 100 TR	UNIT SER 1	631100104	147	4000	SH	DEFINED	11
NASDAQ STOCK MARKET INC	COM	631103108	6642	352180	SH	DEFINED	3
NASDAQ STOCK MARKET INC	COM	631103108	13	700	SH	DEFINED	12
NASH FINCH CO	COM	631158102	5303	144318	SH	DEFINED	6
NASH FINCH CO	COM	631158102	13036	354820	SH	DEFINED	3
NATIONAL ATLANTIC HLDGS CORP	COM	63253Y107	489	42240	SH	DEFINED	3
NATIONAL AUSTRALIA BK LTD	SPONSORED ADR	632525408	217	1850	SH	DEFINED	2
NATIONAL BANKSHARES INC VA	COM	634865109	196	4412	SH	DEFINED	12
NATIONAL BEVERAGE CORP	COM	635017106	6	800	SH	DEFINED	12
NATIONAL CITY CORP	COM	635405103	711	20851	SH	DEFINED	17
NATIONAL CITY CORP	COM	635405103	1105	32373	SH	DEFINED	5
NATIONAL CITY CORP	COM	635405103	241	7056	SH	DEFINED	1
NATIONAL CITY CORP	COM	635405103	15	450	SH	DEFINED	11
NATIONAL CITY CORP	COM	635405103	10	300	SH	DEFINED	6
NATIONAL CITY CORP	COM	635405103	1941	56898	SH	DEFINED	4
NATIONAL CITY CORP	COM	635405103	2212	64820	SH	DEFINED	9
NATIONAL CITY CORP	COM	635405103	2350	68885	SH	DEFINED	12
NATIONAL CITY CORP	COM	635405103	2395	70190	SH	DEFINED	3
NATIONAL CITY CORP	COM	635405103	5855	171605	SH	DEFINED	2
NATIONAL DENTEX CORP	COM	63563H109	904	49600	SH	DEFINED	6
NATIONAL FINL PARTNERS CORP	COM	63607P208	6964	177920	SH	DEFINED	3
NATIONAL FUEL GAS CO N J	COM	636180101	26967	932800	SH	DEFINED	6
NATIONAL FUEL GAS CO N J	COM	636180101	211	7303	SH	DEFINED	12
NATIONAL FUEL GAS CO N J	COM	636180101	317	10950	SH	DEFINED	3
NATIONAL FUEL GAS CO N J	COM	636180101	810	28024	SH	DEFINED	17
NATIONAL GRID TRANSCO PLC	SPONSORED ADR	636274102	1556	32899	SH	DEFINED	17
NATIONAL HEALTH INVS INC	COM	63633D104	28	1000	SH	DEFINED	11
NATIONAL HEALTH INVS INC	COM	63633D104	73	2600	SH	DEFINED	12
NATIONAL HEALTH REALTY INC	COM	635905102	9	500	SH	DEFINED	12
NATIONAL HOME HEALTH CARE CO	COM	636380107	1129	92639	SH	DEFINED	6
NATIONAL OILWELL VARCO INC	COM	637071101	83	1746	SH	DEFINED	12
NATIONAL OILWELL VARCO INC	COM	637071101	3044	64020	SH	DEFINED	2
NATIONAL PENN BANCSHARES INC	COM	637138108	21	850	SH	DEFINED	12
NATIONAL PENN BANCSHARES INC	COM	637138108	258	10311	SH	DEFINED	11
NATIONAL PRESTO INDS INC	COM	637215104	48	1100	SH	DEFINED	9
NATIONAL PRESTO INDS INC	COM	637215104	7	150	SH	DEFINED	12
NATIONAL RESEARCH CORP	COM	637372103	4	250	SH	DEFINED	12
NATIONAL SEMICONDUCTOR CORP	COM	637640103	19	880	SH	DEFINED	11
NATIONAL SEMICONDUCTOR CORP	COM	637640103	26	1172	SH	DEFINED	9
NATIONAL SEMICONDUCTOR CORP	COM	637640103	451	20451	SH	DEFINED	12
NATIONAL SEMICONDUCTOR CORP	COM	637640103	2161	98100	SH	DEFINED	3
NATIONAL WESTMINSTER BK PLC	SPON ADR C	638539882	13	500	SH	DEFINED	9
NATIONAL WESTMINSTER BK PLC	ADR REP PREF B	638539700	39	1500	SH	DEFINED	7
NATIONAL WESTN LIFE INS CO	CL A	638522102	7116	36700	SH	DEFINED	6
NATIONAL WESTN LIFE INS CO	CL A	638522102	29	150	SH	DEFINED	12
NATIONWIDE FINL SVCS INC	CL A	638612101	6057	159660	SH	DEFINED	6
NATIONWIDE FINL SVCS INC	CL A	638612101	74	1954	SH	DEFINED	2
NATIONWIDE FINL SVCS INC	CL A	638612101	54	1423	SH	DEFINED	12
NATIONWIDE FINL SVCS INC	CL A	638612101	8	215	SH	DEFINED	9
NATIONWIDE FINL SVCS INC	CL A	638612101	5	121	SH	DEFINED	11
NATIONWIDE FINL SVCS INC	CL A	638612101	22686	597948	SH	DEFINED	3
NATIONWIDE HEALTH PPTYS INC	COM	638620104	9	400	SH	DEFINED	11
NATIONWIDE HEALTH PPTYS INC	COM	638620104	2732	115725	SH	DEFINED	12
NATIONWIDE HEALTH PPTYS INC	COM	638620104	283	12000	SH	DEFINED	9
NATURAL RESOURCE PARTNERS L	COM UNIT L P	63900P103	304	5240	SH	DEFINED	12
NATURES SUNSHINE PRODUCTS IN	COM	639027101	256	14700	SH	DEFINED	3

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

NATUS MEDICAL INC DEL	COM	639050103	1090	96850	SH	DEFINED	12
NAUTILUS INC	COM	63910B102	4032	141470	SH	DEFINED	3
NAUTILUS INC	COM	63910B102	86	3000	SH	DEFINED	12
NAVIGANT CONSULTING INC	COM	63935N107	28	1600	SH	DEFINED	12
NAVIGANT CONSULTING INC	COM	63935N107	261	14800	SH	DEFINED	5
NAVIGANT INTL INC	COM	63935R108	4963	337852	SH	DEFINED	6
NAVIGATORS GROUP INC	COM	638904102	316	9140	SH	DEFINED	3
NAVIGATORS GROUP INC	COM	638904102	61	1760	SH	DEFINED	1
NAVIGATORS GROUP INC	COM	638904102	8	220	SH	DEFINED	12
NAVIGATORS GROUP INC	COM	638904102	7259	209967	SH	DEFINED	6
NAVISITE INC	COM NEW	63935M208	0	63	SH	DEFINED	12
NAVISTAR INTL CORP NEW	COM	63934E108	19	600	SH	DEFINED	17
NAVISTAR INTL CORP NEW	COM	63934E108	1428	44634	SH	DEFINED	12
NAVISTAR INTL CORP NEW	COM	63934E108	9719	303730	SH	DEFINED	6
NAVISTAR INTL CORP NEW	COM	63934E108	9	275	SH	DEFINED	11
NAVISTAR INTL CORP NEW	COM	63934E108	208	6500	SH	DEFINED	3
NBT BANCORP INC	COM	628778102	10438	441531	SH	DEFINED	6
NBTY INC	COM	628782104	104	4000	SH	DEFINED	9
NBTY INC	COM	628782104	204	7852	SH	DEFINED	12
NBTY INC	COM	628782104	28205	1087300	SH	DEFINED	6
NCI BUILDING SYS INC	COM	628852105	21241	647495	SH	DEFINED	6
NCI BUILDING SYS INC	COM	628852105	1061	32340	SH	DEFINED	3
NCI BUILDING SYS INC	COM	628852105	2	70	SH	DEFINED	12
NCO GROUP INC	COM	628858102	18199	841377	SH	DEFINED	6
NCO GROUP INC	COM	628858102	10	450	SH	DEFINED	9
NCR CORP NEW	COM	62886E108	71	2032	SH	DEFINED	2
NCR CORP NEW	COM	62886E108	200	5700	SH	DEFINED	5
NCR CORP NEW	COM	62886E108	264	7524	SH	DEFINED	11
NCR CORP NEW	COM	62886E108	594	16914	SH	DEFINED	12
NCR CORP NEW	COM	62886E108	8282	235820	SH	DEFINED	3
NCR CORP NEW	COM	62886E108	57	1624	SH	DEFINED	17
NDCHEALTH CORP	COM	639480102	5	300	SH	DEFINED	17
NEENAH PAPER INC	COM	640079109	20	661	SH	DEFINED	17
NEENAH PAPER INC	COM	640079109	0	6	SH	DEFINED	7
NEENAH PAPER INC	COM	640079109	0	9	SH	DEFINED	11
NEENAH PAPER INC	COM	640079109	0	13	SH	DEFINED	1
NEENAH PAPER INC	COM	640079109	0	15	SH	DEFINED	9
NEENAH PAPER INC	COM	640079109	22	721	SH	DEFINED	2
NEENAH PAPER INC	COM	640079109	143	4628	SH	DEFINED	12
NEIMAN MARCUS GROUP INC	CL A	640204202	23	238	SH	DEFINED	11
NEIMAN MARCUS GROUP INC	CL B	640204301	23	240	SH	DEFINED	12
NEIMAN MARCUS GROUP INC	CL A	640204202	104	1077	SH	DEFINED	12
NEKTAR THERAPEUTICS	COM	640268108	209	12400	SH	DEFINED	6
NEKTAR THERAPEUTICS	COM	640268108	14	857	SH	DEFINED	11
NEKTAR THERAPEUTICS	COM	640268108	7	438	SH	DEFINED	12
NELSON THOMAS INC	COM	640376109	2179	100122	SH	DEFINED	3
NEOMAGIC CORP	COM	640497103	3	5000	SH	DEFINED	12
NEORX CORP	COM PAR \$0.02	640520300	2	3484	SH	DEFINED	12
NEOWARE SYS INC	COM	64065P102	6	625	SH	DEFINED	12
NET2PHONE	COM	64108N106	15	8500	SH	DEFINED	12
NETBANK INC	COM	640933107	559	60000	SH	DEFINED	6
NETEASE COM INC	SPONSORED ADR	64110W102	114220	2000000	SH	DEFINED	13
NETFLIX COM INC	COM	64110L106	689	42000	SH	DEFINED	12
NETFLIX COM INC	COM	64110L106	439	26728	SH	DEFINED	5
NETFLIX COM INC	COM	64110L106	123075	7500000	SH	DEFINED	13
NETGEAR INC	COM	64111Q104	17	917	SH	DEFINED	11
NETGEAR INC	COM	64111Q104	100	5350	SH	DEFINED	12
NETGEAR INC	COM	64111Q104	10494	564190	SH	DEFINED	3
NETIQ CORP	COM	64115P102	14	1240	SH	DEFINED	12
NETIQ CORP	COM	64115P102	6462	570660	SH	DEFINED	6
NETMANAGE INC	COM NEW	641144308	13	2043	SH	DEFINED	12
NETWORK APPLIANCE INC	COM	64120L104	1	19	SH	DEFINED	4

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

NETWORK APPLIANCE INC	COM	64120L104	3	100	SH	DEFINED	7
NETWORK APPLIANCE INC	COM	64120L104	14	495	SH	DEFINED	11
NETWORK APPLIANCE INC	COM	64120L104	157	5564	SH	DEFINED	12
NETWORK APPLIANCE INC	COM	64120L104	873	30868	SH	DEFINED	1
NETWORK APPLIANCE INC	COM	64120L104	7187	254243	SH	DEFINED	17
NETWORK EQUIP TECHNOLOGIES	COM	641208103	52	10000	SH	DEFINED	12
NEUBERGER BERMAN INCOME OPP	COM SHS	64126L108	275	18749	SH	DEFINED	12
NEUBERGER BERMAN INTER MUNI	COM	64124P101	23	1666	SH	DEFINED	12
NEUBERGER BERMAN RE ES SEC F	COM	64190A103	337	22799	SH	DEFINED	12
NEUBERGER BERMAN REAL INCM F	COM	64126D106	15	720	SH	DEFINED	12
NEUBERGER BERMAN RLTY INC FD	COM	64126G109	1083	57589	SH	DEFINED	12
NEUROBIOLOGICAL TECHNOLOGIES	COM	64124W106	3	1000	SH	DEFINED	12
NEUROCRINE BIOSCIENCES INC	COM	64125C109	451	10730	SH	DEFINED	12
NEUROGEN CORP	COM	64124E106	14	2000	SH	DEFINED	12
NEW AMER HIGH INCOME FD INC	COM	641876107	3	1536	SH	DEFINED	12
NEW CENTURY FINANCIAL CORP M	COM	6435EV108	15	300	SH	DEFINED	12
NEW JERSEY RES	COM	646025106	466	9654	SH	DEFINED	12
NEW JERSEY RES	COM	646025106	29	600	SH	DEFINED	11
NEW JERSEY RES	COM	646025106	9032	187200	SH	DEFINED	6
NEW JERSEY RES	COM	646025106	60	1246	SH	DEFINED	9
NEW JERSEY RES	COM	646025106	37	771	SH	DEFINED	4
NEW PLAN EXCEL RLTY TR INC	COM	648053106	62	2275	SH	DEFINED	11
NEW PLAN EXCEL RLTY TR INC	COM	648053106	11	400	SH	DEFINED	1
NEW PLAN EXCEL RLTY TR INC	COM	648053106	128	4700	SH	DEFINED	9
NEW PLAN EXCEL RLTY TR INC	COM	648053106	1074	39511	SH	DEFINED	12
NEW RIV PHARMACEUTICALS INC	COM	648468205	90	3000	SH	DEFINED	
NEW YORK & CO INC	COM	649295102	609	28900	SH	DEFINED	3
NEW YORK & CO INC	COM	649295102	21	1000	SH	DEFINED	11
NEW YORK & CO INC	COM	649295102	2	100	SH	DEFINED	12
NEW YORK CMNTY BANCORP INC	COM	649445103	605	33398	SH	DEFINED	12
NEW YORK CMNTY BANCORP INC	COM	649445103	22	1206	SH	DEFINED	4
NEW YORK CMNTY BANCORP INC	COM	649445103	9	500	SH	DEFINED	9
NEW YORK TIMES CO	CL A	650111107	5691	182691	SH	DEFINED	5
NEW YORK TIMES CO	CL A	650111107	2317	74389	SH	DEFINED	12
NEW YORK TIMES CO	CL A	650111107	567	18200	SH	DEFINED	11
NEW YORK TIMES CO	CL A	650111107	245	7872	SH	DEFINED	17
NEW YORK TIMES CO	CL A	650111107	12	400	SH	DEFINED	9
NEW YORK TIMES CO	CL A	650111107	11	350	SH	DEFINED	2
NEWALLIANCE BANCSHARES INC	COM	650203102	7514	534800	SH	DEFINED	3
NEWALLIANCE BANCSHARES INC	COM	650203102	349	24825	SH	DEFINED	12
NEWELL RUBBERMAID INC	COM	651229106	4768	200000	SH	DEFINED	7
NEWELL RUBBERMAID INC	COM	651229106	832	34890	SH	DEFINED	9
NEWELL RUBBERMAID INC	COM	651229106	158	6617	SH	DEFINED	11
NEWELL RUBBERMAID INC	COM	651229106	2572	107899	SH	DEFINED	12
NEWELL RUBBERMAID INC	COM	651229106	23	957	SH	DEFINED	17
NEWELL RUBBERMAID INC	COM	651229106	2743	115059	SH	DEFINED	2
NEWELL RUBBERMAID INC	COM	651229106	36820	1544465	SH	DEFINED	6
NEWFIELD EXPL CO	COM	651290108	56	1400	SH	DEFINED	6
NEWFIELD EXPL CO	COM	651290108	17264	432790	SH	DEFINED	3
NEWFIELD EXPL CO	COM	651290108	189	4747	SH	DEFINED	12
NEWFIELD EXPL CO	COM	651290108	69	1726	SH	DEFINED	11
NEWMARKET CORP	COM	651587107	524	35400	SH	DEFINED	6
NEWMARKET CORP	COM	651587107	30	2000	SH	DEFINED	12
NEWMARKET CORP	COM	651587107	432	29200	SH	DEFINED	3
NEWMONT MINING CORP	COM	651639106	2	46	SH	DEFINED	7
NEWMONT MINING CORP	COM	651639106	14441	370000	SH	DEFINED	8
NEWMONT MINING CORP	COM	651639106	2513	64374	SH	DEFINED	12
NEWMONT MINING CORP	COM	651639106	1076	27560	SH	DEFINED	17
NEWMONT MINING CORP	COM	651639106	234	5997	SH	DEFINED	5
NEWMONT MINING CORP	COM	651639106	191	4897	SH	DEFINED	2
NEWPARK RES INC	COM PAR \$.01NEW	651718504	140	18700	SH	DEFINED	2
NEWPORT CORP	COM	651824104	83	6001	SH	DEFINED	12

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

NEWPORT CORP	COM	651824104	69	5000	SH	DEFINED	11
NEWPORT CORP	COM	651824104	16	1150	SH	DEFINED	2
NEWS CORP	CL A	65248E104	55	3389	SH	DEFINED	17
NEWS CORP	CL A	65248E104	23	1400	SH	DEFINED	3
NEWS CORP	CL A	65248E104	18	1124	SH	DEFINED	11
NEWS CORP	CL A	65248E104	8	510	SH	DEFINED	6
NEWS CORP	CL A	65248E104	1	58	SH	DEFINED	2
NEWS CORP	CL A	65248E104	497	30735	SH	DEFINED	12
NEWS CORP	CL B	65248E203	2130	126305	SH	DEFINED	12
NEWTEK BUSINESS SVCS INC	COM	652526104	5	2000	SH	DEFINED	12
NEXEN INC	COM	65334H102	4	134	SH	DEFINED	12
NEXTEL COMMUNICATIONS INC	CL A	65332V103	661296	20467229	SH	DEFINED	10
NEXTEL COMMUNICATIONS INC	CL A	65332V103	4203	130071	SH	DEFINED	3
NEXTEL COMMUNICATIONS INC	CL A	65332V103	129240	4000000	SH	DEFINED	13
NEXTEL COMMUNICATIONS INC	CL A	65332V103	13645	422329	SH	DEFINED	12
NEXTEL COMMUNICATIONS INC	CL A	65332V103	154	4772	SH	DEFINED	17
NEXTEL COMMUNICATIONS INC	CL A	65332V103	16	500	SH	DEFINED	7
NEXTEL COMMUNICATIONS INC	CL A	65332V103	26	800	SH	DEFINED	2
NEXTEL COMMUNICATIONS INC	CL A	65332V103	65	2000	SH	DEFINED	4
NEXTEL COMMUNICATIONS INC	CL A	65332V103	233	7200	SH	DEFINED	6
NEXTEL COMMUNICATIONS INC	CL A	65332V103	3448	106717	SH	DEFINED	9
NEXTEL COMMUNICATIONS INC	CL A	65332V103	2966506	91813875	SH	DEFINED	8
NEXTEL COMMUNICATIONS INC	CL A	65332V103	3071	95044	SH	DEFINED	11
NEXTEL PARTNERS INC	CL A	65333F107	703	27934	SH	DEFINED	12
NFJ DIVID INT & PREM STRTGY	COM SHS	65337H109	765	32450	SH	DEFINED	12
NGAS RESOURCES INC	COM	62912T103	8	1300	SH	DEFINED	12
NGP CAP RES CO	COM	62912R107	36	2400	SH	DEFINED	12
NIC INC	COM	62914B100	21	4507	SH	DEFINED	12
NICE SYS LTD	SPONSORED ADR	653656108	3564	90300	SH	DEFINED	3
NICHOLAS APPLGATE CV&INC FD	COM	65370G109	828	56167	SH	DEFINED	12
NICHOLAS-APPLGATE CV & INC	COM	65370F101	2537	164758	SH	DEFINED	12
NICHOLAS-APPLGT INTL & PRM S	COM	65370C108	61	2600	SH	DEFINED	12
NICOR INC	COM	654086107	15054	365650	SH	DEFINED	6
NICOR INC	COM	654086107	327	7950	SH	DEFINED	3
NICOR INC	COM	654086107	1011	24563	SH	DEFINED	12
NII HLDGS INC	CL B NEW	62913F201	931	14565	SH	DEFINED	12
NII HLDGS INC	CL B NEW	62913F201	197360	3086650	SH	DEFINED	8
NII HLDGS INC	CL B NEW	62913F201	242972	3800000	SH	DEFINED	13
NII HLDGS INC	CL B NEW	62913F201	14	225	SH	DEFINED	11
NIKE INC	CL B	654106103	26	300	SH	DEFINED	17
NIKE INC	CL B	654106103	5409	62463	SH	DEFINED	11
NIKE INC	CL B	654106103	1958	22610	SH	DEFINED	3
NIKE INC	CL B	654106103	346	4000	SH	DEFINED	2
NIKE INC	CL B	654106103	9	100	SH	DEFINED	1
NIKE INC	CL B	654106103	0	2	SH	DEFINED	9
NIKE INC	CL B	654106103	1505	17373	SH	DEFINED	12
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	50	2335	SH	DEFINED	11
NISOURCE INC	COM	65473P105	2573	104062	SH	DEFINED	12
NISOURCE INC	COM	65473P105	742	30017	SH	DEFINED	17
NISOURCE INC	COM	65473P105	311	12570	SH	DEFINED	6
NISOURCE INC	COM	65473P105	97	3919	SH	DEFINED	11
NISOURCE INC	COM	65473P105	19	750	SH	DEFINED	2
NISSAN MOTORS	SPONSORED ADR	654744408	985	51570	SH	DEFINED	17
NL INDS INC	COM NEW	629156407	37	2400	SH	DEFINED	3
NN INC	COM	629337106	782	61694	SH	DEFINED	12
NN INC	COM	629337106	881	69500	SH	DEFINED	3
NOBLE CORPORATION	SHS	G65422100	70	1130	SH	DEFINED	11
NOBLE CORPORATION	SHS	G65422100	2831	46020	SH	DEFINED	17
NOBLE CORPORATION	SHS	G65422100	363	5900	SH	DEFINED	5
NOBLE CORPORATION	SHS	G65422100	161	2624	SH	DEFINED	12
NOBLE ENERGY INC	COM	655044105	5	70	SH	DEFINED	9
NOBLE ENERGY INC	COM	655044105	488	6453	SH	DEFINED	12

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

NOBLE ENERGY INC	COM	655044105	10	131	SH	DEFINED	11
NOBLE ENERGY INC	COM	655044105	1380	18240	SH	DEFINED	3
NOBLE INTL LTD	COM	655053106	87	3700	SH	DEFINED	6
NOKIA CORP	SPONSORED ADR	654902204	14767	887432	SH	DEFINED	2
NOKIA CORP	SPONSORED ADR	654902204	4747	285300	SH	DEFINED	10
NOKIA CORP	SPONSORED ADR	654902204	48801	2961619	SH	DEFINED	6
NOKIA CORP	SPONSORED ADR	654902204	123665	7431800	SH	DEFINED	8
NOKIA CORP	SPONSORED ADR	654902204	20955	1259312	SH	DEFINED	17
NOKIA CORP	SPONSORED ADR	654902204	489	29400	SH	DEFINED	11
NOKIA CORP	SPONSORED ADR	654902204	87	5200	SH	DEFINED	7
NOKIA CORP	SPONSORED ADR	654902204	19	1139	SH	DEFINED	4
NOKIA CORP	SPONSORED ADR	654902204	2479	149000	SH	DEFINED	9
NORANDA INC	COM	655422103	1332	77020	SH	DEFINED	3
NORANDA INC	COM	655422103	26485	1543050	SH	DEFINED	7
NORDIC AMERICAN TANKER SHIPP	COM	G65773106	132	3115	SH	DEFINED	12
NORDSON CORP	COM	655663102	7	200	SH	DEFINED	12
NORDSTROM INC	COM	655664100	408	6000	SH	DEFINED	17
NORDSTROM INC	COM	655664100	35691	525106	SH	DEFINED	3
NORDSTROM INC	COM	655664100	451	6628	SH	DEFINED	12
NORDSTROM INC	COM	655664100	62	911	SH	DEFINED	2
NORDSTROM INC	COM	655664100	34	500	SH	DEFINED	11
NORDSTROM INC	COM	655664100	1020	15000	SH	DEFINED	1
NORFOLK SOUTHERN CORP	COM	655844108	79	2563	SH	DEFINED	11
NORFOLK SOUTHERN CORP	COM	655844108	7066	228241	SH	DEFINED	2
NORFOLK SOUTHERN CORP	COM	655844108	2752	88892	SH	DEFINED	12
NORFOLK SOUTHERN CORP	COM	655844108	2552	82415	SH	DEFINED	17
NORFOLK SOUTHERN CORP	COM	655844108	933	30125	SH	DEFINED	5
NORFOLK SOUTHERN CORP	COM	655844108	232	7490	SH	DEFINED	3
NORFOLK SOUTHERN CORP	COM	655844108	57	1850	SH	DEFINED	4
NORFOLK SOUTHERN CORP	COM	655844108	15	500	SH	DEFINED	1
NORFOLK SOUTHERN CORP	COM	655844108	316	10210	SH	DEFINED	6
NORSK HYDRO A S	SPONSORED ADR	656531605	367	4050	SH	DEFINED	2
NORTEL NETWORKS CORP NEW	COM	656568102	562	215460	SH	DEFINED	12
NORTEL NETWORKS CORP NEW	COM	656568102	122	46900	SH	DEFINED	5
NORTEL NETWORKS CORP NEW	COM	656568102	12020	4614729	SH	DEFINED	7
NORTEL NETWORKS CORP NEW	COM	656568102	1872	717452	SH	DEFINED	6
NORTEL NETWORKS CORP NEW	COM	656568102	2	800	SH	DEFINED	9
NORTEL NETWORKS CORP NEW	COM	656568102	3	1000	SH	DEFINED	2
NORTEL NETWORKS CORP NEW	COM	656568102	3	1000	SH	DEFINED	17
NORTH AMERN PALLADIUM LTD	COM	656912102	12	2440	SH	DEFINED	12
NORTH CENT BANCSHARES INC	COM	658418108	417	10900	SH	DEFINED	6
NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	9	315	SH	DEFINED	2
NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	195	6875	SH	DEFINED	12
NORTH FORK BANCORPORATION NY	COM	659424105	1078	38375	SH	DEFINED	11
NORTH FORK BANCORPORATION NY	COM	659424105	26579	946218	SH	DEFINED	1
NORTH FORK BANCORPORATION NY	COM	659424105	8404	299175	SH	DEFINED	12
NORTH FORK BANCORPORATION NY	COM	659424105	1551	55222	SH	DEFINED	9
NORTH FORK BANCORPORATION NY	COM	659424105	227	8071	SH	DEFINED	6
NORTH FORK BANCORPORATION NY	COM	659424105	213	7575	SH	DEFINED	2
NORTH FORK BANCORPORATION NY	COM	659424105	211	7500	SH	DEFINED	5
NORTH FORK BANCORPORATION NY	COM	659424105	6437	229167	SH	DEFINED	17
NORTH PITTSBURGH SYS INC	COM	661562108	46	2360	SH	DEFINED	12
NORTH VALLEY BANCORP	COM	66304M105	1485	86371	SH	DEFINED	6
NORTHEAST UTILS	COM	664397106	18	884	SH	DEFINED	17
NORTHEAST UTILS	COM	664397106	110	5252	SH	DEFINED	12
NORTHEAST UTILS	COM	664397106	28887	1384800	SH	DEFINED	6
NORTHERN BORDER PARTNERS L P	UNIT LTD PARTN	664785102	437	8891	SH	DEFINED	12
NORTHERN ORION RES INC	COM	665575106	20	8000	SH	DEFINED	12
NORTHERN TR CORP	COM	665859104	81	1775	SH	DEFINED	2
NORTHERN TR CORP	COM	665859104	105	2300	SH	DEFINED	1
NORTHERN TR CORP	COM	665859104	318	6966	SH	DEFINED	5
NORTHERN TR CORP	COM	665859104	2060	45190	SH	DEFINED	17

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

NORTHERN TR CORP	COM	665859104	2740	60100	SH	DEFINED	3
NORTHERN TR CORP	COM	665859104	3536	77564	SH	DEFINED	12
NORTHERN TR CORP	COM	665859104	5	116	SH	DEFINED	9
NORTHERN TR CORP	COM	665859104	0	0	SH	DEFINED	11
NORTHFIELD LABS INC	COM	666135108	25	1765	SH	DEFINED	12
NORTHGATE MINERALS CORP	COM	666416102	11	10000	SH	DEFINED	7
NORTHGATE MINERALS CORP	COM	666416102	5	4200	SH	DEFINED	12
NORTHRIM BANCORP INC	COM	666762109	939	40000	SH	DEFINED	1
NORTHRIM BANCORP INC	COM	666762109	5146	219095	SH	DEFINED	6
NORTHROP GRUMMAN CORP	COM	666807102	93	1690	SH	DEFINED	17
NORTHROP GRUMMAN CORP	COM	666807102	18431	333590	SH	DEFINED	3
NORTHROP GRUMMAN CORP	COM	666807102	2259	40884	SH	DEFINED	6
NORTHROP GRUMMAN CORP	COM	666807102	2106	38112	SH	DEFINED	5
NORTHROP GRUMMAN CORP	COM	666807102	1922	34780	SH	DEFINED	12
NORTHROP GRUMMAN CORP	COM	666807102	117	2116	SH	DEFINED	2
NORTHROP GRUMMAN CORP	COM	666807102	1054	19082	SH	DEFINED	9
NORTHWEST AIRLS CORP	CL A	667280101	57	12600	SH	DEFINED	12
NORTHWEST BANCORP INC PA	COM	667328108	15	712	SH	DEFINED	12
NORTHWEST NAT GAS CO	COM	667655104	6217	162589	SH	DEFINED	3
NORTHWEST NAT GAS CO	COM	667655104	37	975	SH	DEFINED	12
NORTHWEST PIPE CO	COM	667746101	1423	61218	SH	DEFINED	6
NORTHWESTERN CORP	COM NEW	668074305	5773	183164	SH	DEFINED	3
NOVA CHEMICALS CORP	COM	66977W109	214	6994	SH	DEFINED	3
NOVA CHEMICALS CORP	COM	66977W109	2	80	SH	DEFINED	2
NOVA CHEMICALS CORP	COM	66977W109	29633	970340	SH	DEFINED	7
NOVARTIS A G	SPONSORED ADR	66987V109	5	100	SH	DEFINED	9
NOVARTIS A G	SPONSORED ADR	66987V109	29383	636274	SH	DEFINED	6
NOVARTIS A G	SPONSORED ADR	66987V109	4518	95231	SH	DEFINED	11
NOVARTIS A G	SPONSORED ADR	66987V109	1570	34391	SH	DEFINED	17
NOVARTIS A G	SPONSORED ADR	66987V109	323	6800	SH	DEFINED	2
NOVARTIS A G	SPONSORED ADR	66987V109	71	1500	SH	DEFINED	1
NOVARTIS A G	SPONSORED ADR	66987V109	9	200	SH	DEFINED	4
NOVASTAR FINL INC	COM	669947400	50	1280	SH	DEFINED	12
NOVATEL WIRELESS INC	COM NEW	66987M604	14	1100	SH	DEFINED	11
NOVAVAX INC	COM	670002104	4	2675	SH	DEFINED	12
NOVAVAX INC	COM	670002104	1	675	SH	DEFINED	11
NOVELIS INC	COM	67000X106	0	18	SH	DEFINED	9
NOVELIS INC	COM	67000X106	8	315	SH	DEFINED	12
NOVELIS INC	COM	67000X106	12	482	SH	DEFINED	17
NOVELL INC	COM	670006105	6	1000	SH	DEFINED	2
NOVELL INC	COM	670006105	105	16880	SH	DEFINED	6
NOVELL INC	COM	670006105	51	8275	SH	DEFINED	12
NOVELLUS SYS INC	COM	670008101	501	20292	SH	DEFINED	17
NOVELLUS SYS INC	COM	670008101	15	590	SH	DEFINED	6
NOVELLUS SYS INC	COM	670008101	41	1643	SH	DEFINED	12
NOVO-NORDISK A S	ADR	670100205	3	67	SH	DEFINED	11
NOVO-NORDISK A S	ADR	670100205	525	10300	SH	DEFINED	2
NOVO-NORDISK A S	ADR	670100205	10	200	SH	DEFINED	17
NOVOSTE CORP	COM	67010C100	0	300	SH	DEFINED	12
NPS PHARMACEUTICALS INC	COM	62936P103	28	2475	SH	DEFINED	12
NRG ENERGY INC	COM NEW	629377508	23	600	SH	DEFINED	12
NRG ENERGY INC	COM NEW	629377508	19323	518276	SH	DEFINED	6
NS GROUP INC	COM	628916108	5	150	SH	DEFINED	12
NS GROUP INC	COM	628916108	16216	498800	SH	DEFINED	3
NSTAR	COM	67019E107	1246	40410	SH	DEFINED	12
NSTAR	COM	67019E107	1324	42955	SH	DEFINED	3
NSTAR	COM	67019E107	34194	1109120	SH	DEFINED	6
NSTOR TECHNOLOGIES INC	COM	67018N108	8	60000	SH	DEFINED	12
NTL INC DEL	COM	62940M104	33910	501544	SH	DEFINED	6
NUANCE COMMUNICATIONS INC	COM	669967101	651	144650	SH	DEFINED	12
NUCOR CORP	COM	670346105	201	4402	SH	DEFINED	17
NUCOR CORP	COM	670346105	79	1730	SH	DEFINED	2

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

NUCOR CORP	COM	670346105	25957	568980	SH	DEFINED	3
NUCOR CORP	COM	670346105	4	80	SH	DEFINED	6
NUCOR CORP	COM	670346105	51	1109	SH	DEFINED	1
NUCOR CORP	COM	670346105	1751	38376	SH	DEFINED	12
NUCOR CORP	COM	670346105	21	450	SH	DEFINED	11
NUTRI SYS INC NEW	COM	67069D108	3	200	SH	DEFINED	12
NUVEEN AZ DIV ADV MUN FD 3	COM	67072E101	2	133	SH	DEFINED	12
NUVEEN CALIF PERFORM PLUS MU	COM	67062Q106	15	1000	SH	DEFINED	12
NUVEEN CALIF PREM INCOME MUN	COM	6706L0102	14	1000	SH	DEFINED	12
NUVEEN CALIF QUALITY INCM MU	COM	670985100	11	700	SH	DEFINED	12
NUVEEN CONN PREM INCOME MUN	SH BEN INT	67060D107	8	475	SH	DEFINED	12
NUVEEN CT DIV ADV MUN FD 3	COM	67071Y108	0	1	SH	DEFINED	12
NUVEEN DIV ADV MUNI FD 3	COM SH BEN INT	67070X101	1030	68705	SH	DEFINED	12
NUVEEN DIV ADVANTAGE MUN FD	COM	67070F100	1612	100439	SH	DEFINED	12
NUVEEN DIVERSIFIED DIV INCM	COM	6706EP105	653	42922	SH	DEFINED	12
NUVEEN DIVID ADVANTAGE MUN F	COM	67066V101	667	43266	SH	DEFINED	12
NUVEEN EQTY PRM OPPORTUNITYF	COM	6706EM102	1076	54528	SH	DEFINED	12
NUVEEN EQUITY PREM ADV FD	COM	6706ET107	490	24835	SH	DEFINED	12
NUVEEN EQUITY PREM INCOME FD	COM	6706ER101	493	24364	SH	DEFINED	12
NUVEEN FLA INVT QUALITY MUN	COM	670970102	582	37600	SH	DEFINED	12
NUVEEN FLA QUALITY INCOME MU	COM	670978105	406	26475	SH	DEFINED	12
NUVEEN FLNG RTE INCM OPP FD	COM SHS	6706EN100	644	48500	SH	DEFINED	12
NUVEEN GA PREM INCOME MUN FD	SH BEN INT	67060F102	13	800	SH	DEFINED	12
NUVEEN INS FL TX FR ADV MUN	COM	670655109	43	3000	SH	DEFINED	12
NUVEEN INS NY TX FR ADV MUN	COM	670656107	35	2500	SH	DEFINED	12
NUVEEN INSD DIVID ADVANTAGE	COM	67071L106	172	11664	SH	DEFINED	12
NUVEEN INSD FLA PREM INCOME	COM	67101V108	447	26692	SH	DEFINED	12
NUVEEN INSD MUN OPPORTUNITY	COM	670984103	918	58790	SH	DEFINED	12
NUVEEN INSD NEW YORK DIVID	COM	67071N102	43	2867	SH	DEFINED	12
NUVEEN INSD NY PREM INCOME F	COM	67101R107	28	1796	SH	DEFINED	12
NUVEEN INSD PREM INCOME MUN	COM	6706D8104	124	9114	SH	DEFINED	12
NUVEEN INSD QUALITY MUN FD I	COM	67062N103	267	16595	SH	DEFINED	12
NUVEEN INVT QUALITY MUN FD I	COM	67062E103	854	56155	SH	DEFINED	12
NUVEEN INVTS INC	CL A	67090F106	2852	75800	SH	DEFINED	3
NUVEEN INVTS INC	CL A	67090F106	2041	54258	SH	DEFINED	12
NUVEEN INVTS INC	CL A	67090F106	17	450	SH	DEFINED	17
NUVEEN INVTS INC	CL A	67090F106	17	450	SH	DEFINED	11
NUVEEN MD DIV ADV MUN FD 3	COM	67072A109	257	17684	SH	DEFINED	12
NUVEEN MD DIV ADV MUNI FD 2	COM SH BEN INT	67070V105	303	19040	SH	DEFINED	12
NUVEEN MD DIVID ADVANTAGE MU	COM SH BEN INT	67069R107	832	51714	SH	DEFINED	12
NUVEEN MD PREM INCOME MUN FD	COM	67061Q107	669	41868	SH	DEFINED	12
NUVEEN MUN ADVANTAGE FD INC	COM	67062H106	2851	181967	SH	DEFINED	12
NUVEEN MUN HIGH INC OPP FD	COM	670682103	754	48144	SH	DEFINED	12
NUVEEN MUN INCOME FD INC	COM	67062J102	19	1770	SH	DEFINED	12
NUVEEN MUN MKT OPPORTUNITY F	COM	67062W103	2425	162530	SH	DEFINED	12
NUVEEN MUN VALUE FD INC	COM	670928100	976	101645	SH	DEFINED	12
NUVEEN N C DIV ADV FD 2	COM	67071D104	330	20335	SH	DEFINED	12
NUVEEN N C PREM INCOME MUN F	SH BEN INT	67060P100	172	10310	SH	DEFINED	12
NUVEEN NC DIV ADV MUN FD 3	COM	67072D103	349	23159	SH	DEFINED	12
NUVEEN NC DIVID ADVANTAGE MU	COM SH BEN INT	67069N106	108	6232	SH	DEFINED	12
NUVEEN NJ DIV ADVANTAGE MUN	COM	67069Y102	46	2967	SH	DEFINED	12
NUVEEN NJ INVT QUALITY MUN F	COM	670971100	106	6964	SH	DEFINED	12
NUVEEN NJ PREM INCOME MUN FD	COM	67101N106	89	5650	SH	DEFINED	12
NUVEEN NY DIV ADVANTG MUN FD	COM	67070A101	39	2500	SH	DEFINED	12
NUVEEN NY DIVID ADVNTG MUN F	COM	67066X107	8	500	SH	DEFINED	12
NUVEEN NY MUN VALUE FD	COM	67062M105	7	709	SH	DEFINED	12
NUVEEN NY SELECT QUALITY MUN	COM	670976109	18	1140	SH	DEFINED	12
NUVEEN OH DIV ADV MUNI FD 2	COM SH BEN INT	67070R104	40	2550	SH	DEFINED	12
NUVEEN OH DIV ADVANTAGE MUN	COM	67070C107	83	5100	SH	DEFINED	12
NUVEEN OHIO DIVID ADVANTAGE	COM	67071V104	95	6015	SH	DEFINED	12
NUVEEN OHIO QUALITY INCOME M	COM	670980101	229	13350	SH	DEFINED	12
NUVEEN PA DIV ADVANTAGE MUN	COM	67070E103	375	23212	SH	DEFINED	12

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

NUVEEN PA DIVID ADVANTAGE MU	COM	67071W102	49	3308	SH	DEFINED	12
NUVEEN PA INVT QUALITY MUN F	COM	670972108	357	23536	SH	DEFINED	12
NUVEEN PA PREM INCOME MUN FD	COM	67061F101	153	10132	SH	DEFINED	12
NUVEEN PERFORMANCE PLUS MUN	COM	67062P108	1762	117767	SH	DEFINED	12
NUVEEN PFD & CONV INC FD	COM	67073B106	1774	132902	SH	DEFINED	12
NUVEEN PFD & CONV INCOME FD	COM SHS	67073D102	1829	140067	SH	DEFINED	12
NUVEEN PREM INCOME MUN FD	COM	67062T100	2667	185461	SH	DEFINED	12
NUVEEN PREM INCOME MUN FD 2	COM	67063W102	724	49163	SH	DEFINED	12
NUVEEN PREM INCOME MUN FD 4	COM	6706K4105	119	9411	SH	DEFINED	12
NUVEEN PREMIER INSD MUN INCO	COM	670987106	46	2900	SH	DEFINED	12
NUVEEN PREMIER MUN INCOME FD	COM	670988104	135	9478	SH	DEFINED	12
NUVEEN QUALITY INCOME MUN FD	COM	670977107	544	37631	SH	DEFINED	12
NUVEEN QUALITY PFD INC FD 3	COM	67072W101	307	21157	SH	DEFINED	12
NUVEEN QUALITY PFD INCOME FD	COM	67072C105	1549	107208	SH	DEFINED	12
NUVEEN QUALITY PFD INCOME FD	COM	67071S101	624	44589	SH	DEFINED	12
NUVEEN REAL ESTATE INCOME FD	COM	67071B108	925	45655	SH	DEFINED	12
NUVEEN REAL ESTATE INCOME FD	COM	67071B108	35	1750	SH	DEFINED	17
NUVEEN SELECT MAT MUN FD	SH BEN INT	67061T101	175	17800	SH	DEFINED	12
NUVEEN SELECT QUALITY MUN FD	COM	670973106	2092	136994	SH	DEFINED	12
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67062F100	118	8400	SH	DEFINED	12
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67063C106	97	7185	SH	DEFINED	12
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67063X100	20	1500	SH	DEFINED	12
NUVEEN SR INCOME FD	COM	67067Y104	104	11900	SH	DEFINED	12
NUVEEN TAX ADV FLTG RATE FUN	COM	6706EV102	277	20675	SH	DEFINED	12
NUVEEN TAX FREE ADV MUN FD	COM	670657105	5208	359198	SH	DEFINED	12
NUVEEN TX ADV TOTAL RET STRG	COM	67090H102	48	2401	SH	DEFINED	12
NUVEEN VA DIV ADV MUNI FD 2	COM	67071C106	732	42048	SH	DEFINED	12
NUVEEN VA DIVID ADVANTAGE MU	COM SH BEN INT	67069M108	985	57185	SH	DEFINED	12
NUVEEN VA PREM INCOME MUN FD	COM	67064R102	254	14479	SH	DEFINED	12
NUVELO INC	COM NEW	67072M301	2	300	SH	DEFINED	
NVE CORP	COM NEW	629445206	90	5800	SH	DEFINED	12
NVIDIA CORP	COM	67066G104	154	5745	SH	DEFINED	12
NVIDIA CORP	COM	67066G104	4339	162390	SH	DEFINED	3
NVIDIA CORP	COM	67066G104	21	800	SH	DEFINED	2
NVR INC	COM	62944T105	36840	45482	SH	DEFINED	3
NYMAGIC INC	COM	629484106	360	15400	SH	DEFINED	6
NYMOX PHARMACEUTICAL CORP	COM	67076P102	5	2000	SH	DEFINED	12
O CHARLEYS INC	COM	670823103	2468	139750	SH	DEFINED	3
O REILLY AUTOMOTIVE INC	COM	686091109	308	10310	SH	DEFINED	3
O REILLY AUTOMOTIVE INC	COM	686091109	972	32600	SH	DEFINED	11
O2MICRO INTERNATIONAL LIMITE	ORD	G6797E106	9	650	SH	DEFINED	11
O2MICRO INTERNATIONAL LIMITE	ORD	G6797E106	148	10525	SH	DEFINED	12
OCA INC	COM	67083Q101	261	138600	SH	DEFINED	6
OCCIDENTAL PETE CORP DEL	COM	674599105	1403	18237	SH	DEFINED	5
OCCIDENTAL PETE CORP DEL	COM	674599105	2233	29027	SH	DEFINED	12
OCCIDENTAL PETE CORP DEL	COM	674599105	12353	160580	SH	DEFINED	3
OCCIDENTAL PETE CORP DEL	COM	674599105	168	2180	SH	DEFINED	6
OCCIDENTAL PETE CORP DEL	COM	674599105	50	650	SH	DEFINED	9
OCCIDENTAL PETE CORP DEL	COM	674599105	71	926	SH	DEFINED	11
OCCIDENTAL PETE CORP DEL	COM	674599105	62	800	SH	DEFINED	2
OCEANEERING INTL INC	COM	675232102	13	326	SH	DEFINED	11
OCEANEERING INTL INC	COM	675232102	8602	222550	SH	DEFINED	3
OCEANFIRST FINL CORP	COM	675234108	70	3100	SH	DEFINED	11
OCEANFIRST FINL CORP	COM	675234108	11	500	SH	DEFINED	12
ODYSSEY HEALTHCARE INC	COM	67611V101	9840	682400	SH	DEFINED	6
ODYSSEY RE HLDGS CORP	COM	67612W108	39591	1604170	SH	DEFINED	6
OFFICE DEPOT INC	COM	676220106	140	6141	SH	DEFINED	12
OFFICE DEPOT INC	COM	676220106	244	10690	SH	DEFINED	6
OFFICE DEPOT INC	COM	676220106	549	24050	SH	DEFINED	5
OFFICE DEPOT INC	COM	676220106	9	400	SH	DEFINED	7
OFFICEMAX INC DEL	COM	67622P101	77	2600	SH	DEFINED	6
OFFSHORE LOGISTICS INC	COM	676255102	1162	35390	SH	DEFINED	3

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

OFFSHORE LOGISTICS INC	COM	676255102	1407	42850	SH	DEFINED	6
OGE ENERGY CORP	COM	670837103	27520	950940	SH	DEFINED	6
OGE ENERGY CORP	COM	670837103	95	3280	SH	DEFINED	17
OGE ENERGY CORP	COM	670837103	1513	52268	SH	DEFINED	12
OGE ENERGY CORP	COM	670837103	3863	133500	SH	DEFINED	3
OGE ENERGY CORP	COM	670837103	21	712	SH	DEFINED	2
OHIO CAS CORP	COM	677240103	123	5100	SH	DEFINED	2
OHIO CAS CORP	COM	677240103	21518	890270	SH	DEFINED	3
OHIO CAS CORP	COM	677240103	612	25328	SH	DEFINED	17
OHIO CAS CORP	COM	677240103	19250	796427	SH	DEFINED	6
OHIO CAS CORP	COM	677240103	799	33055	SH	DEFINED	12
OIL DRI CORP AMER	COM	677864100	9	500	SH	DEFINED	12
OIL STS INTL INC	COM	678026105	17	692	SH	DEFINED	12
OIL STS INTL INC	COM	678026105	39985	1588604	SH	DEFINED	3
OIL SVC HOLDERS TR	DEPOSTRY RCPT	678002106	449	4400	SH	DEFINED	12
OILGEAR CO	COM	678042102	10	824	SH	DEFINED	12
OLD DOMINION FGHT LINES INC	COM	679580100	12	450	SH	DEFINED	11
OLD DOMINION FGHT LINES INC	COM	679580100	547	20398	SH	DEFINED	12
OLD DOMINION FGHT LINES INC	COM	679580100	9254	344910	SH	DEFINED	3
OLD LINE BANCSHARES INC	COM	67984M100	6	600	SH	DEFINED	12
OLD POINT FINL CORP	COM	680194107	186	6061	SH	DEFINED	6
OLD POINT FINL CORP	COM	680194107	431	14312	SH	DEFINED	12
OLD REP INTL CORP	COM	680223104	30	1200	SH	DEFINED	17
OLD REP INTL CORP	COM	680223104	5179	204795	SH	DEFINED	6
OLD REP INTL CORP	COM	680223104	1391	55000	SH	DEFINED	1
OLD REP INTL CORP	COM	680223104	29	1140	SH	DEFINED	11
OLD REP INTL CORP	COM	680223104	4	172	SH	DEFINED	9
OLD REP INTL CORP	COM	680223104	255	10071	SH	DEFINED	12
OLD REP INTL CORP	COM	680223104	182	7200	SH	DEFINED	3
OLD SECOND BANCORP INC ILL	COM	680277100	32	1100	SH	DEFINED	12
OLD SECOND BANCORP INC ILL	COM	680277100	1321	45414	SH	DEFINED	3
OLIN CORP	COM PAR \$1	680665205	2779	152360	SH	DEFINED	12
OM GROUP INC	COM	670872100	254	10300	SH	DEFINED	3
OM GROUP INC	COM	670872100	12	500	SH	DEFINED	12
OMEGA FINL CORP	COM	682092101	39	1244	SH	DEFINED	12
OMEGA HEALTHCARE INVS INC	COM	681936100	515	40076	SH	DEFINED	12
OMEGA PROTEIN CORP	COM	68210P107	7	1100	SH	DEFINED	12
OMI CORP NEW	COM	Y6476W104	57	3017	SH	DEFINED	12
OMI CORP NEW	COM	Y6476W104	14	750	SH	DEFINED	11
OMNICARE INC	COM	681904108	433	10200	SH	DEFINED	5
OMNICARE INC	COM	681904108	17	410	SH	DEFINED	6
OMNICARE INC	COM	681904108	67	1575	SH	DEFINED	11
OMNICARE INC	COM	681904108	161	3800	SH	DEFINED	3
OMNICARE INC	COM	681904108	5006	117990	SH	DEFINED	12
OMNICOM GROUP INC	COM	681919106	934	11700	SH	DEFINED	5
OMNICOM GROUP INC	COM	681919106	439	5503	SH	DEFINED	17
OMNICOM GROUP INC	COM	681919106	430	5388	SH	DEFINED	12
OMNICOM GROUP INC	COM	681919106	4	49	SH	DEFINED	11
OMNICOM GROUP INC	COM	681919106	56	700	SH	DEFINED	4
OMNICOM GROUP INC	COM	681919106	44	550	SH	DEFINED	2
OMNIVISION TECHNOLOGIES INC	COM	682128103	19291	1419485	SH	DEFINED	6
OMNIVISION TECHNOLOGIES INC	COM	682128103	27	1950	SH	DEFINED	12
OMNOVA SOLUTIONS INC	COM	682129101	2	475	SH	DEFINED	12
ON SEMICONDUCTOR CORP	COM	682189105	0	100	SH	DEFINED	12
ON SEMICONDUCTOR CORP	COM	682189105	1058	230000	SH	DEFINED	3
ON TRACK INNOVATION LTD	SHS	M8791A109	21	1500	SH	DEFINED	12
ONE LIBERTY PPTYS INC	COM	682406103	75	3600	SH	DEFINED	3
ONE LIBERTY PPTYS INC	COM	682406103	36	1735	SH	DEFINED	12
ONEOK INC NEW	COM	682680103	37	1137	SH	DEFINED	11
ONEOK INC NEW	COM	682680103	72	2200	SH	DEFINED	17
ONEOK INC NEW	COM	682680103	1705	52212	SH	DEFINED	12
ONEOK INC NEW	COM	682680103	7843	240210	SH	DEFINED	3

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

ONEOK INC NEW	COM	682680103	23364	715580	SH	DEFINED	6
ONETRAVEL HLDGS INC	COM	68275A102	2	3858	SH	DEFINED	12
ONLINE RES CORP	COM	68273G101	1018	90000	SH	DEFINED	1
ONYX PHARMACEUTICALS INC	COM	683399109	2	100	SH	DEFINED	12
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	9950	292400	SH	DEFINED	3
OPEN TEXT CORP	COM	683715106	14	975	SH	DEFINED	12
OPEN TEXT CORP	COM	683715106	5	358	SH	DEFINED	11
OPEN TEXT CORP	COM	683715106	11	800	SH	DEFINED	7
OPENTV CORP	CL A	G67543101	16	6000	SH	DEFINED	1
OPENWAVE SYS INC	COM NEW	683718308	19	1145	SH	DEFINED	12
OPINION RESH CORP	COM	683755102	507	68000	SH	DEFINED	6
OPNET TECHNOLOGIES INC	COM	683757108	10	1200	SH	DEFINED	12
OPPENHEIMER HLDGS INC	CL A NON VTG	683797104	15	700	SH	DEFINED	11
OPPENHEIMER MULTI-SECTOR INC	SH BEN INT	683933105	200	21076	SH	DEFINED	12
OPSWARE INC	COM	68383A101	10	2000	SH	DEFINED	12
OPSWARE INC	COM	68383A101	14	2700	SH	DEFINED	17
OPTELECOM NKF INC	COM PAR \$0.03	683818207	7	700	SH	DEFINED	12
OPTIMAL GROUP INC	CL A NEW	68388R208	6	350	SH	DEFINED	12
OPTION CARE INC	COM	683948103	6702	475309	SH	DEFINED	3
OPTION CARE INC	COM	683948103	1	69	SH	DEFINED	11
ORACLE CORP	COM	68389X105	8255	625349	SH	DEFINED	12
ORACLE CORP	COM	68389X105	906	68662	SH	DEFINED	9
ORACLE CORP	COM	68389X105	5181	392524	SH	DEFINED	1
ORACLE CORP	COM	68389X105	4038	305882	SH	DEFINED	17
ORACLE CORP	COM	68389X105	3569	270370	SH	DEFINED	2
ORACLE CORP	COM	68389X105	1294	98000	SH	DEFINED	6
ORACLE CORP	COM	68389X105	91	6882	SH	DEFINED	11
ORACLE CORP	COM	68389X105	153	11600	SH	DEFINED	5
ORACLE CORP	COM	68389X105	22170	1679581	SH	DEFINED	3
ORASURE TECHNOLOGIES INC	COM	68554V108	102	10200	SH	DEFINED	12
ORBITAL SCIENCES CORP	COM	685564106	504	50956	SH	DEFINED	12
ORBITAL SCIENCES CORP	COM	685564106	2830	285900	SH	DEFINED	6
ORBOTECH LTD	ORD	M75253100	766	35660	SH	DEFINED	3
ORBOTECH LTD	ORD	M75253100	30	1400	SH	DEFINED	11
OREGON STL MLS INC	COM	686079104	24344	1414510	SH	DEFINED	3
ORIENT-EXPRESS HOTELS LTD	CL A	G67743107	7	225	SH	DEFINED	12
ORIENTAL FINL GROUP INC	COM	68618W100	4898	320991	SH	DEFINED	6
ORTHOFIX INTL N V	COM	N6748L102	2	49	SH	DEFINED	11
ORTHOFIX INTL N V	COM	N6748L102	203	4710	SH	DEFINED	3
ORTHOLOGIC CORP	COM	68750J107	4	1000	SH	DEFINED	12
ORTHOVITA INC	COM	68750U102	33	8500	SH	DEFINED	9
OSCIENT PHARMACEUTICALS CORP	COM	68812R105	0	100	SH	DEFINED	12
OSHKOSH TRUCK CORP	COM	688239201	1428	18246	SH	DEFINED	12
OSHKOSH TRUCK CORP	COM	688239201	3324	42460	SH	DEFINED	3
OSI PHARMACEUTICALS INC	COM	671040103	0	5	SH	DEFINED	9
OSI PHARMACEUTICALS INC	COM	671040103	6	150	SH	DEFINED	2
OTTER TAIL CORP	COM	689648103	212	7750	SH	DEFINED	3
OUTBACK STEAKHOUSE INC	COM	689899102	21	475	SH	DEFINED	11
OUTBACK STEAKHOUSE INC	COM	689899102	230	5082	SH	DEFINED	17
OUTBACK STEAKHOUSE INC	COM	689899102	5678	125518	SH	DEFINED	12
OVERLAND STORAGE INC	COM	690310107	1194	125112	SH	DEFINED	6
OVERNITE CORP	COM	690322102	430	10000	SH	DEFINED	17
OVERNITE CORP	COM	690322102	1828	42520	SH	DEFINED	3
OVERNITE CORP	COM	690322102	6597	153500	SH	DEFINED	6
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	63	1050	SH	DEFINED	12
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	36714	615489	SH	DEFINED	3
OVERSTOCK COM INC DEL	COM	690370101	104	2910	SH	DEFINED	12
OWENS & MINOR INC NEW	COM	690732102	12	360	SH	DEFINED	11
OWENS & MINOR INC NEW	COM	690732102	10341	319658	SH	DEFINED	3
OWENS & MINOR INC NEW	COM	690732102	8312	256950	SH	DEFINED	6
OWENS & MINOR INC NEW	COM	690732102	278	8580	SH	DEFINED	9
OWENS & MINOR INC NEW	COM	690732102	1847	57107	SH	DEFINED	12

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

OWENS ILL INC	COM NEW	690768403	5654	225707	SH	DEFINED	3
OWENS ILL INC	PFD CONV \$.01	690768502	203	5000	SH	DEFINED	12
OXFORD INDS INC	COM	691497309	9	200	SH	DEFINED	12
OXFORD INDS INC	COM	691497309	43	1000	SH	DEFINED	11
OXFORD INDS INC	COM	691497309	18325	425660	SH	DEFINED	3
OXIGENE INC	COM	691828107	402	88620	SH	DEFINED	12
P & F INDS INC	CL A NEW	692830508	63	3800	SH	DEFINED	6
P C CONNECTION	COM	69318J100	2151	346362	SH	DEFINED	6
P F CHANGS CHINA BISTRO INC	COM	69333Y108	16	268	SH	DEFINED	11
P F CHANGS CHINA BISTRO INC	COM	69333Y108	81	1378	SH	DEFINED	12
P T TELEKOMUNIKASI INDONESIA	SPONSORED ADR	715684106	799	41310	SH	DEFINED	17
PAB BANKSHARES INC	COM	69313P101	2064	133600	SH	DEFINED	6
PACCAR INC	COM	693718108	25344	372704	SH	DEFINED	17
PACCAR INC	COM	693718108	3053	44900	SH	DEFINED	3
PACCAR INC	COM	693718108	757	11138	SH	DEFINED	12
PACCAR INC	COM	693718108	97	1425	SH	DEFINED	11
PACCAR INC	COM	693718108	960	14122	SH	DEFINED	2
PACER INTL INC TENN	COM	69373H106	24	1100	SH	DEFINED	11
PACER INTL INC TENN	COM	69373H106	960	44070	SH	DEFINED	3
PACHOLDER HIGH YIELD FD INC	COM	693742108	19	2000	SH	DEFINED	12
PACIFIC AMERN INCOME SHS INC	COM	693796104	3361	224246	SH	DEFINED	12
PACIFIC CAP BANCORP NEW	COM	69404P101	3230	87300	SH	DEFINED	3
PACIFIC ENERGY PARTNERS L P	COM UNIT	69422R105	1309	41240	SH	DEFINED	12
PACIFIC ENERGY PARTNERS L P	COM UNIT	69422R105	16	500	SH	DEFINED	9
PACIFIC SUNWEAR CALIF INC	COM	694873100	86	3750	SH	DEFINED	12
PACIFIC SUNWEAR CALIF INC	COM	694873100	5181	225370	SH	DEFINED	3
PACIFICARE HEALTH SYS DEL	COM	695112102	1508	21102	SH	DEFINED	6
PACIFICARE HEALTH SYS DEL	COM	695112102	1429	20000	SH	DEFINED	5
PACIFICARE HEALTH SYS DEL	COM	695112102	3601	50400	SH	DEFINED	12
PACIFICARE HEALTH SYS DEL	COM	695112102	36618	512503	SH	DEFINED	3
PACIFICARE HEALTH SYS DEL	COM	695112102	21	300	SH	DEFINED	11
PACKAGING CORP AMER	COM	695156109	116	5518	SH	DEFINED	12
PACTIV CORP	COM	695257105	694	32152	SH	DEFINED	12
PACTIV CORP	COM	695257105	1	56	SH	DEFINED	9
PACTIV CORP	COM	695257105	24	1100	SH	DEFINED	11
PACTIV CORP	COM	695257105	47	2167	SH	DEFINED	17
PAIN THERAPEUTICS INC	COM	69562K100	54	8000	SH	DEFINED	12
PALL CORP	COM	696429307	73	2400	SH	DEFINED	2
PALL CORP	COM	696429307	58	1925	SH	DEFINED	4
PALL CORP	COM	696429307	122	4030	SH	DEFINED	11
PALL CORP	COM	696429307	1110	36569	SH	DEFINED	12
PALMONE INC	COM	69713P107	18	600	SH	DEFINED	11
PALMONE INC	COM	69713P107	55	1858	SH	DEFINED	12
PALMONE INC	COM	69713P107	0	14	SH	DEFINED	17
PALMONE INC	COM	69713P107	1	50	SH	DEFINED	7
PALMSOURCE INC	COM	697154102	0	4	SH	DEFINED	17
PALMSOURCE INC	COM	697154102	0	15	SH	DEFINED	7
PALMSOURCE INC	COM	697154102	5	547	SH	DEFINED	12
PALOMAR MED TECHNOLOGIES INC	COM NEW	697529303	16	650	SH	DEFINED	12
PAMRAPO BANCORP INC	COM	697738102	18	800	SH	DEFINED	12
PAN AMERICAN SILVER CORP	COM	697900108	557	37675	SH	DEFINED	12
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	113	1707	SH	DEFINED	12
PANAMSAT HLDG CORP	COM	69831Y105	6	300	SH	DEFINED	12
PANAMSAT HLDG CORP	COM	69831Y105	9	425	SH	DEFINED	9
PANAMSAT HLDG CORP	COM	69831Y105	14	700	SH	DEFINED	17
PANERA BREAD CO	CL A	69840W108	62	1000	SH	DEFINED	9
PANERA BREAD CO	CL A	69840W108	309	4978	SH	DEFINED	12
PANTRY INC	COM	698657103	19	488	SH	DEFINED	12
PANTRY INC	COM	698657103	22467	580084	SH	DEFINED	3
PAPA JOHNS INTL INC	COM	698813102	13868	346950	SH	DEFINED	6
PAPA JOHNS INTL INC	COM	698813102	18	450	SH	DEFINED	12
PAPA JOHNS INTL INC	COM	698813102	9328	233378	SH	DEFINED	3

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

PAR PHARMACEUTICAL COS INC	COM	69888P106	14	430	SH	DEFINED	11
PAR PHARMACEUTICAL COS INC	COM	69888P106	27	850	SH	DEFINED	12
PAR PHARMACEUTICAL COS INC	COM	69888P106	32	1000	SH	DEFINED	17
PAR TECHNOLOGY CORP	COM	698884103	31	966	SH	DEFINED	12
PARAGON TECHNOLOGIES INC	COM	69912T108	4	300	SH	DEFINED	12
PARAMETRIC TECHNOLOGY CORP	COM	699173100	44	6912	SH	DEFINED	12
PARAMETRIC TECHNOLOGY CORP	COM	699173100	41802	6552049	SH	DEFINED	3
PAREXEL INTL CORP	COM	699462107	13	659	SH	DEFINED	12
PARK NATL CORP	COM	700658107	19	168	SH	DEFINED	2
PARK NATL CORP	COM	700658107	183	1656	SH	DEFINED	12
PARK NATL CORP	COM	700658107	634	5734	SH	DEFINED	17
PARKER DRILLING CO	COM	701081101	42	6000	SH	DEFINED	12
PARKER HANNIFIN CORP	COM	701094104	11	177	SH	DEFINED	9
PARKER HANNIFIN CORP	COM	701094104	63	1012	SH	DEFINED	2
PARKER HANNIFIN CORP	COM	701094104	102	1650	SH	DEFINED	11
PARKER HANNIFIN CORP	COM	701094104	4418	71253	SH	DEFINED	12
PARKER HANNIFIN CORP	COM	701094104	7715	124420	SH	DEFINED	3
PARKER HANNIFIN CORP	COM	701094104	23344	376450	SH	DEFINED	17
PARKVALE FINL CORP	COM	701492100	1758	64299	SH	DEFINED	6
PARKVALE FINL CORP	COM	701492100	420	15478	SH	DEFINED	12
PARKWAY PPTYS INC	COM	70159Q104	9	170	SH	DEFINED	12
PARLUX FRAGRANCES INC	COM	701645103	1085	39200	SH	DEFINED	3
PARLUX FRAGRANCES INC	COM	701645103	23	839	SH	DEFINED	12
PARTNERRE LTD	COM	G6852T105	129	2000	SH	DEFINED	17
PARTNERRE LTD	COM	G6852T105	288	4475	SH	DEFINED	5
PARTNERRE LTD	COM	G6852T105	3482	54044	SH	DEFINED	12
PARTNERS TR FINL GROUP INC N	COM	70213F102	12	1090	SH	DEFINED	4
PARTNERS TR FINL GROUP INC N	COM	70213F102	165	15440	SH	DEFINED	12
PARTNERS TR FINL GROUP INC N	COM	70213F102	185	17320	SH	DEFINED	11
PARTNERS TR FINL GROUP INC N	COM	70213F102	534	50000	SH	DEFINED	1
PARTNERS TR FINL GROUP INC N	COM	70213F102	1498	140219	SH	DEFINED	3
PATHMARK STORES INC NEW	COM	70322A101	9968	1137462	SH	DEFINED	6
PATRICK INDS INC	COM	703343103	9	900	SH	DEFINED	11
PATTERSON COMPANIES INC	COM	703395103	7	150	SH	DEFINED	9
PATTERSON COMPANIES INC	COM	703395103	7987	177165	SH	DEFINED	1
PATTERSON COMPANIES INC	COM	703395103	158	3500	SH	DEFINED	12
PATTERSON COMPANIES INC	COM	703395103	338	7490	SH	DEFINED	5
PATTERSON UTI ENERGY INC	COM	703481101	8	305	SH	DEFINED	2
PATTERSON UTI ENERGY INC	COM	703481101	17	604	SH	DEFINED	9
PATTERSON UTI ENERGY INC	COM	703481101	401	14423	SH	DEFINED	12
PATTERSON UTI ENERGY INC	COM	703481101	1360	48860	SH	DEFINED	3
PAXAR CORP	COM	704227107	10680	601668	SH	DEFINED	3
PAXAR CORP	COM	704227107	41	2300	SH	DEFINED	12
PAXAR CORP	COM	704227107	1113	62700	SH	DEFINED	6
PAXSON COMMUNICATIONS CORP	COM	704231109	4	5900	SH	DEFINED	12
PAYCHEX INC	COM	704326107	42	1300	SH	DEFINED	17
PAYCHEX INC	COM	704326107	875	26900	SH	DEFINED	11
PAYCHEX INC	COM	704326107	2880	88510	SH	DEFINED	2
PAYCHEX INC	COM	704326107	3410	104791	SH	DEFINED	12
PAYCHEX INC	COM	704326107	8771	269700	SH	DEFINED	1
PAYCHEX INC	COM	704326107	88	2717	SH	DEFINED	9
PAYLESS SHOESOURCE INC	COM	704379106	8	432	SH	DEFINED	12
PAYLESS SHOESOURCE INC	COM	704379106	14017	730058	SH	DEFINED	3
PDI INC	COM	69329V100	49	4000	SH	DEFINED	12
PDI INC	COM	69329V100	6610	536056	SH	DEFINED	6
PEABODY ENERGY CORP	COM	704549104	52	1000	SH	DEFINED	17
PEABODY ENERGY CORP	COM	704549104	68	1308	SH	DEFINED	11
PEABODY ENERGY CORP	COM	704549104	22	420	SH	DEFINED	9
PEABODY ENERGY CORP	COM	704549104	4571	87840	SH	DEFINED	12
PEAPACK-GLADSTONE FINL CORP	COM	704699107	16	570	SH	DEFINED	12
PEAPACK-GLADSTONE FINL CORP	COM	704699107	1324	47787	SH	DEFINED	1
PEARSON PLC	SPONSORED ADR	705015105	106	8900	SH	DEFINED	2

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

PEARSON PLC	SPONSORED ADR	705015105	18551	1637716	SH	DEFINED	6
PEDIATRIC SVCS OF AMERICA	COM	705323103	24	2000	SH	DEFINED	12
PEDIATRIC SVCS OF AMERICA	COM	705323103	701	57995	SH	DEFINED	6
PEDIATRIX MED GROUP	COM	705324101	8039	109320	SH	DEFINED	3
PEERLESS MFG CO	COM	705514107	12	800	SH	DEFINED	12
PEETS COFFEE & TEA INC	COM	705560100	39	1192	SH	DEFINED	12
PEETS COFFEE & TEA INC	COM	705560100	112	3400	SH	DEFINED	2
PENGROWTH ENERGY TR	TRUST UNIT A	706902301	2545	114391	SH	DEFINED	12
PENN NATL GAMING INC	COM	707569109	135	3709	SH	DEFINED	12
PENN NATL GAMING INC	COM	707569109	27025	740420	SH	DEFINED	3
PENN TREATY AMERN CORP	COM	707874103	61	25980	SH	DEFINED	12
PENN VA RESOURCES PARTNERS L	COM	707884102	1541	32215	SH	DEFINED	3
PENN VA RESOURCES PARTNERS L	COM	707884102	1560	32629	SH	DEFINED	12
PENNEY J C INC	COM	708160106	577	10968	SH	DEFINED	12
PENNEY J C INC	COM	708160106	5822	110720	SH	DEFINED	6
PENNEY J C INC	COM	708160106	158	3000	SH	DEFINED	11
PENNEY J C INC	COM	708160106	19	358	SH	DEFINED	9
PENNEY J C INC	COM	708160106	11	200	SH	DEFINED	2
PENNEY J C INC	COM	708160106	10	190	SH	DEFINED	17
PENNEY J C INC	COM	708160106	29036	552220	SH	DEFINED	3
PENNFED FINL SVCS INC	COM	708167101	34	2032	SH	DEFINED	12
PENNFED FINL SVCS INC	COM	708167101	204	12060	SH	DEFINED	6
PENNRock FINL SVCS CORP	COM	708352109	49	1367	SH	DEFINED	12
PENNS WOODS BANCORP INC	COM	708430103	292	6500	SH	DEFINED	12
PENNS WOODS BANCORP INC	COM	708430103	1642	35838	SH	DEFINED	6
PENNSYLVANIA COMM BANCORP IN	COM	708677109	884	27004	SH	DEFINED	1
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	1005	21162	SH	DEFINED	9
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	10	200	SH	DEFINED	11
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	1780	37479	SH	DEFINED	12
PENTAIR INC	COM	709631105	634	14800	SH	DEFINED	3
PENTAIR INC	COM	709631105	24	566	SH	DEFINED	11
PENTAIR INC	COM	709631105	2163	50530	SH	DEFINED	12
PENTAIR INC	COM	709631105	4874	113850	SH	DEFINED	2
PENTAIR INC	COM	709631105	77058	1800000	SH	DEFINED	13
PENTAIR INC	COM	709631105	43	1000	SH	DEFINED	17
PENWEST PHARMACEUTICALS CO	COM	709754105	1	100	SH	DEFINED	12
PEOPLES BANCORP INC	COM	709789101	70	2623	SH	DEFINED	12
PEOPLES BANCORP INC	COM	709789101	4535	169523	SH	DEFINED	6
PEOPLES BANCORP N C INC	COM	710577107	58	3184	SH	DEFINED	12
PEOPLES BK BRIDGEPORT CONN	COM	710198102	8	256	SH	DEFINED	12
PEOPLES BK BRIDGEPORT CONN	COM	710198102	779	25773	SH	DEFINED	17
PEOPLES ENERGY CORP	COM	711030106	60	1375	SH	DEFINED	11
PEOPLES ENERGY CORP	COM	711030106	1660	38194	SH	DEFINED	12
PEOPLES ENERGY CORP	COM	711030106	32167	740150	SH	DEFINED	6
PEOPLES ENERGY CORP	COM	711030106	26	600	SH	DEFINED	2
PEP BOYS MANNY MOE & JACK	COM	713278109	4	291	SH	DEFINED	11
PEP BOYS MANNY MOE & JACK	COM	713278109	7	500	SH	DEFINED	9
PEP BOYS MANNY MOE & JACK	COM	713278109	802	59209	SH	DEFINED	12
PEPCO HOLDINGS INC	COM	713291102	11	466	SH	DEFINED	11
PEPCO HOLDINGS INC	COM	713291102	2	71	SH	DEFINED	17
PEPCO HOLDINGS INC	COM	713291102	8	315	SH	DEFINED	9
PEPCO HOLDINGS INC	COM	713291102	103	4321	SH	DEFINED	2
PEPCO HOLDINGS INC	COM	713291102	2157	90109	SH	DEFINED	12
PEPCO HOLDINGS INC	COM	713291102	195	8160	SH	DEFINED	6
PEPSI BOTTLING GROUP INC	COM	713409100	6437	225000	SH	DEFINED	8
PEPSI BOTTLING GROUP INC	COM	713409100	3272	114356	SH	DEFINED	12
PEPSI BOTTLING GROUP INC	COM	713409100	778	27180	SH	DEFINED	3
PEPSI BOTTLING GROUP INC	COM	713409100	129	4500	SH	DEFINED	11
PEPSI BOTTLING GROUP INC	COM	713409100	12	420	SH	DEFINED	6
PEPSIAMERICAS INC	COM	71343P200	103	4010	SH	DEFINED	6
PEPSIAMERICAS INC	COM	71343P200	325	12660	SH	DEFINED	3
PEPSIAMERICAS INC	COM	71343P200	64	2497	SH	DEFINED	17

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

PEPSIAMERICAS INC	COM	71343P200	38	1500	SH	DEFINED	9
PEPSIAMERICAS INC	COM	71343P200	8	300	SH	DEFINED	2
PEPSIAMERICAS INC	COM	71343P200	578	22521	SH	DEFINED	12
PEPSICO INC	COM	713448108	869	16120	SH	DEFINED	6
PEPSICO INC	COM	713448108	32372	600259	SH	DEFINED	2
PEPSICO INC	COM	713448108	30300	563318	SH	DEFINED	17
PEPSICO INC	COM	713448108	21677	401948	SH	DEFINED	12
PEPSICO INC	COM	713448108	17821	330439	SH	DEFINED	11
PEPSICO INC	COM	713448108	11764	218131	SH	DEFINED	1
PEPSICO INC	COM	713448108	11731	217528	SH	DEFINED	3
PEPSICO INC	COM	713448108	2016	37386	SH	DEFINED	5
PEPSICO INC	COM	713448108	119	2200	SH	DEFINED	7
PEPSICO INC	COM	713448108	76	1418	SH	DEFINED	4
PEPSICO INC	COM	713448108	4528	83972	SH	DEFINED	9
PER-SE TECHNOLOGIES INC	COM NEW	713569309	1	24	SH	DEFINED	12
PER-SE TECHNOLOGIES INC	COM NEW	713569309	560	26640	SH	DEFINED	3
PEREGRINE PHARMACEUTICALS IN	COM	713661106	1	1000	SH	DEFINED	1
PEREGRINE PHARMACEUTICALS IN	COM	713661106	98	102000	SH	DEFINED	12
PERFORMANCE FOOD GROUP CO	COM	713755106	22	720	SH	DEFINED	11
PERFORMANCE FOOD GROUP CO	COM	713755106	332	10975	SH	DEFINED	12
PERINI CORP	COM	713839108	1942	118300	SH	DEFINED	6
PERKINELMER INC	COM	714046109	265	14000	SH	DEFINED	17
PERKINELMER INC	COM	714046109	3	176	SH	DEFINED	2
PERKINELMER INC	COM	714046109	38	1985	SH	DEFINED	12
PERKINELMER INC	COM	714046109	43239	2287770	SH	DEFINED	3
PERKINELMER INC	COM	714046109	24	1250	SH	DEFINED	6
PERMIAN BASIN RTY TR	UNIT BEN INT	714236106	2	150	SH	DEFINED	12
PEROT SYS CORP	CL A	714265105	213	15000	SH	DEFINED	17
PEROT SYS CORP	CL A	714265105	38	2675	SH	DEFINED	11
PEROT SYS CORP	CL A	714265105	4390	308714	SH	DEFINED	12
PEROT SYS CORP	CL A	714265105	13478	947815	SH	DEFINED	3
PEROT SYS CORP	CL A	714265105	1051	73900	SH	DEFINED	
PERRIGO CO	COM	714290103	6	400	SH	DEFINED	11
PERRIGO CO	COM	714290103	990	71030	SH	DEFINED	12
PERVASIVE SOFTWARE INC	COM	715710109	1381	326050	SH	DEFINED	6
PETCO ANIMAL SUPPLIES	COM NEW	716016209	33	1130	SH	DEFINED	3
PETMED EXPRESS INC	COM	716382106	10	1300	SH	DEFINED	12
PETRO-CDA	COM	71644E102	1084	16640	SH	DEFINED	3
PETRO-CDA	COM	71644E102	18043	277070	SH	DEFINED	7
PETRO-CDA	COM	71644E102	20	300	SH	DEFINED	12
PETROCHINA CO LTD	SPONSORED ADR	71646E100	16259	226565	SH	DEFINED	6
PETROFUND ENERGY TRUST	TR UNIT	71648W108	216	13541	SH	DEFINED	12
PETROKAZAKHSTAN INC	COM	71649P102	260	7100	SH	DEFINED	12
PETROKAZAKHSTAN INC	COM	71649P102	479	13100	SH	DEFINED	3
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	5639	112542	SH	DEFINED	6
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	481	9731	SH	DEFINED	17
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	9	195	SH	DEFINED	9
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	78139	1697200	SH	DEFINED	3
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	6	106	SH	DEFINED	11
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	78	1500	SH	DEFINED	2
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	42	800	SH	DEFINED	3
PETROLEUM & RES CORP	COM	716549100	78	2594	SH	DEFINED	12
PETROLEUM GEO SVCS ASA NEW	SPONSORED ADR	716599105	0	3	SH	DEFINED	9
PETROLEUM HELICOPTERS INC	COM NON VTG	716604202	6	250	SH	DEFINED	12
PETROQUEST ENERGY INC	COM	716748108	103	15700	SH	DEFINED	12
PETSMART INC	COM	716768106	4786	157685	SH	DEFINED	11
PETSMART INC	COM	716768106	694	22880	SH	DEFINED	12
PETSMART INC	COM	716768106	1017	33500	SH	DEFINED	9
PFF BANCORP INC	COM	69331W104	10929	360820	SH	DEFINED	6
PFF BANCORP INC	COM	69331W104	1342	44307	SH	DEFINED	3
PFF BANCORP INC	COM	69331W104	36	1190	SH	DEFINED	11
PFIZER INC	COM	717081103	54009	1960550	SH	DEFINED	17

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

PFIZER INC	COM	717081103	50664	1843938	SH	DEFINED	6
PFIZER INC	COM	717081103	5701	206842	SH	DEFINED	9
PFIZER INC	COM	717081103	11018	399493	SH	DEFINED	5
PFIZER INC	COM	717081103	27761	1006545	SH	DEFINED	2
PFIZER INC	COM	717081103	121782	4415600	SH	DEFINED	10
PFIZER INC	COM	717081103	15853	574812	SH	DEFINED	1
PFIZER INC	COM	717081103	543282	19698400	SH	DEFINED	8
PFIZER INC	COM	717081103	9875	358050	SH	DEFINED	7
PFIZER INC	COM	717081103	54925	1991474	SH	DEFINED	12
PFIZER INC	COM	717081103	2790	101144	SH	DEFINED	11
PFIZER INC	COM	717081103	13297	482142	SH	DEFINED	4
PFIZER INC	COM	717081103	55207	2001687	SH	DEFINED	3
PG&E CORP	COM	69331C108	2	65	SH	DEFINED	9
PG&E CORP	COM	69331C108	75	2000	SH	DEFINED	17
PG&E CORP	COM	69331C108	2457	65444	SH	DEFINED	12
PG&E CORP	COM	69331C108	2684	71500	SH	DEFINED	3
PG&E CORP	COM	69331C108	5146	137090	SH	DEFINED	6
PG&E CORP	COM	69331C108	20	545	SH	DEFINED	11
PHARMACEUTICAL HLDRS TR	DEPOSITRY RCPT	71712A206	44	600	SH	DEFINED	17
PHARMACEUTICAL HLDRS TR	DEPOSITRY RCPT	71712A206	909	12400	SH	DEFINED	12
PHARMACEUTICAL PROD DEV INC	COM	717124101	1195	25500	SH	DEFINED	3
PHARMACEUTICAL PROD DEV INC	COM	717124101	12	256	SH	DEFINED	11
PHARMACEUTICAL PROD DEV INC	COM	717124101	455	9705	SH	DEFINED	12
PHARMACOPEIA DRUG DISCVRY IN	COM	7171EP101	9	2175	SH	DEFINED	12
PHARMACOPEIA DRUG DISCVRY IN	COM	7171EP101	73	18123	SH	DEFINED	9
PHELPS DODGE CORP	COM	717265102	12765	138000	SH	DEFINED	8
PHELPS DODGE CORP	COM	717265102	10418	112630	SH	DEFINED	3
PHELPS DODGE CORP	COM	717265102	2687	29045	SH	DEFINED	12
PHELPS DODGE CORP	COM	717265102	164	1769	SH	DEFINED	11
PHELPS DODGE CORP	COM	717265102	45	487	SH	DEFINED	17
PHELPS DODGE CORP	COM	717265102	19	202	SH	DEFINED	2
PHH CORP	COM NEW	693320202	3	109	SH	DEFINED	2
PHH CORP	COM NEW	693320202	12	473	SH	DEFINED	11
PHH CORP	COM NEW	693320202	21	823	SH	DEFINED	7
PHH CORP	COM NEW	693320202	86	3350	SH	DEFINED	9
PHH CORP	COM NEW	693320202	183	7114	SH	DEFINED	12
PHH CORP	COM NEW	693320202	4558	177202	SH	DEFINED	5
PHH CORP	COM NEW	693320202	11069	430375	SH	DEFINED	4
PHH CORP	COM NEW	693320202	1	41	SH	DEFINED	17
PHILADELPHIA CONS HLDG CORP	COM	717528103	9114	107532	SH	DEFINED	1
PHILADELPHIA CONS HLDG CORP	COM	717528103	10	113	SH	DEFINED	11
PHILADELPHIA CONS HLDG CORP	COM	717528103	18299	215890	SH	DEFINED	3
PHILLIPS VAN HEUSEN CORP	COM	718592108	6120	187200	SH	DEFINED	3
PHILLIPS VAN HEUSEN CORP	COM	718592108	16	500	SH	DEFINED	12
PHOENIX COS INC NEW	COM	71902E109	2	141	SH	DEFINED	2
PHOENIX COS INC NEW	COM	71902E109	0	18	SH	DEFINED	11
PHOENIX COS INC NEW	COM	71902E109	41	3440	SH	DEFINED	12
PHOENIX TECHNOLOGY LTD	COM	719153108	1493	191890	SH	DEFINED	3
PHOENIX TECHNOLOGY LTD	COM	719153108	8	1000	SH	DEFINED	2
PHOTOMEDEX INC	COM	719358103	106	46500	SH	DEFINED	17
PHOTON DYNAMICS INC	COM	719364101	23	1100	SH	DEFINED	11
PHOTRONICS INC	COM	719405102	21831	935358	SH	DEFINED	3
PHOTRONICS INC	COM	719405102	31	1315	SH	DEFINED	11
PHOTRONICS INC	COM	719405102	9	400	SH	DEFINED	12
PIEDMONT NAT GAS INC	COM	720186105	26	1090	SH	DEFINED	11
PIEDMONT NAT GAS INC	COM	720186105	1490	62033	SH	DEFINED	12
PIEDMONT NAT GAS INC	COM	720186105	38	1600	SH	DEFINED	2
PIEDMONT NAT GAS INC	COM	720186105	106	4400	SH	DEFINED	17
PIER 1 IMPORTS INC	COM	720279108	19070	1343825	SH	DEFINED	6
PIER 1 IMPORTS INC	COM	720279108	28	2000	SH	DEFINED	2
PILGRIMS PRIDE CORP	COM	721467108	5789	169620	SH	DEFINED	3
PILGRIMS PRIDE CORP	COM	721467108	3	90	SH	DEFINED	12

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

PIMCO CA MUNICIPAL INCOME FD	COM	72200N106	15	1000	SH	DEFINED	12
PIMCO COML MTG SECS TR INC	COM	693388100	347	24770	SH	DEFINED	12
PIMCO CORPORATE INCOME FD	COM	72200U100	95	6350	SH	DEFINED	12
PIMCO CORPORATE OPP FD	COM	72201B101	1015	59341	SH	DEFINED	12
PIMCO FLOATING RATE INCOME F	COM	72201H108	288	15665	SH	DEFINED	12
PIMCO FLOATING RATE STRTGY F	COM	72201J104	254	14378	SH	DEFINED	12
PIMCO HIGH INCOME FD	COM SHS	722014107	699	47423	SH	DEFINED	12
PIMCO MUN INCOME FD II	COM	72200W106	193	12499	SH	DEFINED	12
PIMCO MUN INCOME FD III	COM	72201A103	103	6744	SH	DEFINED	12
PIMCO MUNICIPAL INCOME FD	COM	72200R107	134	8500	SH	DEFINED	12
PIMCO NEW YORK MUN INCM FD 1	COM	72201E105	28	1800	SH	DEFINED	12
PIMCO STRATEGIC GBL GOV FD I	COM	72200X104	1608	130829	SH	DEFINED	12
PINNACLE AIRL CORP	COM	723443107	2843	331000	SH	DEFINED	6
PINNACLE AIRL CORP	COM	723443107	237	27600	SH	DEFINED	3
PINNACLE ENTMT INC	COM	723456109	35208	1800000	SH	DEFINED	13
PINNACLE ENTMT INC	COM	723456109	9	450	SH	DEFINED	11
PINNACLE ENTMT INC	COM	723456109	1084	55424	SH	DEFINED	12
PINNACLE FINL PARTNERS INC	COM	72346Q104	19	800	SH	DEFINED	12
PINNACLE SYS INC	COM	723481107	4	700	SH	DEFINED	7
PINNACLE WEST CAP CORP	COM	723484101	178	4000	SH	DEFINED	17
PINNACLE WEST CAP CORP	COM	723484101	192	4330	SH	DEFINED	6
PINNACLE WEST CAP CORP	COM	723484101	13	300	SH	DEFINED	2
PINNACLE WEST CAP CORP	COM	723484101	4	100	SH	DEFINED	11
PINNACLE WEST CAP CORP	COM	723484101	252	5678	SH	DEFINED	12
PIONEER CORP JAPAN	SPONSORED ADR	723646105	18	1200	SH	DEFINED	12
PIONEER DRILLING CO	COM	723655106	5735	375820	SH	DEFINED	3
PIONEER FLOATING RATE TR	COM	72369J102	45	2540	SH	DEFINED	12
PIONEER HIGH INCOME TR	COM	72369H106	157	9538	SH	DEFINED	12
PIONEER INTREST SHS	COM	723703104	89	7755	SH	DEFINED	12
PIONEER NAT RES CO	COM	723787107	9543	226774	SH	DEFINED	1
PIONEER NAT RES CO	COM	723787107	5	129	SH	DEFINED	9
PIONEER NAT RES CO	COM	723787107	8	191	SH	DEFINED	11
PIONEER NAT RES CO	COM	723787107	99	2345	SH	DEFINED	2
PIONEER NAT RES CO	COM	723787107	275	6531	SH	DEFINED	12
PIONEER NAT RES CO	COM	723787107	417	9910	SH	DEFINED	17
PIONEER TAX ADVNTAGE BALANC	COM	72388R101	113	8429	SH	DEFINED	12
PIPER JAFFRAY COS	COM	724078100	0	7	SH	DEFINED	1
PIPER JAFFRAY COS	COM	724078100	3	107	SH	DEFINED	17
PIPER JAFFRAY COS	COM	724078100	13	435	SH	DEFINED	11
PIPER JAFFRAY COS	COM	724078100	19	621	SH	DEFINED	12
PIPER JAFFRAY COS	COM	724078100	34	1104	SH	DEFINED	2
PIPER JAFFRAY COS	COM	724078100	7267	238800	SH	DEFINED	6
PITNEY BOWES INC	COM	724479100	831	19071	SH	DEFINED	12
PITNEY BOWES INC	COM	724479100	8464	194350	SH	DEFINED	3
PITNEY BOWES INC	COM	724479100	3979	91356	SH	DEFINED	9
PITNEY BOWES INC	COM	724479100	1808	41530	SH	DEFINED	6
PITNEY BOWES INC	COM	724479100	876	20118	SH	DEFINED	17
PITNEY BOWES INC	COM	724479100	25	578	SH	DEFINED	11
PITNEY BOWES INC	COM	724479100	22	500	SH	DEFINED	7
PITNEY BOWES INC	COM	724479100	11	260	SH	DEFINED	1
PITNEY BOWES INC	COM	724479100	1238	28420	SH	DEFINED	2
PIXAR	COM	725811103	10	200	SH	DEFINED	17
PIXAR	COM	725811103	66	1315	SH	DEFINED	12
PIXAR	COM	725811103	70	1391	SH	DEFINED	11
PLACER DOME INC	COM	725906101	9209	601500	SH	DEFINED	7
PLACER DOME INC	COM	725906101	2	161	SH	DEFINED	9
PLACER DOME INC	COM	725906101	31	2042	SH	DEFINED	2
PLACER DOME INC	COM	725906101	154	10000	SH	DEFINED	17
PLACER DOME INC	COM	725906101	157	10200	SH	DEFINED	12
PLACER SIERRA BANCSHARES	COM	726079106	1726	63300	SH	DEFINED	3
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	44	1000	SH	DEFINED	11
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	575	13100	SH	DEFINED	17

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

PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	2815	64182	SH	DEFINED	12
PLAINS EXPL& PRODTN CO	COM	726505100	16	450	SH	DEFINED	12
PLAINS EXPL& PRODTN CO	COM	726505100	853	24000	SH	DEFINED	2
PLAINS EXPL& PRODTN CO	COM	726505100	2676	75328	SH	DEFINED	6
PLANETOUT INC	COM	727058109	204	23400	SH	DEFINED	3
PLANTRONICS INC NEW	COM	727493108	156	4300	SH	DEFINED	6
PLANTRONICS INC NEW	COM	727493108	295	8100	SH	DEFINED	12
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	16787	527571	SH	DEFINED	3
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	16131	506892	SH	DEFINED	6
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	2	69	SH	DEFINED	11
PLATO LEARNING INC	COM	72764Y100	37	5000	SH	DEFINED	12
PLAYBOY ENTERPRISES INC	CL B	728117300	172	13300	SH	DEFINED	3
PLAYTEX PRODS INC	COM	72813P100	0	40	SH	DEFINED	1
PLAYTEX PRODS INC	COM	72813P100	11695	1086913	SH	DEFINED	3
PLAYTEX PRODS INC	COM	72813P100	18	1650	SH	DEFINED	12
PLC SYS INC	COM	69341D104	14	25000	SH	DEFINED	12
PLUG POWER INC	COM	72919P103	31	4474	SH	DEFINED	12
PLUM CREEK TIMBER CO INC	COM	729251108	624	17200	SH	DEFINED	5
PLUM CREEK TIMBER CO INC	COM	729251108	265	7306	SH	DEFINED	17
PLUM CREEK TIMBER CO INC	COM	729251108	150	4138	SH	DEFINED	2
PLUM CREEK TIMBER CO INC	COM	729251108	80	2200	SH	DEFINED	11
PLUM CREEK TIMBER CO INC	COM	729251108	26	708	SH	DEFINED	1
PLUM CREEK TIMBER CO INC	COM	729251108	18	493	SH	DEFINED	9
PLUM CREEK TIMBER CO INC	COM	729251108	3826	105405	SH	DEFINED	12
PMA CAP CORP	CL A	693419202	1	125	SH	DEFINED	12
PMC COML TR	SH BEN INT	693434102	7	518	SH	DEFINED	2
PMC COML TR	SH BEN INT	693434102	20	1495	SH	DEFINED	12
PMC-SIERRA INC	COM	69344F106	5	550	SH	DEFINED	9
PMC-SIERRA INC	COM	69344F106	3	277	SH	DEFINED	12
PMI GROUP INC	COM	69344M101	3286	84290	SH	DEFINED	6
PMI GROUP INC	COM	69344M101	963	24715	SH	DEFINED	12
PMI GROUP INC	COM	69344M101	1750	44890	SH	DEFINED	3
PMI GROUP INC	COM	69344M101	16711	428714	SH	DEFINED	2
PMI GROUP INC	COM	69344M101	378	9700	SH	DEFINED	11
PNC FINL SVCS GROUP INC	COM	693475105	16347	300162	SH	DEFINED	4
PNC FINL SVCS GROUP INC	COM	693475105	13744	252375	SH	DEFINED	6
PNC FINL SVCS GROUP INC	COM	693475105	7540	138454	SH	DEFINED	5
PNC FINL SVCS GROUP INC	COM	693475105	3410	62645	SH	DEFINED	9
PNC FINL SVCS GROUP INC	COM	693475105	3357	61638	SH	DEFINED	2
PNC FINL SVCS GROUP INC	COM	693475105	3270	60042	SH	DEFINED	12
PNC FINL SVCS GROUP INC	COM	693475105	1379	25325	SH	DEFINED	17
PNC FINL SVCS GROUP INC	COM	693475105	113	2080	SH	DEFINED	11
PNC FINL SVCS GROUP INC	COM	693475105	94	1725	SH	DEFINED	7
PNM RES INC	COM	69349H107	19400	673381	SH	DEFINED	3
PNM RES INC	COM	69349H107	9363	324975	SH	DEFINED	6
PNM RES INC	COM	69349H107	134	7900	SH	DEFINED	
PNM RES INC	COM	69349H107	41	1423	SH	DEFINED	12
POCAHONTAS BANCORP INC	COM	730234101	15	1000	SH	DEFINED	12
POGO PRODUCING CO	COM	730448107	26	500	SH	DEFINED	12
POGO PRODUCING CO	COM	730448107	13969	269050	SH	DEFINED	6
POINT 360	COM	730698107	267	82510	SH	DEFINED	6
POLARIS INDS INC	COM	731068102	5	100	SH	DEFINED	12
POLO RALPH LAUREN CORP	CL A	731572103	24127	559657	SH	DEFINED	3
POLO RALPH LAUREN CORP	CL A	731572103	23	525	SH	DEFINED	9
POLO RALPH LAUREN CORP	CL A	731572103	67	1550	SH	DEFINED	12
POLYCOM INC	COM	73172K104	392	26280	SH	DEFINED	12
POLYCOM INC	COM	73172K104	21	1400	SH	DEFINED	17
POLYCOM INC	COM	73172K104	10	700	SH	DEFINED	11
POLYMEDICA CORP	COM	731738100	22	620	SH	DEFINED	11
POLYMEDICA CORP	COM	731738100	7	200	SH	DEFINED	12
POLYONE CORP	COM	73179P106	4153	627300	SH	DEFINED	6
POMEROY IT SOLUTIONS INC	COM	731822102	5	500	SH	DEFINED	2

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

POMEROY IT SOLUTIONS INC	COM	731822102	1673	165139	SH	DEFINED	6
POPE & TALBOT INC	COM	732827100	19	1750	SH	DEFINED	12
POPULAR INC	COM	733174106	3222	127895	SH	DEFINED	12
POPULAR INC	COM	733174106	28	1100	SH	DEFINED	6
POPULAR INC	COM	733174106	35	1400	SH	DEFINED	17
PORTAL SOFTWARE INC	COM NEW	736126301	7	3260	SH	DEFINED	12
PORTAL SOFTWARE INC	COM NEW	736126301	4	1940	SH	DEFINED	17
PORTALPLAYER INC	COM	736187204	10	500	SH	DEFINED	12
PORTFOLIO RECOVERY ASSOCS IN	COM	73640Q105	17872	425330	SH	DEFINED	3
PORTUGAL TELECOM SGPS S A	SPONSORED ADR	737273102	22	2320	SH	DEFINED	11
PORTUGAL TELECOM SGPS S A	SPONSORED ADR	737273102	29	3060	SH	DEFINED	6
POSCO	SPONSORED ADR	693483109	1489	34675	SH	DEFINED	17
POSCO	SPONSORED ADR	693483109	609	13840	SH	DEFINED	6
POSSIS MEDICAL INC	COM	737407106	3	300	SH	DEFINED	2
POSSIS MEDICAL INC	COM	737407106	10	1000	SH	DEFINED	12
POST PPTYS INC	COM	737464107	513	14200	SH	DEFINED	2
POST PPTYS INC	COM	737464107	11	300	SH	DEFINED	17
POST PPTYS INC	COM	737464107	20	550	SH	DEFINED	9
POST PPTYS INC	COM	737464107	1169	32380	SH	DEFINED	12
POTASH CORP SASK INC	COM	73755L107	186	1943	SH	DEFINED	12
POTLATCH CORP	COM	737628107	158	3025	SH	DEFINED	12
POTLATCH CORP	COM	737628107	8498	162400	SH	DEFINED	6
POWER-ONE INC	COM	739308104	929	147245	SH	DEFINED	12
POWERSHARES ETF TRUST	GOLDEN DRG USX	73935X401	515	37500	SH	DEFINED	12
POWERSHARES ETF TRUST	DYNAMIC MKT PT	73935X104	908	21430	SH	DEFINED	12
POWERSHARES ETF TRUST	DYNAMIC OTC PT	73935X203	300	6530	SH	DEFINED	12
POWERSHARES ETF TRUST	HI YLD EQ DVDN	73935X302	40	2696	SH	DEFINED	12
POWERWAVE TECHNOLOGIES INC	COM	739363109	10	1000	SH	DEFINED	12
POZEN INC	COM	73941U102	123	15000	SH	DEFINED	12
PPG INDS INC	COM	693506107	19	300	SH	DEFINED	11
PPG INDS INC	COM	693506107	28194	449230	SH	DEFINED	3
PPG INDS INC	COM	693506107	21136	336780	SH	DEFINED	6
PPG INDS INC	COM	693506107	4364	69528	SH	DEFINED	12
PPG INDS INC	COM	693506107	789	12570	SH	DEFINED	2
PPG INDS INC	COM	693506107	606	9648	SH	DEFINED	17
PPG INDS INC	COM	693506107	90	1441	SH	DEFINED	9
PPL CORP	COM	69351T106	2460	41420	SH	DEFINED	3
PPL CORP	COM	69351T106	2438	41051	SH	DEFINED	12
PPL CORP	COM	69351T106	1075	18097	SH	DEFINED	9
PPL CORP	COM	69351T106	336	5660	SH	DEFINED	6
PPL CORP	COM	69351T106	116	1959	SH	DEFINED	11
PPL CORP	COM	69351T106	59	1000	SH	DEFINED	17
PPL CORP	COM	69351T106	18	300	SH	DEFINED	2
PRA INTL	COM	69353C101	437	16320	SH	DEFINED	3
PRAECIS PHARMACEUTICALS INC	COM	739421105	0	800	SH	DEFINED	12
PRAECIS PHARMACEUTICALS INC	COM	739421105	0	562	SH	DEFINED	11
PRAXAIR INC	COM	74005P104	5593	120032	SH	DEFINED	11
PRAXAIR INC	COM	74005P104	28395	609345	SH	DEFINED	17
PRAXAIR INC	COM	74005P104	5	110	SH	DEFINED	9
PRAXAIR INC	COM	74005P104	9526	204431	SH	DEFINED	2
PRAXAIR INC	COM	74005P104	471	10100	SH	DEFINED	5
PRAXAIR INC	COM	74005P104	860	18465	SH	DEFINED	12
PRAXAIR INC	COM	74005P104	1631	34996	SH	DEFINED	6
PRE PAID LEGAL SVCS INC	COM	740065107	76	1710	SH	DEFINED	12
PRE PAID LEGAL SVCS INC	COM	740065107	12216	273600	SH	DEFINED	6
PRECIS INC	COM	740184106	102	101867	SH	DEFINED	6
PRECISION CASTPARTS CORP	COM	740189105	144	1852	SH	DEFINED	11
PRECISION CASTPARTS CORP	COM	740189105	1709	21938	SH	DEFINED	12
PRECISION CASTPARTS CORP	COM	740189105	20113	258186	SH	DEFINED	3
PRECISION DRILLING CORP	COM	74022D100	15634	396500	SH	DEFINED	7
PRECISION DRILLING CORP	COM	74022D100	43	1100	SH	DEFINED	12
PRECISION DRILLING CORP	COM	74022D100	318	8050	SH	DEFINED	3

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

PREFERRED & CORP INC STRATEG	COM	74039B105	36	1650	SH	DEFINED	12
PREFERRED INCOME STRATEGIES	COM	74038E100	9	400	SH	DEFINED	12
PREMCOR INC	COM	74045Q104	15	200	SH	DEFINED	17
PREMCOR INC	COM	74045Q104	69	927	SH	DEFINED	12
PREMCOR INC	COM	74045Q104	28971	390552	SH	DEFINED	3
PREMIERE GLOBAL SVCS INC	COM	740585104	668	59125	SH	DEFINED	12
PREMIERE GLOBAL SVCS INC	COM	740585104	21971	1946090	SH	DEFINED	3
PRENTISS PPTYS TR	SH BEN INT	740706106	18	500	SH	DEFINED	12
PRESIDENTIAL LIFE CORP	COM	740884101	19	1085	SH	DEFINED	12
PRESIDENTIAL LIFE CORP	COM	740884101	8800	514209	SH	DEFINED	6
PRESSTEK INC	COM	741113104	11	1000	SH	DEFINED	12
PRESTIGE BRANDS HLDGS INC	COM	74112D101	47	2400	SH	DEFINED	11
PRG-SCHULTZ INTERNATIONAL IN	COM	69357C107	2	600	SH	DEFINED	17
PRICE T ROWE GROUP INC	COM	74144T108	691	11040	SH	DEFINED	11
PRICE T ROWE GROUP INC	COM	74144T108	313	5005	SH	DEFINED	17
PRICE T ROWE GROUP INC	COM	74144T108	34	550	SH	DEFINED	9
PRICE T ROWE GROUP INC	COM	74144T108	31	495	SH	DEFINED	2
PRICE T ROWE GROUP INC	COM	74144T108	8022	128140	SH	DEFINED	12
PRICELINE COM INC	COM NEW	741503403	13	550	SH	DEFINED	11
PRICELINE COM INC	COM NEW	741503403	1850	79308	SH	DEFINED	12
PRIDE INTL INC DEL	COM	74153Q102	3	108	SH	DEFINED	12
PRIDE INTL INC DEL	COM	74153Q102	158	6160	SH	DEFINED	6
PRIDE INTL INC DEL	COM	74153Q102	9129	355210	SH	DEFINED	3
PRIMEWEST ENERGY TR	TR UNIT NEW	741930309	76	3036	SH	DEFINED	12
PRIMEWEST ENERGY TR	TR UNIT NEW	741930309	125	5000	SH	DEFINED	7
PRIMUS TELECOMMUNICATIONS GR	COM	741929103	3	5000	SH	DEFINED	12
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	4	95	SH	DEFINED	9
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	28174	672420	SH	DEFINED	3
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	9861	235335	SH	DEFINED	2
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	533	12720	SH	DEFINED	6
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	481	11468	SH	DEFINED	11
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	115	2745	SH	DEFINED	17
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	199	4741	SH	DEFINED	12
PRIORITY HEALTHCARE CORP	CL B	74264T102	7	258	SH	DEFINED	11
PRIORITY HEALTHCARE CORP	CL B	74264T102	148	5844	SH	DEFINED	12
PRIORITY HEALTHCARE CORP	CL B	74264T102	292	11500	SH	DEFINED	17
PRIVATEBANCORP INC	COM	742962103	116	3281	SH	DEFINED	12
PRO PHARMACEUTICALS INC	COM	74267T109	29	10200	SH	DEFINED	12
PROASSURANCE CORP	COM	74267C106	3972	95110	SH	DEFINED	3
PROASSURANCE CORP	COM	74267C106	109	2602	SH	DEFINED	12
PROASSURANCE CORP	COM	74267C106	8	200	SH	DEFINED	11
PROCTER & GAMBLE CO	COM	742718109	833	15792	SH	DEFINED	9
PROCTER & GAMBLE CO	COM	742718109	6620	125500	SH	DEFINED	7
PROCTER & GAMBLE CO	COM	742718109	8376	158787	SH	DEFINED	11
PROCTER & GAMBLE CO	COM	742718109	11519	218361	SH	DEFINED	1
PROCTER & GAMBLE CO	COM	742718109	18457	349902	SH	DEFINED	5
PROCTER & GAMBLE CO	COM	742718109	30587	579848	SH	DEFINED	3
PROCTER & GAMBLE CO	COM	742718109	32126	609028	SH	DEFINED	12
PROCTER & GAMBLE CO	COM	742718109	57549	1090970	SH	DEFINED	17
PROCTER & GAMBLE CO	COM	742718109	76955	1458867	SH	DEFINED	2
PROCTER & GAMBLE CO	COM	742718109	169	3200	SH	DEFINED	4
PROGENICS PHARMACEUTICALS IN	COM	743187106	27	1300	SH	DEFINED	12
PROGRESS ENERGY INC	COM	743263105	198	4385	SH	DEFINED	9
PROGRESS ENERGY INC	COM	743263105	522	11547	SH	DEFINED	6
PROGRESS ENERGY INC	COM	743263105	608	13429	SH	DEFINED	2
PROGRESS ENERGY INC	COM	743263105	796	17590	SH	DEFINED	17
PROGRESS ENERGY INC	COM	743263105	3303	73006	SH	DEFINED	12
PROGRESS ENERGY INC	COM	743263105	182	4019	SH	DEFINED	11
PROGRESS SOFTWARE CORP	COM	743312100	21	690	SH	DEFINED	12
PROGRESS SOFTWARE CORP	COM	743312100	121	4000	SH	DEFINED	11
PROGRESS SOFTWARE CORP	COM	743312100	14953	495940	SH	DEFINED	3
PROGRESSIVE CORP OHIO	COM	743315103	50	505	SH	DEFINED	11

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

PROGRESSIVE CORP OHIO	COM	743315103	1308	13236	SH	DEFINED	12
PROGRESSIVE CORP OHIO	COM	743315103	24	239	SH	DEFINED	2
PROGRESSIVE CORP OHIO	COM	743315103	10	106	SH	DEFINED	17
PROLOGIS	SH BEN INT	743410102	123	3050	SH	DEFINED	2
PROLOGIS	SH BEN INT	743410102	292	7265	SH	DEFINED	12
PROLOGIS	SH BEN INT	743410102	312	7750	SH	DEFINED	11
PROLOGIS	SH BEN INT	743410102	52	1290	SH	DEFINED	17
PROQUEST COMPANY	COM	74346P102	7	200	SH	DEFINED	12
PROQUEST COMPANY	COM	74346P102	16411	500490	SH	DEFINED	3
PROSOFT LEARNING CORP	COM	74347E106	0	66	SH	DEFINED	12
PROSPECT ENERGY CORP	COM	74348T102	38	3000	SH	DEFINED	12
PROSPECT STREET INCOME SHS I	COM	743590101	15	2470	SH	DEFINED	12
PROSPERITY BANCSHARES INC	COM	743606105	4268	149338	SH	DEFINED	3
PROTECTIVE LIFE CORP	COM	743674103	32907	779410	SH	DEFINED	6
PROTECTIVE LIFE CORP	COM	743674103	50	1185	SH	DEFINED	11
PROTECTIVE LIFE CORP	COM	743674103	891	21098	SH	DEFINED	12
PROTEIN DESIGN LABS INC	COM	74369L103	27	1360	SH	DEFINED	12
PROTEIN DESIGN LABS INC	COM	74369L103	6388	316100	SH	DEFINED	3
PROVIDENT BANKSHARES CORP	COM	743859100	6	200	SH	DEFINED	9
PROVIDENT BANKSHARES CORP	COM	743859100	13	414	SH	DEFINED	4
PROVIDENT BANKSHARES CORP	COM	743859100	2033	63703	SH	DEFINED	12
PROVIDENT BANKSHARES CORP	COM	743859100	11549	361914	SH	DEFINED	6
PROVIDENT ENERGY TR	TR UNIT	74386K104	1398	133280	SH	DEFINED	12
PROVIDENT FINL SVCS INC	COM	74386T105	229	13035	SH	DEFINED	11
PROVIDENT FINL SVCS INC	COM	74386T105	312	17778	SH	DEFINED	12
PROVIDIAN FINL CORP	COM	74406A102	7	400	SH	DEFINED	6
PROVIDIAN FINL CORP	COM	74406A102	301529	17103200	SH	DEFINED	8
PROVIDIAN FINL CORP	COM	74406A102	2291	129953	SH	DEFINED	12
PRUDENTIAL FINL INC	COM	744320102	111	1683	SH	DEFINED	2
PRUDENTIAL FINL INC	COM	744320102	1408	21443	SH	DEFINED	12
PRUDENTIAL FINL INC	COM	744320102	98	1500	SH	DEFINED	7
PRUDENTIAL FINL INC	COM	744320102	38	584	SH	DEFINED	17
PRUDENTIAL FINL INC	COM	744320102	9	134	SH	DEFINED	9
PRUDENTIAL FINL INC	COM	744320102	9	130	SH	DEFINED	1
PRUDENTIAL FINL INC	COM	744320102	8	125	SH	DEFINED	11
PRUDENTIAL FINL INC	COM	744320102	7	100	SH	DEFINED	6
PRUDENTIAL FINL INC	COM	744320102	18839	286917	SH	DEFINED	3
PRUDENTIAL PLC	ADR	74435K204	1095	62970	SH	DEFINED	17
PSS WORLD MED INC	COM	69366A100	10	800	SH	DEFINED	12
PSYCHIATRIC SOLUTIONS INC	COM	74439H108	2939	60332	SH	DEFINED	12
PUBLIC STORAGE INC	COM	74460D109	32	500	SH	DEFINED	2
PUBLIC STORAGE INC	COM A DP1/1000	74460D729	0	6	SH	DEFINED	12
PUBLIC STORAGE INC	COM	74460D109	803	12700	SH	DEFINED	3
PUBLIC STORAGE INC	COM	74460D109	126	1991	SH	DEFINED	12
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	27415	450750	SH	DEFINED	6
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	3291	54105	SH	DEFINED	12
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	1149	18908	SH	DEFINED	9
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	107	1762	SH	DEFINED	11
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	29	472	SH	DEFINED	17
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	37	606	SH	DEFINED	2
PUBLICIS S A NEW	SPONSORED ADR	74463M106	1597	54610	SH	DEFINED	6
PUGET ENERGY INC NEW	COM	745310102	8303	355130	SH	DEFINED	6
PUGET ENERGY INC NEW	COM	745310102	243	10377	SH	DEFINED	12
PUGET ENERGY INC NEW	COM	745310102	5	202	SH	DEFINED	9
PULASKI FINL CORP	COM	745548107	771	30000	SH	DEFINED	12
PULTE HOMES INC	COM	745867101	92	1097	SH	DEFINED	12
PULTE HOMES INC	COM	745867101	96	1140	SH	DEFINED	6
PULTE HOMES INC	COM	745867101	92675	1100000	SH	DEFINED	13
PURADYN FILTER TECHNOLOGIES	COM	746091107	1	2000	SH	DEFINED	12
PUTNAM HIGH INCOME BOND FD	SH BEN INT	746779107	22	2810	SH	DEFINED	12
PUTNAM HIGH YIELD MUN TR	SH BEN INT	746781103	31	4390	SH	DEFINED	12
PUTNAM INVT GRADE MUN TR	COM	746805100	29	3000	SH	DEFINED	12

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

PUTNAM MANAGED MUN INCOM TR	COM	746823103	112	14344	SH	DEFINED	12
PUTNAM MASTER INTER INCOME T	SH BEN INT	746909100	831	128440	SH	DEFINED	12
PUTNAM MUN BD FD INC	SH BEN INT	74683V100	51	4000	SH	DEFINED	12
PUTNAM MUN OPPORTUNITIES TR	SH BEN INT	746922103	229	19000	SH	DEFINED	12
PUTNAM PREMIER INCOME TR	SH BEN INT	746853100	3089	478178	SH	DEFINED	12
PUTNAM PREMIER INCOME TR	SH BEN INT	746853100	6289	973590	SH	DEFINED	5
PUTNAM TAX FREE HEALTH CARE	SH BEN INT	746920107	89	7200	SH	DEFINED	12
PXRE GROUP LTD	COM	G73018106	2	60	SH	DEFINED	11
Q E P INC	COM	74727K102	278	23575	SH	DEFINED	6
Q MED	COM	747914109	88	9500	SH	DEFINED	12
QAD INC	COM	74727D108	451	58536	SH	DEFINED	6
QLOGIC CORP	COM	747277101	14723	476920	SH	DEFINED	3
QLOGIC CORP	COM	747277101	63	2055	SH	DEFINED	12
QLOGIC CORP	COM	747277101	232	7500	SH	DEFINED	17
QLT INC	COM	746927102	19072	1830283	SH	DEFINED	3
QLT INC	COM	746927102	4597	444350	SH	DEFINED	7
QLT INC	COM	746927102	2	160	SH	DEFINED	11
QLT INC	COM	746927102	21	2000	SH	DEFINED	2
QUAKER CHEM CORP	COM	747316107	12	700	SH	DEFINED	12
QUALCOMM INC	COM	747525103	6250	189330	SH	DEFINED	3
QUALCOMM INC	COM	747525103	1745	52869	SH	DEFINED	9
QUALCOMM INC	COM	747525103	72681	2201800	SH	DEFINED	8
QUALCOMM INC	COM	747525103	19735	597839	SH	DEFINED	12
QUALCOMM INC	COM	747525103	132	4000	SH	DEFINED	2
QUALCOMM INC	COM	747525103	7	200	SH	DEFINED	7
QUALCOMM INC	COM	747525103	3096	93800	SH	DEFINED	10
QUALCOMM INC	COM	747525103	31	950	SH	DEFINED	4
QUALCOMM INC	COM	747525103	2811	86941	SH	DEFINED	17
QUALCOMM INC	COM	747525103	751	22761	SH	DEFINED	11
QUALCOMM INC	COM	747525103	1269	38450	SH	DEFINED	5
QUALITY DISTR INC FLA	COM	74756M102	11	1250	SH	DEFINED	12
QUALITY SYS INC	COM	747582104	59	1244	SH	DEFINED	12
QUANEX CORP	COM	747620102	30830	581594	SH	DEFINED	3
QUANEX CORP	COM	747620102	93	1745	SH	DEFINED	12
QUANEX CORP	COM	747620102	27	500	SH	DEFINED	11
QUANTUM CORP	COM DSSG	747906204	211	70908	SH	DEFINED	12
QUANTUM CORP	COM DSSG	747906204	198	66600	SH	DEFINED	5
QUANTUM CORP	COM DSSG	747906204	50	16900	SH	DEFINED	11
QUANTUM CORP	COM DSSG	747906204	4	1410	SH	DEFINED	4
QUEBECOR WORLD INC	COM NON-VTG	748203106	1997	101570	SH	DEFINED	3
QUEST DIAGNOSTICS INC	COM	74834L100	21984	414156	SH	DEFINED	17
QUEST DIAGNOSTICS INC	COM	74834L100	46	860	SH	DEFINED	2
QUEST DIAGNOSTICS INC	COM	74834L100	57	1068	SH	DEFINED	11
QUEST DIAGNOSTICS INC	COM	74834L100	1433	26898	SH	DEFINED	12
QUEST SOFTWARE INC	COM	74834T103	446	32700	SH	DEFINED	3
QUEST SOFTWARE INC	COM	74834T103	221	16200	SH	DEFINED	12
QUESTAR CORP	COM	748356102	28745	436185	SH	DEFINED	2
QUESTAR CORP	COM	748356102	36	550	SH	DEFINED	17
QUESTAR CORP	COM	748356102	164	2493	SH	DEFINED	9
QUESTAR CORP	COM	748356102	596	9047	SH	DEFINED	12
QUESTAR CORP	COM	748356102	633	9600	SH	DEFINED	5
QUESTAR CORP	COM	748356102	833	12640	SH	DEFINED	11
QUESTAR CORP	COM	748356102	22681	344177	SH	DEFINED	3
QUESTCOR PHARMACEUTICALS INC	COM	74835Y101	5	8000	SH	DEFINED	12
QUICKSILVER RESOURCES INC	COM	74837R104	17	267	SH	DEFINED	12
QUIDEL CORP	COM	74838J101	36	7000	SH	DEFINED	3
QUIKSILVER INC	COM	74838C106	240	14995	SH	DEFINED	12
QUIKSILVER INC	COM	74838C106	10821	677170	SH	DEFINED	3
QWEST COMMUNICATIONS INTL IN	COM	749121109	4	1177	SH	DEFINED	2
QWEST COMMUNICATIONS INTL IN	COM	749121109	191708	51673200	SH	DEFINED	10
QWEST COMMUNICATIONS INTL IN	COM	749121109	1606	432908	SH	DEFINED	12
QWEST COMMUNICATIONS INTL IN	COM	749121109	222	59760	SH	DEFINED	11

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

QWEST COMMUNICATIONS INTL IN	COM	749121109	37	10000	SH	DEFINED	4
QWEST COMMUNICATIONS INTL IN	COM	749121109	18	4876	SH	DEFINED	9
QWEST COMMUNICATIONS INTL IN	COM	749121109	761657	205298400	SH	DEFINED	8
QWEST COMMUNICATIONS INTL IN	COM	749121109	2	595	SH	DEFINED	17
R & B INC	COM	749124103	1987	141500	SH	DEFINED	6
R & G FINANCIAL CORP	CL B	749136107	2	110	SH	DEFINED	11
R H DONNELLEY CORP	COM NEW	74955W307	67	1086	SH	DEFINED	12
R H DONNELLEY CORP	COM NEW	74955W307	84	1350	SH	DEFINED	2
R H DONNELLEY CORP	COM NEW	74955W307	403	6500	SH	DEFINED	9
R H DONNELLEY CORP	COM NEW	74955W307	11	180	SH	DEFINED	17
RACKABLE SYS INC	COM	750077109	2424	203670	SH	DEFINED	3
RADIAN GROUP INC	COM	750236101	11864	251248	SH	DEFINED	8
RADIAN GROUP INC	COM	750236101	2	34	SH	DEFINED	11
RADIAN GROUP INC	COM	750236101	30	640	SH	DEFINED	6
RADIAN GROUP INC	COM	750236101	51	1070	SH	DEFINED	12
RADIAN GROUP INC	COM	750236101	718	15200	SH	DEFINED	3
RADIAN GROUP INC	COM	750236101	72	1529	SH	DEFINED	2
RADIATION THERAPY SVCS INC	COM	750323206	19	725	SH	DEFINED	12
RADIATION THERAPY SVCS INC	COM	750323206	2196	82700	SH	DEFINED	3
RADIO ONE INC	CL A	75040P108	16	1250	SH	DEFINED	12
RADIO ONE INC	CL D NON VTG	75040P405	19	1500	SH	DEFINED	12
RADIOSHACK CORP	COM	750438103	32	1400	SH	DEFINED	6
RADIOSHACK CORP	COM	750438103	90	3900	SH	DEFINED	11
RADIOSHACK CORP	COM	750438103	210	9060	SH	DEFINED	17
RADIOSHACK CORP	COM	750438103	1225	52866	SH	DEFINED	12
RADWARE LTD	ORD	M81873107	116	6400	SH	DEFINED	3
RADYNE CORP	COM NEW	750611402	740	85250	SH	DEFINED	3
RADYNE CORP	COM NEW	750611402	13	1500	SH	DEFINED	12
RAILAMERICA INC	COM	750753105	12	1000	SH	DEFINED	12
RAINDANCE COMM	COM	75086X106	2	1000	SH	DEFINED	12
RAINING DATA CORP	COM	75087R108	16	6500	SH	DEFINED	12
RAIT INVT TR	COM	749227104	6	200	SH	DEFINED	12
RAMBUS INC DEL	COM	750917106	39	2900	SH	DEFINED	12
RAMBUS INC DEL	COM	750917106	2	150	SH	DEFINED	9
RARE HOSPITALITY INTL INC	COM	753820109	6759	221820	SH	DEFINED	3
RARE HOSPITALITY INTL INC	COM	753820109	20	646	SH	DEFINED	11
RAVEN INDS INC	COM	754212108	211	9000	SH	DEFINED	12
RAVEN INDS INC	COM	754212108	119	5100	SH	DEFINED	11
RAYMOND JAMES FINANCIAL INC	COM	754730109	225	7967	SH	DEFINED	12
RAYMOND JAMES FINANCIAL INC	COM	754730109	1706	60394	SH	DEFINED	3
RAYMOND JAMES FINANCIAL INC	COM	754730109	50	1783	SH	DEFINED	11
RAYMOND JAMES FINANCIAL INC	COM	754730109	9718	344000	SH	DEFINED	6
RAYONIER INC	COM	754907103	2912	54913	SH	DEFINED	12
RAYONIER INC	COM	754907103	304	5740	SH	DEFINED	9
RAYONIER INC	COM	754907103	45	849	SH	DEFINED	2
RAYTHEON CO	COM NEW	755111507	111	2841	SH	DEFINED	17
RAYTHEON CO	COM NEW	755111507	33932	867380	SH	DEFINED	6
RAYTHEON CO	COM NEW	755111507	9980	255116	SH	DEFINED	12
RAYTHEON CO	COM NEW	755111507	9296	237640	SH	DEFINED	3
RAYTHEON CO	COM NEW	755111507	274	6992	SH	DEFINED	2
RAYTHEON CO	COM NEW	755111507	60	1522	SH	DEFINED	11
RAYTHEON CO	COM NEW	755111507	0	8	SH	DEFINED	1
RAYTHEON CO	COM NEW	755111507	448	11456	SH	DEFINED	9
RC2 CORP	COM	749388104	41	1090	SH	DEFINED	11
RC2 CORP	COM	749388104	1034	27510	SH	DEFINED	3
RCN CORP	COM NEW	749361200	1121	48563	SH	DEFINED	13
READERS DIGEST ASSN INC	COM	755267101	157	9488	SH	DEFINED	12
READERS DIGEST ASSN INC	COM	755267101	11657	706509	SH	DEFINED	3
REAL ESTATE INCOME FUND INC	COM	755881109	87	4710	SH	DEFINED	12
REALNETWORKS INC	COM	75605L104	75	15050	SH	DEFINED	12
REALTY INCOME CORP	COM	756109104	337	13450	SH	DEFINED	12
REAVES UTIL INCOME FD	COM SH BEN INT	756158101	46	2175	SH	DEFINED	12

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

RECKSON ASSOCS RLTY CORP	COM	75621K106	23	700	SH	DEFINED	11
RECKSON ASSOCS RLTY CORP	COM	75621K106	234	6965	SH	DEFINED	12
RED HAT INC	COM	756577102	194	14790	SH	DEFINED	5
RED HAT INC	COM	756577102	218	16618	SH	DEFINED	12
RED ROBIN GOURMET BURGERS IN	COM	75689M101	34	550	SH	DEFINED	12
REDBACK NETWORKS INC	COM NEW	757209507	0	13	SH	DEFINED	12
REDWOOD TR INC	COM	758075402	8	149	SH	DEFINED	11
REDWOOD TR INC	COM	758075402	487	9440	SH	DEFINED	12
REDWOOD TR INC	COM	758075402	4	68	SH	DEFINED	9
REEBOK INTL LTD	COM	758110100	17	400	SH	DEFINED	11
REEBOK INTL LTD	COM	758110100	25	590	SH	DEFINED	6
REEBOK INTL LTD	COM	758110100	401	9580	SH	DEFINED	12
REEBOK INTL LTD	COM	758110100	26061	623031	SH	DEFINED	3
REED ELSEVIER P L C	SPONSORED ADR	758205108	17184	462064	SH	DEFINED	6
REGAL BELOIT CORP	COM	758750103	453	15541	SH	DEFINED	12
REGAL BELOIT CORP	COM	758750103	4003	137260	SH	DEFINED	3
REGAL ENTMT GROUP	CL A	758766109	70	3700	SH	DEFINED	12
REGAL ENTMT GROUP	CL A	758766109	39	2040	SH	DEFINED	2
REGENCY CTRS CORP	COM	758849103	137	2400	SH	DEFINED	12
REGENERATION TECH INC DEL	COM	75886N100	6	1000	SH	DEFINED	3
REGENERATION TECH INC DEL	COM	75886N100	51	8200	SH	DEFINED	12
REGIONS FINANCIAL CORP NEW	COM	7591EP100	4205	124129	SH	DEFINED	12
REGIONS FINANCIAL CORP NEW	COM	7591EP100	283	8344	SH	DEFINED	6
REGIONS FINANCIAL CORP NEW	COM	7591EP100	142	4206	SH	DEFINED	2
REGIONS FINANCIAL CORP NEW	COM	7591EP100	95	2803	SH	DEFINED	11
REGIONS FINANCIAL CORP NEW	COM	7591EP100	258	7628	SH	DEFINED	9
REGIS CORP MINN	COM	758932107	12	300	SH	DEFINED	11
REGIS CORP MINN	COM	758932107	4186	107107	SH	DEFINED	12
REGISTER COM INC	COM	75914G101	8	1050	SH	DEFINED	12
REHABCARE GROUP INC	COM	759148109	9	320	SH	DEFINED	12
REHABCARE GROUP INC	COM	759148109	274	10266	SH	DEFINED	3
REINSURANCE GROUP AMER INC	COM	759351109	660	14200	SH	DEFINED	17
REINSURANCE GROUP AMER INC	COM	759351109	8	170	SH	DEFINED	9
REINSURANCE GROUP AMER INC	COM	759351109	32424	697150	SH	DEFINED	6
RELIANCE STEEL & ALUMINUM CO	COM	759509102	26439	713229	SH	DEFINED	3
RELIANCE STEEL & ALUMINUM CO	COM	759509102	19	500	SH	DEFINED	11
RELIANT ENERGY INC	COM	75952B105	86959	7051898	SH	DEFINED	6
RELIANT ENERGY INC	COM	75952B105	0	6	SH	DEFINED	11
RELIANT ENERGY INC	COM	75952B105	4	315	SH	DEFINED	9
RELIANT ENERGY INC	COM	75952B105	10	788	SH	DEFINED	17
RELIANT ENERGY INC	COM	75952B105	187	15116	SH	DEFINED	2
RELIANT ENERGY INC	COM	75952B105	600	48466	SH	DEFINED	12
REMINGTON OIL & GAS CORP	COM	759594302	8462	237028	SH	DEFINED	3
RENAISSANCE LEARNING INC	COM	75968L105	15	750	SH	DEFINED	12
RENAISSANCE LEARNING INC	COM	75968L105	102	5000	SH	DEFINED	17
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	15	300	SH	DEFINED	17
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	171	3465	SH	DEFINED	12
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	790	16050	SH	DEFINED	11
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	14511	294700	SH	DEFINED	6
RENAL CARE GROUP INC	COM	759930100	28	600	SH	DEFINED	9
RENAL CARE GROUP INC	COM	759930100	210	4558	SH	DEFINED	12
RENASANT CORP	COM	75970E107	4122	134000	SH	DEFINED	6
RENT A CTR INC NEW	COM	76009N100	28375	1218362	SH	DEFINED	6
RENTECH INC	COM	760112102	56	45000	SH	DEFINED	12
REPLIGEN CORP	COM	759916109	2	700	SH	DEFINED	17
REPSOL YPF S A	SPONSORED ADR	76026T205	256	10200	SH	DEFINED	2
REPSOL YPF S A	SPONSORED ADR	76026T205	1980	78802	SH	DEFINED	6
REPSOL YPF S A	SPONSORED ADR	76026T205	6	235	SH	DEFINED	9
REPUBLIC BANCORP INC	COM	760282103	25	1659	SH	DEFINED	11
REPUBLIC BANCORP INC	COM	760282103	52	3465	SH	DEFINED	12
REPUBLIC BANCORP INC	COM	760282103	23430	1565144	SH	DEFINED	6
REPUBLIC BANCORP KY	CL A	760281204	177	8157	SH	DEFINED	12

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

REPUBLIC FIRST BANCORP INC	COM	760416107	4	324	SH	DEFINED	9
REPUBLIC FIRST BANCORP INC	COM	760416107	750	56118	SH	DEFINED	6
REPUBLIC SVCS INC	COM	760759100	39	1084	SH	DEFINED	11
REPUBLIC SVCS INC	COM	760759100	576	16001	SH	DEFINED	12
REPUBLIC SVCS INC	COM	760759100	2925	81230	SH	DEFINED	3
REPUBLIC SVCS INC	COM	760759100	216355	6008200	SH	DEFINED	8
REPUBLIC SVCS INC	COM	760759100	20166	560000	SH	DEFINED	10
REPUBLIC SVCS INC	COM	760759100	5	145	SH	DEFINED	2
RES-CARE INC	COM	760943100	3294	242940	SH	DEFINED	3
RESEARCH IN MOTION LTD	COM	760975102	254	3446	SH	DEFINED	12
RESEARCH IN MOTION LTD	COM	760975102	21794	296000	SH	DEFINED	7
RESMED INC	COM	761152107	20	300	SH	DEFINED	12
RESMED INC	COM	761152107	1881	28500	SH	DEFINED	3
RESPIRONICS INC	COM	761230101	7	200	SH	DEFINED	2
RESPIRONICS INC	COM	761230101	87	2400	SH	DEFINED	12
RESPIRONICS INC	COM	761230101	49866	1380954	SH	DEFINED	3
REUTERS GROUP PLC	SPONSORED ADR	76132M102	1124	26506	SH	DEFINED	17
REUTERS GROUP PLC	SPONSORED ADR	76132M102	11	270	SH	DEFINED	9
REVLON INC	CL A	761525500	7	2230	SH	DEFINED	12
REWARDS NETWORK INC	COM	761557107	3002	556000	SH	DEFINED	6
REX STORES CORP	COM	761624105	3841	265823	SH	DEFINED	6
REXAM PLC	SP ADR NEW2001	761655406	9519	224874	SH	DEFINED	6
REYNOLDS & REYNOLDS CO	CL A	761695105	272	10061	SH	DEFINED	12
REYNOLDS & REYNOLDS CO	CL A	761695105	8	300	SH	DEFINED	2
REYNOLDS & REYNOLDS CO	CL A	761695105	22	800	SH	DEFINED	9
REYNOLDS & REYNOLDS CO	CL A	761695105	403	14900	SH	DEFINED	5
REYNOLDS & REYNOLDS CO	CL A	761695105	2254	83400	SH	DEFINED	3
REYNOLDS AMERICAN INC	COM	761713106	198	2510	SH	DEFINED	12
REYNOLDS AMERICAN INC	COM	761713106	9	120	SH	DEFINED	2
REYNOLDS AMERICAN INC	COM	761713106	8	100	SH	DEFINED	6
RF MICRODEVICES INC	COM	749941100	1	100	SH	DEFINED	17
RF MICRODEVICES INC	COM	749941100	2344	431596	SH	DEFINED	12
RF MICRODEVICES INC	COM	749941100	23	4250	SH	DEFINED	11
RGC RES INC	COM	74955L103	30	1141	SH	DEFINED	12
RIGEL PHARMACEUTICALS INC	COM NEW	766559603	41	2060	SH	DEFINED	12
RIMAGE CORP	COM	766721104	231	10870	SH	DEFINED	3
RIO NARCEA GOLD MINES INC	COM	766909105	11	7150	SH	DEFINED	12
RIO TINTO PLC	SPONSORED ADR	767204100	18	150	SH	DEFINED	9
RIO TINTO PLC	SPONSORED ADR	767204100	15701	128784	SH	DEFINED	2
RIO TINTO PLC	SPONSORED ADR	767204100	1146	9400	SH	DEFINED	11
RIO TINTO PLC	SPONSORED ADR	767204100	10133	86524	SH	DEFINED	6
RITCHIE BROS AUCTIONEERS	COM	767744105	15	400	SH	DEFINED	12
RITE AID CORP	COM	767754104	191	45680	SH	DEFINED	12
RITE AID CORP	COM	767754104	42	10000	SH	DEFINED	2
RIVERVIEW BANCORP INC	COM	769397100	1082	50670	SH	DEFINED	1
RIVIERA HLDGS CORP	COM	769627100	288	12702	SH	DEFINED	3
RLI CORP	COM	749607107	45	1000	SH	DEFINED	12
RLI CORP	COM	749607107	6996	156850	SH	DEFINED	1
RMK ADVANTAGE INCOME FD INC	COM	74963L103	191	11942	SH	DEFINED	12
RMK HIGH INCOME FD INC	COM SHS	74963B105	485	27702	SH	DEFINED	12
RMK STRATEGIC INCOME FD INC	COM	74963H102	151	9364	SH	DEFINED	12
RMR F I R E FD	COM	74963M101	59	2793	SH	DEFINED	12
RMR HOSPITALITY REAL ESTATE	COM	74963J108	48	2433	SH	DEFINED	12
RMR REAL ESTATE FD	SH BEN INT	74963F106	99	6945	SH	DEFINED	12
ROANOKE ELEC STL CORP	COM	769841107	58	3500	SH	DEFINED	12
ROBERT HALF INTL INC	COM	770323103	13	532	SH	DEFINED	11
ROBERT HALF INTL INC	COM	770323103	539	21575	SH	DEFINED	12
ROCK-TENN CO	CL A	772739207	6	490	SH	DEFINED	12
ROCKWELL AUTOMATION INC	COM	773903109	398	8170	SH	DEFINED	12
ROCKWELL AUTOMATION INC	COM	773903109	19585	402079	SH	DEFINED	3
ROCKWELL AUTOMATION INC	COM	773903109	431	8850	SH	DEFINED	17
ROCKWELL AUTOMATION INC	COM	773903109	49	1000	SH	DEFINED	2

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

ROCKWELL AUTOMATION INC	COM	773903109	44	900	SH	DEFINED	9
ROCKWELL AUTOMATION INC	COM	773903109	4636	95177	SH	DEFINED	11
ROCKWELL COLLINS INC	COM	774341101	17	350	SH	DEFINED	3
ROCKWELL COLLINS INC	COM	774341101	29	600	SH	DEFINED	9
ROCKWELL COLLINS INC	COM	774341101	48	1000	SH	DEFINED	2
ROCKWELL COLLINS INC	COM	774341101	298	6250	SH	DEFINED	17
ROCKWELL COLLINS INC	COM	774341101	3392	71148	SH	DEFINED	12
ROCKY MTN CHOCOLATE FACTORY	COM PAR \$0.03	774678403	23	1032	SH	DEFINED	12
ROCKY SHOES & BOOTS INC	COM	774830103	1133	36260	SH	DEFINED	3
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	23	700	SH	DEFINED	11
ROGERS COMMUNICATIONS INC	CL B	775109200	3427	104400	SH	DEFINED	7
ROGERS COMMUNICATIONS INC	CL B	775109200	13	388	SH	DEFINED	11
ROGERS COMMUNICATIONS INC	CL B	775109200	6	168	SH	DEFINED	9
ROGERS COMMUNICATIONS INC	CL B	775109200	1414	43000	SH	DEFINED	12
ROGERS CORP	COM	775133101	45	1100	SH	DEFINED	12
ROGERS CORP	COM	775133101	146	3600	SH	DEFINED	17
ROHM & HAAS CO	COM	775371107	42	900	SH	DEFINED	11
ROHM & HAAS CO	COM	775371107	128	2758	SH	DEFINED	12
ROHM & HAAS CO	COM	775371107	168	3623	SH	DEFINED	17
ROHM & HAAS CO	COM	775371107	284	6125	SH	DEFINED	2
ROHM & HAAS CO	COM	775371107	2303	49700	SH	DEFINED	3
ROLLINS INC	COM	775711104	10073	502669	SH	DEFINED	3
ROLLINS INC	COM	775711104	10	505	SH	DEFINED	17
ROLLINS INC	COM	775711104	12	576	SH	DEFINED	12
ROLLINS INC	COM	775711104	61	3037	SH	DEFINED	9
ROPER INDS INC NEW	COM	776696106	1649	23100	SH	DEFINED	3
ROPER INDS INC NEW	COM	776696106	47	660	SH	DEFINED	1
ROPER INDS INC NEW	COM	776696106	20	275	SH	DEFINED	12
ROSS STORES INC	COM	778296103	324	11200	SH	DEFINED	12
ROWAN COS INC	COM	779382100	4	151	SH	DEFINED	9
ROWAN COS INC	COM	779382100	1391	46824	SH	DEFINED	12
ROWAN COS INC	COM	779382100	44	1480	SH	DEFINED	6
ROWAN COS INC	COM	779382100	39	1296	SH	DEFINED	11
ROYAL & SUN ALLIANCE INS	SPON ADR NEW	78004V202	10	1335	SH	DEFINED	11
ROYAL & SUN ALLIANCE INS	SPON ADR NEW	78004V202	8823	1204745	SH	DEFINED	6
ROYAL BANCSHARES PA INC	CL A	780081105	2	104	SH	DEFINED	12
ROYAL BANCSHARES PA INC	CL A	780081105	38	1621	SH	DEFINED	6
ROYAL BK CDA MONTREAL QUE	COM	780087102	3325	53665	SH	DEFINED	12
ROYAL BK CDA MONTREAL QUE	COM	780087102	56402	910054	SH	DEFINED	7
ROYAL BK CDA MONTREAL QUE	COM	780087102	143	2300	SH	DEFINED	17
ROYAL BK SCOTLAND GROUP PLC	SP ADR PREF D	780097606	36	1400	SH	DEFINED	17
ROYAL BK SCOTLAND GROUP PLC	SP ADR PREF E	780097705	13	498	SH	DEFINED	2
ROYAL BK SCOTLAND GROUP PLC	SP ADR L RP PF	780097788	12	500	SH	DEFINED	11
ROYAL BK SCOTLAND GROUP PLC	SP ADR L RP PF	780097788	66	2700	SH	DEFINED	2
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	744	15385	SH	DEFINED	12
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	198	3050	SH	DEFINED	11
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	2077	32000	SH	DEFINED	8
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	2477	38162	SH	DEFINED	12
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	15022	237879	SH	DEFINED	6
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	4472	68913	SH	DEFINED	2
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	686	10564	SH	DEFINED	1
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	41596	641618	SH	DEFINED	17
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	1055	16260	SH	DEFINED	3
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	88	1325	SH	DEFINED	9
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	32	500	SH	DEFINED	7
ROYAL DUTCH PETE CO	NY REG EUR .56	780257804	1031	15892	SH	DEFINED	5
ROYAL GOLD INC	COM	780287108	120	5950	SH	DEFINED	12
ROYAL GROUP TECHNOLOGIES LTD	SUB VTG SH	779915107	21004	1918016	SH	DEFINED	6
ROYAL GROUP TECHNOLOGIES LTD	SUB VTG SH	779915107	1	100	SH	DEFINED	12
ROYCE FOCUS TR	COM	78080N108	436	50944	SH	DEFINED	12
ROYCE MICRO-CAP TR INC	COM	780915104	1760	126820	SH	DEFINED	12
ROYCE VALUE TR INC	COM	780910105	5248	277982	SH	DEFINED	12

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

RPC INC	COM	749660106	5	270	SH	DEFINED	17
RPM INTL INC	COM	749685103	4850	265610	SH	DEFINED	11
RPM INTL INC	COM	749685103	1362	74563	SH	DEFINED	12
RPM INTL INC	COM	749685103	12572	688500	SH	DEFINED	6
RSA SEC INC	COM	749719100	14	1200	SH	DEFINED	12
RTI INTL METALS INC	COM	74973W107	5024	159940	SH	DEFINED	3
RUBY TUESDAY INC	COM	781182100	5	200	SH	DEFINED	3
RUBY TUESDAY INC	COM	781182100	13	500	SH	DEFINED	11
RUBY TUESDAY INC	COM	781182100	95	3680	SH	DEFINED	2
RUBY TUESDAY INC	COM	781182100	822	31727	SH	DEFINED	12
RUDDICK CORP	COM	781258108	30607	1198850	SH	DEFINED	6
RUDDICK CORP	COM	781258108	14	536	SH	DEFINED	12
RUDDICK CORP	COM	781258108	10423	408250	SH	DEFINED	3
RUSS BERRIE & CO	COM	782233100	4679	365203	SH	DEFINED	6
RUSSELL CORP	COM	782352108	9	450	SH	DEFINED	12
RUSSELL CORP	COM	782352108	4318	211138	SH	DEFINED	3
RUSSELL CORP	COM	782352108	18789	918780	SH	DEFINED	6
RUSSELL CORP	COM	782352108	1	58	SH	DEFINED	11
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	48729	1105298	SH	DEFINED	6
RYANS RESTAURANT GROUP INC	COM	783520109	10	700	SH	DEFINED	11
RYANS RESTAURANT GROUP INC	COM	783520109	31	2241	SH	DEFINED	12
RYANS RESTAURANT GROUP INC	COM	783520109	13283	948075	SH	DEFINED	6
RYDER SYS INC	COM	783549108	585	15978	SH	DEFINED	12
RYDER SYS INC	COM	783549108	9502	259630	SH	DEFINED	6
RYDER SYS INC	COM	783549108	38	1050	SH	DEFINED	11
RYDER SYS INC	COM	783549108	13954	381261	SH	DEFINED	3
RYDEX ETF TRUST	S&P 500 EQ TRD	78355W106	1933	12400	SH	DEFINED	12
RYDEX ETF TRUST	TOP 50 ETF	78355W205	281	3085	SH	DEFINED	12
RYERSON TULL INC NEW	COM	78375P107	162	11337	SH	DEFINED	12
RYLAND GROUP INC	COM	783764103	108	1417	SH	DEFINED	12
RYLAND GROUP INC	COM	783764103	478	6300	SH	DEFINED	3
RYLAND GROUP INC	COM	783764103	91044	1200000	SH	DEFINED	13
S & T BANCORP INC	COM	783859101	3738	103548	SH	DEFINED	6
S Y BANCORP INC	COM	785060104	23	1000	SH	DEFINED	12
S&P 500 PROTECTED EQUITY FD	COM	78379P103	19	2080	SH	DEFINED	12
S&P QUALITY RNKNGS GLBL EQ M	COM SHS BEN IT	783834104	51	3600	SH	DEFINED	12
SABINE ROYALTY TR	UNIT BEN INT	785688102	3125	73883	SH	DEFINED	12
SABRE HLDGS CORP	CL A	785905100	47859	2398955	SH	DEFINED	6
SABRE HLDGS CORP	CL A	785905100	7172	359508	SH	DEFINED	3
SABRE HLDGS CORP	CL A	785905100	742	37216	SH	DEFINED	12
SABRE HLDGS CORP	CL A	785905100	6	290	SH	DEFINED	11
SAFECO CORP	COM	786429100	120	2200	SH	DEFINED	11
SAFECO CORP	COM	786429100	65	1200	SH	DEFINED	17
SAFECO CORP	COM	786429100	707	13012	SH	DEFINED	12
SAFECO CORP	COM	786429100	4598	84611	SH	DEFINED	2
SAFECO CORP	COM	786429100	147	2710	SH	DEFINED	6
SAFEGUARD SCIENTIFICS INC	COM	786449108	13	9910	SH	DEFINED	12
SAFEGUARD SCIENTIFICS INC	COM	786449108	4	3000	SH	DEFINED	17
SAFENET INC	COM	78645R107	170	5000	SH	DEFINED	2
SAFENET INC	COM	78645R107	10	289	SH	DEFINED	11
SAFETY INS GROUP INC	COM	78648T100	8260	244660	SH	DEFINED	6
SAFETY INS GROUP INC	COM	78648T100	9864	292189	SH	DEFINED	3
SAFEWAY INC	COM NEW	786514208	3	150	SH	DEFINED	2
SAFEWAY INC	COM NEW	786514208	186	8213	SH	DEFINED	12
SAFEWAY INC	COM NEW	786514208	431	19075	SH	DEFINED	5
SAFEWAY INC	COM NEW	786514208	4690	207610	SH	DEFINED	3
SAFEWAY INC	COM NEW	786514208	3022	133760	SH	DEFINED	6
SAKS INC	COM	79377W108	1044	55055	SH	DEFINED	12
SAKS INC	COM	79377W108	117	6160	SH	DEFINED	6
SAKS INC	COM	79377W108	15	800	SH	DEFINED	1
SALISBURY BANCORP INC	COM	795226109	749	19248	SH	DEFINED	17
SALISBURY BANCORP INC	COM	795226109	8	200	SH	DEFINED	12

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

SALIX PHARMACEUTICALS INC	COM	795435106	132	7500	SH	DEFINED	12
SALOMON BR EMRG MKTS INC II.	COM	794910109	13	1000	SH	DEFINED	9
SALOMON BR EMRG MKTS INC II.	COM	794910109	73	5519	SH	DEFINED	12
SALOMON BR GLBL PRTNRS INC F	COM	794914101	6	500	SH	DEFINED	12
SALOMON BROS 2008 WORLDWIDE	COM	79548R103	279	24570	SH	DEFINED	12
SALOMON BROS CP & INCM FD IN	COM	795500107	1413	83430	SH	DEFINED	12
SALOMON BROS EMERG MKT DEBT	COM	79550E107	190	10459	SH	DEFINED	12
SALOMON BROS GLBL HIGH INC F	COM	79550G102	50	3785	SH	DEFINED	12
SALOMON BROS HIGH INCOME FD	COM	79547Q106	88	9200	SH	DEFINED	12
SALOMON BROS HIGH INCOME FD	COM	794907105	167	15525	SH	DEFINED	12
SALOMON BROS MUN PARTNERS FD	COM	794918102	20	1480	SH	DEFINED	12
SALOMON BROS MUN PARTNERS FD	COM	794916106	21	1500	SH	DEFINED	12
SALOMON BROS WORLDWIDE INCOM	COM	79548T109	468	30800	SH	DEFINED	12
SALOMON BROTHERS FD INC	COM	795477108	691	53180	SH	DEFINED	12
SAN JUAN BASIN RTY TR	UNIT BEN INT	798241105	403	9600	SH	DEFINED	12
SAN PAOLO-IMI S P A	SPONSORED ADR	799175104	285	10423	SH	DEFINED	2
SANDERS MORRIS HARRIS GROUP	COM	80000Q104	2	100	SH	DEFINED	12
SANDERSON FARMS INC	COM	800013104	32	700	SH	DEFINED	12
SANDERSON FARMS INC	COM	800013104	3	69	SH	DEFINED	11
SANDERSON FARMS INC	COM	800013104	2038	44850	SH	DEFINED	6
SANDISK CORP	COM	80004C101	2373	100000	SH	DEFINED	7
SANDISK CORP	COM	80004C101	315	13295	SH	DEFINED	12
SANDISK CORP	COM	80004C101	31	1310	SH	DEFINED	2
SANDISK CORP	COM	80004C101	29	1235	SH	DEFINED	4
SANDISK CORP	COM	80004C101	19	800	SH	DEFINED	17
SANDISK CORP	COM	80004C101	1	30	SH	DEFINED	6
SANDY SPRING BANCORP INC	COM	800363103	37	1048	SH	DEFINED	11
SANDY SPRING BANCORP INC	COM	800363103	632	18050	SH	DEFINED	3
SANDY SPRING BANCORP INC	COM	800363103	1339	38213	SH	DEFINED	12
SANFILIPPO JOHN B & SON INC	COM	800422107	169	7350	SH	DEFINED	6
SANGAMO BIOSCIENCES INC	COM	800677106	7	1950	SH	DEFINED	12
SANMINA SCI CORP	COM	800907107	79	14440	SH	DEFINED	6
SANMINA SCI CORP	COM	800907107	241	43975	SH	DEFINED	5
SANMINA SCI CORP	COM	800907107	708	129461	SH	DEFINED	12
SANMINA SCI CORP	COM	800907107	63	11500	SH	DEFINED	4
SANOFI AVENTIS	SPONSORED ADR	80105N105	55	1333	SH	DEFINED	11
SANOFI AVENTIS	SPONSORED ADR	80105N105	82	2000	SH	DEFINED	1
SANOFI AVENTIS	SPONSORED ADR	80105N105	609	14852	SH	DEFINED	17
SANOFI AVENTIS	SPONSORED ADR	80105N105	4706	127845	SH	DEFINED	6
SANTANDER BANCORP	COM	802809103	426	17000	SH	DEFINED	3
SANTARUS INC	COM	802817304	5	1200	SH	DEFINED	12
SANTOS LIMITED	SPONSORED ADR	803021609	1	19	SH	DEFINED	1
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	13	300	SH	DEFINED	11
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	80	1850	SH	DEFINED	2
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	2017	46590	SH	DEFINED	17
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	9	200	SH	DEFINED	9
SAPIENT CORP	COM	803062108	5	600	SH	DEFINED	12
SAPPI LTD	SPON ADR NEW	803069202	3	245	SH	DEFINED	2
SAPPI LTD	SPON ADR NEW	803069202	40217	3716934	SH	DEFINED	6
SARA LEE CORP	COM	803111103	15519	783393	SH	DEFINED	6
SARA LEE CORP	COM	803111103	12645	638326	SH	DEFINED	17
SARA LEE CORP	COM	803111103	486	24539	SH	DEFINED	5
SARA LEE CORP	COM	803111103	1119	56470	SH	DEFINED	3
SARA LEE CORP	COM	803111103	1249	63154	SH	DEFINED	9
SARA LEE CORP	COM	803111103	2318	117005	SH	DEFINED	12
SARA LEE CORP	COM	803111103	2417	122000	SH	DEFINED	8
SARA LEE CORP	COM	803111103	3981	200964	SH	DEFINED	2
SARA LEE CORP	COM	803111103	87	4400	SH	DEFINED	11
SASOL LTD	SPONSORED ADR	803866300	57	2100	SH	DEFINED	11
SATYAM COMPUTER SERVICES LTD	ADR	804098101	559	21500	SH	DEFINED	3
SATYAM COMPUTER SERVICES LTD	ADR	804098101	398	15300	SH	DEFINED	5
SAUER-DANFOSS INC	COM	804137107	5	300	SH	DEFINED	12

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

SAUL CTRS INC	COM	804395101	78	2150	SH	DEFINED	11
SAUL CTRS INC	COM	804395101	657	18073	SH	DEFINED	12
SAVVIS INC	COM	805423100	50	45000	SH	DEFINED	12
SAXON CAP INC NEW	COM	80556T106	98	5760	SH	DEFINED	12
SBA COMMUNICATIONS CORP	COM	78388J106	4490	332578	SH	DEFINED	3
SBA COMMUNICATIONS CORP	COM	78388J106	14	1000	SH	DEFINED	12
SBC COMMUNICATIONS INC	COM	78387G103	212	8941	SH	DEFINED	1
SBC COMMUNICATIONS INC	COM	78387G103	572	24103	SH	DEFINED	5
SBC COMMUNICATIONS INC	COM	78387G103	28708	1208761	SH	DEFINED	6
SBC COMMUNICATIONS INC	COM	78387G103	20554	865430	SH	DEFINED	3
SBC COMMUNICATIONS INC	COM	78387G103	7680	323388	SH	DEFINED	12
SBC COMMUNICATIONS INC	COM	78387G103	3798	159906	SH	DEFINED	17
SBC COMMUNICATIONS INC	COM	78387G103	2916	122797	SH	DEFINED	2
SBC COMMUNICATIONS INC	COM	78387G103	467	19696	SH	DEFINED	9
SBC COMMUNICATIONS INC	COM	78387G103	180	7582	SH	DEFINED	11
SBC COMMUNICATIONS INC	COM	78387G103	31	1316	SH	DEFINED	4
SBS BROADCASTING SA	ORD	L8137F102	2	50	SH	DEFINED	12
SBS BROADCASTING SA	ORD	L8137F102	3267	69323	SH	DEFINED	3
SCANA CORP NEW	COM	80589M102	2185	51151	SH	DEFINED	12
SCANA CORP NEW	COM	80589M102	15	350	SH	DEFINED	2
SCANA CORP NEW	COM	80589M102	21	500	SH	DEFINED	17
SCANA CORP NEW	COM	80589M102	221	5180	SH	DEFINED	6
SCANA CORP NEW	COM	80589M102	174	4085	SH	DEFINED	11
SCANSOFT INC	COM	80603P107	76	20050	SH	DEFINED	12
SCANSOFT INC	COM	80603P107	255	67590	SH	DEFINED	11
SCANSOFT INC	COM	80603P107	3246	860990	SH	DEFINED	3
SCANSOURCE INC	COM	806037107	12	269	SH	DEFINED	11
SCANSOURCE INC	COM	806037107	17	400	SH	DEFINED	12
SCBT FINANCIAL CORP	COM	78401V102	63	2000	SH	DEFINED	12
SCHEID VINEYARDS INC	CL A	806403101	65	10782	SH	DEFINED	6
SCHEIN HENRY INC	COM	806407102	8	196	SH	DEFINED	11
SCHEIN HENRY INC	COM	806407102	27	644	SH	DEFINED	2
SCHEIN HENRY INC	COM	806407102	171	4110	SH	DEFINED	12
SCHERING A G	SPONSORED ADR	806585204	6	90	SH	DEFINED	6
SCHERING A G	SPONSORED ADR	806585204	14	230	SH	DEFINED	11
SCHERING A G	SPONSORED ADR	806585204	961	15580	SH	DEFINED	17
SCHERING PLOUGH CORP	PFD CONV MAND	806605606	10	200	SH	DEFINED	12
SCHERING PLOUGH CORP	COM	806605101	77	4050	SH	DEFINED	4
SCHERING PLOUGH CORP	COM	806605101	84	4411	SH	DEFINED	9
SCHERING PLOUGH CORP	COM	806605101	744	39019	SH	DEFINED	2
SCHERING PLOUGH CORP	COM	806605101	2424	127169	SH	DEFINED	3
SCHERING PLOUGH CORP	COM	806605101	8422	441853	SH	DEFINED	12
SCHERING PLOUGH CORP	COM	806605101	8635	453044	SH	DEFINED	17
SCHERING PLOUGH CORP	COM	806605101	48	2500	SH	DEFINED	11
SCHERING PLOUGH CORP	PFD CONV MAND	806605606	3	50	SH	DEFINED	1
SCHLUMBERGER LTD	COM	806857108	949	12497	SH	DEFINED	9
SCHLUMBERGER LTD	COM	806857108	968	12750	SH	DEFINED	3
SCHLUMBERGER LTD	COM	806857108	6349	83607	SH	DEFINED	2
SCHLUMBERGER LTD	COM	806857108	7204	94859	SH	DEFINED	12
SCHLUMBERGER LTD	COM	806857108	7214	95000	SH	DEFINED	7
SCHLUMBERGER LTD	COM	806857108	10865	143069	SH	DEFINED	17
SCHLUMBERGER LTD	COM	806857108	18078	238055	SH	DEFINED	1
SCHLUMBERGER LTD	COM	806857108	440	5800	SH	DEFINED	5
SCHLUMBERGER LTD	COM	806857108	1627	21431	SH	DEFINED	11
SCHNITZER STL INDS	CL A	806882106	65	2750	SH	DEFINED	12
SCHOLASTIC CORP	COM	807066105	82	2135	SH	DEFINED	1
SCHOLASTIC CORP	COM	807066105	1677	43500	SH	DEFINED	3
SCHOOL SPECIALTY INC	COM	807863105	10934	235146	SH	DEFINED	6
SCHULMAN A INC	COM	808194104	21	1200	SH	DEFINED	11
SCHULMAN A INC	COM	808194104	92	5120	SH	DEFINED	12
SCHWAB CHARLES CORP NEW	COM	808513105	885	78465	SH	DEFINED	2
SCHWAB CHARLES CORP NEW	COM	808513105	130	11500	SH	DEFINED	1

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

SCHWAB CHARLES CORP NEW	COM	808513105	165	14646	SH	DEFINED	12
SCHWAB CHARLES CORP NEW	COM	808513105	796	70562	SH	DEFINED	9
SCHWAB CHARLES CORP NEW	COM	808513105	22	1946	SH	DEFINED	11
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	10934	351250	SH	DEFINED	6
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	313	10042	SH	DEFINED	3
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	23	750	SH	DEFINED	11
SCICLONE PHARMACEUTICALS INC	COM	80862K104	3099	690100	SH	DEFINED	12
SCICLONE PHARMACEUTICALS INC	COM	80862K104	9	2000	SH	DEFINED	9
SCIENTIFIC ATLANTA INC	COM	808655104	3	100	SH	DEFINED	9
SCIENTIFIC ATLANTA INC	COM	808655104	47	1400	SH	DEFINED	17
SCIENTIFIC ATLANTA INC	COM	808655104	200	6000	SH	DEFINED	2
SCIENTIFIC ATLANTA INC	COM	808655104	449	13500	SH	DEFINED	5
SCIENTIFIC ATLANTA INC	COM	808655104	612	18400	SH	DEFINED	11
SCIENTIFIC ATLANTA INC	COM	808655104	3063	92079	SH	DEFINED	12
SCIENTIFIC GAMES CORP	CL A	80874P109	3	100	SH	DEFINED	12
SCIENTIFIC GAMES CORP	CL A	80874P109	75	2800	SH	DEFINED	9
SCIENTIFIC GAMES CORP	CL A	80874P109	7549	280330	SH	DEFINED	3
SCITEX LTD	ORD	809090103	30	4875	SH	DEFINED	12
SCOTTISH PWR PLC	SPON ADR FINAL	81013T705	19	526	SH	DEFINED	9
SCOTTISH RE GROUP LTD	ORD	G7885T104	19	770	SH	DEFINED	11
SCOTTS MIRACLE GRO CO	CL A	810186106	470	6600	SH	DEFINED	2
SCOTTS MIRACLE GRO CO	CL A	810186106	2389	33550	SH	DEFINED	3
SCOTTS MIRACLE GRO CO	CL A	810186106	2606	36600	SH	DEFINED	12
SCP POOL CORP	COM	784028102	340	9682	SH	DEFINED	11
SCP POOL CORP	COM	784028102	140	3997	SH	DEFINED	12
SCRIPPS E W CO OHIO	CL A	811054204	39	800	SH	DEFINED	17
SCRIPPS E W CO OHIO	CL A	811054204	169	3470	SH	DEFINED	12
SCRIPPS E W CO OHIO	CL A	811054204	24	500	SH	DEFINED	11
SCRIPPS E W CO OHIO	CL A	811054204	390	8000	SH	DEFINED	2
SCS TRANSN INC	COM	81111T102	38	2150	SH	DEFINED	12
SCS TRANSN INC	COM	81111T102	3529	198235	SH	DEFINED	6
SCUDDER GLOBAL COMMDTS STCK	COM SHS	81114Y108	664	47285	SH	DEFINED	12
SCUDDER HIGH INCOME TR	SH BEN INT	811153105	27	3665	SH	DEFINED	12
SCUDDER INTER GOVT TR	SH BEN INT	811163104	16	2140	SH	DEFINED	12
SCUDDER MULTI-MARKET INCOME	SH BEN INT	81118Q101	71	7059	SH	DEFINED	12
SCUDDER MUN INCOME TR	COM SH BEN INT	81118R604	52	4000	SH	DEFINED	12
SCUDDER NEW ASIA FD INC	COM	811183102	2054	128208	SH	DEFINED	17
SCUDDER RREEF REAL EST FD II	COM	81119R108	1475	87781	SH	DEFINED	12
SCUDDER RREEF REAL ESTATE FD	COM	81119Q100	290	13129	SH	DEFINED	12
SCUDDER STRATEGIC INCOME TR	SH BEN INT	81123W101	37	2600	SH	DEFINED	12
SCUDDER STRATEGIC MUN INCOME	COM SH BEN INT	811234103	112	8025	SH	DEFINED	12
SEA CONTAINERS LTD	CL A	811371707	8	500	SH	DEFINED	12
SEABOARD CORP	COM	811543107	47	28	SH	DEFINED	12
SEABRIGHT INSURANCE HLDGS IN	COM	811656107	79	6900	SH	DEFINED	3
SEABULK INTL INC	COM	81169P101	4	174	SH	DEFINED	12
SEACHANGE INTL INC	COM	811699107	91	13000	SH	DEFINED	12
SEACOAST BKG CORP FLA	COM	811707306	22	1100	SH	DEFINED	11
SEACOAST BKG CORP FLA	COM	811707306	1529	77662	SH	DEFINED	12
SEACOR HOLDINGS INC	COM	811904101	61	950	SH	DEFINED	3
SEAGATE TECHNOLOGY	SHS	G7945J104	388848	22156600	SH	DEFINED	8
SEAGATE TECHNOLOGY	SHS	G7945J104	26	1500	SH	DEFINED	9
SEAGATE TECHNOLOGY	SHS	G7945J104	160	9100	SH	DEFINED	11
SEAGATE TECHNOLOGY	SHS	G7945J104	702	40000	SH	DEFINED	
SEAGATE TECHNOLOGY	SHS	G7945J104	1107	63100	SH	DEFINED	3
SEAGATE TECHNOLOGY	SHS	G7945J104	3503	199584	SH	DEFINED	12
SEAGATE TECHNOLOGY	SHS	G7945J104	95193	5424100	SH	DEFINED	10
SEAGATE TECHNOLOGY	SHS	G7945J104	12931	741545	SH	DEFINED	6
SEALED AIR CORP NEW	COM	81211K100	186	3742	SH	DEFINED	12
SEALED AIR CORP NEW	COM	81211K100	46	920	SH	DEFINED	17
SEALED AIR CORP NEW	COM	81211K100	38	770	SH	DEFINED	11
SEALED AIR CORP NEW	COM	81211K100	15	300	SH	DEFINED	2
SEALED AIR CORP NEW	COM	81211K100	5	105	SH	DEFINED	9

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

SEARS HLDGS CORP	COM	812350106	655	4372	SH	DEFINED	12
SEARS HLDGS CORP	COM	812350106	1057460	7055851	SH	DEFINED	8
SEARS HLDGS CORP	COM	812350106	239620	1598850	SH	DEFINED	10
SEARS HLDGS CORP	COM	812350106	5	31	SH	DEFINED	17
SEARS HLDGS CORP	COM	812350106	62	411	SH	DEFINED	9
SEARS HLDGS CORP	COM	812350106	73	484	SH	DEFINED	2
SEARS HLDGS CORP	COM	812350106	7	47	SH	DEFINED	6
SEARS HLDGS CORP	COM	812350106	195	1300	SH	DEFINED	11
SEATTLE GENETICS INC	COM	812578102	1070	199700	SH	DEFINED	12
SEATTLE GENETICS INC	COM	812578102	697	130000	SH	DEFINED	
SECURE COMPUTING CORP	COM	813705100	18	1700	SH	DEFINED	11
SECURE COMPUTING CORP	COM	813705100	49	4495	SH	DEFINED	12
SEI INVESTMENTS CO	COM	784117103	21	550	SH	DEFINED	17
SEI INVESTMENTS CO	COM	784117103	9	245	SH	DEFINED	11
SEI INVESTMENTS CO	COM	784117103	1001	26814	SH	DEFINED	12
SELECT COMFORT CORP	COM	81616X103	3	150	SH	DEFINED	12
SELECT SECTOR SPDR TR	SBI INT-TECH	81369Y803	192	9640	SH	DEFINED	17
SELECT SECTOR SPDR TR	SBI MATERIALS	81369Y100	390	14378	SH	DEFINED	12
SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y209	469	15127	SH	DEFINED	12
SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y209	3526	113630	SH	DEFINED	5
SELECT SECTOR SPDR TR	SBI CONS STPLS	81369Y308	16	700	SH	DEFINED	17
SELECT SECTOR SPDR TR	SBI CONS STPLS	81369Y308	29	1260	SH	DEFINED	12
SELECT SECTOR SPDR TR	SBI CONS DISCR	81369Y407	96	2930	SH	DEFINED	12
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	412	9255	SH	DEFINED	12
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	329	11152	SH	DEFINED	12
SELECT SECTOR SPDR TR	SBI MATERIALS	81369Y100	16	600	SH	DEFINED	17
SELECT SECTOR SPDR TR	SBI INT-INDS	81369Y704	285	9698	SH	DEFINED	12
SELECT SECTOR SPDR TR	SBI INT-TECH	81369Y803	345	17300	SH	DEFINED	12
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	992	31423	SH	DEFINED	12
SELECTIVE INS GROUP INC	COM	816300107	59	1200	SH	DEFINED	11
SELECTIVE INS GROUP INC	COM	816300107	12719	256691	SH	DEFINED	3
SELECTIVE INS GROUP INC	COM	816300107	15	300	SH	DEFINED	12
SELIGMAN QUALITY MUN FD INC	COM	816343107	9	700	SH	DEFINED	12
SELIGMAN SELECT MUN FD INC	COM	816344105	10	1000	SH	DEFINED	12
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	14	420	SH	DEFINED	2
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	859	25500	SH	DEFINED	12
SEMITOOL INC	COM	816909105	10	1000	SH	DEFINED	12
SEMPRA ENERGY	COM	816851109	9	210	SH	DEFINED	2
SEMPRA ENERGY	COM	816851109	8	200	SH	DEFINED	17
SEMPRA ENERGY	COM	816851109	45	1099	SH	DEFINED	11
SEMPRA ENERGY	COM	816851109	290	7010	SH	DEFINED	6
SEMPRA ENERGY	COM	816851109	607	14688	SH	DEFINED	12
SEMPRA ENERGY	COM	816851109	5624	136140	SH	DEFINED	3
SEMPRA ENERGY	COM	816851109	5	119	SH	DEFINED	9
SEMTECH CORP	COM	816850101	7	400	SH	DEFINED	12
SENECA FOODS CORP NEW	CL B	817070105	7	400	SH	DEFINED	12
SENIOR HIGH INCOME PORTFOLIO	COM	81721E107	284	47705	SH	DEFINED	12
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	4	187	SH	DEFINED	9
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	2196	116133	SH	DEFINED	12
SENSIENT TECHNOLOGIES CORP	COM	81725T100	14	700	SH	DEFINED	11
SENSIENT TECHNOLOGIES CORP	COM	81725T100	2943	142814	SH	DEFINED	12
SENSIENT TECHNOLOGIES CORP	COM	81725T100	41	1970	SH	DEFINED	17
SENSIENT TECHNOLOGIES CORP	COM	81725T100	29	1400	SH	DEFINED	2
SENSIENT TECHNOLOGIES CORP	COM	81725T100	12713	616838	SH	DEFINED	3
SENSIENT TECHNOLOGIES CORP	COM	81725T100	26767	1298750	SH	DEFINED	6
SEPRACOR INC	COM	817315104	30	500	SH	DEFINED	17
SEPRACOR INC	COM	817315104	199875	3330700	SH	DEFINED	8
SEPRACOR INC	COM	817315104	336	5605	SH	DEFINED	12
SEPRACOR INC	COM	817315104	162027	2700000	SH	DEFINED	13
SEQUA CORPORATION	CL A	817320104	66	1000	SH	DEFINED	9
SEQUA CORPORATION	CL A	817320104	1	14	SH	DEFINED	12
SERENA SOFTWARE INC	COM	817492101	7	381	SH	DEFINED	11

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

SERENA SOFTWARE INC	COM	817492101	10	500	SH	DEFINED	12
SERENA SOFTWARE INC	COM	817492101	333	17250	SH	DEFINED	3
SERENA SOFTWARE INC	COM	817492101	6279	325357	SH	DEFINED	6
SEROLOGICALS CORP	COM	817523103	6581	309710	SH	DEFINED	3
SERVICE CORP INTL	COM	817565104	4	500	SH	DEFINED	9
SERVICE CORP INTL	COM	817565104	7	860	SH	DEFINED	6
SERVICE CORP INTL	COM	817565104	60	7500	SH	DEFINED	2
SERVICE CORP INTL	COM	817565104	1174	146400	SH	DEFINED	12
SERVICEMASTER CO	COM	81760N109	136	10124	SH	DEFINED	17
SERVICEMASTER CO	COM	81760N109	2828	211072	SH	DEFINED	12
SERVICEMASTER CO	COM	81760N109	726	54180	SH	DEFINED	9
SERVICEMASTER CO	COM	81760N109	293	21886	SH	DEFINED	2
SERVICEMASTER CO	COM	81760N109	295	22000	SH	DEFINED	3
SEVERN BANCORP ANNAPOLIS MD	COM	81811M100	22	1200	SH	DEFINED	12
SFBC INTL INC	COM	784121105	10140	262500	SH	DEFINED	3
SHAMIR OPTICAL INDUSTRY LTD	SHS	M83683108	30	1850	SH	DEFINED	3
SHANDA INTERACTIVE ENTMT LTD	SPONSORED ADR	81941Q203	2	54	SH	DEFINED	11
SHARPER IMAGE CORP	COM	820013100	1988	156138	SH	DEFINED	6
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	3	146	SH	DEFINED	11
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	7	313	SH	DEFINED	3
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	1393	67070	SH	DEFINED	6
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	247	11900	SH	DEFINED	12
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	29	1400	SH	DEFINED	7
SHAW GROUP INC	COM	820280105	32509	1511361	SH	DEFINED	3
SHAW GROUP INC	COM	820280105	673	31291	SH	DEFINED	12
SHELL TRANS & TRADING PLC	ADR NY SHS NEW	822703609	856	14747	SH	DEFINED	12
SHELL TRANS & TRADING PLC	ADR NY SHS NEW	822703609	906	15612	SH	DEFINED	2
SHELL TRANS & TRADING PLC	ADR NY SHS NEW	822703609	1734	31060	SH	DEFINED	17
SHELL TRANS & TRADING PLC	ADR NY SHS NEW	822703609	55	950	SH	DEFINED	9
SHERWIN WILLIAMS CO	COM	824348106	6577	139670	SH	DEFINED	6
SHERWIN WILLIAMS CO	COM	824348106	11081	235310	SH	DEFINED	3
SHERWIN WILLIAMS CO	COM	824348106	1685	35781	SH	DEFINED	12
SHERWIN WILLIAMS CO	COM	824348106	377	8000	SH	DEFINED	5
SHERWIN WILLIAMS CO	COM	824348106	19	400	SH	DEFINED	2
SHERWIN WILLIAMS CO	COM	824348106	16	350	SH	DEFINED	9
SHERWIN WILLIAMS CO	COM	824348106	14	300	SH	DEFINED	11
SHERWIN WILLIAMS CO	COM	824348106	20945	444780	SH	DEFINED	17
SHIP FINANCE INTERNATIONAL L	SHS	G81075106	2	88	SH	DEFINED	12
SHIRE PHARMACEUTICALS GRP PL	SPONSORED ADR	82481R106	39	1200	SH	DEFINED	17
SHIRE PHARMACEUTICALS GRP PL	SPONSORED ADR	82481R106	335	10200	SH	DEFINED	6
SHOE CARNIVAL INC	COM	824889109	11	500	SH	DEFINED	12
SHOE CARNIVAL INC	COM	824889109	1551	71297	SH	DEFINED	3
SHOPKO STORES INC	COM	824911101	2	100	SH	DEFINED	12
SHOPKO STORES INC	COM	824911101	17678	727195	SH	DEFINED	6
SHOPPING COM LTD	SHS	M8405Q102	72	3475	SH	DEFINED	12
SHORE BANCSHARES INC	COM	825107105	344	12177	SH	DEFINED	12
SHUFFLE MASTER INC	COM	825549108	21	752	SH	DEFINED	11
SHUFFLE MASTER INC	COM	825549108	4013	143158	SH	DEFINED	12
SHURGARD STORAGE CTRS INC	COM	82567D104	13	275	SH	DEFINED	9
SHURGARD STORAGE CTRS INC	COM	82567D104	95	2075	SH	DEFINED	12
SI INTL INC	COM	78427V102	3	100	SH	DEFINED	11
SI INTL INC	COM	78427V102	130	4350	SH	DEFINED	12
SIEBEL SYS INC	COM	826170102	3	320	SH	DEFINED	6
SIEBEL SYS INC	COM	826170102	4	500	SH	DEFINED	2
SIEBEL SYS INC	COM	826170102	9	1000	SH	DEFINED	1
SIEBEL SYS INC	COM	826170102	364	40870	SH	DEFINED	12
SIEMENS A G	SPONSORED ADR	826197501	10139	147088	SH	DEFINED	6
SIEMENS A G	SPONSORED ADR	826197501	1345	18965	SH	DEFINED	17
SIERRA BANCORP	COM	82620P102	1224	53957	SH	DEFINED	6
SIERRA HEALTH SVCS INC	COM	826322109	24	335	SH	DEFINED	12
SIERRA HEALTH SVCS INC	COM	826322109	75611	1058090	SH	DEFINED	3
SIERRA HEALTH SVCS INC	COM	826322109	18	250	SH	DEFINED	11

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

SIERRA PAC RES NEW	COM	826428104	2	166	SH	DEFINED	11
SIERRA PAC RES NEW	COM	826428104	65	5184	SH	DEFINED	12
SIGMA ALDRICH CORP	COM	826552101	123	2200	SH	DEFINED	2
SIGMA ALDRICH CORP	COM	826552101	325	5800	SH	DEFINED	5
SIGMA ALDRICH CORP	COM	826552101	330	5895	SH	DEFINED	11
SIGMA ALDRICH CORP	COM	826552101	742	13236	SH	DEFINED	12
SIGMA ALDRICH CORP	COM	826552101	20628	368099	SH	DEFINED	17
SIGMA DESIGNS INC	COM	826565103	49	6500	SH	DEFINED	12
SIGMATEL INC	COM	82661W107	10368	604200	SH	DEFINED	6
SIGMATEL INC	COM	82661W107	13351	778019	SH	DEFINED	3
SIGMATRON INTL INC	COM	82661L101	460	43305	SH	DEFINED	6
SIGNATURE BK NEW YORK N Y	COM	82669G104	1	34	SH	DEFINED	12
SILGAN HOLDINGS INC	COM	827048109	378	6725	SH	DEFINED	12
SILGAN HOLDINGS INC	COM	827048109	13381	237922	SH	DEFINED	3
SILGAN HOLDINGS INC	COM	827048109	29499	524426	SH	DEFINED	6
SILICON GRAPHICS INC	COM	827056102	1	2000	SH	DEFINED	12
SILICON IMAGE INC	COM	82705T102	2	200	SH	DEFINED	12
SILICON LABORATORIES INC	COM	826919102	27	1025	SH	DEFINED	12
SILICON STORAGE TECHNOLOGY I	COM	827057100	7930	1972711	SH	DEFINED	6
SILICON STORAGE TECHNOLOGY I	COM	827057100	2	500	SH	DEFINED	12
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	9409	1916330	SH	DEFINED	3
SILVER STD RES INC	COM	82823L106	4	350	SH	DEFINED	12
SIMMONS 1ST NATL CORP	CL A \$1 PAR	828730200	4199	154900	SH	DEFINED	6
SIMON PPTY GROUP INC NEW	COM	828806109	118	1625	SH	DEFINED	2
SIMON PPTY GROUP INC NEW	PFD CONV I 6%	828806802	4	60	SH	DEFINED	12
SIMON PPTY GROUP INC NEW	COM	828806109	6812	93966	SH	DEFINED	12
SIMON PPTY GROUP INC NEW	COM	828806109	3277	45210	SH	DEFINED	9
SIMON PPTY GROUP INC NEW	COM	828806109	2050	28280	SH	DEFINED	3
SIMON PPTY GROUP INC NEW	COM	828806109	1301	17950	SH	DEFINED	17
SIMON PPTY GROUP INC NEW	COM	828806109	199	2750	SH	DEFINED	11
SIMON PPTY GROUP INC NEW	COM	828806109	478	6600	SH	DEFINED	7
SIMPSON MANUFACTURING CO INC	COM	829073105	72	2350	SH	DEFINED	12
SIMPSON MANUFACTURING CO INC	COM	829073105	19	634	SH	DEFINED	11
SINA CORP	ORD	G81477104	58590	2100000	SH	DEFINED	13
SINA CORP	ORD	G81477104	33	1200	SH	DEFINED	12
SINCLAIR BROADCAST GROUP INC	CL A	829226109	9	990	SH	DEFINED	12
SINOPEC SHANGHAI PETROCHEMIC	SPON ADR H	82935M109	14	400	SH	DEFINED	2
SINOVAC BIOTECH LTD	SHS	P8696W104	6	1900	SH	DEFINED	12
SIRIUS SATELLITE RADIO INC	COM	82966U103	10	1500	SH	DEFINED	9
SIRIUS SATELLITE RADIO INC	COM	82966U103	32	5000	SH	DEFINED	17
SIRIUS SATELLITE RADIO INC	COM	82966U103	2184	337078	SH	DEFINED	12
SIRNA THERAPEUTICS INC	COM	829669100	1	664	SH	DEFINED	12
SIX FLAGS INC	COM	83001P109	24	5100	SH	DEFINED	12
SIZELER PPTY INVS INC	COM	830137105	1467	111150	SH	DEFINED	3
SK TELECOM LTD	SPONSORED ADR	78440P108	2	79	SH	DEFINED	11
SK TELECOM LTD	SPONSORED ADR	78440P108	11	550	SH	DEFINED	2
SK TELECOM LTD	SPONSORED ADR	78440P108	37139	1862549	SH	DEFINED	6
SKECHERS U S A INC	CL A	830566105	7080	496460	SH	DEFINED	3
SKY FINL GROUP INC	COM	83080P103	11753	417080	SH	DEFINED	6
SKY FINL GROUP INC	COM	83080P103	2647	93916	SH	DEFINED	12
SKY FINL GROUP INC	COM	83080P103	149	5300	SH	DEFINED	11
SKYLINE CORP	COM	830830105	4	100	SH	DEFINED	12
SKYWEST INC	COM	830879102	22998	1265028	SH	DEFINED	6
SKYWEST INC	COM	830879102	85	4673	SH	DEFINED	12
SKYWORKS SOLUTIONS INC	COM	83088M102	757	102651	SH	DEFINED	12
SKYWORKS SOLUTIONS INC	COM	83088M102	14	1930	SH	DEFINED	17
SKYWORKS SOLUTIONS INC	COM	83088M102	1	105	SH	DEFINED	9
SKYWORKS SOLUTIONS INC	COM	83088M102	10150	1377230	SH	DEFINED	3
SL GREEN RLTY CORP	COM	78440X101	619	9592	SH	DEFINED	12
SLM CORP	COM	78442P106	330	6500	SH	DEFINED	11
SLM CORP	COM	78442P106	240	4718	SH	DEFINED	2
SLM CORP	COM	78442P106	109	2139	SH	DEFINED	17

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

SLM CORP	COM	78442P106	74	1455	SH	DEFINED	9
SLM CORP	COM	78442P106	978	19247	SH	DEFINED	12
SMART & FINAL INC	COM	831683107	4040	329800	SH	DEFINED	6
SMEDVIG A S	SPON ADR REP A	83169H105	425	21165	SH	DEFINED	6
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	900	18207	SH	DEFINED	6
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	745	15580	SH	DEFINED	17
SMITH A O	COM	831865209	5	200	SH	DEFINED	12
SMITH A O	COM	831865209	21	800	SH	DEFINED	11
SMITH A O	COM	831865209	29	1100	SH	DEFINED	2
SMITH A O	COM	831865209	4675	175040	SH	DEFINED	3
SMITH INTL INC	COM	832110100	3185	50000	SH	DEFINED	7
SMITH INTL INC	COM	832110100	1	20	SH	DEFINED	12
SMITH INTL INC	COM	832110100	913	14325	SH	DEFINED	11
SMITHFIELD FOODS INC	COM	832248108	9060	332240	SH	DEFINED	6
SMITHFIELD FOODS INC	COM	832248108	4026	147620	SH	DEFINED	12
SMITHFIELD FOODS INC	COM	832248108	136	5000	SH	DEFINED	2
SMUCKER J M CO	COM NEW	832696405	71	1510	SH	DEFINED	17
SMUCKER J M CO	COM NEW	832696405	1	28	SH	DEFINED	11
SMUCKER J M CO	COM NEW	832696405	35	740	SH	DEFINED	6
SMUCKER J M CO	COM NEW	832696405	6	120	SH	DEFINED	1
SMUCKER J M CO	COM NEW	832696405	1871	39868	SH	DEFINED	2
SMUCKER J M CO	COM NEW	832696405	3692	78654	SH	DEFINED	12
SMUCKER J M CO	COM NEW	832696405	1	16	SH	DEFINED	9
SMURFIT-STONE CONTAINER CORP	COM	832727101	27	2700	SH	DEFINED	6
SMURFIT-STONE CONTAINER CORP	COM	832727101	40	3910	SH	DEFINED	12
SMURFIT-STONE CONTAINER CORP	COM	832727101	256	25175	SH	DEFINED	5
SMURFIT-STONE CONTAINER CORP	PFD CV EX A 7%	832727200	79	3410	SH	DEFINED	12
SNAP ON INC	COM	833034101	37	1080	SH	DEFINED	6
SNAP ON INC	COM	833034101	1711	49893	SH	DEFINED	12
SNAP ON INC	COM	833034101	36	1050	SH	DEFINED	11
SOCIEDAD QUIMICA MINERA DE C	SPON ADR SER B	833635105	200	2000	SH	DEFINED	2
SOLECTRON CORP	COM	834182107	2	500	SH	DEFINED	2
SOLECTRON CORP	COM	834182107	36	9480	SH	DEFINED	6
SOLECTRON CORP	COM	834182107	50	13300	SH	DEFINED	4
SOLECTRON CORP	COM	834182107	185	48785	SH	DEFINED	12
SOLECTRON CORP	COM	834182107	339	89350	SH	DEFINED	5
SOLECTRON CORP	COM	834182107	1519	400800	SH	DEFINED	3
SONIC AUTOMOTIVE INC	CL A	83545G102	11	500	SH	DEFINED	12
SONIC AUTOMOTIVE INC	CL A	83545G102	18101	851400	SH	DEFINED	6
SONIC CORP	COM	835451105	14	474	SH	DEFINED	11
SONIC CORP	COM	835451105	18	600	SH	DEFINED	12
SONIC CORP	COM	835451105	5894	193060	SH	DEFINED	3
SONIC FDRY INC	COM	83545R108	0	200	SH	DEFINED	12
SONIC INNOVATIONS INC	COM	83545M109	10	2000	SH	DEFINED	12
SONIC SOLUTIONS	COM	835460106	8	450	SH	DEFINED	12
SONICWALL INC	COM	835470105	19	3448	SH	DEFINED	12
SONOCO PRODS CO	COM	835495102	10629	401110	SH	DEFINED	3
SONOCO PRODS CO	COM	835495102	11567	436363	SH	DEFINED	6
SONOCO PRODS CO	COM	835495102	1947	73486	SH	DEFINED	12
SONOCO PRODS CO	COM	835495102	1337	50462	SH	DEFINED	17
SONOSITE INC	COM	83568G104	22	710	SH	DEFINED	12
SONUS NETWORKS INC	COM	835916107	102	21425	SH	DEFINED	12
SONUS PHARMACEUTICALS INC	COM	835692104	53	15000	SH	DEFINED	12
SONY CORP	ADR NEW	835699307	18396	558021	SH	DEFINED	6
SONY CORP	ADR NEW	835699307	7	200	SH	DEFINED	9
SONY CORP	ADR NEW	835699307	34	1000	SH	DEFINED	11
SONY CORP	ADR NEW	835699307	559	16236	SH	DEFINED	17
SONY CORP	ADR NEW	835699307	930	27000	SH	DEFINED	2
SOTHEBYS HLDGS INC	CL A	835898107	6625	483560	SH	DEFINED	3
SOTHEBYS HLDGS INC	CL A	835898107	9	625	SH	DEFINED	12
SOUND FED BANCORP INC	COM	83607V104	646	40000	SH	DEFINED	1
SOURCECORP	COM	836167106	4	225	SH	DEFINED	12

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

SOURCECORP	COM	836167106	5452	274995	SH	DEFINED	6
SOUTH FINL GROUP INC	COM	837841105	20	700	SH	DEFINED	11
SOUTH FINL GROUP INC	COM	837841105	24	847	SH	DEFINED	2
SOUTH FINL GROUP INC	COM	837841105	407	14310	SH	DEFINED	12
SOUTH JERSEY INDS INC	COM	838518108	10100	165250	SH	DEFINED	6
SOUTH JERSEY INDS INC	COM	838518108	28	450	SH	DEFINED	17
SOUTH JERSEY INDS INC	COM	838518108	31	500	SH	DEFINED	12
SOUTH JERSEY INDS INC	COM	838518108	181	2965	SH	DEFINED	3
SOUTHCOAST FINANCIAL CORP	COM	84129R100	6	247	SH	DEFINED	12
SOUTHERN CMNTY FINL CORP	COM	842632101	335	35000	SH	DEFINED	1
SOUTHERN CMNTY FINL CORP	COM	842632101	150	15657	SH	DEFINED	12
SOUTHERN CO	COM	842587107	10	300	SH	DEFINED	6
SOUTHERN CO	COM	842587107	6308	181952	SH	DEFINED	17
SOUTHERN CO	COM	842587107	5230	150839	SH	DEFINED	12
SOUTHERN CO	COM	842587107	1073	30948	SH	DEFINED	9
SOUTHERN CO	COM	842587107	227	6540	SH	DEFINED	11
SOUTHERN CO	COM	842587107	221	6369	SH	DEFINED	5
SOUTHERN CO	COM	842587107	153	4400	SH	DEFINED	7
SOUTHERN CO	COM	842587107	112	3228	SH	DEFINED	2
SOUTHERN PERU COPPER CORP	COM	843611104	26019	607357	SH	DEFINED	3
SOUTHERN PERU COPPER CORP	COM	843611104	1125	26265	SH	DEFINED	12
SOUTHERN UN CO NEW	COM	844030106	104	4236	SH	DEFINED	12
SOUTHERN UN CO NEW	COM	844030106	18	735	SH	DEFINED	9
SOUTHSIDE BANCSHARES INC	COM	84470P109	52	2538	SH	DEFINED	12
SOUTHWEST AIRLS CO	COM	844741108	28	1980	SH	DEFINED	6
SOUTHWEST AIRLS CO	COM	844741108	1549	111166	SH	DEFINED	12
SOUTHWEST AIRLS CO	COM	844741108	1396	100227	SH	DEFINED	17
SOUTHWEST AIRLS CO	COM	844741108	90	6431	SH	DEFINED	11
SOUTHWEST AIRLS CO	COM	844741108	64	4595	SH	DEFINED	9
SOUTHWEST AIRLS CO	COM	844741108	45	3230	SH	DEFINED	2
SOUTHWEST BANCORP INC OKLA	COM	844767103	8	400	SH	DEFINED	12
SOUTHWEST BANCORP INC OKLA	COM	844767103	580	28300	SH	DEFINED	3
SOUTHWEST BANCORP INC OKLA	COM	844767103	2081	101600	SH	DEFINED	6
SOUTHWEST GAS CORP	COM	844895102	223	8751	SH	DEFINED	12
SOUTHWEST GAS CORP	COM	844895102	821	32200	SH	DEFINED	6
SOUTHWEST GAS CORP	COM	844895102	51	2000	SH	DEFINED	9
SOUTHWEST WTR CO	COM	845331107	125	10585	SH	DEFINED	12
SOUTHWESTERN ENERGY CO	COM	845467109	188	4000	SH	DEFINED	17
SOUTHWESTERN ENERGY CO	COM	845467109	8276	176164	SH	DEFINED	3
SOUTHWESTERN ENERGY CO	COM	845467109	230	4887	SH	DEFINED	12
SOVEREIGN BANCORP INC	COM	845905108	61	2720	SH	DEFINED	6
SOVEREIGN BANCORP INC	COM	845905108	31	1387	SH	DEFINED	4
SOVEREIGN BANCORP INC	COM	845905108	40	1781	SH	DEFINED	9
SOVEREIGN BANCORP INC	COM	845905108	107	4782	SH	DEFINED	17
SOVEREIGN BANCORP INC	COM	845905108	433	19385	SH	DEFINED	11
SOVEREIGN BANCORP INC	COM	845905108	2089	93510	SH	DEFINED	12
SOVEREIGN BANCORP INC	COM	845905108	7365	329665	SH	DEFINED	1
SOVRAN SELF STORAGE INC	COM	84610H108	7	150	SH	DEFINED	12
SOVRAN SELF STORAGE INC	COM	84610H108	16	353	SH	DEFINED	9
SPARTAN MTRS INC	COM	846819100	15	1400	SH	DEFINED	11
SPARTAN STORES INC	COM	846822104	6401	436332	SH	DEFINED	3
SPARTECH CORP	COM NEW	847220209	9	489	SH	DEFINED	11
SPATIALIGHT INC	COM	847248101	11	2000	SH	DEFINED	12
SPDR TR	UNIT SER 1	78462F103	1715	14388	SH	DEFINED	7
SPDR TR	UNIT SER 1	78462F103	4674	39215	SH	DEFINED	12
SPDR TR	UNIT SER 1	78462F103	68	570	SH	DEFINED	4
SPDR TR	UNIT SER 1	78462F103	449	3770	SH	DEFINED	5
SPDR TR	UNIT SER 1	78462F103	3522	29548	SH	DEFINED	17
SPECTRUM BRANDS INC	COM	84762L105	7145	216518	SH	DEFINED	3
SPECTRUM BRANDS INC	COM	84762L105	5184	157100	SH	DEFINED	6
SPECTRUM BRANDS INC	COM	84762L105	26	800	SH	DEFINED	12
SPECTRUM CTL INC	COM	847615101	1	185	SH	DEFINED	12

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

SPECTRUM PHARMACEUTICALS INC	COM	84763A108	3	677	SH	DEFINED	12
SPECTRUM SIGNAL PROCESSING I	COM	84763F107	28	25000	SH	DEFINED	12
SPEEDWAY MOTORSPORTS INC	COM	847788106	12	335	SH	DEFINED	12
SPHERION CORP	COM	848420105	122	18419	SH	DEFINED	12
SPHERIX INC	COM	84842R106	16	9230	SH	DEFINED	12
SPINNAKER EXPL CO	COM	84855W109	741	20870	SH	DEFINED	12
SPINNAKER EXPL CO	COM	84855W109	23	660	SH	DEFINED	11
SPIRIT FIN CORP	COM	848568309	128	10900	SH	DEFINED	12
SPORTS AUTH INC NEW	COM	84917U109	3715	116825	SH	DEFINED	12
SPORTS AUTH INC NEW	COM	84917U109	57	1800	SH	DEFINED	11
SPRINT CORP	COM FON	852061100	826	32930	SH	DEFINED	5
SPRINT CORP	COM FON	852061100	5785	230563	SH	DEFINED	6
SPRINT CORP	COM FON	852061100	480	19131	SH	DEFINED	2
SPRINT CORP	COM FON	852061100	151	6020	SH	DEFINED	11
SPRINT CORP	COM FON	852061100	13339	531635	SH	DEFINED	3
SPRINT CORP	COM FON	852061100	3813	151978	SH	DEFINED	12
SPRINT CORP	COM FON	852061100	133	5300	SH	DEFINED	9
SPRINT CORP	COM FON	852061100	15	600	SH	DEFINED	17
SPSS INC	COM	78462K102	602	31350	SH	DEFINED	3
SPSS INC	COM	78462K102	0	0	SH	DEFINED	12
SPX CORP	COM	784635104	24170	525670	SH	DEFINED	6
SPX CORP	COM	784635104	150	3252	SH	DEFINED	9
SPX CORP	COM	784635104	91	1979	SH	DEFINED	12
SPX CORP	COM	784635104	4	94	SH	DEFINED	11
SRA INTL INC	CL A	78464R105	111	3200	SH	DEFINED	11
SRA INTL INC	CL A	78464R105	304	8770	SH	DEFINED	12
SS&C TECHNOLOGIES INC	COM	85227Q100	19	606	SH	DEFINED	12
ST JOE CO	COM	790148100	2094	25680	SH	DEFINED	12
ST JOE CO	COM	790148100	20	250	SH	DEFINED	2
ST JOE CO	COM	790148100	55	675	SH	DEFINED	11
ST JUDE MED INC	COM	790849103	9	210	SH	DEFINED	9
ST JUDE MED INC	COM	790849103	52	1200	SH	DEFINED	11
ST JUDE MED INC	COM	790849103	574	13172	SH	DEFINED	12
ST JUDE MED INC	COM	790849103	578	13260	SH	DEFINED	2
ST JUDE MED INC	COM	790849103	31632	727332	SH	DEFINED	17
ST MARY LD & EXPL CO	COM	792228108	530	18300	SH	DEFINED	2
ST MARY LD & EXPL CO	COM	792228108	11156	384439	SH	DEFINED	6
ST MARY LD & EXPL CO	COM	792228108	95	3275	SH	DEFINED	12
ST PAUL TRAVELERS INC	COM	792860108	110	2787	SH	DEFINED	2
ST PAUL TRAVELERS INC	COM	792860108	411	10399	SH	DEFINED	5
ST PAUL TRAVELERS INC	COM	792860108	244	6172	SH	DEFINED	11
ST PAUL TRAVELERS INC	COM	792860108	30	756	SH	DEFINED	9
ST PAUL TRAVELERS INC	COM	792860108	19	479	SH	DEFINED	1
ST PAUL TRAVELERS INC	COM	792860108	649107	16420625	SH	DEFINED	8
ST PAUL TRAVELERS INC	COM	792860108	152420	3855800	SH	DEFINED	10
ST PAUL TRAVELERS INC	COM	792860108	34431	871017	SH	DEFINED	6
ST PAUL TRAVELERS INC	COM	792860108	9949	251690	SH	DEFINED	7
ST PAUL TRAVELERS INC	COM	792860108	8046	203536	SH	DEFINED	12
ST PAUL TRAVELERS INC	COM	792860108	7330	185440	SH	DEFINED	3
ST PAUL TRAVELERS INC	COM	792860108	32	811	SH	DEFINED	17
STAGE STORES INC	COM NEW	85254C305	23435	537498	SH	DEFINED	6
STAGE STORES INC	COM NEW	85254C305	3405	78099	SH	DEFINED	3
STAKTEK HLDGS INC	COM	85256P106	3259	1086175	SH	DEFINED	6
STANCORP FINL GROUP INC	COM	852891100	6749	88133	SH	DEFINED	1
STANCORP FINL GROUP INC	COM	852891100	13987	182650	SH	DEFINED	6
STANDARD MICROSYSTEMS CORP	COM	853626109	1	50	SH	DEFINED	12
STANDARD MICROSYSTEMS CORP	COM	853626109	21	880	SH	DEFINED	4
STANDARD MTR PRODS INC	COM	853666105	10	750	SH	DEFINED	12
STANDARD PAC CORP NEW	COM	85375C101	27585	313645	SH	DEFINED	6
STANDARD PAC CORP NEW	COM	85375C101	24106	274086	SH	DEFINED	3
STANDARD PAC CORP NEW	COM	85375C101	92	1045	SH	DEFINED	12
STANDARD PAC CORP NEW	COM	85375C101	229	2600	SH	DEFINED	5

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

STANDARD REGISTER CO	COM	853887107	62	3910	SH	DEFINED	12
STANDARD REGISTER CO	COM	853887107	70	4400	SH	DEFINED	3
STANDEX INTL CORP	COM	854231107	6458	227300	SH	DEFINED	6
STANDEX INTL CORP	COM	854231107	2152	75745	SH	DEFINED	12
STANLEY FURNITURE INC	COM NEW	854305208	3097	126114	SH	DEFINED	3
STANLEY FURNITURE INC	COM NEW	854305208	3593	146300	SH	DEFINED	6
STANLEY FURNITURE INC	COM NEW	854305208	2	100	SH	DEFINED	11
STANLEY WKS	COM	854616109	6	125	SH	DEFINED	11
STANLEY WKS	COM	854616109	371	8149	SH	DEFINED	17
STANLEY WKS	COM	854616109	710	15601	SH	DEFINED	12
STANLEY WKS	COM	854616109	2090	45900	SH	DEFINED	6
STAPLES INC	COM	855030102	222	10425	SH	DEFINED	2
STAPLES INC	COM	855030102	8147	382140	SH	DEFINED	1
STAPLES INC	COM	855030102	1842	86512	SH	DEFINED	17
STAPLES INC	COM	855030102	287	13474	SH	DEFINED	5
STAPLES INC	COM	855030102	88	4136	SH	DEFINED	9
STAPLES INC	COM	855030102	16	750	SH	DEFINED	11
STAPLES INC	COM	855030102	481	22570	SH	DEFINED	12
STARBUCKS CORP	COM	855244109	2563	49618	SH	DEFINED	12
STARBUCKS CORP	COM	855244109	19	377	SH	DEFINED	9
STARBUCKS CORP	COM	855244109	43	837	SH	DEFINED	11
STARBUCKS CORP	COM	855244109	52	1000	SH	DEFINED	2
STARBUCKS CORP	COM	855244109	191	3700	SH	DEFINED	17
STARBUCKS CORP	COM	855244109	1091	21118	SH	DEFINED	5
STARTEK INC	COM	85569C107	4954	301700	SH	DEFINED	6
STARTEK INC	COM	85569C107	251	15310	SH	DEFINED	12
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	3	50	SH	DEFINED	6
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	6	100	SH	DEFINED	7
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	121	2068	SH	DEFINED	2
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	150	2559	SH	DEFINED	9
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	261	4448	SH	DEFINED	12
STATE AUTO FINL CORP	COM	855707105	83	2690	SH	DEFINED	3
STATE AUTO FINL CORP	COM	855707105	286	9200	SH	DEFINED	12
STATE FINL SVCS CORP	CL A	856855101	20	500	SH	DEFINED	12
STATE STR CORP	COM	857477103	26201	543021	SH	DEFINED	1
STATE STR CORP	SPACES	857477202	16	75	SH	DEFINED	12
STATE STR CORP	COM	857477103	21209	439556	SH	DEFINED	17
STATE STR CORP	COM	857477103	3765	78027	SH	DEFINED	12
STATE STR CORP	COM	857477103	299	6200	SH	DEFINED	5
STATE STR CORP	COM	857477103	177	3674	SH	DEFINED	11
STATE STR CORP	COM	857477103	55	1150	SH	DEFINED	2
STATE STR CORP	COM	857477103	34	704	SH	DEFINED	4
STATE STR CORP	COM	857477103	5	100	SH	DEFINED	6
STATE STR CORP	SPACES	857477202	1307	6023	SH	DEFINED	2
STATE STR CORP	COM	857477103	101	2083	SH	DEFINED	9
STATION CASINOS INC	COM	857689103	1763	26552	SH	DEFINED	12
STATOIL ASA	SPONSORED ADR	85771P102	2224	112575	SH	DEFINED	17
STEAK N SHAKE CO	COM	857873103	9	503	SH	DEFINED	12
STEEL DYNAMICS INC	COM	858119100	32418	1234961	SH	DEFINED	3
STEEL TECHNOLOGIES INC	COM	858147101	4	240	SH	DEFINED	12
STEELCASE INC	CL A	858155203	5702	411710	SH	DEFINED	3
STEELCASE INC	CL A	858155203	110	7950	SH	DEFINED	6
STEELCASE INC	CL A	858155203	18	1300	SH	DEFINED	12
STEELCASE INC	CL A	858155203	30	2200	SH	DEFINED	11
STEIN MART INC	COM	858375108	4	200	SH	DEFINED	12
STEIN MART INC	COM	858375108	8255	375380	SH	DEFINED	3
STEINER LEISURE LTD	ORD	P8744Y102	6948	187430	SH	DEFINED	3
STEINER LEISURE LTD	ORD	P8744Y102	4	100	SH	DEFINED	12
STEINWAY MUSICAL INSTRS INC	COM	858495104	9	300	SH	DEFINED	17
STEINWAY MUSICAL INSTRS INC	COM	858495104	120	4100	SH	DEFINED	3
STEMCELLS INC	COM	85857R105	11	2500	SH	DEFINED	12
STEPAN CO	COM	858586100	31	1400	SH	DEFINED	12

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

STEREOTAXIS INC	COM	85916J102	2	300	SH	DEFINED	12
STERICYCLE INC	COM	858912108	93	1850	SH	DEFINED	12
STERICYCLE INC	COM	858912108	70	1400	SH	DEFINED	11
STERICYCLE INC	COM	858912108	5633	111950	SH	DEFINED	17
STERIS CORP	COM	859152100	3051	118396	SH	DEFINED	12
STERIS CORP	COM	859152100	12526	486085	SH	DEFINED	2
STERIS CORP	COM	859152100	394	15270	SH	DEFINED	11
STERIS CORP	COM	859152100	235	9100	SH	DEFINED	5
STERIS CORP	COM	859152100	46	1800	SH	DEFINED	17
STERIS CORP	COM	859152100	27907	1082930	SH	DEFINED	3
STERLING BANCSHARES INC	COM	858907108	105	6750	SH	DEFINED	12
STERLING BANCSHARES INC	COM	858907108	2031	130557	SH	DEFINED	3
STERLING BK MOUNT LAUREL N J	COM	858910102	8	700	SH	DEFINED	12
STERLING CONSTRUCTION CO INC	COM	859241101	0	11	SH	DEFINED	12
STERLING FINL CORP	COM	859317109	1286	60325	SH	DEFINED	12
STERLING FINL CORP WASH	COM	859319105	16	440	SH	DEFINED	11
STERLING FINL CORP WASH	COM	859319105	5494	146886	SH	DEFINED	6
STEWART & STEVENSON SVCS INC	COM	860342104	1247	55030	SH	DEFINED	12
STEWART ENTERPRISES INC	CL A	860370105	97	14884	SH	DEFINED	12
STEWART INFORMATION SVCS COR	COM	860372101	1	24	SH	DEFINED	11
STEWART INFORMATION SVCS COR	COM	860372101	58	1375	SH	DEFINED	12
STEWART INFORMATION SVCS COR	COM	860372101	12356	294200	SH	DEFINED	6
STEWART W P & CO LTD	COM	G84922106	418	17305	SH	DEFINED	12
STEWART W P & CO LTD	COM	G84922106	8	350	SH	DEFINED	11
STILLWATER MNG CO	COM	86074Q102	2	214	SH	DEFINED	9
STILLWATER MNG CO	COM	86074Q102	7	1005	SH	DEFINED	12
STMICROELECTRONICS N V	NY REGISTRY	861012102	40	2500	SH	DEFINED	3
STMICROELECTRONICS N V	NY REGISTRY	861012102	899	56395	SH	DEFINED	12
STONE ENERGY CORP	COM	861642106	59109	1208596	SH	DEFINED	6
STONE ENERGY CORP	COM	861642106	31	633	SH	DEFINED	12
STONE ENERGY CORP	COM	861642106	1740	35593	SH	DEFINED	2
STONERIDGE INC	COM	86183P102	3021	457750	SH	DEFINED	6
STORA ENSO CORP	SPON ADR REP R	86210M106	8065	634563	SH	DEFINED	5
STORA ENSO CORP	SPON ADR REP R	86210M106	177	13917	SH	DEFINED	6
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	6	160	SH	DEFINED	2
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	54	1500	SH	DEFINED	11
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	218	6000	SH	DEFINED	5
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	515	14196	SH	DEFINED	12
STORAGE TECHNOLOGY CORP	COM PAR \$0.10	862111200	1301	35850	SH	DEFINED	3
STRATEGIC DISTR INC	COM NEW	862701307	0	3	SH	DEFINED	12
STRATEGIC GLOBAL INCOME FD	COM	862719101	83	6454	SH	DEFINED	12
STRATEGIC HOTEL CAP INC	COM	86272T106	2898	161013	SH	DEFINED	3
STRATEX NETWORKS INC	COM	86279T109	5	2818	SH	DEFINED	9
STRATTEC SEC CORP	COM	863111100	9	168	SH	DEFINED	12
STRATTEC SEC CORP	COM	863111100	3913	71850	SH	DEFINED	6
STRATUS PPTYS INC	COM NEW	863167201	7	399	SH	DEFINED	12
STRAYER ED INC	COM	863236105	6	70	SH	DEFINED	12
STREETTRACKS GOLD TR	GOLD SHS	863307104	788	18130	SH	DEFINED	12
STREETTRACKS GOLD TR	GOLD SHS	863307104	4	95	SH	DEFINED	9
STREETTRACKS GOLD TR	GOLD SHS	863307104	17	400	SH	DEFINED	17
STREETTRACKS SER TR	DJ LRG CAP VAL	86330E208	7	55	SH	DEFINED	12
STREETTRACKS SER TR	DJ SML CAP VAL	86330E406	583	3285	SH	DEFINED	12
STRIDE RITE CORP	COM	863314100	12	900	SH	DEFINED	1
STRIDE RITE CORP	COM	863314100	21	1500	SH	DEFINED	11
STRIDE RITE CORP	COM	863314100	6693	485183	SH	DEFINED	6
STRYKER CORP	COM	863667101	22477	471617	SH	DEFINED	1
STRYKER CORP	COM	863667101	3898	81963	SH	DEFINED	12
STRYKER CORP	COM	863667101	152	3200	SH	DEFINED	2
STRYKER CORP	COM	863667101	300	6313	SH	DEFINED	11
STRYKER CORP	COM	863667101	456	9580	SH	DEFINED	17
STRYKER CORP	COM	863667101	483	10155	SH	DEFINED	5
STUDENT LN CORP	COM	863902102	33	150	SH	DEFINED	12

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

STURM RUGER & CO INC	COM	864159108	42	4973	SH	DEFINED	12
SUBURBAN PROPANE PARTNERS L	UNIT LTD PARTN	864482104	0	1	SH	DEFINED	7
SUBURBAN PROPANE PARTNERS L	UNIT LTD PARTN	864482104	522	14586	SH	DEFINED	12
SUEZ	SPONSORED ADR	864686100	2924	108265	SH	DEFINED	11
SUFFOLK BANCORP	COM	864739107	0	6	SH	DEFINED	12
SUFFOLK BANCORP	COM	864739107	13	400	SH	DEFINED	11
SUMMA INDS	COM	86562T105	494	61791	SH	DEFINED	6
SUMMA INDS	COM	86562T105	4	500	SH	DEFINED	11
SUMMIT BK CORP GA	COM	866013105	835	58700	SH	DEFINED	1
SUN BANCORP INC	COM	86663B102	4	210	SH	DEFINED	12
SUN COMMUNITIES INC	COM	866674104	24	650	SH	DEFINED	2
SUN COMMUNITIES INC	COM	866674104	24	650	SH	DEFINED	11
SUN HYDRAULICS CORP	COM	866942105	40	1097	SH	DEFINED	12
SUN LIFE FINL INC	COM	866796105	83	2468	SH	DEFINED	12
SUN LIFE FINL INC	COM	866796105	1215	36040	SH	DEFINED	3
SUN LIFE FINL INC	COM	866796105	21819	647468	SH	DEFINED	7
SUN MICROSYSTEMS INC	COM	866810104	125	33621	SH	DEFINED	9
SUN MICROSYSTEMS INC	COM	866810104	11504	3084271	SH	DEFINED	4
SUN MICROSYSTEMS INC	COM	866810104	251	67268	SH	DEFINED	2
SUN MICROSYSTEMS INC	COM	866810104	5131	1375720	SH	DEFINED	5
SUN MICROSYSTEMS INC	COM	866810104	2102	563648	SH	DEFINED	12
SUN MICROSYSTEMS INC	COM	866810104	113	30251	SH	DEFINED	17
SUN MICROSYSTEMS INC	COM	866810104	93	25050	SH	DEFINED	6
SUN MICROSYSTEMS INC	COM	866810104	50	13322	SH	DEFINED	11
SUN MICROSYSTEMS INC	COM	866810104	27	7200	SH	DEFINED	3
SUN MICROSYSTEMS INC	COM	866810104	326	87300	SH	DEFINED	7
SUNCOR ENERGY INC	COM	867229106	522	11037	SH	DEFINED	12
SUNCOR ENERGY INC	COM	867229106	30143	637350	SH	DEFINED	7
SUNGARD DATA SYS INC	COM	867363103	84	2400	SH	DEFINED	2
SUNGARD DATA SYS INC	COM	867363103	1961	55750	SH	DEFINED	9
SUNGARD DATA SYS INC	COM	867363103	5510	156676	SH	DEFINED	12
SUNGARD DATA SYS INC	COM	867363103	5851	166369	SH	DEFINED	17
SUNGARD DATA SYS INC	COM	867363103	41	1175	SH	DEFINED	11
SUNOCO INC	COM	86764P109	57	500	SH	DEFINED	11
SUNOCO INC	COM	86764P109	17769	156310	SH	DEFINED	3
SUNOCO INC	COM	86764P109	164	1440	SH	DEFINED	6
SUNOCO INC	COM	86764P109	979	8616	SH	DEFINED	12
SUNOCO INC	COM	86764P109	252	2218	SH	DEFINED	9
SUNOCO INC	COM	86764P109	95	833	SH	DEFINED	17
SUNOCO INC	COM	86764P109	91	800	SH	DEFINED	4
SUNOCO LOGISTICS PRTRNS L P	COM UNITS	86764L108	1951	51500	SH	DEFINED	3
SUNOCO LOGISTICS PRTRNS L P	COM UNITS	86764L108	471	12435	SH	DEFINED	12
SUNOPTA INC	COM	8676EP108	14	2500	SH	DEFINED	12
SUNRISE SENIOR LIVING INC	COM	86768K106	27	500	SH	DEFINED	9
SUNRISE SENIOR LIVING INC	COM	86768K106	1727	32000	SH	DEFINED	
SUNRISE SENIOR LIVING INC	COM	86768K106	9	167	SH	DEFINED	11
SUNRISE SENIOR LIVING INC	COM	86768K106	2578	47762	SH	DEFINED	12
SUNSTONE HOTEL INVS INC NEW	COM	867892101	23	950	SH	DEFINED	9
SUNSTONE HOTEL INVS INC NEW	COM	867892101	3999	164840	SH	DEFINED	3
SUNTERRA CORP	COM NEW	86787D208	3488	215204	SH	DEFINED	3
SUNTRUST BKS INC	COM	867914103	13871	192015	SH	DEFINED	12
SUNTRUST BKS INC	COM	867914103	4788	66274	SH	DEFINED	1
SUNTRUST BKS INC	COM	867914103	532	7369	SH	DEFINED	17
SUNTRUST BKS INC	COM	867914103	949	13141	SH	DEFINED	2
SUNTRUST BKS INC	COM	867914103	786	10875	SH	DEFINED	5
SUNTRUST BKS INC	COM	867914103	132	1826	SH	DEFINED	11
SUNTRUST BKS INC	COM	867914103	74	1026	SH	DEFINED	9
SUNTRUST BKS INC	COM	867914103	11	150	SH	DEFINED	6
SUNTRUST BKS INC	COM	867914103	172	2380	SH	DEFINED	3
SUPERCONDUCTOR TECHNOLOGIES	COM	867931107	1	1100	SH	DEFINED	12
SUPERIOR ENERGY SVCS INC	COM	868157108	18	1000	SH	DEFINED	12
SUPERIOR ENERGY SVCS INC	COM	868157108	25115	1410967	SH	DEFINED	3

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

SUPERIOR ESSEX INC	COM	86815V105	645	36400	SH	DEFINED	3
SUPERIOR INDS INTL INC	COM	868168105	44	1860	SH	DEFINED	12
SUPERIOR INDS INTL INC	COM	868168105	15907	671200	SH	DEFINED	6
SUPERIOR UNIFORM GP INC	COM	868358102	173	12500	SH	DEFINED	12
SUPERTEL HOSPITALITY INC MD	COM	868526104	17	4000	SH	DEFINED	9
SUPERTEX INC	COM	868532102	2	90	SH	DEFINED	12
SUPERVALU INC	COM	868536103	9	280	SH	DEFINED	11
SUPERVALU INC	COM	868536103	312	9582	SH	DEFINED	12
SUPERVALU INC	COM	868536103	335	10275	SH	DEFINED	5
SUPERVALU INC	COM	868536103	8142	249690	SH	DEFINED	3
SUPERVALU INC	COM	868536103	16716	512599	SH	DEFINED	6
SUPREME INDS INC	CL A	868607102	19	2546	SH	DEFINED	11
SURMODICS INC	COM	868873100	11	244	SH	DEFINED	11
SURMODICS INC	COM	868873100	20	450	SH	DEFINED	2
SURMODICS INC	COM	868873100	23	529	SH	DEFINED	12
SUSQUEHANNA BANCSHARES INC P	COM	869099101	10	420	SH	DEFINED	9
SUSQUEHANNA BANCSHARES INC P	COM	869099101	28	1125	SH	DEFINED	11
SUSQUEHANNA BANCSHARES INC P	COM	869099101	246	10002	SH	DEFINED	4
SUSQUEHANNA BANCSHARES INC P	COM	869099101	448	18210	SH	DEFINED	12
SUSQUEHANNA BANCSHARES INC P	COM	869099101	5400	219600	SH	DEFINED	6
SUSSEX BANCORP	COM	869245100	215	15000	SH	DEFINED	1
SVB FINL GROUP	COM	78486Q101	13482	281460	SH	DEFINED	3
SVB FINL GROUP	COM	78486Q101	359	7500	SH	DEFINED	11
SWIFT ENERGY CO	COM	870738101	26857	749767	SH	DEFINED	3
SWIFT ENERGY CO	COM	870738101	1566	43730	SH	DEFINED	12
SWIFT TRANSN CO	COM	870756103	157	6750	SH	DEFINED	12
SWIFT TRANSN CO	COM	870756103	41976	1802313	SH	DEFINED	3
SWISS HELVETIA FD INC	COM	870875101	62	4486	SH	DEFINED	12
SWISSCOM AG	SPONSORED ADR	871013108	29	885	SH	DEFINED	11
SWS GROUP INC	COM	78503N107	4	220	SH	DEFINED	12
SYBASE INC	COM	871130100	207	11300	SH	DEFINED	5
SYBASE INC	COM	871130100	419	22850	SH	DEFINED	11
SYBASE INC	COM	871130100	1163	63400	SH	DEFINED	6
SYBASE INC	COM	871130100	2541	138460	SH	DEFINED	12
SYBASE INC	COM	871130100	36592	1994089	SH	DEFINED	3
SYBRON DENTAL SPECIALTIES IN	COM	871142105	0	0	SH	DEFINED	17
SYBRON DENTAL SPECIALTIES IN	COM	871142105	7251	192753	SH	DEFINED	3
SYBRON DENTAL SPECIALTIES IN	COM	871142105	46	1215	SH	DEFINED	11
SYBRON DENTAL SPECIALTIES IN	COM	871142105	984	26154	SH	DEFINED	12
SYCAMORE NETWORKS INC	COM	871206108	0	125	SH	DEFINED	12
SYKES ENTERPRISES INC	COM	871237103	828	87160	SH	DEFINED	3
SYMANTEC CORP	COM	871503108	4762	219025	SH	DEFINED	12
SYMANTEC CORP	COM	871503108	10444	480400	SH	DEFINED	10
SYMANTEC CORP	COM	871503108	2951	135730	SH	DEFINED	17
SYMANTEC CORP	COM	871503108	245	11265	SH	DEFINED	5
SYMANTEC CORP	COM	871503108	53	2436	SH	DEFINED	11
SYMANTEC CORP	COM	871503108	44	2008	SH	DEFINED	1
SYMANTEC CORP	COM	871503108	26	1200	SH	DEFINED	2
SYMANTEC CORP	COM	871503108	144683	6655150	SH	DEFINED	8
SYMBION INC DEL	COM	871507109	5	200	SH	DEFINED	4
SYMBION INC DEL	COM	871507109	45	1875	SH	DEFINED	12
SYMBOL TECHNOLOGIES INC	COM	871508107	13	1282	SH	DEFINED	2
SYMBOL TECHNOLOGIES INC	COM	871508107	98	9959	SH	DEFINED	12
SYMYX TECHNOLOGIES	COM	87155S108	211	7548	SH	DEFINED	12
SYNAPTICS INC	COM	87157D109	11	500	SH	DEFINED	12
SYNERON MEDICAL LTD	ORD SHS	M87245102	150	4102	SH	DEFINED	12
SYNGENTA AG	SPONSORED ADR	87160A100	11	528	SH	DEFINED	9
SYNGENTA AG	SPONSORED ADR	87160A100	92	4511	SH	DEFINED	17
SYNNEX CORP	COM	87162W100	4012	229100	SH	DEFINED	6
SYNOPSIS INC	COM	871607107	3	150	SH	DEFINED	12
SYNOPSIS INC	COM	871607107	10594	635500	SH	DEFINED	6
SYNOVIS LIFE TECHNOLOGIES IN	COM	87162G105	2	269	SH	DEFINED	11

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

SYNOVUS FINL CORP	COM	87161C105	1	50	SH	DEFINED	6
SYNOVUS FINL CORP	COM	87161C105	34	1192	SH	DEFINED	2
SYNOVUS FINL CORP	COM	87161C105	1147	40000	SH	DEFINED	1
SYNOVUS FINL CORP	COM	87161C105	2791	97357	SH	DEFINED	12
SYNTROLEUM CORP	COM	871630109	71820	7000000	SH	DEFINED	13
SYNTROLEUM CORP	COM	871630109	284	27689	SH	DEFINED	12
SYPRIS SOLUTIONS INC	COM	871655106	316	25574	SH	DEFINED	12
SYSCO CORP	COM	871829107	326	9005	SH	DEFINED	11
SYSCO CORP	COM	871829107	3107	85860	SH	DEFINED	12
SYSCO CORP	COM	871829107	5898	162973	SH	DEFINED	1
SYSCO CORP	COM	871829107	21534	595035	SH	DEFINED	2
SYSCO CORP	COM	871829107	66994	1852683	SH	DEFINED	17
SYSCO CORP	COM	871829107	120	3323	SH	DEFINED	9
SYSTEMAX INC	COM	871851101	13	2000	SH	DEFINED	12
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	31352	3482136	SH	DEFINED	6
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	1040	114088	SH	DEFINED	3
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	8	300	SH	DEFINED	12
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	19	750	SH	DEFINED	11
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	860	33780	SH	DEFINED	3
TALBOTS INC	COM	874161102	4809	148100	SH	DEFINED	6
TALBOTS INC	COM	874161102	645	19850	SH	DEFINED	12
TALBOTS INC	COM	874161102	990	30500	SH	DEFINED	9
TALISMAN ENERGY INC	COM	87425E103	10153	270900	SH	DEFINED	7
TALISMAN ENERGY INC	COM	87425E103	6906	183810	SH	DEFINED	3
TALISMAN ENERGY INC	COM	87425E103	10	270	SH	DEFINED	1
TALISMAN ENERGY INC	COM	87425E103	27	709	SH	DEFINED	12
TALK AMERICA HLDGS INC	COM NEW	87426R202	5	500	SH	DEFINED	17
TALK AMERICA HLDGS INC	COM NEW	87426R202	73	7339	SH	DEFINED	12
TALK AMERICA HLDGS INC	COM NEW	87426R202	2032	202993	SH	DEFINED	3
TALK AMERICA HLDGS INC	COM NEW	87426R202	5782	577632	SH	DEFINED	6
TALX CORP	COM	874918105	88	3060	SH	DEFINED	12
TALX CORP	COM	874918105	6143	212480	SH	DEFINED	3
TANDY BRANDS ACCESSORIES INC	COM	875378101	1141	104238	SH	DEFINED	6
TANGER FACTORY OUTLET CTRS I	COM	875465106	215	8000	SH	DEFINED	1
TANGER FACTORY OUTLET CTRS I	COM	875465106	3134	116385	SH	DEFINED	12
TANOX INC	COM	87588Q109	19	1600	SH	DEFINED	2
TAPESTRY PHARMACEUTICALS INC	COM	876031105	0	500	SH	DEFINED	12
TARGET CORP	COM	87612E106	5981	109916	SH	DEFINED	12
TARGET CORP	COM	87612E106	40263	739999	SH	DEFINED	2
TARGET CORP	COM	87612E106	24740	454692	SH	DEFINED	6
TARGET CORP	COM	87612E106	18918	347699	SH	DEFINED	17
TARGET CORP	COM	87612E106	18603	341900	SH	DEFINED	3
TARGET CORP	COM	87612E106	6345	116617	SH	DEFINED	11
TARGET CORP	COM	87612E106	109	2000	SH	DEFINED	7
TARGET CORP	COM	87612E106	39	713	SH	DEFINED	4
TARGET CORP	COM	87612E106	9356	171947	SH	DEFINED	1
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	6	200	SH	DEFINED	12
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	11	386	SH	DEFINED	11
TARRAGON CORP	COM	876287103	5	200	SH	DEFINED	12
TARRAGON CORP	COM	876287103	54	2136	SH	DEFINED	9
TASER INTL INC	COM	87651B104	54	5360	SH	DEFINED	12
TASTY BAKING CO	COM	876553306	33	4000	SH	DEFINED	9
TASTY BAKING CO	COM	876553306	178	21830	SH	DEFINED	12
TAUBMAN CTRS INC	COM	876664103	68	2000	SH	DEFINED	12
TAUBMAN CTRS INC	COM	876664103	33797	991399	SH	DEFINED	3
TAYLOR CAP GROUP INC	COM	876851106	2486	63335	SH	DEFINED	6
TBC CORP NEW	COM	872183108	19	700	SH	DEFINED	11
TBC CORP NEW	COM	872183108	261	9612	SH	DEFINED	12
TBC CORP NEW	COM	872183108	1919	70730	SH	DEFINED	3
TC PIPELINES LP	UT COM LTD PRT	87233Q108	467	14090	SH	DEFINED	12
TCF FINL CORP	COM	872275102	171	6590	SH	DEFINED	12
TCF FINL CORP	COM	872275102	6209	239904	SH	DEFINED	1

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

TCF FINL CORP	COM	872275102	39	1500	SH	DEFINED	11
TCF FINL CORP	COM	872275102	26	1000	SH	DEFINED	17
TCF FINL CORP	COM	872275102	6885	266050	SH	DEFINED	2
TCW CONV SECS FD INC	COM	872340104	114	22750	SH	DEFINED	12
TD BANKNORTH INC	COM	87235A101	1	49	SH	DEFINED	17
TD BANKNORTH INC	COM	87235A101	20526	688789	SH	DEFINED	8
TD BANKNORTH INC	COM	87235A101	2541	85265	SH	DEFINED	1
TD BANKNORTH INC	COM	87235A101	607	20361	SH	DEFINED	12
TD BANKNORTH INC	COM	87235A101	431	14449	SH	DEFINED	5
TD BANKNORTH INC	COM	87235A101	339	11387	SH	DEFINED	11
TD BANKNORTH INC	COM	87235A101	2	52	SH	DEFINED	9
TD BANKNORTH INC	COM	87235A101	22	734	SH	DEFINED	6
TDC A/S	SPONSORED ADR	87236N102	57	2685	SH	DEFINED	17
TDC A/S	SPONSORED ADR	87236N102	2	105	SH	DEFINED	11
TDK CORP	AMERN DEP SH	872351408	13	190	SH	DEFINED	11
TECH DATA CORP	COM	878237106	159	4350	SH	DEFINED	12
TECH DATA CORP	COM	878237106	41101	1122970	SH	DEFINED	6
TECHNE CORP	COM	878377100	29381	639973	SH	DEFINED	3
TECHNE CORP	COM	878377100	953	20750	SH	DEFINED	11
TECHNE CORP	COM	878377100	189	4116	SH	DEFINED	12
TECHNICAL OLYMPIC USA INC	COM	878483106	11263	463885	SH	DEFINED	3
TECHNIP NEW	SPONSORED ADR	878546209	22873	515689	SH	DEFINED	6
TECHNITROL INC	COM	878555101	13	915	SH	DEFINED	11
TECHNITROL INC	COM	878555101	106	7517	SH	DEFINED	12
TECHNOLOGY INVT CAP CORP	COM	878717305	7492	506199	SH	DEFINED	12
TECHNOLOGY INVT CAP CORP	COM	878717305	30	2013	SH	DEFINED	11
TECHNOLOGY RESH CORP	COM NEW	878727304	2	450	SH	DEFINED	12
TECHTEAM GLOBAL INC	COM	878311109	985	76140	SH	DEFINED	3
TECO ENERGY INC	COM	872375100	6173	326461	SH	DEFINED	3
TECO ENERGY INC	COM	872375100	2724	144030	SH	DEFINED	12
TECO ENERGY INC	COM	872375100	786	41565	SH	DEFINED	17
TECO ENERGY INC	COM	872375100	25	1333	SH	DEFINED	11
TECO ENERGY INC	COM	872375100	4	200	SH	DEFINED	2
TECO ENERGY INC	COM	872375100	20592	1093310	SH	DEFINED	6
TEEKAY LNG PARTNERS L P	PRTNRSP UNITS	Y8564M105	533	18900	SH	DEFINED	12
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	73	1660	SH	DEFINED	12
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	3	62	SH	DEFINED	11
TEGAL CORP	COM	879008100	6	6000	SH	DEFINED	12
TEJON RANCH CO DEL	COM	879080109	119	2312	SH	DEFINED	12
TEKELEC	COM	879101103	8	500	SH	DEFINED	12
TEKELEC	COM	879101103	23	1350	SH	DEFINED	11
TEKTRONIX INC	COM	879131100	29	1250	SH	DEFINED	11
TEKTRONIX INC	COM	879131100	6058	260320	SH	DEFINED	6
TEKTRONIX INC	COM	879131100	1475	63372	SH	DEFINED	2
TEKTRONIX INC	COM	879131100	1375	59096	SH	DEFINED	12
TEL OFFSHORE TR	UNIT BEN INT	872382106	0	15	SH	DEFINED	12
TELE CENTRO OESTE CELULAR S	SPON ADR PFD	87923P105	1790	177800	SH	DEFINED	3
TELE CENTRO OESTE CELULAR S	SPON ADR PFD	87923P105	1	51	SH	DEFINED	11
TELE CENTRO OESTE CELULAR S	SPON ADR PFD	87923P105	0	41	SH	DEFINED	9
TELE NORTE LESTE PART S A	SPON ADR PFD	879246106	383	23000	SH	DEFINED	3
TELECOM ARGENTINA S A	SPON ADR REP B	879273209	13	1080	SH	DEFINED	11
TELECOM ARGENTINA S A	SPON ADR REP B	879273209	8621	722000	SH	DEFINED	3
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	46	1360	SH	DEFINED	11
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	34	1000	SH	DEFINED	17
TELECOM ITALIA S P A NEW	SPON ADR ORD	87927Y102	6	180	SH	DEFINED	9
TELECOM ITALIA S P A NEW	SPON ADR ORD	87927Y102	26	836	SH	DEFINED	11
TELECOMMUNICATION SYS INC	CL A	87929J103	27	11850	SH	DEFINED	12
TELECOMUNICACOES BRASILEIRAS	SPONSORED ADR	879287308	4	125	SH	DEFINED	9
TELECOMUNICACOES BRASILEIRAS	SPONSORED ADR	879287308	11	350	SH	DEFINED	11
TELEDYNE TECHNOLOGIES INC	COM	879360105	19435	596538	SH	DEFINED	3
TELEDYNE TECHNOLOGIES INC	COM	879360105	78	2388	SH	DEFINED	12
TELEFLEX INC	COM	879369106	1076	18120	SH	DEFINED	6

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

TELEFLEX INC	COM	879369106	81	1367	SH	DEFINED	11
TELEFLEX INC	COM	879369106	8697	146487	SH	DEFINED	12
TELEFLEX INC	COM	879369106	59	1000	SH	DEFINED	2
TELEFONICA S A	SPONSORED ADR	879382208	13	276	SH	DEFINED	9
TELEFONICA S A	SPONSORED ADR	879382208	117	2392	SH	DEFINED	11
TELEFONICA S A	SPONSORED ADR	879382208	18656	402687	SH	DEFINED	6
TELEFONICA S A	SPONSORED ADR	879382208	798	16327	SH	DEFINED	2
TELEFONICA S A	SPONSORED ADR	879382208	8646	177840	SH	DEFINED	17
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	19	1000	SH	DEFINED	17
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	44	2330	SH	DEFINED	11
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	48	2532	SH	DEFINED	9
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	146	7708	SH	DEFINED	2
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	15360	813426	SH	DEFINED	6
TELEGLOBE INTL HLDGS LTD	COM	G87340108	1	500	SH	DEFINED	12
TELEKOM AUSTRIA AG	SPONSORED ADR	87943Q109	30	785	SH	DEFINED	11
TELEESTE CELULAR PART S A	SPON ADR PFD	87943B102	0	4	SH	DEFINED	11
TELENOR ASA	SPONSORED ADR	87944W105	315	14110	SH	DEFINED	17
TELEPHONE & DATA SYS INC	COM	879433100	83	2033	SH	DEFINED	6
TELEPHONE & DATA SYS INC	SPL COM	879433860	61	1600	SH	DEFINED	17
TELEPHONE & DATA SYS INC	COM	879433100	42	1025	SH	DEFINED	9
TELEPHONE & DATA SYS INC	SPL COM	879433860	73	1900	SH	DEFINED	6
TELEPHONE & DATA SYS INC	SPL COM	879433860	955	24904	SH	DEFINED	12
TELEPHONE & DATA SYS INC	SPL COM	879433860	39	1025	SH	DEFINED	9
TELEPHONE & DATA SYS INC	SPL COM	879433860	8	212	SH	DEFINED	11
TELEPHONE & DATA SYS INC	COM	879433100	1016	24900	SH	DEFINED	12
TELEPHONE & DATA SYS INC	COM	879433100	207	5065	SH	DEFINED	2
TELEPHONE & DATA SYS INC	COM	879433100	65	1600	SH	DEFINED	17
TELEPHONE & DATA SYS INC	SPL COM	879433860	194	5065	SH	DEFINED	2
TELESP CELULAR PART S A	SPON ADR PFD	87952L108	0	49	SH	DEFINED	11
TELESYSTEM INTL WIRELESS INC	COM NEW	879946606	209	13400	SH	DEFINED	3
TELEWEST GLOBAL INC	COM	87956T107	29211	1293182	SH	DEFINED	6
TELIK INC	COM	87959M109	0	19	SH	DEFINED	17
TELIK INC	COM	87959M109	1892	116420	SH	DEFINED	3
TELIK INC	COM	87959M109	3094	190278	SH	DEFINED	12
TELKONET INC	COM	879604106	0	100	SH	DEFINED	12
TELLABS INC	COM	879664100	10707	1230640	SH	DEFINED	6
TELLABS INC	COM	879664100	121	13950	SH	DEFINED	5
TELLABS INC	COM	879664100	272	31247	SH	DEFINED	9
TELLABS INC	COM	879664100	24	2800	SH	DEFINED	11
TELLABS INC	COM	879664100	843	96941	SH	DEFINED	12
TELLABS INC	COM	879664100	17400	2000000	SH	DEFINED	13
TELUS CORP	NON-VTG SHS	87971M202	66	1945	SH	DEFINED	7
TEMPLE INLAND INC	COM	879868107	113	3050	SH	DEFINED	11
TEMPLE INLAND INC	COM	879868107	178	4800	SH	DEFINED	2
TEMPLE INLAND INC	COM	879868107	1137	30600	SH	DEFINED	6
TEMPLE INLAND INC	COM	879868107	3820	102815	SH	DEFINED	12
TEMPLETON DRAGON FD INC	COM	88018T101	1185	65544	SH	DEFINED	12
TEMPLETON DRAGON FD INC	COM	88018T101	7250	401013	SH	DEFINED	5
TEMPLETON EMERG MKTS INCOME	COM	880192109	3731	269406	SH	DEFINED	12
TEMPLETON EMERGING MKTS FD I	COM	880191101	423	24200	SH	DEFINED	12
TEMPLETON GLOBAL INCOME FD	COM	880198106	222	25000	SH	DEFINED	12
TEMPLETON RUS AND EAST EUR F	COM	88022F105	158	4000	SH	DEFINED	12
TEMPUR PEDIC INTL INC	COM	88023U101	10964	494310	SH	DEFINED	3
TEMPUR PEDIC INTL INC	COM	88023U101	115	5177	SH	DEFINED	12
TENARIS S A	SPONSORED ADR	88031M109	4466	57100	SH	DEFINED	3
TENET HEALTHCARE CORP	COM	88033G100	8	622	SH	DEFINED	9
TENET HEALTHCARE CORP	COM	88033G100	268	21875	SH	DEFINED	12
TENET HEALTHCARE CORP	COM	88033G100	14505	1185022	SH	DEFINED	6
TENGASCO INC	COM NEW	88033R205	3	10000	SH	DEFINED	12
TENNANT CO	COM	880345103	581	16396	SH	DEFINED	12
TENNECO AUTOMOTIVE INC	COM	880349105	2890	173700	SH	DEFINED	3
TENNECO AUTOMOTIVE INC	COM	880349105	1	56	SH	DEFINED	12

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

TEPPCO PARTNERS L P	UT LTD PARTNER	872384102	249	6000	SH	DEFINED	17
TEPPCO PARTNERS L P	UT LTD PARTNER	872384102	4208	101535	SH	DEFINED	12
TERADYNE INC	COM	880770102	39	3275	SH	DEFINED	12
TERADYNE INC	COM	880770102	3	270	SH	DEFINED	17
TERAYON COMMUNICATION SYS	COM	880775101	12	4000	SH	DEFINED	12
TEREX CORP NEW	COM	880779103	60213	1528241	SH	DEFINED	3
TEREX CORP NEW	COM	880779103	1010	25647	SH	DEFINED	12
TEREX CORP NEW	COM	880779103	16	400	SH	DEFINED	11
TERRA INDS INC	COM	880915103	13585	1994920	SH	DEFINED	3
TERRA INDS INC	COM	880915103	35	5210	SH	DEFINED	12
TERRA NITROGEN CO L P	COM UNIT	881005201	234	8500	SH	DEFINED	12
TESORO CORP	COM	881609101	55392	1190717	SH	DEFINED	3
TESORO CORP	COM	881609101	75	1620	SH	DEFINED	12
TESSCO TECHNOLOGIES INC	COM	872386107	2	175	SH	DEFINED	12
TESSCO TECHNOLOGIES INC	COM	872386107	1072	80424	SH	DEFINED	6
TESSERA TECHNOLOGIES INC	COM	88164L100	28	850	SH	DEFINED	12
TETRA TECH INC NEW	COM	88162G103	1241	91730	SH	DEFINED	12
TETRA TECH INC NEW	COM	88162G103	20	1487	SH	DEFINED	11
TETRA TECHNOLOGIES INC DEL	COM	88162F105	412	12950	SH	DEFINED	3
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	818	26280	SH	DEFINED	5
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	65	2092	SH	DEFINED	11
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	50	1600	SH	DEFINED	17
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	25	802	SH	DEFINED	4
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	156	5020	SH	DEFINED	2
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	35008	1124200	SH	DEFINED	3
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	84	2700	SH	DEFINED	9
TEXAS CAPITAL BANCSHARES INC	COM	88224Q107	2058	104280	SH	DEFINED	3
TEXAS INDS INC	COM	882491103	2	35	SH	DEFINED	11
TEXAS INDS INC	COM	882491103	11	200	SH	DEFINED	9
TEXAS INDS INC	COM	882491103	25	450	SH	DEFINED	12
TEXAS INSTRS INC	COM	882508104	2511	89453	SH	DEFINED	2
TEXAS INSTRS INC	COM	882508104	11	400	SH	DEFINED	4
TEXAS INSTRS INC	COM	882508104	19085	681497	SH	DEFINED	17
TEXAS INSTRS INC	COM	882508104	16435	585485	SH	DEFINED	12
TEXAS INSTRS INC	COM	882508104	482	17164	SH	DEFINED	11
TEXAS INSTRS INC	COM	882508104	5614	200000	SH	DEFINED	8
TEXAS INSTRS INC	COM	882508104	662	23600	SH	DEFINED	5
TEXAS INSTRS INC	COM	882508104	175	6232	SH	DEFINED	9
TEXAS INSTRS INC	COM	882508104	199	7076	SH	DEFINED	1
TEXAS INSTRS INC	COM	882508104	6188	220466	SH	DEFINED	3
TEXAS PAC LD TR	SUB CTF PROP I T	882610108	1001	5654	SH	DEFINED	17
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	129	4222	SH	DEFINED	12
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	8509	279169	SH	DEFINED	1
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	1042	34200	SH	DEFINED	3
TEXAS UTD BANCSHARES INC	COM	882838105	631	34881	SH	DEFINED	6
TEXTRON INC	COM	883203101	63	825	SH	DEFINED	11
TEXTRON INC	COM	883203101	15	200	SH	DEFINED	2
TEXTRON INC	COM	883203101	372	4908	SH	DEFINED	17
TEXTRON INC	COM	883203101	736	9700	SH	DEFINED	9
TEXTRON INC	COM	883203101	2990	39415	SH	DEFINED	12
TEXTRON INC	COM	883203101	1165	15357	SH	DEFINED	5
TEXTRON INC	COM	883203101	36713	484019	SH	DEFINED	6
TEXTRON INC	COM	883203101	17157	226201	SH	DEFINED	3
TF FINL CORP	COM	872391107	11	400	SH	DEFINED	11
THAI FD INC	COM	882904105	67	7000	SH	DEFINED	12
THE BANK HOLDINGS INC	COM	88331E104	97	5000	SH	DEFINED	1
THERAGENICS CORP	COM	883375107	5	1500	SH	DEFINED	12
THERMO ELECTRON CORP	COM	883556102	44	1635	SH	DEFINED	2
THERMO ELECTRON CORP	COM	883556102	149	5537	SH	DEFINED	17
THERMO ELECTRON CORP	COM	883556102	179	6660	SH	DEFINED	6
THERMO ELECTRON CORP	COM	883556102	497	18504	SH	DEFINED	12
THERMO ELECTRON CORP	COM	883556102	2358	87768	SH	DEFINED	3

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

THERMO ELECTRON CORP	COM	883556102	38	1413	SH	DEFINED	11
THERMOGENESIS CORP	COM NEW	883623209	9	2000	SH	DEFINED	12
THOMAS & BETTS CORP	COM	884315102	28	1000	SH	DEFINED	9
THOMAS & BETTS CORP	COM	884315102	41	1450	SH	DEFINED	12
THOMAS & BETTS CORP	COM	884315102	7847	277884	SH	DEFINED	3
THOMAS INDS INC	COM	884425109	50	1250	SH	DEFINED	9
THOMSON	SPONSORED ADR	885118109	13621	592322	SH	DEFINED	6
THOMSON CORP	COM	884903105	27705	827130	SH	DEFINED	7
THOR INDS INC	COM	885160101	167	5300	SH	DEFINED	12
THORATEC CORP	COM NEW	885175307	32	2100	SH	DEFINED	2
THORATEC CORP	COM NEW	885175307	1264	82425	SH	DEFINED	12
THORNBURG MTG INC	COM	885218107	769	26390	SH	DEFINED	3
THORNBURG MTG INC	COM	885218107	1865	64030	SH	DEFINED	2
THORNBURG MTG INC	COM	885218107	456	15659	SH	DEFINED	12
THORNBURG MTG INC	COM	885218107	15	500	SH	DEFINED	11
THQ INC	COM NEW	872443403	555	18975	SH	DEFINED	12
TIBCO SOFTWARE INC	COM	88632Q103	426	65200	SH	DEFINED	12
TIBCO SOFTWARE INC	COM	88632Q103	290	44300	SH	DEFINED	6
TIDEWATER INC	COM	886423102	7	175	SH	DEFINED	9
TIDEWATER INC	COM	886423102	96	2510	SH	DEFINED	11
TIDEWATER INC	COM	886423102	4839	126941	SH	DEFINED	12
TIDEWATER INC	COM	886423102	24966	658623	SH	DEFINED	6
TIERONE CORP	COM	88650R108	27	1000	SH	DEFINED	11
TIERONE CORP	COM	88650R108	2428	89490	SH	DEFINED	3
TIFFANY & CO NEW	COM	886547108	9221	281470	SH	DEFINED	6
TIFFANY & CO NEW	COM	886547108	3413	104192	SH	DEFINED	12
TIFFANY & CO NEW	COM	886547108	2869	89084	SH	DEFINED	17
TIFFANY & CO NEW	COM	886547108	10	300	SH	DEFINED	11
TIFFANY & CO NEW	COM	886547108	7	200	SH	DEFINED	9
TIM PARTICIPACOES S A	SPONS ADR PFD	88706P106	0	31	SH	DEFINED	11
TIM PARTICIPACOES S A	SPONS ADR PFD	88706P106	2806	177500	SH	DEFINED	3
TIM PARTICIPACOES S A	SPONS ADR PFD	88706P106	0	11	SH	DEFINED	9
TIMBERLAND BANCORP INC	COM	887098101	21	950	SH	DEFINED	12
TIMBERLAND BANCORP INC	COM	887098101	954	42400	SH	DEFINED	6
TIMBERLAND CO	CL A	887100105	64328	1661370	SH	DEFINED	3
TIMBERLAND CO	CL A	887100105	8	200	SH	DEFINED	9
TIMBERLAND CO	CL A	887100105	19	500	SH	DEFINED	11
TIMBERLAND CO	CL A	887100105	8120	209700	SH	DEFINED	6
TIMBERLAND CO	CL A	887100105	5142	132808	SH	DEFINED	12
TIME WARNER INC	COM	887317105	94	5597	SH	DEFINED	1
TIME WARNER INC	COM	887317105	536	32065	SH	DEFINED	6
TIME WARNER INC	COM	887317105	1145	68530	SH	DEFINED	5
TIME WARNER INC	COM	887317105	2716	162561	SH	DEFINED	9
TIME WARNER INC	COM	887317105	5459	326700	SH	DEFINED	7
TIME WARNER INC	COM	887317105	8996	538360	SH	DEFINED	2
TIME WARNER INC	COM	887317105	9828	592151	SH	DEFINED	17
TIME WARNER INC	COM	887317105	14504	867973	SH	DEFINED	12
TIME WARNER INC	COM	887317105	21985	1315691	SH	DEFINED	3
TIME WARNER INC	COM	887317105	153804	9204329	SH	DEFINED	10
TIME WARNER INC	COM	887317105	631812	37810400	SH	DEFINED	8
TIME WARNER INC	COM	887317105	846	50656	SH	DEFINED	11
TIMKEN CO	COM	887389104	234	10146	SH	DEFINED	12
TIMKEN CO	COM	887389104	1632	70647	SH	DEFINED	3
TIMKEN CO	COM	887389104	21	900	SH	DEFINED	2
TIMKEN CO	COM	887389104	3039	131550	SH	DEFINED	6
TITAN CORP	COM	888266103	78	3446	SH	DEFINED	12
TITAN INTL INC ILL	COM	88830M102	3853	275617	SH	DEFINED	3
TITAN PHARMACEUTICALS INC DE	COM	888314101	2	1000	SH	DEFINED	12
TIVO INC	COM	888706108	659	98700	SH	DEFINED	12
TJX COS INC NEW	COM	872540109	15341	630000	SH	DEFINED	8
TJX COS INC NEW	COM	872540109	5551	227980	SH	DEFINED	12
TJX COS INC NEW	COM	872540109	19	767	SH	DEFINED	9

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

TJX COS INC NEW	COM	872540109	34	1376	SH	DEFINED	11
TJX COS INC NEW	COM	872540109	107	4395	SH	DEFINED	17
TJX COS INC NEW	COM	872540109	5	200	SH	DEFINED	6
TLC VISION CORP	COM	872549100	20	2500	SH	DEFINED	12
TNS INC	COM	872960109	1647	70490	SH	DEFINED	3
TOFUTTI BRANDS INC	COM	88906B105	2	500	SH	DEFINED	1
TOLL BROTHERS INC	COM	889478103	5092	50140	SH	DEFINED	3
TOLL BROTHERS INC	COM	889478103	325	3201	SH	DEFINED	12
TOLL BROTHERS INC	COM	889478103	2	17	SH	DEFINED	11
TOMKINS PLC	SPONSORED ADR	890030208	87	4600	SH	DEFINED	2
TOO INC	COM	890333107	-4	-176	SH	DEFINED	12
TOO INC	COM	890333107	27334	1169627	SH	DEFINED	3
TOOTSIE ROLL INDS INC	COM	890516107	550	18805	SH	DEFINED	2
TOOTSIE ROLL INDS INC	COM	890516107	23	772	SH	DEFINED	9
TOOTSIE ROLL INDS INC	COM	890516107	20	690	SH	DEFINED	11
TOOTSIE ROLL INDS INC	COM	890516107	595	20330	SH	DEFINED	12
TOP TANKERS INC	COM	Y8897Y107	2	150	SH	DEFINED	12
TOPPS INC	COM	890786106	83	8300	SH	DEFINED	11
TOPPS INC	COM	890786106	72	7225	SH	DEFINED	12
TORCH ENERGY ROYALTY TRUST	UNIT BEN INT	891013104	3	500	SH	DEFINED	11
TORCHMARK CORP	COM	891027104	8280	158620	SH	DEFINED	6
TORCHMARK CORP	COM	891027104	16	300	SH	DEFINED	11
TORCHMARK CORP	COM	891027104	8	145	SH	DEFINED	12
TOREADOR RES CORP	COM	891050106	7	300	SH	DEFINED	12
TORO CO	COM	891092108	270	7000	SH	DEFINED	6
TORO CO	COM	891092108	12839	332530	SH	DEFINED	3
TORO CO	COM	891092108	1418	36718	SH	DEFINED	12
TORO CO	COM	891092108	2	45	SH	DEFINED	11
TORO CO	COM	891092108	31	800	SH	DEFINED	9
TORONTO DOMINION BK ONT	COM NEW	891160509	75892	1700995	SH	DEFINED	7
TORONTO DOMINION BK ONT	COM NEW	891160509	139	3108	SH	DEFINED	12
TORONTO DOMINION BK ONT	COM NEW	891160509	0	1	SH	DEFINED	11
TORONTO DOMINION BK ONT	COM NEW	891160509	1	23	SH	DEFINED	17
TORTOISE ENERGY CAP CORP	COM	89147U100	199	8010	SH	DEFINED	12
TORTOISE ENERGY INFRSTRCTR C	COM	89147L100	997	31579	SH	DEFINED	12
TOTAL S A	SPONSORED ADR	89151E109	350	2996	SH	DEFINED	11
TOTAL S A	SPONSORED ADR	89151E109	10336	88459	SH	DEFINED	2
TOTAL S A	SPONSORED ADR	89151E109	4988	43383	SH	DEFINED	17
TOTAL S A	SPONSORED ADR	89151E109	863	7388	SH	DEFINED	6
TOTAL SYS SVCS INC	COM	891906109	729	30247	SH	DEFINED	12
TOWER GROUP INC	COM	891777104	18	1136	SH	DEFINED	12
TOWN & CTRY TR	SH BEN INT	892081100	148	5200	SH	DEFINED	12
TOWN & CTRY TR	SH BEN INT	892081100	21	750	SH	DEFINED	11
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	1338	19722	SH	DEFINED	17
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	36968	525658	SH	DEFINED	6
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	33	461	SH	DEFINED	11
TOYS R US INC	COM	892335100	259	9789	SH	DEFINED	12
TOYS R US INC	COM	892335100	1631	61603	SH	DEFINED	9
TOYS R US INC	COM	892335100	6449	243530	SH	DEFINED	6
TRACK DATA CORP	COM NEW	891918203	17	7144	SH	DEFINED	12
TRACTOR SUPPLY CO	COM	892356106	12	238	SH	DEFINED	11
TRACTOR SUPPLY CO	COM	892356106	1495	30457	SH	DEFINED	12
TRAFFIX INC	COM	892721101	1	200	SH	DEFINED	12
TRAMMELL CROW CO	COM	89288R106	2932	120950	SH	DEFINED	3
TRAMMELL CROW CO	COM	89288R106	19	800	SH	DEFINED	11
TRANS WORLD ENTMT CORP	COM	89336Q100	2903	245419	SH	DEFINED	3
TRANSACTION SYS ARCHITECTS	COM	893416107	9850	399910	SH	DEFINED	3
TRANSACTION SYS ARCHITECTS	COM	893416107	7141	289921	SH	DEFINED	6
TRANSACTION SYS ARCHITECTS	COM	893416107	62	2500	SH	DEFINED	12
TRANSAMERICA INCOME SHS INC	COM	893506105	128	5800	SH	DEFINED	12
TRANSATLANTIC HLDGS INC	COM	893521104	156	2793	SH	DEFINED	12
TRANSATLANTIC HLDGS INC	COM	893521104	54	971	SH	DEFINED	1

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

TRANSATLANTIC HLDGS INC	COM	893521104	6447	115497	SH	DEFINED	17
TRANSATLANTIC HLDGS INC	COM	893521104	116	2080	SH	DEFINED	6
TRANSCANADA CORP	COM	89353D107	5169	195356	SH	DEFINED	12
TRANSCANADA CORP	COM	89353D107	26	1000	SH	DEFINED	11
TRANSCANADA CORP	COM	89353D107	22289	846686	SH	DEFINED	7
TRANSCONTINENTAL RLTY INVS	COM NEW	893617209	7	315	SH	DEFINED	9
TRANSMETA CORP DEL	COM	89376R109	0	600	SH	DEFINED	12
TRANSMONTAIGNE INC	COM	893934109	7301	695300	SH	DEFINED	6
TRANSOCEAN INC	ORD	G90078109	15309	283648	SH	DEFINED	6
TRANSOCEAN INC	ORD	G90078109	9175	170000	SH	DEFINED	8
TRANSOCEAN INC	ORD	G90078109	1847	34223	SH	DEFINED	11
TRANSOCEAN INC	ORD	G90078109	621	11510	SH	DEFINED	12
TRANSOCEAN INC	ORD	G90078109	295	5475	SH	DEFINED	2
TRANSOCEAN INC	ORD	G90078109	75	1382	SH	DEFINED	9
TRANSOCEAN INC	ORD	G90078109	34	637	SH	DEFINED	17
TRANSPRO INC	COM	893885103	0	0	SH	DEFINED	12
TRANSWITCH CORP	COM	894065101	7	3200	SH	DEFINED	12
TREDEGAR CORP	COM	894650100	11	700	SH	DEFINED	12
TREX INC	COM	89531P105	382	14851	SH	DEFINED	12
TRI CONTL CORP	COM	895436103	520	29221	SH	DEFINED	12
TRIAD GTY INC	COM	895925105	17408	345474	SH	DEFINED	6
TRIAD GTY INC	COM	895925105	40	800	SH	DEFINED	12
TRIAD HOSPITALS INC	COM	89579K109	7316	133900	SH	DEFINED	6
TRIAD HOSPITALS INC	COM	89579K109	464	8500	SH	DEFINED	3
TRIAD HOSPITALS INC	COM	89579K109	143	2626	SH	DEFINED	12
TRIAD HOSPITALS INC	COM	89579K109	4	69	SH	DEFINED	2
TRIAD HOSPITALS INC	COM	89579K109	820	15000	SH	DEFINED	17
TRIARC COS INC	CL B SER 1	895927309	773	52012	SH	DEFINED	12
TRIARC COS INC	CL A	895927101	425	26400	SH	DEFINED	12
TRIBUNE CO NEW	COM	896047107	256	7272	SH	DEFINED	11
TRIBUNE CO NEW	COM	896047107	4	109	SH	DEFINED	9
TRIBUNE CO NEW	COM	896047107	112	3180	SH	DEFINED	6
TRIBUNE CO NEW	COM	896047107	31	880	SH	DEFINED	2
TRIBUNE CO NEW	COM	896047107	352	10000	SH	DEFINED	4
TRIBUNE CO NEW	COM	896047107	4250	120800	SH	DEFINED	17
TRIBUNE CO NEW	COM	896047107	693	19699	SH	DEFINED	12
TRIBUNE CO NEW	COM	896047107	184	5230	SH	DEFINED	7
TRICO BANCSHARES	COM	896095106	983	44000	SH	DEFINED	12
TRICO BANCSHARES	COM	896095106	1416	63371	SH	DEFINED	6
TRIDENT MICROSYSTEMS INC	COM	895919108	18	800	SH	DEFINED	11
TRIKON TECHNOLOGIES INC	COM NEW	896187408	1	400	SH	DEFINED	12
TRIMBLE NAVIGATION LTD	COM	896239100	9038	231920	SH	DEFINED	3
TRIMBLE NAVIGATION LTD	COM	896239100	956	24525	SH	DEFINED	12
TRIMBLE NAVIGATION LTD	COM	896239100	12	300	SH	DEFINED	2
TRIMERIS INC	COM	896263100	21	2100	SH	DEFINED	12
TRINITY INDS INC	COM	896522109	665	20750	SH	DEFINED	6
TRINITY INDS INC	COM	896522109	18	550	SH	DEFINED	12
TRIPATH IMAGING INC	COM	896942109	8	900	SH	DEFINED	12
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	7	2200	SH	DEFINED	12
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	2	459	SH	DEFINED	11
TRIUMPH GROUP INC NEW	COM	896818101	31	900	SH	DEFINED	11
TRIUMPH GROUP INC NEW	COM	896818101	1590	45730	SH	DEFINED	12
TRIZEC PROPERTIES INC	COM	89687P107	458	22253	SH	DEFINED	17
TRIZEC PROPERTIES INC	COM	89687P107	3092	150293	SH	DEFINED	9
TRIZEC PROPERTIES INC	COM	89687P107	120	5850	SH	DEFINED	12
TRUSTCO BK CORP N Y	COM	898349105	7	550	SH	DEFINED	9
TRUSTCO BK CORP N Y	COM	898349105	38	2900	SH	DEFINED	11
TRUSTCO BK CORP N Y	COM	898349105	2498	191306	SH	DEFINED	12
TRUSTMARK CORP	COM	898402102	34130	1166851	SH	DEFINED	6
TRUSTMARK CORP	COM	898402102	1289	44050	SH	DEFINED	12
TRUSTREET PPTYS INC	COM	898404108	25	1500	SH	DEFINED	2
TRUSTREET PPTYS INC	PFD CV A	898404207	69	2886	SH	DEFINED	12

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

TRUSTREET PPTYS INC	COM		898404108	26	1588	SH	DEFINED	12
TRW AUTOMOTIVE HLDGS CORP	COM		87264S106	7567	308750	SH	DEFINED	6
TRW AUTOMOTIVE HLDGS CORP	COM		87264S106	2	100	SH	DEFINED	12
TS&W CLAYMORE TAX ADVNTG BL	COM		87280R108	195	14198	SH	DEFINED	12
TSAKOS ENERGY NAVIGATION LTD	SHS		G9108L108	155	4000	SH	DEFINED	12
TSAKOS ENERGY NAVIGATION LTD	SHS		G9108L108	20676	533295	SH	DEFINED	3
TSR INC	COM		872885108	430	71700	SH	DEFINED	6
TTM TECHNOLOGIES INC	COM		87305R109	3966	521200	SH	DEFINED	6
TTM TECHNOLOGIES INC	COM		87305R109	2	320	SH	DEFINED	12
TUESDAY MORNING CORP	COM NEW		899035505	1	27	SH	DEFINED	12
TUMBLEWEED COMMUNICATIONS CO	COM		899690101	3	1000	SH	DEFINED	12
TUPPERWARE CORP	COM		899896104	29470	1261000	SH	DEFINED	6
TUPPERWARE CORP	COM		899896104	91	3900	SH	DEFINED	12
TUPPERWARE CORP	COM		899896104	14353	614150	SH	DEFINED	3
TURBOCHEF TECHNOLOGIES INC	COM NEW		900006206	18	1000	SH	DEFINED	12
TURKISH INVT FD INC	COM		900145103	8	500	SH	DEFINED	12
TUT SYSTEMS	COM		901103101	2	831	SH	DEFINED	12
TUTOGEN MEDICAL INC	COM		901107102	37	15607	SH	DEFINED	9
TVI CORP NEW	COM		872916101	413	105200	SH	DEFINED	12
TXU CORP	COM		873168108	1	17	SH	DEFINED	1
TXU CORP	COM		873168108	17	200	SH	DEFINED	9
TXU CORP	COM		873168108	4952	59600	SH	DEFINED	6
TXU CORP	COM		873168108	27892	335680	SH	DEFINED	3
TXU CORP	COM		873168108	1121	13496	SH	DEFINED	12
TXU CORP	COM		873168108	76	915	SH	DEFINED	17
TYCO INTL LTD NEW	COM		902124106	13579	465043	SH	DEFINED	12
TYCO INTL LTD NEW	COM		902124106	756	25897	SH	DEFINED	9
TYCO INTL LTD NEW	NOTE	11/1	902124AC0	1155	15000	SH	DEFINED	12
TYCO INTL LTD NEW	COM		902124106	1849166	63327600	SH	DEFINED	8
TYCO INTL LTD NEW	COM		902124106	483910	16572258	SH	DEFINED	10
TYCO INTL LTD NEW	COM		902124106	248200	8500000	SH	DEFINED	13
TYCO INTL LTD NEW	COM		902124106	24611	842856	SH	DEFINED	4
TYCO INTL LTD NEW	COM		902124106	2978	106134	SH	DEFINED	6
TYCO INTL LTD NEW	COM		902124106	1928	66026	SH	DEFINED	2
TYCO INTL LTD NEW	COM		902124106	1596	54660	SH	DEFINED	17
TYCO INTL LTD NEW	COM		902124106	1307	44767	SH	DEFINED	3
TYCO INTL LTD NEW	COM		902124106	845	28955	SH	DEFINED	11
TYCO INTL LTD NEW	COM		902124106	11900	407546	SH	DEFINED	5
TYCO INTL LTD NEW	COM		902124106	894	30625	SH	DEFINED	7
TYLER TECHNOLOGIES INC	COM		902252105	90	11892	SH	DEFINED	17
TYSON FOODS INC	CL A		902494103	21	1169	SH	DEFINED	2
TYSON FOODS INC	CL A		902494103	9371	526435	SH	DEFINED	3
TYSON FOODS INC	CL A		902494103	133	7470	SH	DEFINED	6
TYSON FOODS INC	CL A		902494103	48	2700	SH	DEFINED	9
TYSON FOODS INC	CL A		902494103	106	5966	SH	DEFINED	12
U S CONCRETE INC	COM		90333L102	0	69	SH	DEFINED	11
U S G CORP	COM NEW		903293405	5	124	SH	DEFINED	11
U S G CORP	COM NEW		903293405	35053	824783	SH	DEFINED	3
U S G CORP	COM NEW		903293405	0	4	SH	DEFINED	12
U S I HLDGS	COM		90333H101	13	1000	SH	DEFINED	12
U S SHIPPING PARTNERS L P	COM UNIT		903417103	8	300	SH	DEFINED	12
U S XPRESS ENTERPRISES INC	CL A		90338N103	896	75190	SH	DEFINED	12
U S XPRESS ENTERPRISES INC	CL A		90338N103	2034	170800	SH	DEFINED	6
U STORE IT TR	COM		91274F104	508	26644	SH	DEFINED	3
U STORE IT TR	COM		91274F104	1255	65855	SH	DEFINED	12
UAP HLDG CORP	COM		903441103	18	1100	SH	DEFINED	11
UBIQUITEL INC	COM		903474302	6684	819062	SH	DEFINED	3
UBS AG	NAMEN AKT		H8920M855	5	60	SH	DEFINED	11
UBS AG	NAMEN AKT		H8920M855	133	1708	SH	DEFINED	12
UBS AG	NAMEN AKT		H8920M855	944	12120	SH	DEFINED	3
UCBH HOLDINGS INC	COM		90262T308	49	3000	SH	DEFINED	1
UCBH HOLDINGS INC	COM		90262T308	1	50	SH	DEFINED	12

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

UCBH HOLDINGS INC	COM	90262T308	7053	434290	SH	DEFINED	3
UFP TECHNOLOGIES INC	COM	902673102	4	1000	SH	DEFINED	12
UGI CORP NEW	COM	902681105	46	1645	SH	DEFINED	12
UGI CORP NEW	COM	902681105	0	2	SH	DEFINED	7
UGI CORP NEW	COM	902681105	26321	943420	SH	DEFINED	3
UGI CORP NEW	COM	902681105	50	1800	SH	DEFINED	9
UICI	COM	902737105	28817	967980	SH	DEFINED	6
UICI	COM	902737105	22352	750827	SH	DEFINED	3
UIL HLDG CORP	COM	902748102	342	6357	SH	DEFINED	12
UIL HLDG CORP	COM	902748102	54	1000	SH	DEFINED	17
UIL HLDG CORP	COM	902748102	15	275	SH	DEFINED	11
ULTRA PETROLEUM CORP	COM	903914109	30	1000	SH	DEFINED	2
ULTRA PETROLEUM CORP	COM	903914109	5349	176176	SH	DEFINED	12
ULTRALIFE BATTERIES INC	COM	903899102	19	1200	SH	DEFINED	11
ULTRALIFE BATTERIES INC	COM	903899102	2064	127804	SH	DEFINED	12
ULTRATECH INC	COM	904034105	18	1000	SH	DEFINED	11
UMB FINL CORP	COM	902788108	30	523	SH	DEFINED	12
UMB FINL CORP	COM	902788108	2910	51029	SH	DEFINED	6
UMPQUA HLDGS CORP	COM	904214103	4261	181030	SH	DEFINED	3
UNIBANCO-UNIAO DE BANCOS BRA	GDR REP PFD UT	90458E107	205	5300	SH	DEFINED	6
UNICO AMERN CORP	COM	904607108	504	55378	SH	DEFINED	6
UNIFI INC	COM	904677101	29	6755	SH	DEFINED	12
UNIFIRST CORP MASS	COM	904708104	4477	110440	SH	DEFINED	3
UNILEVER N V	N Y SHS NEW	904784709	228	3516	SH	DEFINED	17
UNILEVER N V	N Y SHS NEW	904784709	220	3390	SH	DEFINED	11
UNILEVER N V	N Y SHS NEW	904784709	215	3313	SH	DEFINED	1
UNILEVER N V	N Y SHS NEW	904784709	504	7767	SH	DEFINED	5
UNILEVER N V	N Y SHS NEW	904784709	670	10338	SH	DEFINED	12
UNILEVER N V	N Y SHS NEW	904784709	2123	32745	SH	DEFINED	6
UNILEVER N V	N Y SHS NEW	904784709	57	884	SH	DEFINED	9
UNILEVER PLC	SPON ADR NEW	904767704	53	1360	SH	DEFINED	2
UNILEVER PLC	SPON ADR NEW	904767704	9	225	SH	DEFINED	9
UNILEVER PLC	SPON ADR NEW	904767704	97	2500	SH	DEFINED	7
UNION BANKSHARES CORP	COM	905399101	62	1605	SH	DEFINED	12
UNION PAC CORP	COM	907818108	14649	228339	SH	DEFINED	6
UNION PAC CORP	COM	907818108	12672	195558	SH	DEFINED	2
UNION PAC CORP	COM	907818108	6792	104810	SH	DEFINED	17
UNION PAC CORP	COM	907818108	1443	22267	SH	DEFINED	12
UNION PAC CORP	COM	907818108	684	10550	SH	DEFINED	11
UNION PAC CORP	COM	907818108	8	125	SH	DEFINED	9
UNION PAC CORP	COM	907818108	350	5400	SH	DEFINED	5
UNIONBANCAL CORP	COM	908906100	28872	431436	SH	DEFINED	3
UNISOURCE ENERGY CORP	COM	909205106	33	1060	SH	DEFINED	12
UNISYS CORP	COM	909214108	28	4410	SH	DEFINED	6
UNISYS CORP	COM	909214108	24	3727	SH	DEFINED	12
UNISYS CORP	COM	909214108	467	73773	SH	DEFINED	9
UNIT CORP	COM	909218109	22	500	SH	DEFINED	11
UNIT CORP	COM	909218109	24913	566070	SH	DEFINED	3
UNITED AMERN HEALTHCARE CORP	COM	90934C105	0	150	SH	DEFINED	12
UNITED AUTO GROUP INC	COM	909440109	111	3720	SH	DEFINED	12
UNITED AUTO GROUP INC	COM	909440109	17819	597950	SH	DEFINED	6
UNITED BANKSHARES INC WEST V	COM	909907107	283	7957	SH	DEFINED	12
UNITED BANKSHARES INC WEST V	COM	909907107	68	1900	SH	DEFINED	4
UNITED BANKSHARES INC WEST V	COM	909907107	18	500	SH	DEFINED	11
UNITED BANKSHARES INC WEST V	COM	909907107	10570	296833	SH	DEFINED	6
UNITED CMNTY FINL CORP OHIO	COM	909839102	2437	222777	SH	DEFINED	6
UNITED DOMINION REALTY TR IN	COM	910197102	1854	77095	SH	DEFINED	9
UNITED DOMINION REALTY TR IN	COM	910197102	64	2649	SH	DEFINED	11
UNITED DOMINION REALTY TR IN	COM	910197102	228	9500	SH	DEFINED	2
UNITED DOMINION REALTY TR IN	COM	910197102	885	36810	SH	DEFINED	12
UNITED FINL CORP MINN	COM	909919102	559	23158	SH	DEFINED	1
UNITED FIRE & CAS CO	COM	910331107	1895	42666	SH	DEFINED	6

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

UNITED FIRE & CAS CO	COM	910331107	19	420	SH	DEFINED	12
UNITED FIRE & CAS CO	COM	910331107	3	65	SH	DEFINED	11
UNITED FIRE & CAS CO	COM	910331107	2746	61830	SH	DEFINED	3
UNITED GUARDIAN INC	COM	910571108	145	18000	SH	DEFINED	6
UNITED INDL CORP	COM	910671106	37	1045	SH	DEFINED	12
UNITED INDL CORP	COM	910671106	5511	154200	SH	DEFINED	6
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	855	208064	SH	DEFINED	3
UNITED MOBILE HOMES INC	COM	911024107	1113	74023	SH	DEFINED	12
UNITED NAT FOODS INC	COM	911163103	7008	230745	SH	DEFINED	11
UNITED NAT FOODS INC	COM	911163103	31	1022	SH	DEFINED	12
UNITED ONLINE INC	COM	911268100	36078	3325365	SH	DEFINED	6
UNITED ONLINE INC	COM	911268100	4048	373070	SH	DEFINED	3
UNITED ONLINE INC	COM	911268100	508	46756	SH	DEFINED	12
UNITED ONLINE INC	COM	911268100	2	180	SH	DEFINED	9
UNITED PANAM FINANCIAL CP	COM	911301109	2009	73300	SH	DEFINED	3
UNITED PANAM FINANCIAL CP	COM	911301109	20	738	SH	DEFINED	12
UNITED PARCEL SERVICE INC	CL B	911312106	4494	64985	SH	DEFINED	12
UNITED PARCEL SERVICE INC	CL B	911312106	28	400	SH	DEFINED	7
UNITED PARCEL SERVICE INC	CL B	911312106	14810	214141	SH	DEFINED	1
UNITED PARCEL SERVICE INC	CL B	911312106	189	2731	SH	DEFINED	2
UNITED PARCEL SERVICE INC	CL B	911312106	320	4634	SH	DEFINED	11
UNITED PARCEL SERVICE INC	CL B	911312106	177	2558	SH	DEFINED	9
UNITED PARCEL SERVICE INC	CL B	911312106	1636	23661	SH	DEFINED	5
UNITED PARCEL SERVICE INC	CL B	911312106	4943	71470	SH	DEFINED	3
UNITED PARCEL SERVICE INC	CL B	911312106	7267	105068	SH	DEFINED	17
UNITED RENTALS INC	COM	911363109	48	2380	SH	DEFINED	11
UNITED RENTALS INC	COM	911363109	1196	59181	SH	DEFINED	12
UNITED RENTALS INC	COM	911363109	2077	102780	SH	DEFINED	3
UNITED RENTALS INC	COM	911363109	10028	496200	SH	DEFINED	6
UNITED SEC BANCSHARES INC	SHS	911459105	1852	60209	SH	DEFINED	6
UNITED STATES CELLULAR CORP	COM	911684108	8	163	SH	DEFINED	11
UNITED STATES CELLULAR CORP	COM	911684108	93	1870	SH	DEFINED	6
UNITED STATES STL CORP NEW	COM	912909108	17	500	SH	DEFINED	3
UNITED STATES STL CORP NEW	COM	912909108	29	858	SH	DEFINED	12
UNITED STATES STL CORP NEW	COM	912909108	7	190	SH	DEFINED	9
UNITED STATES STL CORP NEW	COM	912909108	7733	225000	SH	DEFINED	10
UNITED STATES STL CORP NEW	COM	912909108	178724	5200000	SH	DEFINED	13
UNITED STATES STL CORP NEW	COM	912909108	88707	2580950	SH	DEFINED	8
UNITED STATES STL CORP NEW	COM	912909108	247	7200	SH	DEFINED	5
UNITED STATIONERS INC	COM	913004107	350	7120	SH	DEFINED	3
UNITED SURGICAL PARTNERS INT	COM	913016309	1750	33610	SH	DEFINED	3
UNITED SURGICAL PARTNERS INT	COM	913016309	52	1000	SH	DEFINED	12
UNITED TECHNOLOGIES CORP	COM	913017109	65408	1275810	SH	DEFINED	17
UNITED TECHNOLOGIES CORP	COM	913017109	4048	78840	SH	DEFINED	12
UNITED TECHNOLOGIES CORP	COM	913017109	1814	35324	SH	DEFINED	5
UNITED TECHNOLOGIES CORP	COM	913017109	1071	20856	SH	DEFINED	11
UNITED TECHNOLOGIES CORP	COM	913017109	167	3252	SH	DEFINED	9
UNITED TECHNOLOGIES CORP	COM	913017109	15	300	SH	DEFINED	4
UNITED TECHNOLOGIES CORP	COM	913017109	7805	152000	SH	DEFINED	7
UNITED TECHNOLOGIES CORP	COM	913017109	8196	159604	SH	DEFINED	1
UNITED TECHNOLOGIES CORP	COM	913017109	14561	283559	SH	DEFINED	2
UNITED TECHNOLOGIES CORP	COM	913017109	32694	636696	SH	DEFINED	6
UNITED TECHNOLOGIES CORP	COM	913017109	6702	130514	SH	DEFINED	3
UNITED THERAPEUTICS CORP DEL	COM	91307C102	32360	671376	SH	DEFINED	3
UNITEDHEALTH GROUP INC	COM	91324P102	383	7338	SH	DEFINED	2
UNITEDHEALTH GROUP INC	COM	91324P102	119	2290	SH	DEFINED	4
UNITEDHEALTH GROUP INC	COM	91324P102	506	9710	SH	DEFINED	5
UNITEDHEALTH GROUP INC	COM	91324P102	2316	44412	SH	DEFINED	9
UNITEDHEALTH GROUP INC	COM	91324P102	10256	196700	SH	DEFINED	1
UNITEDHEALTH GROUP INC	COM	91324P102	10705	205305	SH	DEFINED	12
UNITEDHEALTH GROUP INC	COM	91324P102	13682	262411	SH	DEFINED	17
UNITEDHEALTH GROUP INC	COM	91324P102	28126	539426	SH	DEFINED	3

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

UNITEDHEALTH GROUP INC	COM	91324P102	532086	10204942	SH	DEFINED	10
UNITEDHEALTH GROUP INC	COM	91324P102	2291900	43956660	SH	DEFINED	8
UNITEDHEALTH GROUP INC	COM	91324P102	42	800	SH	DEFINED	7
UNITEDHEALTH GROUP INC	COM	91324P102	670	12850	SH	DEFINED	11
UNITIL CORP	COM	913259107	548	20284	SH	DEFINED	12
UNITRIN INC	COM	913275103	444	9041	SH	DEFINED	12
UNITRIN INC	COM	913275103	12	240	SH	DEFINED	6
UNIVERSAL AMERN FINL CORP	COM	913377107	20	890	SH	DEFINED	12
UNIVERSAL AMERN FINL CORP	COM	913377107	2887	127650	SH	DEFINED	6
UNIVERSAL COMPRESSION HLDGS	COM	913431102	58	1600	SH	DEFINED	12
UNIVERSAL CORP VA	COM	913456109	44	1000	SH	DEFINED	17
UNIVERSAL CORP VA	COM	913456109	8206	187445	SH	DEFINED	12
UNIVERSAL CORP VA	COM	913456109	31482	719100	SH	DEFINED	6
UNIVERSAL ELECTRS INC	COM	913483103	13	800	SH	DEFINED	11
UNIVERSAL ELECTRS INC	COM	913483103	8	500	SH	DEFINED	12
UNIVERSAL FST PRODS INC	COM	913543104	8	200	SH	DEFINED	11
UNIVERSAL FST PRODS INC	COM	913543104	16214	391172	SH	DEFINED	6
UNIVERSAL FST PRODS INC	COM	913543104	228	5500	SH	DEFINED	5
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	15	402	SH	DEFINED	12
UNIVERSAL HLTH SVCS INC	CL B	913903100	392	6300	SH	DEFINED	11
UNIVERSAL HLTH SVCS INC	CL B	913903100	18268	293800	SH	DEFINED	6
UNIVERSAL HLTH SVCS INC	CL B	913903100	1348	21681	SH	DEFINED	12
UNIVERSAL HLTH SVCS INC	CL B	913903100	995	16000	SH	DEFINED	17
UNIVERSAL HLTH SVCS INC	CL B	913903100	516	8300	SH	DEFINED	5
UNIVERSAL HLTH SVCS INC	CL B	913903100	404	6500	SH	DEFINED	3
UNIVERSAL TRUCKLOAD SVCS INC	COM	91388P105	44	2600	SH	DEFINED	12
UNIVERSAL TRUCKLOAD SVCS INC	COM	91388P105	785	46480	SH	DEFINED	3
UNIVEST CORP PA	COM	915271100	10	338	SH	DEFINED	12
UNIVISION COMMUNICATIONS INC	CL A	914906102	3810	138290	SH	DEFINED	1
UNIVISION COMMUNICATIONS INC	CL A	914906102	23	850	SH	DEFINED	6
UNIVISION COMMUNICATIONS INC	CL A	914906102	135	4891	SH	DEFINED	11
UNIVISION COMMUNICATIONS INC	CL A	914906102	397	14426	SH	DEFINED	12
UNIZAN FINANCIAL CORP	COM	91528W101	201	7500	SH	DEFINED	12
UNIZAN FINANCIAL CORP	COM	91528W101	16	600	SH	DEFINED	11
UNOCAL CORP	COM	915289102	59	900	SH	DEFINED	11
UNOCAL CORP	COM	915289102	3939	60560	SH	DEFINED	3
UNOCAL CORP	COM	915289102	650	9989	SH	DEFINED	12
UNOCAL CORP	COM	915289102	96	1476	SH	DEFINED	9
UNOCAL CORP	COM	915289102	546	8390	SH	DEFINED	6
UNOCAL CORP	COM	915289102	842	12947	SH	DEFINED	2
UNUMPROVIDENT CORP	COM	91529Y106	283	15469	SH	DEFINED	6
UNUMPROVIDENT CORP	COM	91529Y106	5496	300000	SH	DEFINED	10
UNUMPROVIDENT CORP	COM	91529Y106	391	21355	SH	DEFINED	9
UNUMPROVIDENT CORP	COM	91529Y106	27	1500	SH	DEFINED	17
UNUMPROVIDENT CORP	COM	91529Y106	2	115	SH	DEFINED	2
UNUMPROVIDENT CORP	COM	91529Y106	60456	3300000	SH	DEFINED	12
UNUMPROVIDENT CORP	COM	91529Y106	83204	4541700	SH	DEFINED	8
UNUMPROVIDENT CORP	COM	91529Y106	478	26109	SH	DEFINED	12
UPM KYMMENE CORP	SPONSORED ADR	915436109	86	4500	SH	DEFINED	2
UPM KYMMENE CORP	SPONSORED ADR	915436109	8048	419800	SH	DEFINED	6
URBAN OUTFITTERS INC	COM	917047102	46	817	SH	DEFINED	12
URS CORP NEW	COM	903236107	1408	37700	SH	DEFINED	3
URSTADT BIDDLE PPTYS INS	CL A	917286205	52	3000	SH	DEFINED	12
URSTADT BIDDLE PPTYS INS	COM	917286106	63	3820	SH	DEFINED	12
US BANCORP DEL	COM NEW	902973304	24444	837121	SH	DEFINED	2
US BANCORP DEL	COM NEW	902973304	25755	883516	SH	DEFINED	17
US BANCORP DEL	COM NEW	902973304	6295	215576	SH	DEFINED	12
US BANCORP DEL	COM NEW	902973304	6839	234211	SH	DEFINED	3
US BANCORP DEL	COM NEW	902973304	42682	1461729	SH	DEFINED	6
US BANCORP DEL	COM NEW	902973304	223	7650	SH	DEFINED	9
US BANCORP DEL	COM NEW	902973304	277	9470	SH	DEFINED	11
US BANCORP DEL	COM NEW	902973304	278	9508	SH	DEFINED	5

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

US BANCORP DEL	COM NEW	902973304	524	17944	SH	DEFINED	1
US BANCORP DEL	COM NEW	902973304	17	596	SH	DEFINED	4
USA MOBILITY INC	COM	90341G103	7286	248128	SH	DEFINED	6
USA TRUCK INC	COM	902925106	21	838	SH	DEFINED	12
USEC INC	COM	90333E108	29	1950	SH	DEFINED	12
UST INC	COM	902911106	2283	50000	SH	DEFINED	17
UST INC	COM	902911106	880	19269	SH	DEFINED	12
UST INC	COM	902911106	411	9000	SH	DEFINED	11
UST INC	COM	902911106	15	330	SH	DEFINED	6
UTSTARCOM INC	COM	918076100	1	90	SH	DEFINED	6
UTSTARCOM INC	COM	918076100	136	18195	SH	DEFINED	12
V F CORP	COM	918204108	11	200	SH	DEFINED	11
V F CORP	COM	918204108	92	1600	SH	DEFINED	2
V F CORP	COM	918204108	251	4390	SH	DEFINED	6
V F CORP	COM	918204108	863	15081	SH	DEFINED	12
V F CORP	COM	918204108	48216	842640	SH	DEFINED	3
VA SOFTWARE CORP	COM	91819B105	5	3040	SH	DEFINED	12
VAALCO ENERGY INC	COM NEW	91851C201	7	2000	SH	DEFINED	11
VAIL RESORTS INC	COM	91879Q109	818	29100	SH	DEFINED	3
VALASSIS COMMUNICATIONS INC	COM	918866104	5845	157750	SH	DEFINED	6
VALASSIS COMMUNICATIONS INC	COM	918866104	4	100	SH	DEFINED	17
VALASSIS COMMUNICATIONS INC	COM	918866104	148	4007	SH	DEFINED	12
VALEANT PHARMACEUTICALS INTL	COM	91911X104	282	16005	SH	DEFINED	12
VALENCE TECHNOLOGY INC	COM	918914102	2	600	SH	DEFINED	12
VALERO ENERGY CORP NEW	COM	91913Y100	32	400	SH	DEFINED	11
VALERO ENERGY CORP NEW	COM	91913Y100	36	450	SH	DEFINED	9
VALERO ENERGY CORP NEW	COM	91913Y100	59	750	SH	DEFINED	2
VALERO ENERGY CORP NEW	COM	91913Y100	1791	22640	SH	DEFINED	12
VALERO ENERGY CORP NEW	COM	91913Y100	2958	37385	SH	DEFINED	17
VALERO ENERGY CORP NEW	COM	91913Y100	37539	474512	SH	DEFINED	3
VALERO L P	COM UT LTD PRT	91913W104	1486	24685	SH	DEFINED	12
VALLEY NATL BANCORP	COM	919794107	18	754	SH	DEFINED	12
VALMONT INDS INC	COM	920253101	21	800	SH	DEFINED	2
VALOR COMMUNICATIONS GROUP I	COM	920255106	1789	129615	SH	DEFINED	12
VALOR COMMUNICATIONS GROUP I	COM	920255106	4	300	SH	DEFINED	9
VALOR COMMUNICATIONS GROUP I	COM	920255106	207	15000	SH	DEFINED	
VALSPAR CORP	COM	920355104	111	2291	SH	DEFINED	11
VALSPAR CORP	COM	920355104	6220	128795	SH	DEFINED	12
VALSPAR CORP	COM	920355104	7652	158460	SH	DEFINED	2
VALUECLICK INC	COM	92046N102	11	900	SH	DEFINED	12
VAN KAMPEN ADVANTAGE MUN II	SH BEN INT	92112K107	21	1500	SH	DEFINED	12
VAN KAMPEN ADVANTAGE MUN INC	SH BEN INT	921124103	267	17863	SH	DEFINED	12
VAN KAMPEN BD FD	COM	920955101	101	5700	SH	DEFINED	12
VAN KAMPEN HIGH INCOME TR	SH BEN INT	920911104	21	5500	SH	DEFINED	12
VAN KAMPEN INCOME TR	SH BEN INT	920957107	77	13240	SH	DEFINED	12
VAN KAMPEN MUN INCOME TR	COM	920909108	672	73801	SH	DEFINED	12
VAN KAMPEN MUN OPPORTUNITY I	COM	920944105	177	12950	SH	DEFINED	12
VAN KAMPEN MUN OPPORTUNITY T	COM	920935103	68	4578	SH	DEFINED	12
VAN KAMPEN MUN TR	SH BEN INT	920919107	291	20093	SH	DEFINED	12
VAN KAMPEN OHIO QUALITY MUN	COM	920923109	92	5561	SH	DEFINED	12
VAN KAMPEN OHIO VALUE MUN IN	COM SH BEN INT	92112W101	10	650	SH	DEFINED	12
VAN KAMPEN PA QUALITY MUN TR	COM	920924107	30	2000	SH	DEFINED	12
VAN KAMPEN PA VALUE MUN INCO	COM	92112T108	63	4200	SH	DEFINED	12
VAN KAMPEN SENIOR INCOME TR	COM	920961109	480	59208	SH	DEFINED	12
VAN KAMPEN STRATEGIC SECTOR	COM	920943107	4	338	SH	DEFINED	12
VAN KAMPEN TR INVT FLA MUNS	COM	920932100	144	9500	SH	DEFINED	12
VAN KAMPEN TR INVT GRADE MUN	COM	920929106	251	16685	SH	DEFINED	12
VAN KAMPEN TR INVT GRADE N J	COM	920933108	17	1000	SH	DEFINED	12
VAN KAMPEN TR INVT GRADE N Y	COM	920931102	27	1700	SH	DEFINED	12
VAN KAMPEN TR INVT GRADE PA	COM	920934106	3	200	SH	DEFINED	12
VAN KAMPEN VALUE MUN INCOME	COM	921132106	19	1350	SH	DEFINED	12
VANGUARD INDEX TR	LRG CAP VIPERS	922908637	546	10355	SH	DEFINED	12

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

VANGUARD INDEX TR	STK MRK VIPERS	922908769	612	5220	SH	DEFINED	12
VANGUARD INTL EQUITY INDEX F	PACIFIC VIPERS	922042866	97	2000	SH	DEFINED	17
VANGUARD SECTOR INDEX FDS	CNS STP VIPERS	92204A207	299	5430	SH	DEFINED	17
VANGUARD SECTOR INDEX FDS	HTH CARE VIPER	92204A504	263	5012	SH	DEFINED	17
VANGUARD SECTOR INDEX FDS	HTH CARE VIPER	92204A504	1262	24100	SH	DEFINED	12
VANGUARD SECTOR INDEX FDS	MATLS VIPERS	92204A801	741	13600	SH	DEFINED	12
VARIAN INC	COM	922206107	11	302	SH	DEFINED	9
VARIAN INC	COM	922206107	16	425	SH	DEFINED	12
VARIAN INC	COM	922206107	23	600	SH	DEFINED	2
VARIAN MED SYS INC	COM	92220P105	90	2400	SH	DEFINED	2
VARIAN MED SYS INC	COM	92220P105	17281	462935	SH	DEFINED	1
VARIAN MED SYS INC	COM	92220P105	548	14675	SH	DEFINED	5
VARIAN MED SYS INC	COM	92220P105	171	4585	SH	DEFINED	12
VARIAN MED SYS INC	COM	92220P105	52	1400	SH	DEFINED	17
VARIAN MED SYS INC	COM	92220P105	45	1208	SH	DEFINED	9
VARIAN MED SYS INC	COM	92220P105	177	4750	SH	DEFINED	11
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	38	1025	SH	DEFINED	12
VASCULAR SOLUTIONS INC	COM	92231M109	6	500	SH	DEFINED	12
VASOGEN INC	COM	92232F103	2	500	SH	DEFINED	12
VASOMEDICAL INC	COM	922321104	7	10000	SH	DEFINED	2
VASOMEDICAL INC	COM	922321104	7	10067	SH	DEFINED	12
VCA ANTECH INC	COM	918194101	2709	111700	SH	DEFINED	12
VECTOR GROUP LTD	COM	92240M108	7	380	SH	DEFINED	1
VECTOR GROUP LTD	COM	92240M108	20	1081	SH	DEFINED	12
VECTREN CORP	COM	92240G101	19	666	SH	DEFINED	12
VECTREN CORP	COM	92240G101	195	6782	SH	DEFINED	2
VECTREN CORP	COM	92240G101	14857	517110	SH	DEFINED	6
VECTREN CORP	COM	92240G101	199	6930	SH	DEFINED	3
VEECO INSTRS INC DEL	COM	922417100	3	200	SH	DEFINED	12
VELCRO INDS N V	COM	922571104	13	1000	SH	DEFINED	12
VENTANA MED SYS INC	COM	92276H106	101	2522	SH	DEFINED	12
VENTAS INC	COM	92276F100	42	1400	SH	DEFINED	4
VENTAS INC	COM	92276F100	51	1691	SH	DEFINED	12
VENTIV HEALTH INC	COM	922793104	1	33	SH	DEFINED	12
VENTIV HEALTH INC	COM	922793104	26218	1359830	SH	DEFINED	3
VEOLIA ENVIRONNEMENT	SPONSORED ADR	92334N103	221	5900	SH	DEFINED	11
VERINT SYS INC	COM	92343X100	13	400	SH	DEFINED	12
VERISIGN INC	COM	92343E102	7834	272393	SH	DEFINED	12
VERISIGN INC	COM	92343E102	3	100	SH	DEFINED	11
VERISIGN INC	COM	92343E102	0	4	SH	DEFINED	2
VERITAS DGC INC	COM	92343P107	4244	152994	SH	DEFINED	3
VERITAS DGC INC	COM	92343P107	3	100	SH	DEFINED	12
VERITAS SOFTWARE CO	COM	923436109	2	90	SH	DEFINED	6
VERITAS SOFTWARE CO	COM	923436109	11334	464520	SH	DEFINED	4
VERITAS SOFTWARE CO	COM	923436109	6647	272416	SH	DEFINED	5
VERITAS SOFTWARE CO	COM	923436109	1732	70992	SH	DEFINED	12
VERITAS SOFTWARE CO	COM	923436109	589	24150	SH	DEFINED	7
VERITAS SOFTWARE CO	COM	923436109	530	21705	SH	DEFINED	11
VERITAS SOFTWARE CO	COM	923436109	45	1850	SH	DEFINED	2
VERITAS SOFTWARE CO	COM	923436109	64	2620	SH	DEFINED	9
VERITAS SOFTWARE CO	COM	923436109	8586	351868	SH	DEFINED	17
VERITY INC	COM	92343C106	7	845	SH	DEFINED	11
VERIZON COMMUNICATIONS	COM	92343V104	6444	186500	SH	DEFINED	1
VERIZON COMMUNICATIONS	COM	92343V104	36770	1064269	SH	DEFINED	3
VERIZON COMMUNICATIONS	COM	92343V104	14473	418896	SH	DEFINED	12
VERIZON COMMUNICATIONS	COM	92343V104	6315	182765	SH	DEFINED	12
VERIZON COMMUNICATIONS	COM	92343V104	3720	107691	SH	DEFINED	9
VERIZON COMMUNICATIONS	COM	92343V104	1151	33313	SH	DEFINED	5
VERIZON COMMUNICATIONS	COM	92343V104	671	19434	SH	DEFINED	11
VERIZON COMMUNICATIONS	COM	92343V104	254	7350	SH	DEFINED	7
VERIZON COMMUNICATIONS	COM	92343V104	163	4708	SH	DEFINED	4
VERIZON COMMUNICATIONS	COM	92343V104	29503	853922	SH	DEFINED	6

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

VERIZON COMMUNICATIONS	COM	92343V104	4879	141202	SH	DEFINED	2
VERTEX PHARMACEUTICALS INC	COM	92532F100	19	1100	SH	DEFINED	12
VERTICALNET INC	COM NEW	92532L206	0	260	SH	DEFINED	12
VERTICALNET INC	COM NEW	92532L206	1	760	SH	DEFINED	17
VERTRUE INC	COM	92534N101	5493	141000	SH	DEFINED	6
VERTRUE INC	COM	92534N101	822	21100	SH	DEFINED	3
VI TECHNOLOGIES INC	COM NEW	917920209	0	40	SH	DEFINED	12
VIACELL INC	COM	92554J105	14	1350	SH	DEFINED	12
VIACOM INC	CL B	925524308	833	26000	SH	DEFINED	6
VIACOM INC	CL B	925524308	5723	178722	SH	DEFINED	3
VIACOM INC	CL B	925524308	4404	137530	SH	DEFINED	12
VIACOM INC	CL B	925524308	1066	33288	SH	DEFINED	17
VIACOM INC	CL B	925524308	989	30900	SH	DEFINED	5
VIACOM INC	CL B	925524308	93	2912	SH	DEFINED	9
VIACOM INC	CL B	925524308	81	2517	SH	DEFINED	11
VIACOM INC	CL B	925524308	6	201	SH	DEFINED	1
VIACOM INC	CL A	925524100	2478	76909	SH	DEFINED	12
VIACOM INC	CL A	925524100	130	4040	SH	DEFINED	2
VIACOM INC	CL A	925524100	71	2190	SH	DEFINED	17
VIACOM INC	CL B	925524308	102	3192	SH	DEFINED	2
VIACOM INC	CL A	925524100	52	1600	SH	DEFINED	9
VIAD CORP	COM NEW	92552R406	9	325	SH	DEFINED	9
VIAD CORP	COM NEW	92552R406	19	656	SH	DEFINED	12
VIASYS HEALTHCARE INC	COM NEW	92553Q209	0	1	SH	DEFINED	2
VIASYS HEALTHCARE INC	COM NEW	92553Q209	5	219	SH	DEFINED	12
VIASYS HEALTHCARE INC	COM NEW	92553Q209	2424	107300	SH	DEFINED	3
VICAL INC	COM	925602104	11	2300	SH	DEFINED	12
VICON INDS INC	COM	925811101	0	100	SH	DEFINED	12
VICOR CORP	COM	925815102	27	2000	SH	DEFINED	12
VICURON PHARMACEUTICALS INC	COM	926471103	1	35	SH	DEFINED	12
VIGNETTE CORP	COM NEW	926734401	1	50	SH	DEFINED	12
VILLAGE SUPER MKT INC	CL A NEW	927107409	54	1000	SH	DEFINED	12
VINEYARD NATL BANCORP	COM	927426106	475	15050	SH	DEFINED	3
VINEYARD NATL BANCORP	COM	927426106	479	15180	SH	DEFINED	1
VINTAGE PETE INC	COM	927460105	3273	107404	SH	DEFINED	3
VION PHARMACEUTICALS INC	COM	927624106	3	1400	SH	DEFINED	12
VIRGINIA COMM BANCORP INC	COM	92778Q109	474	19496	SH	DEFINED	12
VIROLOGIC INC	COM	92823R201	0	170	SH	DEFINED	12
VIROPHARMA INC	COM	928241108	0	50	SH	DEFINED	12
VIROPHARMA INC	COM	928241108	3492	502423	SH	DEFINED	3
VISHAY INTERTECHNOLOGY INC	COM	928298108	28	2394	SH	DEFINED	9
VISHAY INTERTECHNOLOGY INC	COM	928298108	12	1032	SH	DEFINED	2
VISHAY INTERTECHNOLOGY INC	COM	928298108	55	4630	SH	DEFINED	6
VISHAY INTERTECHNOLOGY INC	COM	928298108	29	2434	SH	DEFINED	12
VISTACARE INC	CL A	92839Y109	10	556	SH	DEFINED	11
VISTEON CORP	COM	92839U107	0	28	SH	DEFINED	17
VISTEON CORP	COM	92839U107	0	52	SH	DEFINED	2
VISTEON CORP	COM	92839U107	2	390	SH	DEFINED	9
VISTEON CORP	COM	92839U107	10	1673	SH	DEFINED	12
VISUAL NETWORKS INC	COM	928444108	8	5072	SH	DEFINED	12
VITAL IMAGES INC	COM	92846N104	186	10355	SH	DEFINED	12
VITAL SIGNS INC	COM	928469105	1841	42500	SH	DEFINED	3
VITESSE SEMICONDUCTOR CORP	COM	928497106	43	20580	SH	DEFINED	12
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	331	10580	SH	DEFINED	9
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	1441	46000	SH	DEFINED	6
VIVUS INC	COM	928551100	0	11	SH	DEFINED	2
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	6250	256977	SH	DEFINED	11
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	22660	933931	SH	DEFINED	17
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	8951	383170	SH	DEFINED	6
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	5006	205828	SH	DEFINED	1
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	1787	73484	SH	DEFINED	2
VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	7	280	SH	DEFINED	9

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

VODAFONE GROUP PLC NEW	SPONSORED ADR	92857W100	805	33115	SH	DEFINED	5
VOLT INFORMATION SCIENCES IN	COM	928703107	264	11120	SH	DEFINED	3
VOLT INFORMATION SCIENCES IN	COM	928703107	2373	100000	SH	DEFINED	6
VORNADO RLTY TR	SH BEN INT	929042109	16	200	SH	DEFINED	17
VORNADO RLTY TR	SH BEN INT	929042109	612	7612	SH	DEFINED	12
VORNADO RLTY TR	SH BEN INT	929042109	2397	29816	SH	DEFINED	9
VORNADO RLTY TR	SH BEN INT	929042109	2469	30715	SH	DEFINED	2
VULCAN INTL CORP	COM	929136109	0	0	SH	DEFINED	12
VULCAN MATLS CO	COM	929160109	15	225	SH	DEFINED	11
VULCAN MATLS CO	COM	929160109	532	8185	SH	DEFINED	12
W & T OFFSHORE INC	COM	92922P106	26	1100	SH	DEFINED	11
W & T OFFSHORE INC	COM	92922P106	13427	557820	SH	DEFINED	3
W HLDG CO INC	COM	929251106	20605	2016146	SH	DEFINED	3
W P CAREY & CO LLC	COM	92930Y107	600	20476	SH	DEFINED	12
W P CAREY & CO LLC	COM	92930Y107	296	10100	SH	DEFINED	17
W-H ENERGY SVCS INC	COM	92925E108	10266	411812	SH	DEFINED	3
WABTEC CORP	COM	929740108	10151	472584	SH	DEFINED	3
WABTEC CORP	COM	929740108	669	31150	SH	DEFINED	12
WACHOVIA CORP 2ND NEW	COM	929903102	4644	93638	SH	DEFINED	5
WACHOVIA CORP 2ND NEW	COM	929903102	1676	33790	SH	DEFINED	4
WACHOVIA CORP 2ND NEW	COM	929903102	1267	25535	SH	DEFINED	7
WACHOVIA CORP 2ND NEW	COM	929903102	727	14665	SH	DEFINED	9
WACHOVIA CORP 2ND NEW	COM	929903102	621	12529	SH	DEFINED	2
WACHOVIA CORP 2ND NEW	COM	929903102	51578	1039885	SH	DEFINED	6
WACHOVIA CORP 2ND NEW	COM	929903102	402	8098	SH	DEFINED	1
WACHOVIA CORP 2ND NEW	COM	929903102	727	14656	SH	DEFINED	11
WACHOVIA CORP 2ND NEW	COM	929903102	6536	131776	SH	DEFINED	17
WACHOVIA CORP 2ND NEW	COM	929903102	21797	439449	SH	DEFINED	3
WACHOVIA CORP 2ND NEW	COM	929903102	25509	514301	SH	DEFINED	12
WADDELL & REED FINL INC	CL A	930059100	25	1350	SH	DEFINED	11
WAINWRIGHT BK&TR CO BOSTON M	COM	930705108	3	231	SH	DEFINED	12
WAINWRIGHT BK&TR CO BOSTON M	COM	930705108	1074	96285	SH	DEFINED	1
WAL MART STORES INC	COM	931142103	25753	534304	SH	DEFINED	3
WAL MART STORES INC	COM	931142103	50	1042	SH	DEFINED	4
WAL MART STORES INC	COM	931142103	514	10655	SH	DEFINED	5
WAL MART STORES INC	COM	931142103	535	11095	SH	DEFINED	11
WAL MART STORES INC	COM	931142103	1003	20800	SH	DEFINED	6
WAL MART STORES INC	COM	931142103	1687	35000	SH	DEFINED	8
WAL MART STORES INC	COM	931142103	3659	75917	SH	DEFINED	2
WAL MART STORES INC	COM	931142103	6656	138089	SH	DEFINED	1
WAL MART STORES INC	COM	931142103	10370	215150	SH	DEFINED	7
WAL MART STORES INC	COM	931142103	24678	511984	SH	DEFINED	17
WAL MART STORES INC	COM	931142103	5944	123243	SH	DEFINED	9
WAL MART STORES INC	COM	931142103	19476	404057	SH	DEFINED	12
WALGREEN CO	COM	931422109	26361	573190	SH	DEFINED	1
WALGREEN CO	COM	931422109	7993	173795	SH	DEFINED	12
WALGREEN CO	COM	931422109	38457	836203	SH	DEFINED	17
WALGREEN CO	COM	931422109	1512	32875	SH	DEFINED	5
WALGREEN CO	COM	931422109	5542	120508	SH	DEFINED	2
WALGREEN CO	COM	931422109	523	11364	SH	DEFINED	11
WALGREEN CO	COM	931422109	138	3011	SH	DEFINED	4
WALGREEN CO	COM	931422109	124	2703	SH	DEFINED	9
WALGREEN CO	COM	931422109	7	150	SH	DEFINED	7
WALGREEN CO	COM	931422109	4773	103787	SH	DEFINED	3
WALTER INDS INC	COM	93317Q105	8754	217770	SH	DEFINED	3
WALTER INDS INC	COM	93317Q105	24	600	SH	DEFINED	12
WARNACO GROUP INC	COM NEW	934390402	97	4190	SH	DEFINED	3
WARREN RES INC	COM	93564A100	3	300	SH	DEFINED	12
WARWICK VALLEY TEL CO	COM	936750108	220	9000	SH	DEFINED	6
WASHINGTON BKG CO OAK HBR WA	COM	937303105	722	47653	SH	DEFINED	6
WASHINGTON FED INC	COM	938824109	2019	85853	SH	DEFINED	2
WASHINGTON FED INC	COM	938824109	49513	2104828	SH	DEFINED	6

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

WASHINGTON FED INC	COM	938824109	464	19718	SH	DEFINED	4
WASHINGTON FED INC	COM	938824109	38	1636	SH	DEFINED	11
WASHINGTON FED INC	COM	938824109	38	1633	SH	DEFINED	9
WASHINGTON FED INC	COM	938824109	301	12791	SH	DEFINED	12
WASHINGTON GROUP INTL INC	COM NEW	938862208	2845	55653	SH	DEFINED	14
WASHINGTON MUT INC	COM	939322103	9383	230595	SH	DEFINED	12
WASHINGTON MUT INC	COM	939322103	163	4000	SH	DEFINED	1
WASHINGTON MUT INC	COM	939322103	532988	13098750	SH	DEFINED	8
WASHINGTON MUT INC	COM	939322103	28370	697216	SH	DEFINED	6
WASHINGTON MUT INC	COM	939322103	193	4750	SH	DEFINED	11
WASHINGTON MUT INC	COM	939322103	3447	84692	SH	DEFINED	9
WASHINGTON MUT INC	COM	939322103	3396	83450	SH	DEFINED	3
WASHINGTON MUT INC	COM	939322103	3304	81195	SH	DEFINED	17
WASHINGTON MUT INC	COM	939322103	1564	38436	SH	DEFINED	4
WASHINGTON MUT INC	COM	939322103	571	14040	SH	DEFINED	5
WASHINGTON MUT INC	COM	939322103	354	8690	SH	DEFINED	2
WASHINGTON MUT INC	COM	939322103	277	6800	SH	DEFINED	7
WASHINGTON MUT INC	COM	939322103	144763	3557700	SH	DEFINED	10
WASHINGTON POST CO	CL B	939640108	159	190	SH	DEFINED	11
WASHINGTON POST CO	CL B	939640108	792	948	SH	DEFINED	12
WASHINGTON POST CO	CL B	939640108	2117	2535	SH	DEFINED	17
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	49	1575	SH	DEFINED	9
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	126	4050	SH	DEFINED	17
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	250	8006	SH	DEFINED	2
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	1147	36752	SH	DEFINED	12
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	22	700	SH	DEFINED	11
WASHINGTON SVGBK FSB WALDRF	COM	939696100	37	3950	SH	DEFINED	12
WASHINGTON TR BANCORP	COM	940610108	155	5589	SH	DEFINED	12
WASTE CONNECTIONS INC	COM	941053100	11	307	SH	DEFINED	9
WASTE CONNECTIONS INC	COM	941053100	7904	211970	SH	DEFINED	3
WASTE CONNECTIONS INC	COM	941053100	28	750	SH	DEFINED	17
WASTE INDUSTRIES USA INC	COM	941057101	3	225	SH	DEFINED	12
WASTE INDUSTRIES USA INC	COM	941057101	6	400	SH	DEFINED	11
WASTE INDUSTRIES USA INC	COM	941057101	2921	206579	SH	DEFINED	6
WASTE MGMT INC DEL	COM	94106L109	1082	38175	SH	DEFINED	9
WASTE MGMT INC DEL	COM	94106L109	4	150	SH	DEFINED	6
WASTE MGMT INC DEL	COM	94106L109	410	14450	SH	DEFINED	7
WASTE MGMT INC DEL	COM	94106L109	747	26350	SH	DEFINED	3
WASTE MGMT INC DEL	COM	94106L109	6200	218784	SH	DEFINED	12
WASTE MGMT INC DEL	COM	94106L109	8943	315561	SH	DEFINED	5
WASTE MGMT INC DEL	COM	94106L109	16349	576888	SH	DEFINED	4
WASTE MGMT INC DEL	COM	94106L109	153631	5421002	SH	DEFINED	10
WASTE MGMT INC DEL	COM	94106L109	586913	20709700	SH	DEFINED	8
WASTE MGMT INC DEL	COM	94106L109	647	22847	SH	DEFINED	17
WASTE MGMT INC DEL	COM	94106L109	166	5860	SH	DEFINED	11
WATER PIK TECHNOLOGIES INC	COM	94113U100	4	234	SH	DEFINED	12
WATER PIK TECHNOLOGIES INC	COM	94113U100	2299	120700	SH	DEFINED	6
WATERS CORP	COM	941848103	67	1800	SH	DEFINED	9
WATERS CORP	COM	941848103	339	9125	SH	DEFINED	12
WATERS CORP	COM	941848103	1468	39494	SH	DEFINED	17
WATERSIDE CAP CORP	COM	941872103	24	5613	SH	DEFINED	12
WATSON PHARMACEUTICALS INC	COM	942683103	7	250	SH	DEFINED	9
WATSON PHARMACEUTICALS INC	COM	942683103	30	1000	SH	DEFINED	17
WATSON PHARMACEUTICALS INC	COM	942683103	1819	61536	SH	DEFINED	12
WATSON PHARMACEUTICALS INC	COM	942683103	27139	918110	SH	DEFINED	6
WATSON WYATT & CO HLDGS	CL A	942712100	4904	191350	SH	DEFINED	3
WATTS WATER TECHNOLOGIES INC	CL A	942749102	33	1000	SH	DEFINED	9
WATTS WATER TECHNOLOGIES INC	CL A	942749102	953	28460	SH	DEFINED	12
WAUSAU PAPER CORP	COM	943315101	249	20808	SH	DEFINED	12
WAUSAU PAPER CORP	COM	943315101	10	800	SH	DEFINED	2
WAVE SYSTEMS CORP	CL A	943526103	15	19500	SH	DEFINED	12
WCI CMNTYS INC	COM	92923C104	2601	81200	SH	DEFINED	6

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

WCI CMNTYS INC	COM	92923C104	11235	350750	SH	DEFINED	3
WD-40 CO	COM	929236107	1006	36031	SH	DEFINED	12
WEATHERFORD INTERNATIONAL LT	COM	G95089101	845	14580	SH	DEFINED	12
WEATHERFORD INTERNATIONAL LT	COM	G95089101	464	8000	SH	DEFINED	5
WEATHERFORD INTERNATIONAL LT	COM	G95089101	79	1365	SH	DEFINED	4
WEATHERFORD INTERNATIONAL LT	COM	G95089101	17	300	SH	DEFINED	11
WEBEX COMMUNICATIONS INC	COM	94767L109	121	4599	SH	DEFINED	12
WEBMD CORP	COM	94769M105	10450	1017548	SH	DEFINED	12
WEBMD CORP	COM	94769M105	21	2000	SH	DEFINED	1
WEBMD CORP	COM	94769M105	51	5000	SH	DEFINED	11
WEBSense INC	COM	947684106	10	200	SH	DEFINED	11
WEBSense INC	COM	947684106	204	4241	SH	DEFINED	12
WEBSTER FINL CORP CONN	COM	947890109	22489	481660	SH	DEFINED	6
WEBSTER FINL CORP CONN	COM	947890109	3014	64564	SH	DEFINED	12
WEBSTER FINL CORP CONN	COM	947890109	315	6750	SH	DEFINED	11
WEIDER NUTRITION INTL INC	CL A	948603105	430	96100	SH	DEFINED	6
WEIGHT WATCHERS INTL INC NEW	COM	948626106	163	3150	SH	DEFINED	12
WEINGARTEN RLTY INVS	SH BEN INT	948741103	2676	68239	SH	DEFINED	12
WEINGARTEN RLTY INVS	SH BEN INT	948741103	104	2661	SH	DEFINED	2
WEINGARTEN RLTY INVS	SH BEN INT	948741103	100	2550	SH	DEFINED	11
WEINGARTEN RLTY INVS	SH BEN INT	948741103	4334	110495	SH	DEFINED	9
WEIS MKTS INC	COM	948849104	31	800	SH	DEFINED	11
WEIS MKTS INC	COM	948849104	455	11740	SH	DEFINED	3
WEIS MKTS INC	COM	948849104	16	400	SH	DEFINED	9
WEIS MKTS INC	COM	948849104	1192	30733	SH	DEFINED	12
WELLCARE HEALTH PLANS INC	COM	94946T106	8911	250952	SH	DEFINED	3
WELLCARE HEALTH PLANS INC	COM	94946T106	19	540	SH	DEFINED	12
WELLCHOICE INC	COM	949475107	6	80	SH	DEFINED	6
WELLMAN INC	COM	949702104	13073	1282880	SH	DEFINED	3
WELLMAN INC	COM	949702104	928	91125	SH	DEFINED	6
WELLMAN INC	COM	949702104	165	16200	SH	DEFINED	12
WELLPOINT INC	COM	94973V107	233	3343	SH	DEFINED	2
WELLPOINT INC	COM	94973V107	84	1200	SH	DEFINED	4
WELLPOINT INC	COM	94973V107	80	1150	SH	DEFINED	1
WELLPOINT INC	COM	94973V107	14	200	SH	DEFINED	9
WELLPOINT INC	COM	94973V107	7	100	SH	DEFINED	6
WELLPOINT INC	COM	94973V107	4702	67523	SH	DEFINED	12
WELLPOINT INC	COM	94973V107	10607	153337	SH	DEFINED	17
WELLPOINT INC	COM	94973V107	27171	390160	SH	DEFINED	3
WELLPOINT INC	COM	94973V107	397651	5710100	SH	DEFINED	8
WELLPOINT INC	COM	94973V107	435	6250	SH	DEFINED	11
WELLS FARGO & CO NEW	COM	949746101	441	7170	SH	DEFINED	1
WELLS FARGO & CO NEW	COM	949746101	208	3383	SH	DEFINED	9
WELLS FARGO & CO NEW	COM	949746101	1099	17847	SH	DEFINED	11
WELLS FARGO & CO NEW	COM	949746101	1700	27607	SH	DEFINED	4
WELLS FARGO & CO NEW	COM	949746101	2885	46854	SH	DEFINED	5
WELLS FARGO & CO NEW	COM	949746101	4150	67400	SH	DEFINED	6
WELLS FARGO & CO NEW	COM	949746101	8945	145254	SH	DEFINED	2
WELLS FARGO & CO NEW	COM	949746101	13101	212744	SH	DEFINED	3
WELLS FARGO & CO NEW	COM	949746101	13400	217596	SH	DEFINED	12
WELLS FARGO & CO NEW	COM	949746101	31705	515532	SH	DEFINED	17
WELLS FARGO & CO NEW	COM	949746101	191	3100	SH	DEFINED	7
WELLSFORD REAL PPTYS INC	COM NEW	950240200	1027	57869	SH	DEFINED	6
WENDYS INTL INC	COM	950590109	299	6277	SH	DEFINED	12
WENDYS INTL INC	COM	950590109	1	20	SH	DEFINED	6
WENDYS INTL INC	COM	950590109	3574	75000	SH	DEFINED	7
WERNER ENTERPRISES INC	COM	950755108	598	30435	SH	DEFINED	12
WESBANCO INC	COM	950810101	5860	195200	SH	DEFINED	6
WESBANCO INC	COM	950810101	149	4979	SH	DEFINED	12
WESBANCO INC	COM	950810101	32	1075	SH	DEFINED	11
WESBANCO INC	COM	950810101	8	255	SH	DEFINED	2
WESCO FINL CORP	COM	950817106	36	100	SH	DEFINED	12

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

WESCO INTL INC	COM	95082P105	26829	854983	SH	DEFINED	3
WEST COAST BANCORP ORE NEW	COM	952145100	2042	83660	SH	DEFINED	6
WEST CORP	COM	952355105	2141	55762	SH	DEFINED	3
WEST MARINE INC	COM	954235107	20	1100	SH	DEFINED	12
WEST MARINE INC	COM	954235107	18	1000	SH	DEFINED	9
WEST PHARMACEUTICAL SVSC INC	COM	955306105	151	5396	SH	DEFINED	12
WEST PHARMACEUTICAL SVSC INC	COM	955306105	7770	276992	SH	DEFINED	3
WEST PHARMACEUTICAL SVSC INC	COM	955306105	108	3860	SH	DEFINED	11
WESTAFF INC	COM	957070105	227	64946	SH	DEFINED	6
WESTAMERICA BANCORPORATION	COM	957090103	11	200	SH	DEFINED	12
WESTAR ENERGY INC	COM	95709T100	759	31582	SH	DEFINED	12
WESTAR ENERGY INC	COM	95709T100	45	1871	SH	DEFINED	9
WESTAR ENERGY INC	COM	95709T100	40	1659	SH	DEFINED	2
WESTCORP INC	COM	957907108	18859	359766	SH	DEFINED	6
WESTELL TECHNOLOGIES INC	CL A	957541105	6	1000	SH	DEFINED	12
WESTELL TECHNOLOGIES INC	CL A	957541105	5945	994190	SH	DEFINED	3
WESTERN ASSET CLAYMORE US TR	COM SH BEN INT	95766Q106	8310	635771	SH	DEFINED	12
WESTERN ASSET PREMIER BD FD	SHS BEN INT	957664105	6714	436806	SH	DEFINED	12
WESTERN DIGITAL CORP	COM	958102105	46917	3496024	SH	DEFINED	3
WESTERN DIGITAL CORP	COM	958102105	2670	198952	SH	DEFINED	12
WESTERN DIGITAL CORP	COM	958102105	50187	3739750	SH	DEFINED	6
WESTERN DIGITAL CORP	COM	958102105	21	1573	SH	DEFINED	9
WESTERN SIERRA BANCORP	COM	959522103	3969	117252	SH	DEFINED	1
WESTLAKE CHEM CORP	COM	960413102	13671	557990	SH	DEFINED	3
WESTWOOD HLDGS GROUP INC	COM	961765104	2	110	SH	DEFINED	12
WESTWOOD ONE INC	COM	961815107	180	8788	SH	DEFINED	12
WEYERHAEUSER CO	COM	962166104	6	100	SH	DEFINED	6
WEYERHAEUSER CO	COM	962166104	13	200	SH	DEFINED	9
WEYERHAEUSER CO	COM	962166104	18	280	SH	DEFINED	7
WEYERHAEUSER CO	COM	962166104	272	4276	SH	DEFINED	17
WEYERHAEUSER CO	COM	962166104	290	4550	SH	DEFINED	2
WEYERHAEUSER CO	COM	962166104	2271	35676	SH	DEFINED	12
WFS FINL INC	COM	92923B106	17	335	SH	DEFINED	6
WGL HLDGS INC	COM	92924F106	1030	30624	SH	DEFINED	12
WGL HLDGS INC	COM	92924F106	36059	1071900	SH	DEFINED	6
WGL HLDGS INC	COM	92924F106	35	1050	SH	DEFINED	11
WHEELING PITTSBURGH CORP	COM NEW	963142302	13	850	SH	DEFINED	12
WHIRLPOOL CORP	COM	963320106	26	374	SH	DEFINED	17
WHIRLPOOL CORP	COM	963320106	164	2344	SH	DEFINED	12
WHIRLPOOL CORP	COM	963320106	2895	41300	SH	DEFINED	6
WHITE ELECTR DESIGNS CORP	COM	963801105	22	4000	SH	DEFINED	12
WHITE ELECTR DESIGNS CORP	COM	963801105	1234	222375	SH	DEFINED	6
WHITE MTNS INS GROUP LTD	COM	G9618E107	63	100	SH	DEFINED	2
WHITE MTNS INS GROUP LTD	COM	G9618E107	104	165	SH	DEFINED	11
WHITE MTNS INS GROUP LTD	COM	G9618E107	789	1250	SH	DEFINED	5
WHITE MTNS INS GROUP LTD	COM	G9618E107	853	1352	SH	DEFINED	17
WHITE MTNS INS GROUP LTD	COM	G9618E107	1282	2032	SH	DEFINED	12
WHITNEY HLDG CORP	COM	966612103	220	6750	SH	DEFINED	11
WHITNEY HLDG CORP	COM	966612103	281	8608	SH	DEFINED	12
WHITNEY HLDG CORP	COM	966612103	1150	35240	SH	DEFINED	3
WHOLE FOODS MKT INC	COM	966837106	237	2000	SH	DEFINED	1
WHOLE FOODS MKT INC	COM	966837106	24	200	SH	DEFINED	2
WHOLE FOODS MKT INC	COM	966837106	62	525	SH	DEFINED	11
WHOLE FOODS MKT INC	COM	966837106	204	1725	SH	DEFINED	12
WHOLE FOODS MKT INC	COM	966837106	251	2125	SH	DEFINED	5
WHOLE FOODS MKT INC	COM	966837106	6165	52155	SH	DEFINED	17
WILD OATS MARKETS INC	COM	96808B107	4	350	SH	DEFINED	2
WILD OATS MARKETS INC	COM	96808B107	13	1100	SH	DEFINED	12
WILEY JOHN & SONS INC	CL A	968223206	357	8988	SH	DEFINED	12
WILEY JOHN & SONS INC	CL A	968223206	509	12800	SH	DEFINED	11
WILEY JOHN & SONS INC	CL A	968223206	698	17570	SH	DEFINED	3
WILEY JOHN & SONS INC	CL A	968223206	842	21200	SH	DEFINED	5

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

WILEY JOHN & SONS INC	CL B	968223305	128	3200	SH	DEFINED	12
WILEY JOHN & SONS INC	CL A	968223206	554	13940	SH	DEFINED	17
WILLIAMS COS INC DEL	COM	969457100	24218	1274630	SH	DEFINED	3
WILLIAMS COS INC DEL	COM	969457100	4	200	SH	DEFINED	17
WILLIAMS COS INC DEL	COM	969457100	5	250	SH	DEFINED	9
WILLIAMS COS INC DEL	COM	969457100	75	3964	SH	DEFINED	2
WILLIAMS COS INC DEL	COM	969457100	1831	96355	SH	DEFINED	11
WILLIAMS COS INC DEL	COM	969457100	2339	123112	SH	DEFINED	12
WILLIAMS COS INC DEL	COM	969457100	18561	976904	SH	DEFINED	6
WILLIAMS SONOMA INC	COM	969904101	159	4020	SH	DEFINED	12
WILLIAMS SONOMA INC	COM	969904101	389	9829	SH	DEFINED	2
WILLIAMS SONOMA INC	COM	969904101	95	2400	SH	DEFINED	3
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	7	200	SH	DEFINED	2
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	39	1200	SH	DEFINED	17
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	3	93	SH	DEFINED	11
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	54	1640	SH	DEFINED	12
WILLOW GROVE BANCORP INC NEW	COM	97111W101	48	3300	SH	DEFINED	11
WILLOW GROVE BANCORP INC NEW	COM	97111W101	880	60000	SH	DEFINED	1
WILMINGTON TRUST CORP	COM	971807102	2696	74865	SH	DEFINED	3
WILMINGTON TRUST CORP	COM	971807102	227	6300	SH	DEFINED	2
WILMINGTON TRUST CORP	COM	971807102	122	3400	SH	DEFINED	11
WILMINGTON TRUST CORP	COM	971807102	137	3800	SH	DEFINED	17
WILMINGTON TRUST CORP	COM	971807102	2686	74602	SH	DEFINED	12
WILMINGTON TRUST CORP	COM	971807102	540	15000	SH	DEFINED	4
WILSHIRE BANCORP INC	COM	97186T108	6173	430760	SH	DEFINED	3
WILSONS THE LEATHER EXPERTS	COM	972463103	585	88100	SH	DEFINED	3
WIND RIVER SYSTEMS INC	COM	973149107	10	622	SH	DEFINED	11
WIND RIVER SYSTEMS INC	COM	973149107	1461	93150	SH	DEFINED	12
WINDROSE MED PPTYS TR	COM	973491103	0	0	SH	DEFINED	12
WINNEBAGO INDS INC	COM	974637100	2	69	SH	DEFINED	11
WINNEBAGO INDS INC	COM	974637100	112	3414	SH	DEFINED	12
WINSTON HOTELS INC	COM	97563A102	3	250	SH	DEFINED	12
WINSTON HOTELS INC	COM	97563A102	367	32580	SH	DEFINED	3
WINTRUST FINANCIAL CORP	COM	97650W108	209	4000	SH	DEFINED	17
WINTRUST FINANCIAL CORP	COM	97650W108	5922	113120	SH	DEFINED	3
WIRELESS TELECOM GROUP INC	COM	976524108	2	600	SH	DEFINED	12
WIRELESS TELECOM GROUP INC	COM	976524108	136	50000	SH	DEFINED	6
WISCONSIN ENERGY CORP	COM	976657106	17988	461225	SH	DEFINED	3
WISCONSIN ENERGY CORP	COM	976657106	43	1100	SH	DEFINED	11
WISCONSIN ENERGY CORP	COM	976657106	49	1250	SH	DEFINED	9
WISCONSIN ENERGY CORP	COM	976657106	173	4424	SH	DEFINED	17
WISCONSIN ENERGY CORP	COM	976657106	183	4690	SH	DEFINED	6
WISCONSIN ENERGY CORP	COM	976657106	327	8375	SH	DEFINED	5
WISCONSIN ENERGY CORP	COM	976657106	415	10648	SH	DEFINED	12
WISCONSIN ENERGY CORP	COM	976657106	12	300	SH	DEFINED	2
WMS INDS INC	COM	929297109	10	300	SH	DEFINED	17
WMS INDS INC	COM	929297109	10	300	SH	DEFINED	12
WOLVERINE WORLD WIDE INC	COM	978097103	163	6786	SH	DEFINED	12
WOLVERINE WORLD WIDE INC	COM	978097103	10241	426542	SH	DEFINED	3
WOLVERINE WORLD WIDE INC	COM	978097103	18	750	SH	DEFINED	9
WORLD ACCEP CORP DEL	COM	981419104	3739	124440	SH	DEFINED	3
WORLD ACCEP CORP DEL	COM	981419104	3	94	SH	DEFINED	11
WORLD ACCEP CORP DEL	COM	981419104	15	500	SH	DEFINED	12
WORLD ACCEP CORP DEL	COM	981419104	6304	209800	SH	DEFINED	6
WORLD AIR HLDGS INC	COM	98142V104	1328	113280	SH	DEFINED	3
WORLD FUEL SVCS CORP	COM	981475106	7	300	SH	DEFINED	12
WORLD WRESTLING ENTMT INC	CL A	98156Q108	3779	330625	SH	DEFINED	6
WORLDGATE COMMUNICATIONS INC	COM	98156L307	19	5835	SH	DEFINED	12
WORTHINGTON INDS INC	COM	981811102	2238	141653	SH	DEFINED	12
WORTHINGTON INDS INC	COM	981811102	24133	1527400	SH	DEFINED	6
WORTHINGTON INDS INC	COM	981811102	85	5400	SH	DEFINED	2
WORTHINGTON INDS INC	COM	981811102	16	1000	SH	DEFINED	17

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

WORTHINGTON INDS INC	COM	981811102	8	500	SH	DEFINED	11
WPP GROUP PLC	SPON ADR NEW	929309300	192359	3768050	SH	DEFINED	8
WPP GROUP PLC	SPON ADR NEW	929309300	157	3075	SH	DEFINED	11
WPP GROUP PLC	SPON ADR NEW	929309300	1020	20582	SH	DEFINED	17
WPP GROUP PLC	SPON ADR NEW	929309300	13121	270253	SH	DEFINED	6
WPP GROUP PLC	SPON ADR NEW	929309300	16290	319103	SH	DEFINED	10
WPS RESOURCES CORP	COM	92931B106	25829	459180	SH	DEFINED	3
WPS RESOURCES CORP	COM	92931B106	192	3420	SH	DEFINED	9
WPS RESOURCES CORP	COM	92931B106	645	11471	SH	DEFINED	12
WPS RESOURCES CORP	COM	92931B106	51687	918880	SH	DEFINED	6
WPS RESOURCES CORP	COM	92931B106	23	400	SH	DEFINED	17
WPT ENTERPRISES INC	COM	98211W108	2	100	SH	DEFINED	12
WRIGHT EXPRESS CORP	COM	98233Q105	166	9000	SH	DEFINED	11
WRIGLEY WM JR CO	COM	982526105	7	100	SH	DEFINED	4
WRIGLEY WM JR CO	COM	982526105	126	1830	SH	DEFINED	2
WRIGLEY WM JR CO	COM	982526105	213	3100	SH	DEFINED	11
WRIGLEY WM JR CO	COM	982526105	8003	116259	SH	DEFINED	12
WRIGLEY WM JR CO	COM	982526105	8123	118002	SH	DEFINED	1
WRIGLEY WM JR CO	COM	982526105	14	200	SH	DEFINED	9
WRIGLEY WM JR CO	COM	982526105	48	700	SH	DEFINED	17
WSFS FINL CORP	COM	929328102	129	2358	SH	DEFINED	12
WSFS FINL CORP	COM	929328102	1718	31400	SH	DEFINED	6
WSFS FINL CORP	COM	929328102	88	1600	SH	DEFINED	11
WSTRN ASSET/CLYMRE US TR INF	COM	95766R104	17158	1354228	SH	DEFINED	12
WVS FINL CORP	COM	929358109	34	2044	SH	DEFINED	12
WYETH	COM	983024100	492	11058	SH	DEFINED	11
WYETH	COM	983024100	16526	371368	SH	DEFINED	17
WYETH	COM	983024100	11519	258843	SH	DEFINED	12
WYETH	COM	983024100	7264	163235	SH	DEFINED	3
WYETH	COM	983024100	5233	117600	SH	DEFINED	7
WYETH	COM	983024100	4250	95516	SH	DEFINED	2
WYETH	COM	983024100	1331	29924	SH	DEFINED	1
WYETH	COM	983024100	191	4286	SH	DEFINED	9
WYETH	COM	983024100	27	600	SH	DEFINED	4
WYETH	COM	983024100	35156	793207	SH	DEFINED	6
WYETH	COM	983024100	1573	35358	SH	DEFINED	5
WYNN RESORTS LTD	COM	983134107	378	7990	SH	DEFINED	12
XCEL ENERGY INC	COM	98389B100	2027	103828	SH	DEFINED	12
XCEL ENERGY INC	COM	98389B100	366	18750	SH	DEFINED	6
XCEL ENERGY INC	COM	98389B100	234	11993	SH	DEFINED	9
XCEL ENERGY INC	COM	98389B100	109	5604	SH	DEFINED	11
XCEL ENERGY INC	COM	98389B100	79	4036	SH	DEFINED	2
XCEL ENERGY INC	COM	98389B100	95	4890	SH	DEFINED	17
XERIUM TECHNOLOGIES INC	COM	98416J100	1735	146400	SH	DEFINED	12
XEROX CORP	COM	984121103	11	800	SH	DEFINED	11
XEROX CORP	COM	984121103	31273	2267813	SH	DEFINED	3
XEROX CORP	COM	984121103	24	1730	SH	DEFINED	6
XEROX CORP	COM	984121103	4	302	SH	DEFINED	9
XEROX CORP	COM	984121103	570	41312	SH	DEFINED	12
XETA TECHNOLOGIES INC	COM	983909102	2	700	SH	DEFINED	12
XILINX INC	COM	983919101	4	150	SH	DEFINED	9
XILINX INC	COM	983919101	6	244	SH	DEFINED	11
XILINX INC	COM	983919101	254	9975	SH	DEFINED	12
XILINX INC	COM	983919101	825	32340	SH	DEFINED	17
XL CAP LTD	CL A	G98255105	35	464	SH	DEFINED	6
XL CAP LTD	CL A	G98255105	80	1077	SH	DEFINED	11
XL CAP LTD	CL A	G98255105	385	5175	SH	DEFINED	5
XL CAP LTD	CL A	G98255105	949	12758	SH	DEFINED	12
XL CAP LTD	CL A	G98255105	15415	207140	SH	DEFINED	3
XL CAP LTD	CL A	G98255105	21596	291185	SH	DEFINED	17
XM SATELLITE RADIO HLDGS INC	CL A	983759101	121176	3600000	SH	DEFINED	13
XM SATELLITE RADIO HLDGS INC	CL A	983759101	963	28608	SH	DEFINED	9

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

XM SATELLITE RADIO HLDGS INC	CL A	983759101	1676	49800	SH	DEFINED	10
XM SATELLITE RADIO HLDGS INC	CL A	983759101	9	256	SH	DEFINED	11
XM SATELLITE RADIO HLDGS INC	CL A	983759101	372	11050	SH	DEFINED	17
XM SATELLITE RADIO HLDGS INC	CL A	983759101	197014	5853055	SH	DEFINED	8
XM SATELLITE RADIO HLDGS INC	CL A	983759101	6207	184399	SH	DEFINED	12
XOMA LTD	ORD	G9825R107	3	1791	SH	DEFINED	12
XTO ENERGY INC	COM	98385X106	46	1357	SH	DEFINED	11
XTO ENERGY INC	COM	98385X106	20363	599070	SH	DEFINED	1
XTO ENERGY INC	COM	98385X106	298	8756	SH	DEFINED	12
YADKIN VY BK&TR CO ELKIN N C	COM	984308106	785	54152	SH	DEFINED	6
YAHOO INC	COM	984332106	2226	64255	SH	DEFINED	9
YAHOO INC	COM	984332106	800339	23097810	SH	DEFINED	8
YAHOO INC	COM	984332106	185404	5350775	SH	DEFINED	10
YAHOO INC	COM	984332106	93555	2700000	SH	DEFINED	13
YAHOO INC	COM	984332106	1907	55048	SH	DEFINED	12
YAHOO INC	COM	984332106	299	8635	SH	DEFINED	5
YAHOO INC	COM	984332106	205	5922	SH	DEFINED	11
YAHOO INC	COM	984332106	15	433	SH	DEFINED	2
YAHOO INC	COM	984332106	110	3170	SH	DEFINED	17
YAK COMMUNICATIONS INC	COM	984208207	16	3350	SH	DEFINED	12
YANKEE CANDLE INC	COM	984757104	623	19400	SH	DEFINED	11
YANKEE CANDLE INC	COM	984757104	3203	99785	SH	DEFINED	12
YANKEE CANDLE INC	COM	984757104	13536	421695	SH	DEFINED	3
YARDVILLE NATL BANCORP	COM	985021104	57	1600	SH	DEFINED	11
YARDVILLE NATL BANCORP	COM	985021104	243	6800	SH	DEFINED	9
YARDVILLE NATL BANCORP	COM	985021104	802	22422	SH	DEFINED	12
YELLOW ROADWAY CORP	COM	985577105	25	500	SH	DEFINED	9
YELLOW ROADWAY CORP	COM	985577105	38508	758031	SH	DEFINED	3
YELLOW ROADWAY CORP	COM	985577105	46	910	SH	DEFINED	11
YELLOW ROADWAY CORP	COM	985577105	2856	56227	SH	DEFINED	12
YORK INTL CORP NEW	COM	986670107	23	600	SH	DEFINED	11
YORK INTL CORP NEW	COM	986670107	2461	64756	SH	DEFINED	12
YORK INTL CORP NEW	COM	986670107	22665	596450	SH	DEFINED	6
YORK WTR CO	COM	987184108	799	37800	SH	DEFINED	12
YOUNG BROADCASTING INC	CL A	987434107	4	845	SH	DEFINED	12
YOUNG INNOVATIONS INC	COM	987520103	11	285	SH	DEFINED	11
YUM BRANDS INC	COM	988498101	46	880	SH	DEFINED	2
YUM BRANDS INC	COM	988498101	20242	388663	SH	DEFINED	17
YUM BRANDS INC	COM	988498101	751	14425	SH	DEFINED	11
YUM BRANDS INC	COM	988498101	7	140	SH	DEFINED	9
YUM BRANDS INC	COM	988498101	4	80	SH	DEFINED	1
YUM BRANDS INC	COM	988498101	3	50	SH	DEFINED	6
YUM BRANDS INC	COM	988498101	2659	51057	SH	DEFINED	12
ZALE CORP NEW	COM	988858106	29116	918770	SH	DEFINED	3
ZALE CORP NEW	COM	988858106	40151	1267000	SH	DEFINED	6
ZAPATA CORP	COM PAR \$	989070602	9	1440	SH	DEFINED	12
ZARLINK SEMICONDUCTOR INC	COM	989139100	6	4800	SH	DEFINED	12
ZEBRA TECHNOLOGIES CORP	CL A	989207105	10	225	SH	DEFINED	12
ZEBRA TECHNOLOGIES CORP	CL A	989207105	20	452	SH	DEFINED	11
ZENITH NATL INS CORP	COM	989390109	23482	346019	SH	DEFINED	6
ZENITH NATL INS CORP	COM	989390109	28216	415800	SH	DEFINED	3
ZHONE TECHNOLOGIES INC NEW	COM	98950P108	91	27250	SH	DEFINED	12
ZILA INC	COM PAR \$0.01	989513205	1	500	SH	DEFINED	12
ZIMMER HLDGS INC	COM	98956P102	76	1000	SH	DEFINED	7
ZIMMER HLDGS INC	COM	98956P102	387	5085	SH	DEFINED	5
ZIMMER HLDGS INC	COM	98956P102	394	5176	SH	DEFINED	11
ZIMMER HLDGS INC	COM	98956P102	1088	14287	SH	DEFINED	2
ZIMMER HLDGS INC	COM	98956P102	3170	41612	SH	DEFINED	1
ZIMMER HLDGS INC	COM	98956P102	5249	68911	SH	DEFINED	12
ZIMMER HLDGS INC	COM	98956P102	12123	159162	SH	DEFINED	17
ZIONS BANCORPORATION	COM	989701107	7	100	SH	DEFINED	3
ZIONS BANCORPORATION	COM	989701107	16077	218648	SH	DEFINED	1

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

ZIONS BANCORPORATION	COM	989701107	824	11200	SH	DEFINED	12
ZIONS BANCORPORATION	COM	989701107	51	700	SH	DEFINED	11
ZIONS BANCORPORATION	COM	989701107	185	2520	SH	DEFINED	6
ZIX CORP	COM	98974P100	10	3230	SH	DEFINED	12
ZONAGEN INC	COM	98975L108	8	2000	SH	DEFINED	12
ZORAN CORP	COM	98975F101	27	2000	SH	DEFINED	12
ZWEIG FD	COM	989834106	254	47472	SH	DEFINED	12
ZWEIG TOTAL RETURN FD INC	COM	989837109	21	4155	SH	DEFINED	12
ZYMOGENETICS INC	COM	98985T109	146	8300	SH	DEFINED	3